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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 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 Secretary ROBERT WILLIAM PIKE

Treasurer JAMES PHILIP ZILS

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
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	CASEY JOSEPH SYLLA	THOMAS JOSEPH WILSON, II

State of Illinois } ss

County of Cook }

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 13th day of August, 2002

Douglas Allen Christensen
Notary
04/02/05

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
1. Bonds	23,722,464,665		23,722,464,665	22,148,306,715
2. Stocks:				
2.1 Preferred stocks	320,249,920		320,249,920	357,352,709
2.2 Common stocks	7,061,069,068		7,061,069,068	8,173,503,741
3. Mortgage loans on real estate:				
3.1 First liens	86,038,337		86,038,337	122,632,195
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	373,389,944		373,389,944	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 ($ (730,207,474) and short-term investments $ 1,230,895,728)	500,688,254		500,688,254	170,809,974
6 Other invested assets	658,237,545	22,744,115	635,493,430	659,968,549
7. Receivable for securities	96,619,351		96,619,351	27,371,530
8. Aggregate write-ins for invested assets	108,487,402		108,487,402	448,248
9. Subtotals, cash and invested assets (Lines 1 to 8)	32,928,279,485	22,744,115	32,905,535,370	32,041,825,940
10. Agents' balances or uncollected premiums				
10.1 Premiums and agents' balances in course of collection	888,345,294	16,450,613	871,894,681	770,712,119
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,795,657,706	2,582,311	2,793,075,396	2,829,226,036
10.3 Accrued retrospective premiums	4,229,860	1,128,409	3,101,451	3,195,703
11. Funds held by or deposited with reinsured companies	2,211,032	7,027	2,204,004	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	83,239,837		83,239,837	76,139,601
15. Federal and foreign income tax recoverable and interest thereon (including $ 1,075,317,921 net deferred tax asset)	1,364,281,680	288,963,759	1,075,317,921	1,045,622,063
16. Guaranty funds receivable or on deposit				
17. Electronic data processing equipment and software	254,881,312	206,016,322	48,864,990	55,546,890
18. Interest, dividends and real estate income due and accrued	363,697,041	124,770	363,572,271	402,640,319
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates	497,405,646		497,405,646	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	259,435,037	259,435,037		
25. Aggregate write-ins for other than invested assets	266,369,162	233,856,397	32,512,765	30,473,553
26. Total assets excluding protected cell assets (Lines 9 through 25)	39,709,573,298	1,031,308,759	38,678,264,538	37,800,588,130
27. Protected cell assets				
28. TOTALS (Lines 26 and 27)	39,709,573,298	1,031,308,759	38,678,264,538	37,800,588,130
DETAILS OF WRITE-INS				
0801. Security lending principal	108,487,402		108,487,402	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)	108,487,402		108,487,402	448,248
2501. Prepaid expenses	102,025,070	102,025,070	0	0
2502. Advances	92,504,831	92,504,831	0	0
2503. Accounts Receivable	32,542,261	29,495	32,512,765	30,473,553
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)	266,369,162	233,856,397	32,512,765	30,473,553

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,073,987,276)	10,191,150,287	10,142,396,803
2.	Reinsurance payable on paid losses and loss adjustment expenses	10,644,684	9,519,154
3.	Loss adjustment expenses	3,093,845,737	3,124,538,323
4.	Commissions payable, contingent commissions and other similar charges	52,169,407	49,671,065
5.	Other expenses (excluding taxes, licenses and fees)	722,465,143	908,866,621
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	137,910,122	156,456,354
7.	Federal and foreign income taxes [including $ (35,213,620) on realized capital gains (losses)] (including $ net deferred tax liability)	110,615,768	91,848,669
8.	Borrowed money $ and interest thereon $	557,181,985	476,124,361
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 78,369,211 and including warranty reserves of $)	7,227,542,633	7,011,129,506
10.	Advance premium	496,019,187	452,584,462
11.	Dividends declared and unpaid:		
	11.1 Stockholders	175,000,000	
	11.2 Policyholders		616,822
12.	Ceded reinsurance premiums payable (net of ceding commissions)	21,725,691	20,361,280
13.	Funds held by company under reinsurance treaties	4,814,822	5,548,266
14.	Amounts withheld or retained by company for account of others	38,423,661	47,436,921
15.	Remittances and items not allocated	15,199,760	3,755,980
16.	Provision for reinsurance	72,201,342	61,000,722
17.	Net adjustments in assets and liabilities due to foreign exchange rates	1,679,439	1,683,049
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	161,741	266,292
20.	Payable for securities	333,809,060	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	1,662,782,058	1,264,806,165
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	24,925,342,527	24,027,860,950
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	24,925,342,527	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	1,974,320,046	1,972,624,403
33.	Unassigned funds (surplus)	11,711,849,405	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)	13,752,922,011	13,772,727,181
36.	TOTALS	38,678,264,537	37,800,588,131
	DETAILS OF WRITE-INS		
2301.	Securities lending	1,363,425,954	860,196,536
2302.	Accounts payable	160,868,733	193,450,239
2303.	Deposit on assumed reinsurance	155,614,839	233,478,856
2398.	Summary of remaining write-ins for Line 23 from overflow page	(17,127,468)	(22,319,465)
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	1,662,782,058	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 $ 6,777,883,610)	6,751,516,991	6,554,468,502	13,247,455,402
1.2 Assumed (written $ 4,108,402,557)	3,928,875,834	3,597,531,178	7,340,963,343
1.3 Ceded (written $ 116,304,098)	126,712,518	98,694,817	197,493,883
1.4 Net (written $ 10,769,982,070)	10,553,680,306	10,053,304,863	20,390,924,862
DEDUCTIONS:			
2. Losses incurred (current accident year $ 6,468,737,135):			
2.1 Direct	4,075,612,390	4,177,295,428	8,468,685,900
2.2 Assumed	2,871,678,405	2,705,157,786	5,495,240,870
2.3 Ceded	67,043,027	191,626,334	386,058,063
2.4 Net	6,880,247,768	6,690,826,880	13,577,868,707
3. Loss expenses incurred	1,376,418,063	1,371,622,710	2,776,002,546
4. Other underwriting expenses incurred	2,526,297,491	2,533,758,445	5,055,141,231
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2.4 thru 5)	10,782,963,322	10,596,208,035	21,409,012,484
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	(229,283,016)	(542,903,172)	(1,018,087,622)
INVESTMENT INCOME			
9. Net investment income earned	898,196,472	908,984,334	1,882,320,416
10. Net realized capital gains or (losses)	(100,610,343)	26,037,405	(126,265,563)
11. Net investment gain (loss) (Lines 9 + 10)	797,586,129	935,021,739	1,756,054,853
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 39,094,409)	(39,094,409)	(42,591,819)	(81,706,372)
13. Finance and service charges not included in premiums	162,308,619	166,229,583	335,402,543
14. Aggregate write-ins for miscellaneous income	9,582,309	(1,909,977)	(8,758,858)
15. Total other income (Lines 12 through 14)	132,796,519	121,727,787	244,937,314
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	701,099,633	513,846,354	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)	701,145,757	513,846,354	982,904,545
19. Federal and foreign income taxes incurred	22,301,080	55,291,845	(11,377,133)
20. Net income (Line 18 minus Line 19)(to Line 22)	678,844,677	458,554,508	994,281,678
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	13,772,727,181	12,721,638,841	12,721,638,840
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	678,844,677	458,554,508	994,281,678
23. Net unrealized capital gains or losses	(194,892,408)	(59,511,132)	(114,662,613)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income tax	29,372,940	107,211,225	41,504,812
26. Change in nonadmitted assets	(148,625,401)	(144,706,053)	(34,986,105)
27. Change in provision for reinsurance	(11,200,620)	(1,034,533)	33,361,835
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles		950,149,656	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	1,695,643	18,840,516	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	(375,000,000)	(322,000,000)	(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)	(19,805,169)	1,007,504,187	1,051,088,340
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	13,752,922,011	13,729,143,028	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	12,334,219	12,472,031	25,150,781
1402. Retroactive reinsurance gain/(loss)	7,719,455	2,236,345	(6,908,084)
1403. Loss on sale of subsidiary		(1,623,577)	(1,623,577)
1498. Summary of remaining write-ins for Line 14 from overflow page	(10,471,365)	(14,994,777)	(25,377,979)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	9,582,309	(1,909,977)	(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	10,711,492,180	20,561,499,828
2. Loss and loss adjustment expenses paid (net of salvage and subrogation)	8,244,579,639	16,666,293,353
3. Underwriting expenses paid	2,725,119,870	5,064,013,822
4. Other underwriting income (expenses)	(103,078,325)	(516,551,797)
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	(361,285,654)	(1,685,359,145)
6. Net investment income	940,777,380	1,694,350,208
7. Other income (expenses):		
7.1 Agents' balances charged off	(39,094,409)	(81,706,372)
7.2 Net funds held under reinsurance treaties	(545,446)	2,350,925
7.3 Net amount withheld or retained for account of others	(9,013,260)	5,264,143
7.4 Aggregate write-ins for miscellaneous items	173,243,907	337,573,489
7.5 Total other income (Lines 7.1 to 7.4)	124,590,792	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	(3,533,981)	(313,596,597)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	699,977,839	(42,765,029)
Cash from Investments		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds	8,282,688,801	22,160,159,495
11.2 Stocks	2,435,952,474	4,044,360,737
11.3 Mortgage loans	36,593,859	8,533,566
11.4 Real estate		21,974,274
11.5 Other invested assets	70,881,951	254,059,489
11.6 Net gains or (losses) on cash and short-term investments	(4,684)	(8,701)
11.7 Miscellaneous proceeds	(249,300,011)	97,262,868
11.8 Total investment proceeds (Lines 11.1 to 11.7)	10,576,812,391	26,586,341,728
12. Cost of investments acquired (long-term only):		
12.1 Bonds	9,856,484,088	21,776,740,235
12.2 Stocks	1,609,298,476	4,084,821,184
12.3 Mortgage loans		
12.4 Real estate	7,208,656	29,447,054
12.5 Other invested assets	23,227,325	59,852,600
12.6 Miscellaneous applications	(146,002,704)	(76,252,349)
12.7 Total investments acquired (Lines 12.1 to 12.6)	11,350,215,840	25,874,608,724
13. Net Cash from investments (Line 11.8 minus Line 12.7)	(773,403,450)	711,733,003
Cash from Financing and Miscellaneous Sources		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in	1,695,643	19,610,772
14.2 Capital notes $ ..... less amounts repaid $		
14.3 Net transfers from affiliates	42,410,524	
14.4 Borrowed funds received	81,057,624	476,124,361
14.5 Other cash provided	518,502,078	27,597,622
14.6 Total (Lines 14.1 to 14.5)	643,665,869	523,332,754
15. Cash applied:		
15.1 Dividends to stockholders paid	200,000,000	1,240,000,000
15.2 Net transfers to affiliates		188,039,966
15.3 Borrowed funds repaid	0	
15.4 Other applications	40,361,978	13,228,624
15.5 Total (Lines 15.1 to 15.4)	240,361,978	1,441,268,591
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	403,303,891	(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)	329,878,280	(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)	500,688,254	170,809,974
DETAILS OF WRITE-INS		
07.401 Finance and service charges	162,308,619	335,402,543
07.402 Interest income on The Allstate Corporation loan	12,334,219	25,150,781
07.403 Equities and deposits in pools and associations	1,352,979	10,929,804
07.498 Summary of remaining write-ins for Line 7.4 from overflow page	(2,751,910)	(33,909,639)
07.499 Totals (Lines 07.401 thru 07.403 plus 07.498) (Line 7.4 above)	173,243,907	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 (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at the date if the new accounting principles had been applied retroactively for all prior periods.

Effective January 1, 2002 the Company adopted Statement of Statutory Accounting Principles ("SSAP") No. 82, Accounting for the Costs of Computer Software Developed or Obtained for Internal Use and Web Site Development Costs. SSAP No. 82 was adopted by the NAIC in March 2001 and effective for years beginning January 1, 2002. This statement requires internal and external costs incurred to develop internal-use computer software and web sites during the application development stage and infrastructure stage be capitalized and costs incurred during the preliminary project stage and post-implementation/operation stage be expensed as incurred. Amortization guidelines outlined in Codification are applicable for all operating and non-operating software. The adoption of SSAP No. 82 resulted in an increase of $172 million to the Assets and Nonadmitted Assets columns on Page 2, Assets, Line 17, Electronic Data Processing Equipment and Software. As a result, there was no was no impact to surplus. The ongoing impact of the adoption of SSAP No. 82 will be increased depreciation expense. For the six month period ending June 30, 2002, depreciation expense increased $10 million, after intecompany expense allocations and before reinsurance due to the adoption of SSAP No. 82.

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 are as follows:

($ millions)	June 30, 2002	December 31, 2001
Total of gross deferred tax assets	$ 1,538	$ 1,505
Total of deferred tax liabilities	(174)	(281)
Net deferred tax asset	1,364	1,224
Deferred tax assets nonadmitted	289	178
Net admitted deferred tax asset	$ 1,075	$ 1,046
Increase in nonadmitted asset	$ (111)	

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

($ millions)	2002	2001
Federal-excluding net capital gains (losses)	$ 57	$ 46
Foreign	-	-
	57	46
Federal tax on net capital gains (losses)	(35)	9
Federal and foreign income taxes incurred	$ 22	$ 55

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)	June 30, 2002	December 31, 2001	Change
Total deferred tax assets	$ 1,538	$ 1,505	33
Total deferred tax liabilities	(174)	(281)	107
Net deferred tax asset (liability)	$ 1,364	$ 1,224	140
Tax effect of unrealized gains (losses)			(110)
Tax effect of nonadmitted assets			(74)
Change in net deferred income taxes			$ (44)

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
October 15	-	246
	$ 375	$ 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 June 28, 2002 the Company made a $150 million cash capital contribution 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 six months of 2002 or in 2001 by the Company with any related party which involved more than ½ of 1% of the Company's admitted assets except for reinsurance contracts, insurance contracts and cost allocation transactions based on generally accepted accounting principles.

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

($ in millions)	June 30, 2002	December 31, 2001
The Allstate Corporation	$ 333	$ 362
Allstate Life Insurance Company	67	71
Allstate Indemnity Company	27	30
Glenbrook Life and Annuity Company	17	18
Northbrook Life Insurance Company	13	11
Lincoln Benefit Life Company	7	6
Allstate Floridian Insurance Company	7	9
Allstate Investments, LLC	4	-
Allstate Financial Services, LLC	4	4
Allstate Motor Club, Inc.	3	4
Allstate New Jersey Insurance Company	3	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	1	2
Allstate International Insurance Holdings, Inc.	-	3
Columbia Universal Life Insurance Company	-	1
Other	4	5
Total	$ 497	$ 540

At June 30, 2002 and December 31, 2001 the Company had amounts payable to parent, subsidiaries and affiliates of 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 $4.96 billion and $5.28 billion at June 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

NOTES TO FINANCIAL STATEMENTS

$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, 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 was $99 million at June 30, 2002 and December 31, 2001.

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 was $56 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 Personal Property and Casualty ("PP&C") 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.

A number of nationwide putative 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 for all pretrial purposes 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. 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.

NOTES TO FINANCIAL STATEMENTS

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

Various other legal and regulatory actions are currently pending that involve the Company and specific aspects of its conduct of business. Like other members of the insurance industry, the Company is the target of an increasing number of class action lawsuits and other types of litigation, 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 second quarter is:

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

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

20. Other Items

Due to system constraints, fixed income security and preferred stock impairments of $18 million for the six month period ending June 30, 2002, are included in column 10 (increase/decrease by adjustment) on Schedule D, Part 4. The 2002 NAIC instructions requires 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 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 $344 million as a result of re-estimation of unpaid losses and loss adjustment expenses for the six months ending June 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.

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 and 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:

Reverse Dollar Repurchase Agreements $556,085,539, Securites held at custodial bank.....

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 371,015,436

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

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

13.2 If yes, please complete the following:

		1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21	Bonds	$	$ .....
13.22	Preferred Stock	$	$ .....
13.23	Common Stock	$ 4,174,703,557	$ 4,334,157,346
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	$ 4,334,157,346
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	$ 333,262,958

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 Floor Zone 4 Chicago, IL 60661..... 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		387,367,767
2. Increase (decrease) by adjustment	(7,207,058)	(7,008,932)		(28,231,734)
3. Cost of acquired	3,000			1,035,000
4. Cost of additions to and permanent improvements	2,632,868	4,572,787		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		381,432,279
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	376,861,089	374,424,944		381,432,279
11. Total nonadmitted amounts		0		
12. Statement value, current period (Page 2, real estate lines, current period)	376,861,089	374,424,944		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		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		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		122,632,195
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	86,782,491	86,038,337		122,632,195
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	86,782,491	86,038,337		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		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		49,691,802
3. Accrual of discount				
4. Increase (decrease) by adjustment	10,881,734	12,193,094		104,140,153
5. Total profit (loss) on sale	1,806	848,361		906,111
6. Amounts paid on account or in full during the period	22,960,614	47,921,337		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		681,967,175
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	681,879,662	658,237,545		681,967,175
12. Total nonadmitted amounts	22,175,144	22,744,115		21,998,625
13. Statement value of long-term invested assets at end of current period	659,704,518	635,493,430		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	21,074,891,116	14,819,310,970	14,618,990,984	(63,292,492)	21,074,891,116	21,211,918,610		19,598,724,683
2. Class 2	2,327,193,193	270,602,086	189,487,589	(38,325,247)	2,327,193,193	2,369,982,443		2,045,868,595
3. Class 3	520,351,369	38,666,325	70,645,966	49,709,336	520,351,369	538,081,064		545,029,238
4. Class 4	522,200,388	34,635,272	48,575,115	17,237,251	522,200,388	525,497,796		531,459,186
5. Class 5	194,767,633	1,680,502	4,172,636	52,109,149	194,767,633	244,384,648		218,922,067
6. Class 6	81,059,049	450,202	10,992,873	(7,020,551)	81,059,049	63,495,826		76,965,467
7. Total Bonds	24,720,462,746	15,165,345,358	14,942,865,163	10,417,446	24,720,462,746	24,953,360,388		23,016,969,236
PREFERRED STOCK								
8. Class 1	211,341,581	6,753,578	32,800,625	1,136,361	211,341,581	186,430,895		212,178,163
9. Class 2	88,591,932	9,509,179	11,324,120	2,396,828	88,591,932	89,173,819		82,371,130
10. Class 3	33,994,400	3,820,273	2,253,000	(929,972)	33,994,400	34,631,700		22,757,781
11. Class 4	10,345,986	210,800	242,460	(964,355)	10,345,986	9,349,971		31,023,635
12. Class 5	9,270,500	0	9,353,395	323,465	9,270,500	240,570		9,022,000
13. Class 6	422,965	0	0	0	422,965	422,965		
14. Total Preferred Stock	353,967,364	20,293,829	55,973,600	1,962,327	353,967,364	320,249,920		357,352,709
15. Total Bonds and Preferred Stock	25,074,430,111	15,185,639,187	14,998,838,763	12,379,772	25,074,430,111	25,273,610,308		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	1,230,895,728	XXX	1,230,012,905	176,884	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		252,664,184
2. Cost of short-term investments acquired	9,145,619,745	11,826,110,382		36,591,570,663
3. Increase (decrease) by adjustment	4,460,751	4,737,299		32,283,332
4. Increase (decrease) by foreign exchange adjustment		0		
5. Total profit (loss) on disposal of short-term investments	(704)	(3,980)		(8,701)
6. Consideration received on disposal of short-term investments	8,854,789,626	11,763,900,659		36,007,846,958
7. Book/adjusted carrying value, current period	1,163,952,686	1,230,895,728		868,662,520
8. Total valuation allowance		0		
9. Subtotal (Lines 7 plus 8)	1,163,952,686	1,230,895,728		868,662,520
10. Total nonadmitted amounts		0		
11. Statement value (Lines 9 minus 10)	1,163,952,686	1,230,895,728		868,662,520
12. Income collected during period	5,807,424	5,974,982		39,760,917
13. Income earned during period	5,815,224	5,741,477		39,907,047

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule F

NONE

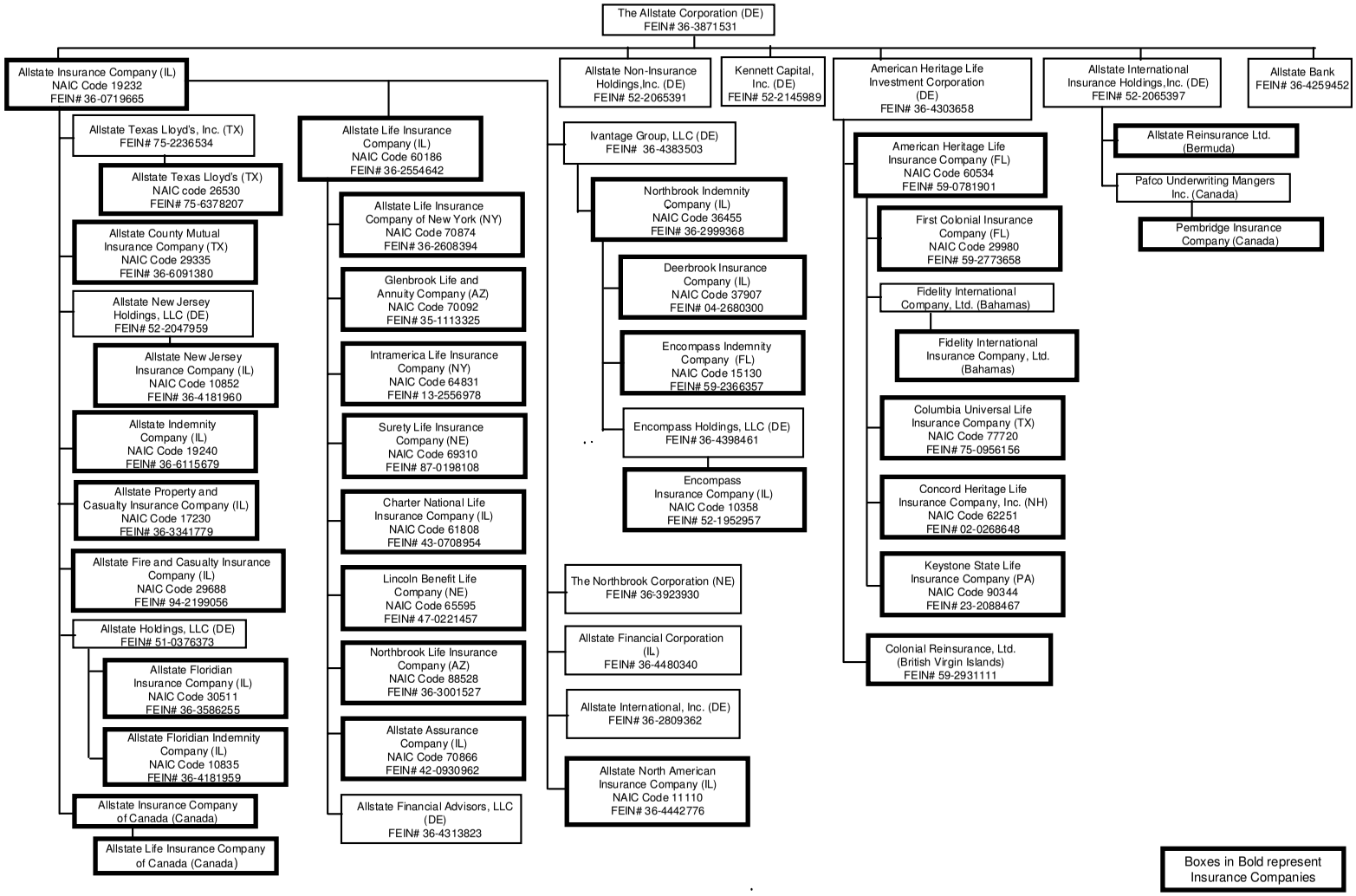
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	Yes	108,157,899	105,023,256	51,409,287	66,030,131	61,282,769	55,362,821
2. Alaska AK	Yes	47,469,233	45,909,575	25,051,688	51,962,438	33,186,046	38,972,624
3. Arizona AZ	Yes	134,611,614	130,972,396	82,346,345	83,886,157	112,486,956	86,826,521
4. Arkansas AR	Yes	52,194,243	48,266,653	27,368,155	34,291,215	32,018,868	28,247,341
5. California CA	Yes	621,979,100	604,900,425	363,469,220	352,095,750	533,681,381	488,284,078
6. Colorado CO	Yes	122,722,336	121,409,846	69,045,383	70,075,338	93,885,703	83,066,989
7. Connecticut CT	Yes	136,083,108	138,262,149	72,833,287	79,999,478	196,367,322	195,045,804
8. Delaware DE	Yes	14,789,763	13,934,147	8,702,717	8,140,862	33,635,787	30,287,498
9. District of Columbia DC	Yes	10,945,105	10,631,912	5,433,225	7,236,068	6,744,399	7,382,472
10. Florida FL	Yes	560,172,314	506,006,026	368,756,824	327,406,650	536,062,330	451,787,880
11. Georgia GA	Yes	239,137,506	235,767,373	167,919,717	130,927,218	119,530,872	115,677,761
12. Hawaii HI	Yes	24,758,548	23,972,524	11,564,697	10,642,633	17,901,441	17,985,401
13. Idaho ID	Yes	32,901,224	32,465,894	20,711,692	18,219,248	27,203,585	29,205,099
14. Illinois IL	Yes	316,254,578	311,770,799	194,384,795	254,957,635	355,754,970	361,126,897
15. Indiana IN	Yes	107,397,419	107,496,022	54,972,490	67,107,142	85,017,348	98,293,420
16. Iowa IA	Yes	22,223,328	21,700,497	11,809,796	24,291,909	14,432,247	20,226,294
17. Kansas KS	Yes	38,856,474	40,235,344	25,027,444	25,953,035	17,321,208	20,923,133
18. Kentucky KY	Yes	80,357,541	82,490,112	61,401,220	48,656,327	53,773,437	59,831,838
19. Louisiana LA	Yes	207,432,340	197,734,120	106,268,130	115,288,962	160,666,597	183,313,104
20. Maine ME	Yes	27,219,187	26,351,326	14,284,138	16,460,318	26,456,293	23,157,549
21. Maryland MD	Yes	242,927,537	236,708,937	160,397,513	150,479,450	159,955,230	147,694,114
22. Massachusetts MA	Yes	0		6,084,547	739,001	31,398,656	42,460,131
23. Michigan MI	Yes	323,089,714	317,477,904	222,084,784	273,159,002	849,196,147	901,008,692
24. Minnesota MN	Yes	65,767,618	62,075,437	38,491,957	47,139,857	60,296,684	77,668,295
25. Mississippi MS	Yes	47,799,006	47,916,802	25,706,950	31,799,965	37,019,364	41,609,483
26. Missouri MO	Yes	60,463,389	61,515,568	39,536,827	67,765,582	40,151,886	49,319,104
27. Montana MT	Yes	20,327,361	21,048,884	11,308,645	15,759,723	17,434,310	17,907,998
28. Nebraska NE	Yes	25,316,398	25,377,890	16,116,279	29,642,518	19,239,604	23,935,725
29. Nevada NV	Yes	78,983,303	84,582,591	55,762,232	45,177,863	65,693,855	69,210,880
30. New Hampshire NH	Yes	26,858,218	26,096,114	12,977,974	16,444,575	16,695,626	19,007,271
31. New Jersey NJ	No	(757,677)	(8,948)	42,124,669	60,066,931	289,069,269	350,094,980
32. New Mexico NM	Yes	47,354,241	49,557,826	24,672,533	28,168,257	33,761,054	33,290,279
33. New York NY	Yes	967,767,435	906,056,188	551,588,138	529,754,409	1,214,225,722	1,325,006,273
34. North Carolina NC	Yes	198,282,118	198,064,819	101,538,567	111,708,841	118,612,018	111,239,395
35. North Dakota ND	Yes	4,969,362	4,728,109	2,212,649	6,293,412	3,010,302	9,051,334
36. Ohio OH	Yes	176,335,548	177,326,657	112,886,954	124,558,303	167,739,151	177,156,307
37. Oklahoma OK	Yes	87,014,359	87,555,134	50,234,806	62,203,157	54,465,419	52,763,996
38. Oregon OR	Yes	90,195,415	92,471,291	55,868,172	52,661,560	72,378,770	61,554,953
39. Pennsylvania PA	Yes	444,431,846	412,485,226	275,148,392	293,894,012	535,523,616	558,365,135
40. Rhode Island RI	Yes	28,925,033	31,965,364	16,138,478	15,692,686	36,621,647	40,872,753
41. South Carolina SC	Yes	157,998,128	153,914,716	85,698,298	79,244,572	110,456,231	106,306,057
42. South Dakota SD	Yes	3,646,667	3,600,871	1,751,794	2,257,054	3,320,447	3,968,666
43. Tennessee TN	Yes	112,706,348	108,401,673	68,004,278	57,847,255	68,923,657	66,519,907
44. Texas TX	Yes	84,427,137	96,436,006	85,070,523	92,410,413	119,040,397	148,455,941
45. Utah UT	Yes	85,891,040	85,062,273	49,014,928	47,527,370	49,159,359	42,029,134
46. Vermont VT	Yes	17,634,470	17,346,516	10,385,807	11,731,721	18,132,359	19,867,671
47. Virginia VA	Yes	192,838,773	179,843,911	108,033,404	105,668,754	122,878,063	115,494,665
48. Washington WA	Yes	173,748,814	180,410,401	113,395,913	102,845,814	155,471,241	149,112,586
49. West Virginia WV	Yes	50,549,701	46,342,528	37,230,452	33,209,932	37,054,658	41,663,777
50. Wisconsin WI	Yes	43,598,178	44,714,939	24,050,108	34,556,091	53,450,040	63,240,866
51. Wyoming WY	Yes	8,743,211	9,368,839	5,105,931	5,254,187	6,390,943	5,600,921
52. American Samoa AS	No	0		0		0	
53. Guam GU	No	0		0		0	
54. Puerto Rico PR	Yes	4,388,059	6,478,385	2,944,287	4,858,578	2,641,310	2,429,236
55. U.S. Virgin Islands VI	No	0		0		0	
56. Canada CN	Yes	0		0		130,965	103,457
57. Aggregate Other Aliens OT	XXX			60,953		468,749	627,410
58. Totals	(a) 51	6,777,883,610	6,580,223,247	4,154,387,992	4,334,149,359	7,087,416,308	7,269,641,915
DETAILS OF WRITE-INS							
5701. Other Alien	XXX	0	0	60,953	0	468,749	627,410
5702.	XXX	0		0		0	
5703.	XXX	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		468,749	627,410

(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	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	35,645,552	20,246,168	56.8	56.7
2.	Allied Lines	102,869,808	5,024,329	4.9	54.8
3.	Farmowners multiple peril	0	0		
4.	Homeowners multiple peril	1,547,238,470	940,222,727	60.8	72.6
5.	Commercial multiple peril	185,247,350	112,442,951	60.7	55.0
6.	Mortgage guaranty	0	0		
8.	Ocean marine	2,825,806	1,268,386	44.9	45.7
9.	Inland marine	75,377,714	28,397,220	37.7	44.8
10.	Financial guaranty	0	0		
11.1	Medical malpractice - occurrence	0	0		
11.2	Medical malpractice - claims-made	0	0		
12.	Earthquake	14,967,544	3,892,809	26.0	269.0
13.	Group accident and health	0	0		
14.	Credit accident and health	22,048,152	4,600,163	20.9	68.4
15.	Other accident and health	0	0		
16.	Workers' compensation	(377,131)	(679,049)	180.1	(784.4)
17.1	Other liability - occurrence	36,033,700	38,688,500	107.4	52.1
17.2	Other liability - claims-made	2,474	23,640	955.6	(408.6)
18.1	Products liability - occurrence	1,683,740	18,842,941	1,119.1	68.5
18.2	Products liability - claims-made	0	0		
19.1,19.2	Private passenger auto liability	2,584,212,372	1,766,638,440	68.4	66.4
19.3,19.4	Commercial auto liability	72,453,003	45,807,377	63.2	77.8
21.	Auto physical damage	2,063,248,753	1,082,996,111	52.5	54.2
22.	Aircraft (all perils)	26,814	1,965	7.3	7.7
23.	Fidelity	161,198	(15,887)	(9.9)	0.0
24.	Surety	222,812	978	0.4	(4.4)
26.	Burglary and theft	564,029	399,802	70.9	69.0
27.	Boiler and machinery	674,677	78,310	11.6	(3.5)
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	6,390,154	6,734,509	105.4	96.9
34.	Totals	6,751,516,991	4,075,612,390	60.4	63.7
	DETAILS OF WRITE-INS				
3301.	Mechanical Breakdown	6,390,154	6,734,509	105.4	96.9
3302.		0	0		
3303.		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)	6,390,154	6,734,509	105.4	96.9

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	18,420,174	35,438,074	35,434,603
2.	Allied Lines	52,275,855	96,511,500	91,871,604
3.	Farmowners multiple peril		0	
4.	Homeowners multiple peril	862,190,300	1,531,924,857	1,475,397,580
5.	Commercial multiple peril	99,670,898	189,929,131	183,228,904
6.	Mortgage guaranty		0	
8.	Ocean marine	2,149,518	3,479,043	3,577,398
9.	Inland marine	50,117,961	80,310,253	82,016,938
10.	Financial guaranty		0	
11.1	Medical malpractice - occurrence		0	
11.2	Medical malpractice - claims-made		0	
12.	Earthquake	7,904,462	14,246,412	14,827,633
13.	Group accident and health		0	
14.	Credit accident and health	8,002,803	19,682,346	9,171,588
15.	Other accident and health		0	
16.	Workers' compensation	(51,253)	(44,457)	265,950
17.1	Other liability - occurrence	22,234,644	39,303,301	37,676,009
17.2	Other liability - claims-made	200	365	5,639
18.1	Products liability - occurrence	812,024	1,496,882	1,901,966
18.2	Products liability - claims-made		0	
19.1,19.2	Private passenger auto liability	1,311,632,079	2,633,973,916	2,507,873,403
19.3,19.4	Commercial auto liability	43,069,806	81,981,193	71,486,892
21.	Auto physical damage	1,005,384,201	2,046,939,157	2,061,104,624
22.	Aircraft (all perils)	15,604	28,992	27,910
23.	Fidelity	98,125	190,603	140,117
24.	Surety	906	33,033	263,213
26.	Burglary and theft	318,075	625,447	491,494
27.	Boiler and machinery	326,323	694,278	676,159
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	533,988	1,139,285	2,783,622
34.	Totals	3,485,106,693	6,777,883,611	6,580,223,247
	DETAILS OF WRITE-INS			
3301.	Mechanical Breakdown	533,988	1,139,285	2,783,622
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)	533,988	1,139,285	2,783,622

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	989,041	66,521	1,055,562	2,895,731	81,237	1,051,484	4,028,452	235,973	(139,478)	96,495
2. 2000	2,226,593	407,329	2,633,922	605,006	46,725	651,731	1,625,561	79,540	348,854	2,053,955	3,974	67,790	71,764
3. Subtotals 2000 + Prior	5,875,392	1,746,049	7,621,441	1,594,047	113,246	1,707,293	4,521,292	160,777	1,400,338	6,082,407	239,947	(71,688)	168,259
4. 2001	4,531,119	1,114,377	5,645,496	1,954,102	433,637	2,387,739	2,445,999	353,974	633,587	3,433,560	(131,018)	306,821	175,803
5. Subtotals 2001 + Prior	10,406,511	2,860,426	13,266,937	3,548,149	546,883	4,095,032	6,967,291	514,751	2,033,925	9,515,967	108,929	235,133	344,062
6. 2002	XXX	XXX	XXX	XXX	4,143,563	4,143,563	XXX	2,729,338	1,039,696	3,769,034	XXX	XXX	XXX
7. Totals	10,406,511	2,860,426	13,266,937	3,548,149	4,690,446	8,238,595	6,967,291	3,244,089	3,073,621	13,285,001	108,929	235,133	344,062
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. 1.0	2. 8.2	3. 2.6
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 2.5

(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 U.S. branch of an alien insurer.

The company does not write Medical Malpractice Insurance.

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:



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



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		37,455,272	28,850,826
2305. Reserve for uncashed checks		23,755,706	21,448,698
2306. Accrued retrospective premium payable		27,448	25,840
2307. Reserve for checks issued and outstanding		20,718	20,718
2308. Retroactive reinsurance reserve -ceded		(78,386,612)	(72,665,548)
2397. Summary of remaining write-ins for Line 23 from Page 03		(17,127,468)	(22,319,465)

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

1404. Miscellaneous			8,422	9,623
1405. Fines, penalties, and violations		(37,913)	(309,779)	(396,963)
1406. Gain/(loss) on deposit reinsurance		(3,502,000)	(1,871,774)	(1,871,774)
1407. CNA renewal rights & option agreement		(6,931,452)	(12,821,646)	(23,118,864)
1497. Summary of remaining write-ins for Line 14 from Page 04		(10,471,365)	(14,994,777)	(25,377,979)

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

07.404. Miscellaneous income		0	9,623
07.405. Fines, penalties, and violations		(37,913)	(396,963)
07.406. Loss on sale of subsidiary		0	(1,623,577)
07.407. Gain/(loss) on deposit reinsurance		(3,502,000)	(1,871,774)
07.408. Retroactive reinsurance gain/(loss)		7,719,455	(6,908,084)
07.409. CNA renewal rights & option agreement		(6,931,452)	(23,118,864)
07.497. Summary of remaining write-ins for Line 07.4 from Page 05		(2,751,910)	(33,909,639)

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

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
NONE									
9999999 Totals									

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			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
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired								
CONCORD LP REVOLVING LOAN VII (30%)	CHICAGO	IL	DIRECT	05/24/2000	1,259,197	0		1,259,197	1,259,197		0	0
CONCORD LP REVOLVING LOAN VIII(30%)	CHICAGO	IL	DIRECT	08/30/2000	4,516,088	0		4,516,088	4,516,088		0	0
0799999 - Joint Venture Interests - Fixed Income					5,775,285	0		5,775,285	5,775,285		0	0
Prime Communications (7.50%)	DOVER	DE	DIRECT	06/28/1998	0	0		0	408,361		408,361	408,361
Kusk(10%)	PHOENIX	AZ	DIRECT	03/30/1988	0	1,635,718		1,635,718	2,075,718		440,000	440,000
0899999 - Joint Venture Interests - Common Stock					0	1,635,718		1,635,718	2,484,079		848,361	848,361
9999999 Totals					5,775,285	1,635,718		7,411,003	8,259,364		848,361	848,361

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
BONDS								
GOVERNMENTS								
United States								
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012 03/15/2012	05/15/2002	Various		102,534,500	100,000,000	791,146	1
313313-A2-4	FC DISCOUNT NOTE-C 07/31/2002	06/13/2002	MORGAN STANLEY DEAN WITTER		1,496,600	1,500,000	0	1PE
36205V-U2-2	GOVT NATL MTG ASSOC I #402101 06/15/2032	06/04/2002	SALOMON SMITH BARNEY		986,250	970,480	3,329	1
36209G-RS-8	GOVT NATL MTG ASSOC I #471297 08/01/2031	06/04/2002	SALOMON SMITH BARNEY		945,834	930,710	3,193	1
36209Y-DU-9	GOVT NATL MTG ASSOC I #485315 12/01/2030	06/04/2002	SALOMON SMITH BARNEY		942,540	927,469	3,182	1
36209Y-RB-6	GOVT NATL MTG ASSOC I #485682 05/01/2031	06/04/2002	SALOMON SMITH BARNEY		978,406	962,761	3,303	1
36211U-AB-8	GOVT NATL MTG ASSOC I #523002 11/01/2031	05/17/2002	SALOMON SMITH BARNEY		2,758,051	2,733,280	9,377	1
36212A-EK-7	GOVT NATL MTG ASSOC I #527638 03/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES		376,489	366,302	1,211	1
36212D-4K-2	GOVT NATL MTG ASSOC I #531026 03/01/2032	06/04/2002	SALOMON SMITH BARNEY		1,508,541	1,484,419	5,092	1
36212H-EN-6	GOVT NATL MTG ASSOC I #533941 01/01/2032	04/18/2002	CHASE SECURITIES		30,827,662	29,975,241	116,570	1
36212P-UY-6	GOVT NATL MTG ASSOC I #539799 11/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES		1,027,813	1,000,001	3,306	1
36212T-GE-8	GOVT NATL MTG ASSOC I #542997 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		960,416	945,059	3,242	1
36212V-TV-1	GOVT NATL MTG ASSOC I #545164 03/01/2031	06/04/2002	SALOMON SMITH BARNEY		948,175	933,014	3,201	1
36212W-MJ-3	GOVT NATL MTG ASSOC I #545861 05/01/2031	06/04/2002	SALOMON SMITH BARNEY		953,844	938,591	3,220	1
36212X-W6-8	GOVT NATL MTG ASSOC I #547069 12/01/2031	06/04/2002	SALOMON SMITH BARNEY		952,962	937,724	3,217	1
36213C-PM-6	GOVT NATL MTG ASSOC I #550428 02/01/2031	06/04/2002	SALOMON SMITH BARNEY		1,649,722	1,623,342	5,569	1
36213C-6B-1	GOVT NATL MTG ASSOC I #550866 04/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES		8,873,825	8,633,700	28,539	1
36213D-4F-2	GOVT NATL MTG ASSOC I #551722 03/01/2032	04/16/2002	UNION BANK OF SWITZERLAND		16,284,006	15,861,448	61,683	1
36213E-YA-8	GOVT NATL MTG ASSOC I #552505 12/01/2031	04/18/2002	COUNTRY WIDE		10,383,112	10,097,540	39,268	1
36213E-YK-6	GOVT NATL MTG ASSOC I #552514 01/01/2032	05/17/2002	SALOMON SMITH BARNEY		1,716,839	1,701,420	5,837	1
36213F-4V-2	GOVT NATL MTG ASSOC I #553536 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		1,047,328	1,013,901	3,943	1
36213H-E3-9	GOVT NATL MTG ASSOC I #554654 11/01/2030	06/04/2002	SALOMON SMITH BARNEY		922,402	907,652	3,114	1
36213H-YM-5	GOVT NATL MTG ASSOC I #555216 05/01/2031	06/04/2002	SALOMON SMITH BARNEY		984,319	968,580	3,323	1
36213H-ZE-2	GOVT NATL MTG ASSOC I #555241 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		978,766	963,116	3,304	1
36213J-VC-6	GOVT NATL MTG ASSOC I #556011 12/01/2030	06/04/2002	SALOMON SMITH BARNEY		944,993	929,882	3,190	1
36213M-ZP-6	GOVT NATL MTG ASSOC I #558850 06/01/2031	06/04/2002	SALOMON SMITH BARNEY		987,012	971,230	3,332	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		122,577	118,665	461	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		1,032,969	1,000,000	3,889	1
36213Q-GJ-2	GOVT NATL MTG ASSOC I #561001 09/01/2031	04/18/2002	SALOMON SMITH BARNEY		3,493,584	3,303,625	14,683	1
36213Q-NQ-8	GOVT NATL MTG ASSOC I #561199 04/01/2031	06/04/2002	SALOMON SMITH BARNEY		946,139	931,010	3,194	1
36213Q-SB-6	GOVT NATL MTG ASSOC I #561314 06/01/2031	06/04/2002	SALOMON SMITH BARNEY		939,402	924,381	3,171	1
36213S-WE-1	GOVT NATL MTG ASSOC I #563245 04/01/2031	06/04/2002	SALOMON SMITH BARNEY		952,744	937,509	3,216	1
36213T-B5-1	GOVT NATL MTG ASSOC I #563560 12/01/2031	05/02/2002	UNION BANK OF SWITZERLAND		31,965,300	30,949,761	120,360	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474 08/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES		5,139,576	5,000,499	16,529	1
36213V-JJ-8	GOVT NATL MTG ASSOC I #565565 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		975,559	959,960	3,293	1
36213V-R6-7	GOVT NATL MTG ASSOC I #565809 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		990,540	974,701	3,344	1
36213X-DV-3	GOVT NATL MTG ASSOC I #567216 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		973,485	957,918	3,286	1
36213X-E4-2	GOVT NATL MTG ASSOC I #567255 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		925,417	910,620	3,124	1
36213X-G3-2	GOVT NATL MTG ASSOC I #567318 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		956,521	941,226	3,229	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713 06/15/2032	06/04/2002	SALOMON SMITH BARNEY		918,668	903,978	3,101	1
36213Y-SS-2	GOVT NATL MTG ASSOC I #568529 08/01/2031	06/04/2002	SALOMON SMITH BARNEY		919,807	905,099	3,105	1
36213Y-YB-2	GOVT NATL MTG ASSOC I #568706 01/01/2032	06/04/2002	SALOMON SMITH BARNEY		2,659,334	2,624,153	9,002	1
36213Y-YG-1	GOVT NATL MTG ASSOC I #568711 05/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		2,380,212	2,304,244	8,961	1
36213Y-YH-9	GOVT NATL MTG ASSOC I #568712 05/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		2,947,541	2,853,466	11,097	1
36213Y-ZG-0	GOVT NATL MTG ASSOC I #568743 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		9,377,531	9,078,233	35,304	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340 03/01/2032	04/18/2002	SALOMON SMITH BARNEY		23,521,267	22,863,929	88,915	1
36200Q-3L-6	GOVT NATL MTG ASSOC I #569703 11/01/2031	06/04/2002	SALOMON SMITH BARNEY		947,867	932,710	3,200	1
36200R-DA-7	GOVT NATL MTG ASSOC I #569897 05/01/2032	06/04/2002	SALOMON SMITH BARNEY		1,016,250	1,000,000	3,431	1
36200R-NN-8	GOVT NATL MTG ASSOC I #570197 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		955,833	940,549	3,227	1
36200R-PB-2	GOVT NATL MTG ASSOC I #570218 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		957,150	941,845	3,231	1
36200R-PQ-9	GOVT NATL MTG ASSOC I #570231 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		934,404	919,463	3,154	1
36200T-FK-9	GOVT NATL MTG ASSOC I #571770 07/01/2031	06/04/2002	SALOMON SMITH BARNEY		973,555	957,988	3,286	1
36200T-KQ-0	GOVT NATL MTG ASSOC I #571903 09/01/2031	05/17/2002	SALOMON SMITH BARNEY		550,639	545,694	1,872	1
36200V-HA-4	GOVT NATL MTG ASSOC I #573625 11/01/2031	06/04/2002	SALOMON SMITH BARNEY		967,336	951,868	3,265	1
36200W-WM-9	GOVT NATL MTG ASSOC I #574952 12/01/2031	06/04/2002	SALOMON SMITH BARNEY		934,374	919,434	3,154	1
36200W-WV-9	GOVT NATL MTG ASSOC I #574960 01/01/2032	06/04/2002	SALOMON SMITH BARNEY		937,375	922,386	3,164	1
36200W-XX-4	GOVT NATL MTG ASSOC I #574994 04/01/2032	06/04/2002	SALOMON SMITH BARNEY		2,525,949	2,493,697	8,555	1
36200W-YE-5	GOVT NATL MTG ASSOC I #575009 05/01/2032	05/17/2002	SALOMON SMITH BARNEY		1,759,707	1,743,903	5,983	1
36200W-Z3-8	GOVT NATL MTG ASSOC I #575062 03/01/2031	06/04/2002	SALOMON SMITH BARNEY		971,007	955,480	3,278	1

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

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36200X-CB-3	GOVT NATL MTG ASSOC I #575266 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		929,514	914,651	3,138	1
36200X-ZC-6	GOVT NATL MTG ASSOC I #575939 09/01/2031	06/04/2002	SALOMON SMITH BARNEY		966,872	951,412	3,264	1
36201A-6R-4	GOVT NATL MTG ASSOC I #577880 04/01/2032	06/04/2002	SALOMON SMITH BARNEY		949,243	934,064	3,204	1
36201C-NL-4	GOVT NATL MTG ASSOC I #579195 01/01/2032	06/04/2002	SALOMON SMITH BARNEY		978,992	963,338	3,305	1
36201D-J4-5	GOVT NATL MTG ASSOC I #579983 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		1,544,719	1,495,417	5,816	1
36201F-HJ-9	GOVT NATL MTG ASSOC I #581733 12/01/2031	06/04/2002	SALOMON SMITH BARNEY		2,573,038	2,540,157	8,714	1
36201F-LF-2	GOVT NATL MTG ASSOC I #581826 04/01/2032	06/04/2002	SALOMON SMITH BARNEY		950,669	935,468	3,209	1
36201F-RE-9	GOVT NATL MTG ASSOC I #581985 04/01/2032	06/04/2002	SALOMON SMITH BARNEY		977,297	961,670	3,299	1
36201J-CD-9	GOVT NATL MTG ASSOC I #584268 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		2,709,716	2,681,700	9,200	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		7,371,343	7,136,075	27,751	1
36201J-HV-4	GOVT NATL MTG ASSOC I #584444 08/01/2031	06/04/2002	SALOMON SMITH BARNEY		1,016,250	1,000,000	3,431	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373 11/01/2031	04/24/2002	GREENWICH CAPITAL MARKETS, INC		7,428,484	7,190,305	27,962	1
36201K-J2-3	GOVT NATL MTG ASSOC I #585381 02/01/2032	04/26/2002	GREENWICH CAPITAL MARKETS, INC		27,866,954	27,000,000	105,000	1
36201K-LB-0	GOVT NATL MTG ASSOC I #585422 01/01/2032	06/04/2002	SALOMON SMITH BARNEY		961,796	946,417	3,247	1
36201L-UV-4	GOVT NATL MTG ASSOC I #586596 02/01/2032	06/04/2002	SALOMON SMITH BARNEY		1,582,053	1,556,756	5,341	1
36201M-Y5-5	GOVT NATL MTG ASSOC I #587632 01/01/2032	04/24/2002	UNION BANK OF SWITZERLAND		20,825,074	20,152,789	78,372	1
36201M-ZC-9	GOVT NATL MTG ASSOC I #587639 02/01/2032	04/16/2002	UNION BANK OF SWITZERLAND		14,515,212	14,138,553	54,983	1
36201N-EE-6	GOVT NATL MTG ASSOC I #587933 02/01/2032	06/04/2002	SALOMON SMITH BARNEY		924,867	910,078	3,122	1
36201N-FM-7	GOVT NATL MTG ASSOC I #587972 04/01/2032	05/17/2002	SALOMON SMITH BARNEY		2,777,039	2,752,098	9,441	1
36201Q-JZ-7	GOVT NATL MTG ASSOC I #589880 05/01/2032	06/04/2002	SALOMON SMITH BARNEY		936,599	921,622	3,162	1
36202D-RZ-6	GOVT NATL MTG ASSOC II #003204 08/01/2030	04/18/2002	GREENWICH CAPITAL MARKETS, INC		8,901,968	8,445,389	37,535	1
36202D-SF-9	GOVT NATL MTG ASSOC II #003218 10/01/2030	04/18/2002	GREENWICH CAPITAL MARKETS, INC		6,418,344	6,089,149	27,063	1
912827-7L-0	US TREASURY N/B 02/15/2012	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		25,140,625	25,000,000	420,839	1
912828-AC-4	US TREASURY N/B 05/15/2007	05/14/2002	Various		116,568,834	118,000,000	0	1PE
Total UNITED STATES					555,355,527	545,561,964	2,354,153	XXX
0399996 - Bonds - U.S. Government					555,355,527	545,561,964	2,354,153	XXX
0399999 - Total - Bonds - U.S. Government					555,355,527	545,561,964	2,354,153	XXX
STATES, TERRITORIES AND POSSESSIONS Other Countries PUERTO RICO								
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT GO 02 REF 07/01/2011	01/01/2002	Various		19,110,661	19,110,661	0	1
Total Other Countries					19,110,661	19,110,661	0	XXX
1799996 - Bonds - States, Territory, Poss - United States					0	0	0	XXX
1799997 - Bonds - States, Territory, Poss - Canada					0	0	0	XXX
1799998 - Bonds - States, Territory, Poss - Other Countries					19,110,661	19,110,661	0	XXX
1799999 - Total - Bonds - States, Territories and Possessions					19,110,661	19,110,661	0	XXX
POLITICAL SUBDIVISIONS United States SOUTH CAROLINA								
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN 09/01/2033	06/12/2002	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								
44706H-BX-4	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT 06/01/2011	04/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,250,000	1,250,000	0	1PE
44706H-BY-2	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT 06/01/2012	04/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000	0	1PE
44706H-CA-3	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT 06/01/2014	04/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,300,000	2,300,000	0	1PE
44706H-CC-9	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT 06/01/2027	04/23/2002	RAYMOND JAMES & ASSOCIATES, INC		3,471,596	3,460,000	0	1PE
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99A CAP IMPT 02/01/2029	04/11/2002	RAMIREZ, SAMUAL A. & COMPANY		5,757,141	5,930,000	63,315	1PE
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A 01/01/2032	04/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,440,210	1,500,000	10,542	1PE
ARIZONA								
040588-UG-8	ARIZONA ST COP 2002 A 05/01/2010	04/10/2002	SALOMON SMITH BARNEY		3,701,896	3,430,000	11,529	1PE
040588-UH-6	ARIZONA ST COP 2002 A 05/01/2011	04/10/2002	SALOMON SMITH BARNEY		4,796,976	4,440,000	14,923	1PE
040588-UJ-2	ARIZONA ST COP 2002 A 05/01/2012	04/10/2002	SALOMON SMITH BARNEY		6,755,025	6,255,000	21,024	1PE
040588-UK-9	ARIZONA ST COP 2002 A 05/01/2013	04/10/2002	SALOMON SMITH BARNEY		2,146,520	2,000,000	6,722	1PE
721812-HG-3	PIMA CNTY AZ USD NO 6 MARANA 00 REF 07/01/2012	05/31/2002	J. P. MORGAN SECURITIES, INC		2,273,397	2,100,000	48,285	1PE
ARKANSAS								
041039-Z8-4	ARKANSAS ST FED HWY GRANT ANTIC GO 01A 08/01/2012	04/15/2002	J. P. MORGAN SECURITIES, INC		24,475,130	23,000,000	257,250	1PE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY 06/01/2030	06/06/2002	HOUGH, WILLIAM R., & COMPANY		8,799,472	8,800,000	0	1PE
041039-2M-9	ARKANSAS WTR WST DISP PLN FAC G O 02A 07/01/2015	05/31/2002	STEPHENS, INC		522,433	525,000	4,293	1Z

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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]
041039-2N-7	ARKANSAS WTR WST DISP PLN FAC G O 02A 07/01/2016	05/31/2002	STEPHENS, INC		577,025	580,000	4,846	1Z
CALIFORNIA								
00432M-AB-5	ACCESS TO LNS FOR LEARNING STUDENT LN CORP CALIF REV-RAMS-STUDENT LN PG-SR-IV-A2 01/01/2033	04/24/2002	DAIN RAUSCHER INCORPORATED		2,600,000	2,600,000	0	1PE
01080P-AN-5	ALAMEDA COUNTY 07/01/2030	06/26/2002	SALOMON SMITH BARNEY		5,000,000	5,000,000	0	1
120786-BN-7	BURBANK CALIF ELEC REV ELEC REV BDS 2002 06/01/2021	06/21/2002	SALOMON SMITH BARNEY		785,000	785,000	981	1PE
120786-BP-2	BURBANK CALIF ELEC REV ELEC REV BDS 2002 06/01/2022	06/21/2002	SALOMON SMITH BARNEY		1,601,870	1,610,000	2,013	1PE
12082S-AS-3	BURBANK CALIF UNI SCH DIST G.O. BDS 2002 C 08/01/2020	06/21/2002	STONE & YOUNGBERG		2,220,724	5,865,000	0	1PE
12082S-AU-8	BURBANK CALIF UNI SCH DIST G.O. BDS 2002 C 08/01/2022	06/21/2002	STONE & YOUNGBERG		2,055,362	6,200,000	0	1PE
12082S-AV-6	BURBANK CALIF UNI SCH DIST G.O. BDS 2002 C 08/01/2023	06/21/2002	STONE & YOUNGBERG		931,680	3,000,000	0	1PE
12082S-AY-0	BURBANK CALIF UNI SCH DIST G.O. BDS 2002 C 08/01/2026	06/21/2002	STONE & YOUNGBERG		1,791,082	6,925,000	0	1PE
12082S-AZ-7	BURBANK CALIF UNI SCH DIST G.O. BDS 2002 C 07/01/2027	06/21/2002	STONE & YOUNGBERG		1,744,827	7,120,000	0	1PE
13062N-H8-3	CALIFORNIA ST G O BDS 2002 APRIL REF 02/01/2030	04/01/2002	BANC AMERICA SECURITIES		4,822,500	5,000,000	2,188	1PE
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A 11/01/2026	04/24/2002	J. P. MORGAN SECURITIES, INC.		5,132,088	5,200,000	21,468	1PE
14837K-BB-0	CASTAIC LAKE WTR AGY REV CA COP 1999 A 08/01/2029	06/18/2002	RED CAPITAL MARKETS		2,246,093	10,445,000	0	1PE
16309P-AG-3	CHELA FINL USA 12/01/2033	06/28/2002	SALOMON SMITH BARNEY		11,550,000	11,550,000	0	1
189342-SG-4	CLOVIS CA USD G O CAP APPREC 2001A 08/01/2021	05/09/2002	DAIN RAUSCHER INCORPORATED		2,708,067	7,870,000	0	1PE
20056Y-AP-1	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A 08/01/2022	06/20/2002	CIBC WORLD MARKETS		1,237,192	3,740,000	0	1PE
20056Y-AQ-9	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A 08/01/2023	06/14/2002	LEHMAN BROTHERS INC.		1,162,691	3,740,000	0	1PE
230337-JV-0	CULVER CITY CA REDEV AGY TAX ALLOC 02A 11/01/2025	04/05/2002	STONE & YOUNGBERG		3,083,893	3,145,000	0	1PE
357172-RC-1	FREMONT CALIF UN HIGH SCH DIST SANTA CLARA CNTY G.O BDS 2002 C 09/01/2021	06/18/2002	SALOMON SMITH BARNEY		1,907,517	1,910,000	265	1PE
357172-RD-9	FREMONT CALIF UN HIGH SCH DIST SANTA CLARA CNTY G.O BDS 2002 C 09/01/2022	06/18/2002	SALOMON SMITH BARNEY		1,994,724	2,010,000	279	1PE
357172-RE-7	FREMONT CALIF UN HIGH SCH DIST SANTA CLARA CNTY G.O BDS 2002 C 09/01/2023	06/18/2002	SALOMON SMITH BARNEY		2,035,677	2,065,000	287	1PE
482124-MF-8	JURUPA CA USD G O 2002 08/01/2022	04/03/2002	STONE & YOUNGBERG		2,219,297	2,260,000	0	1PE
544358-ZJ-6	LOS ANGELES CA COP REAL PPTY PROG 2002 AR 04/01/2019	04/10/2002	STONE & YOUNGBERG		2,703,391	2,725,000	4,920	1PE
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 AR 04/01/2027	05/02/2002	Various		4,155,588	4,195,000	12,708	1PE
544712-JT-0	LOS ANGELES CNTY CA MET TRANSN A 1 SR 99A 07/01/2019	06/25/2002	PRAGER MCCARTHY & SEALY		5,035,150	5,000,000	122,917	1PE
607743-JY-8	MODESTO CA HIGH SCH DIST CAP APPREC 02 A 08/01/2024	04/03/2002	STONE & YOUNGBERG		821,070	3,000,000	0	1PE
607743-JZ-5	MODESTO CA HIGH SCH DIST CAP APPREC 02 A 08/01/2025	04/03/2002	STONE & YOUNGBERG		644,050	2,500,000	0	1PE
607743-KA-8	MODESTO CA HIGH SCH DIST CAP APPREC 02 A 08/01/2026	04/03/2002	STONE & YOUNGBERG		1,212,250	5,000,000	0	1PE
611594-FT-4	MONROVIA CA USD G O ELECTION 1997 01B 08/01/2023	04/19/2002	RED CAPITAL MARKETS		1,006,526	3,375,000	0	1PE
611594-FU-1	MONROVIA CA USD G O ELECTION 1997 01B 08/01/2024	06/14/2002	LEHMAN BROTHERS INC.		1,037,488	3,550,000	0	1PE
685585-CZ-2	ORCHARD CA SCH DIST G O 2001 A 08/01/2022	04/26/2002	STONE & YOUNGBERG		1,478,261	4,545,000	0	1PE
798147-TY-0	SAN JOSE CA REDEV AGY TAX ALLOCATION 02 08/01/2024	04/24/2002	J. P. MORGAN SECURITIES, INC.		2,629,044	2,700,000	35,625	1PE
79875F-DD-1	SAN MARCOS CA PUB FACS CIVIC CTR 01A REF 08/01/2021	04/29/2002	BAUM, GEORGE K. & COMPANY		2,000,194	2,025,000	25,594	1PE
802649-LP-6	SANTA ROSA CA WSTWTR 2002 B 09/01/2022	04/26/2002	STONE & YOUNGBERG		969,300	3,000,000	0	1PE
802649-LR-2	SANTA ROSA CA WSTWTR 2002 B 09/01/2024	04/26/2002	STONE & YOUNGBERG		3,208,891	11,225,000	0	1PE
802649-LT-8	SANTA ROSA CA WSTWTR 2002 B 09/01/2026	04/26/2002	STONE & YOUNGBERG		2,831,779	11,165,000	0	1PE
802649-LU-5	SANTA ROSA CA WSTWTR 2002 B 09/01/2027	04/26/2002	STONE & YOUNGBERG		2,659,765	11,125,000	0	1PE
802649-LV-3	SANTA ROSA CA WSTWTR 2002 B 09/01/2028	04/26/2002	STONE & YOUNGBERG		2,500,036	11,095,000	0	1PE
802649-LW-1	SANTA ROSA CA WSTWTR 2002 B 09/01/2029	04/26/2002	STONE & YOUNGBERG		2,859,023	13,465,000	0	1PE
802649-LX-9	SANTA ROSA CA WSTWTR 2002 B 09/01/2030	04/26/2002	STONE & YOUNGBERG		2,688,538	13,440,000	0	1PE
802649-LY-7	SANTA ROSA CA WSTWTR 2002 B 09/01/2031	04/26/2002	STONE & YOUNGBERG		2,528,596	13,420,000	0	1PE
802649-LZ-4	SANTA ROSA CA WSTWTR 2002 B 09/01/2032	04/26/2002	STONE & YOUNGBERG		2,847,520	16,000,000	0	1PE
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2020	04/04/2002	SALOMON SMITH BARNEY		1,390,400	4,000,000	0	1PE
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2021	04/04/2002	SALOMON SMITH BARNEY		1,164,699	3,575,000	0	1PE
861431-CY-8	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2022	04/04/2002	SALOMON SMITH BARNEY		1,187,928	3,890,000	0	1PE
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2023	04/04/2002	SALOMON SMITH BARNEY		1,146,280	4,000,000	0	1PE
861431-DA-9	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2024	04/04/2002	SALOMON SMITH BARNEY		806,460	3,000,000	0	1PE
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2025	04/04/2002	SALOMON SMITH BARNEY		1,159,572	4,590,000	0	1PE
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2026	04/04/2002	SALOMON SMITH BARNEY		949,480	4,000,000	0	1PE
861431-DD-3	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2027	04/04/2002	SALOMON SMITH BARNEY		891,960	4,000,000	0	1PE
861431-DF-8	STOCKTON-EAST WTR DIST CA COP REF 02B 04/01/2029	04/04/2002	SALOMON SMITH BARNEY		867,271	4,410,000	0	1PE
91412F-DW-4	UNIVERSITY CALIF REVS FOR PREVIOUS ISSUES SEE 914113 REV BDS 2002 O 09/01/2017	06/25/2002	PRAGER MCCARTHY & SEALY		4,124,248	4,015,000	0	1PE
91412F-DF-1	UNIVERSITY OF CA MULTI PURP 02 P 09/01/2017	06/13/2002	LEGG MASON		1,170,085	1,140,000	0	1PE
91412F-DG-9	UNIVERSITY OF CA MULTI PURP 02 P 09/01/2018	06/13/2002	LEGG MASON		1,364,509	1,340,000	0	1PE
925836-BY-3	VICTOR CALIF ELEM SCH DIST G.O. BDS 2002 A 08/01/2022	06/18/2002	LOOP CAPITAL MARKETS		1,810,072	1,825,000	0	1PE
COLORADO								
184508-FC-8	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2014	06/05/2002	STIFEL NICOLAUS & CO, INC.		1,602,325	1,535,000	3,411	1PE
184508-FD-6	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2015	06/05/2002	STIFEL NICOLAUS & CO, INC.		1,770,534	1,710,000	3,800	1PE
184508-FE-4	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2016	06/05/2002	STIFEL NICOLAUS & CO, INC.		821,624	800,000	1,778	1PE
184508-FG-9	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2018	06/05/2002	STIFEL NICOLAUS & CO, INC.		1,005,640	1,000,000	2,222	1PE
26822L-BL-7	COLORADO E-470 PUB HWY 97 B CAP APPREC 09/01/2025	06/07/2002	PRAGER MCCARTHY & SEALY		4,562,910	17,000,000	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]
26822L-BM-5	COLORADO E-470 PUB HWY 97 B CAP APPREC 09/01/2026	06/07/2002	PRAGER MCCARTHY & SEALY		6,250,563	24,750,000	0	1PE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	05/30/2002	HOUGH, WILLIAM R., & COMPANY		11,499,655	11,500,000	0	1
472736-ZF-7	JEFFERSON CNTY CO SCH DIST NO R-1 97 REF 12/15/2012	04/16/2002	PRAGER MCCARTHY & SEALY		10,320,100	10,000,000	172,222	1PE
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02 12/15/2013	04/11/2002	STIFEL NICOLAUS & CO, INC.		3,250,055	3,135,000	10,450	1PE
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02 12/15/2019	04/11/2002	STIFEL NICOLAUS & CO, INC.		1,204,433	1,220,000	4,067	1PE
59189V-AB-6	METROPOLITAN FOOTBALL STAD CO TAX 99A 01/01/2008	05/28/2002	RED CAPITAL MARKETS		3,114,306	3,900,000	0	1PE
CONNECTICUT								
207757-U4-5	CONNECTICUT SPL TAX OBLIG TRANSN 01 B 10/01/2011	05/09/2002	E BOND TRADE		2,178,920	2,000,000	12,840	1PE
20772E-C2-7	CONNECTICUT ST G O 1998 SER B 03/15/2015	04/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,743,406	7,595,000	41,140	1PE
20772F-RQ-5	CONNECTICUT ST G O 2001 SER D 11/15/2013	05/08/2002	RAYMOND JAMES & ASSOCIATES, INC.		3,907,130	3,695,000	93,632	1PE
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF 11/15/2014	04/08/2002	RAYMOND JAMES & ASSOCIATES, INC.		1,457,540	1,400,000	29,099	1PE
DELAWARE								
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B 02/01/2019	05/21/2002	MORGAN STANLEY DEAN WITTER		6,500,000	6,500,000	0	1PE
FLORIDA								
340640-AD-3	FLORIDA EDUCATION LOAN 12/01/2034	05/09/2002	DAIN RAUSCHER INCORPORATED		900,000	900,000	0	1PE
341422-FT-5	FLORIDA ST BRD OF ED CAP OUTLAY 97 A 01/01/2016	04/17/2002	PRAGER MCCARTHY & SEALY		12,447,988	12,400,000	191,167	1PE
86387Q-AJ-3	FLORIDA STUDENT LOAN ASSET-BACKED NOTES 12/01/2019	04/04/2002	BANK OF AMERICA		15,550,000	15,550,000	0	1PE
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02 11/01/2019	05/30/2002	SALOMON SMITH BARNEY		997,640	1,000,000	0	1PE
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A 07/01/2018	05/06/2002	LOOP CAPITAL MARKETS		2,954,571	2,945,000	52,356	1PE
46613C-AN-5	JEA FL ELEC SYS SERIES 3 2002 A 10/01/2032	05/31/2002	Various		6,473,650	6,540,000	29,467	1PE
46613P-BN-5	JEA FL WTR & SWR 2002 A 10/01/2030	04/11/2002	Various		3,975,000	4,000,000	8,958	1PE
684503-W2-7	ORANGE CNTY FLA HEALTH FACS AUTH REV HOSP REV BDS 2002 11/15/2032	06/28/2002	ZIEGLER, B.C., AND COMPANY		14,625,900	15,000,000	21,094	1PE
688028-EZ-8	OSCEOLA CNTY FL SCH BRD COP 2002 A 06/01/2021	04/03/2002	SALOMON SMITH BARNEY		3,920,960	4,000,000	9,681	1PE
688028-FB-0	OSCEOLA CNTY FL SCH BRD COP 2002 A 06/01/2027	04/11/2002	Various		8,356,157	8,490,000	21,048	1PE
696550-JK-9	PALM BEACH CNTY FLA SCH BRD CTFS PARTN COPS 2002 C 08/01/2020	06/18/2002	RAYMOND JAMES & ASSOCIATES, INC.		2,837,835	2,835,000	14,175	1PE
ILLINOIS								
262608-MK-5	DU PAGE CNTY IL CSD NO 204 INDIAN 02 12/30/2017	06/12/2002	MORGAN STANLEY DEAN WITTER		10,120,800	10,000,000	231,944	1PE
45200P-SP-3	ILLINOIS HLTH FAC LAKE FOREST 2002 A 07/01/2029	05/22/2002	BANK ONE CAPTIAL MARKETS		4,833,550	5,000,000	8,785	1PE
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE 02 01/01/2021	05/14/2002	HUTCHINSON SHOCKEY ERLEY & CO.		1,550,892	4,440,000	0	1PE
488575-DC-2	KENDALL CNTY IL CUSD 115 G O YORKVILLE 02 01/01/2022	05/14/2002	HUTCHINSON SHOCKEY ERLEY & CO.		1,362,691	4,160,000	0	1PE
592247-J9-2	METRO PIER & EXPO IL MCCORMICK PL 02A 12/15/2032	06/14/2002	SALOMON SMITH BARNEY		9,785,630	58,695,000	0	1PE
592247-K4-1	METRO PIER & EXPO IL MCCORMICK PL 02A 06/15/2034	06/14/2002	SALOMON SMITH BARNEY		603,000	4,000,000	0	1PE
592247-K5-8	METRO PIER & EXPO IL MCCORMICK PL 02A 12/15/2034	06/14/2002	SALOMON SMITH BARNEY		10,245,200	70,000,000	0	1PE
592247-K7-4	METRO PIER & EXPO IL MCCORMICK PL 02A 12/15/2035	06/14/2002	SALOMON SMITH BARNEY		8,497,100	62,000,000	0	1PE
592247-K9-0	METRO PIER & EXPO IL MCCORMICK PL 02A 12/15/2036	06/14/2002	SALOMON SMITH BARNEY		7,825,080	61,000,000	0	1PE
592247-G4-6	METRO PIER & EXPO IL MCCORMICK PL 92A CUR 06/15/2027	04/05/2002	Various		9,779,400	10,010,000	0	1PE
592247-G5-3	METRO PIER & EXPO IL MCCORMICK PL 92A CUR 06/15/2027	04/05/2002	Various		156,314	160,000	0	1PE
INDIANA								
44635P-BD-6	HUNTINGTON IN COUNTYWDE SCH BLDG II 02 01/15/2024	06/06/2002	CITY SECURITIES CORPORATION		2,866,910	2,925,000	14,574	1PE
455066-DK-3	INDIANA ST OFFICE BLDG NEW CASTLE 02A 07/01/2013	06/05/2002	MORGAN STANLEY DEAN WITTER		6,391,265	6,150,000	0	1PE
455066-DL-1	INDIANA ST OFFICE BLDG NEW CASTLE 02A 07/01/2014	06/05/2002	MORGAN STANLEY DEAN WITTER		6,629,658	6,440,000	0	1PE
455066-DM-9	INDIANA ST OFFICE BLDG NEW CASTLE 02A 07/01/2015	06/05/2002	MORGAN STANLEY DEAN WITTER		7,440,753	7,285,000	0	1PE
455280-5Q-6	INDIANAPOLIS IN LOC PUB IMPT BD BK 2002 A 07/01/2033	05/24/2002	Various		28,506,462	29,220,000	24,907	1PE
520459-BF-4	LAWRENCEBURG IN SCH DIST BLDG CORP 02 07/15/2021	05/09/2002	HILLIARD LYONS		2,462,400	2,500,000	9,965	1PE
520459-BR-8	LAWRENCEBURG IN SCH DIST BLDG CORP 02 07/15/2026	05/09/2002	HILLIARD LYONS		979,830	1,000,000	4,083	1PE
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02 01/15/2027	03/28/2002	RAYMOND JAMES & ASSOCIATES, INC.		(956,040)	(1,000,000)	(2,563)	1PE
KANSAS								
478449-E9-8	JOHNSON CNTY KS REF INTERNAL IMPT 02A 09/01/2010	01/01/2002	Various		2,275,057	2,275,057	0	1PE
478449-F2-2	JOHNSON CNTY KS REF INTERNAL IMPT 02A 09/01/2011	01/01/2002	Various		3,202,170	3,202,170	0	1PE
478712-HC-9	JOHNSON CNTY KS USD NO 232 DE SOTO 02A 09/01/2018	04/23/2002	STEPHENS, INC.		2,032,497	2,035,000	10,458	1PE
KENTUCKY								
49130N-AK-5	KENTUCKY HIGHER EDUCATION 05/01/2031	04/04/2002	SALOMON SMITH BARNEY		19,100,000	19,100,000	0	1PE
49130N-AL-3	KENTUCKY HIGHER EDUCATION 05/01/2031	04/11/2002	SALOMON SMITH BARNEY		5,150,000	5,150,000	0	1
LOUISIANA								
100273-AP-6	BOSSIER PARISH LA SALES TAX 2002 07/01/2016	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,356,362	2,310,000	4,813	1PE
100273-AQ-4	BOSSIER PARISH LA SALES TAX 2002 07/01/2017	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,475,220	2,445,000	5,094	1PE
100273-AR-2	BOSSIER PARISH LA SALES TAX 2002 07/01/2018	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,597,175	2,585,000	5,385	1PE
546267-CH-6	LOUISIANA HSG FIN AGY MULTI FAM 92 B 04/15/2022	04/15/2002	PAY-IN-KIND BOND		84,955	84,955	0	1
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A 06/01/2037	06/11/2002	DAIN RAUSCHER INCORPORATED		5,900,000	5,900,000	3,565	3Z
546279-LR-9	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02 12/01/2024	04/12/2002	SISUNG SECURITIES CORP.		6,839,210	7,000,000	0	1PE
546279-LV-0	LOUISIANA LOC GOVT ENVIR FACS CMNTY DEV AUTH REV 06/01/2031	06/26/2002	BAUM, GEORGE K. & COMPANY		1,970,460	2,000,000	0	1PE
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A 07/01/2013	05/31/2002	SALOMON SMITH BARNEY		3,645,902	3,370,000	79,289	1PE
54640A-GR-6	LOUISIANA PUB FAC TULANE UNIV 02A 07/01/2027	04/30/2002	SALOMON SMITH BARNEY		4,899,200	5,000,000	39,861	1PE

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546408-FC-4	LOUISIANA STAD & EXPO HOTEL REF 98B 07/01/2011	06/18/2002	RED CAPITAL MARKETS		2,944,144	2,710,000	67,185	1PE
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000 12/01/2008	04/15/2002	FIDELITY CAPITAL MARKETS		847,415	780,000	16,326	1PE
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 2002 06/01/2026	05/23/2002	MORGAN KEEGAN & COMPANY, INC		4,973,050	5,000,000	0	1PE
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 2002 06/01/2032	05/29/2002	Various		2,481,660	2,500,000	0	1PE
64763F-DF-3	NEW ORLEANS LA G O 2002 REF 09/01/2021	03/13/2002	SALOMON SMITH BARNEY		(100)	0	0	1PE
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002 12/01/2031	04/17/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,552,125	4,575,000	14,278	1PE
75914N-AG-1	REGIONAL TRAN AUTH LA CTFS PARTN COPS 2002 05/01/2009	06/27/2002	RAMIREZ, SAMUAL A. & COMPANY		3,968,722	3,705,000	0	1PE
75914N-AH-9	REGIONAL TRAN AUTH LA CTFS PARTN COPS 2002 05/01/2010	06/27/2002	RAMIREZ, SAMUAL A. & COMPANY		4,332,020	4,060,000	0	1PE
825485-QF-5	SHREVEPORT LA WTR & SWR REV REV REF BDS 2002A 12/01/2008	06/26/2002	MORGAN KEEGAN & COMPANY, INC		1,841,466	2,370,000	0	1PE
825485-QG-3	SHREVEPORT LA WTR & SWR REV REV REF BDS 2002A 12/01/2009	06/26/2002	MORGAN KEEGAN & COMPANY, INC		2,765,257	3,755,000	0	1PE
825485-QH-1	SHREVEPORT LA WTR & SWR REV REV REF BDS 2002A 12/01/2010	06/26/2002	MORGAN KEEGAN & COMPANY, INC		3,699,123	5,305,000	0	1PE
825485-QJ-7	SHREVEPORT LA WTR & SWR REV REV REF BDS 2002A 12/01/2011	06/26/2002	MORGAN KEEGAN & COMPANY, INC		3,498,777	5,295,000	0	1PE
MAINE								
914399-DT-4	UNIVERSITY OF MAINE SYS REV 2002 03/01/2012	05/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		9,798,660	9,000,000	36,281	1PE
MARYLAND								
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE INTL 02B 03/01/2010	04/09/2002	PRAGER MCCARTHY & SEALY		2,722,752	2,610,000	27,024	1PE
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE INTL 02B 03/01/2012	04/04/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,240,242	5,075,000	50,327	1PE
MASSACHUSETTS								
575827-KG-4	MASSACHUSETTS G O CONS LOAN 1997 C 08/01/2017	05/03/2002	J. P. MORGAN SECURITIES, INC		13,980,844	13,940,000	187,803	1PE
575827-TW-0	MASSACHUSETTS G O CONS LOAN 1999 B 05/01/2016	04/10/2002	PRAGER MCCARTHY & SEALY		4,611,417	4,575,000	104,208	1PE
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F 07/01/2027	05/31/2002	J. P. MORGAN SECURITIES, INC		2,976,150	3,000,000	5,225	1PE
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F 07/01/2033	05/31/2002	J. P. MORGAN SECURITIES, INC		2,238,764	2,255,000	3,962	1PE
57582N-DV-4	MASSACHUSETTS ST G.O BDS 2002C 11/01/2021	06/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		4,975,100	5,000,000	694	1PE
57582N-DW-2	MASSACHUSETTS ST G.O BDS 2002C 11/01/2030	06/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		49,849,500	50,000,000	7,292	1PE
MICHIGAN								
421560-HM-8	HAZEL PARK MI SCH DIST G O 2002 05/01/2013	05/10/2002	GOLDMAN, SACHS & CO		1,681,615	1,625,000	4,288	1PE
421560-HP-1	HAZEL PARK MI SCH DIST G O 2002 05/01/2015	05/10/2002	GOLDMAN, SACHS & CO		1,245,127	1,225,000	3,233	1PE
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002 05/01/2016	05/10/2002	GOLDMAN, SACHS & CO		1,790,176	1,775,000	4,684	1PE
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002 05/01/2017	05/10/2002	GOLDMAN, SACHS & CO		1,829,198	1,825,000	4,816	1PE
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002 05/01/2018	05/10/2002	GOLDMAN, SACHS & CO		1,866,788	1,875,000	4,948	1PE
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002 05/01/2019	05/10/2002	GOLDMAN, SACHS & CO		1,898,974	1,925,000	5,080	1PE
421560-HU-0	HAZEL PARK MI SCH DIST G O 2002 05/01/2020	05/10/2002	GOLDMAN, SACHS & CO		1,933,703	1,975,000	5,212	1PE
509642-ET-7	LAKE FENTON MI CMNTY SCHS G O 02 05/01/2022	04/23/2002	EDWARDS, A.G., & SONS, INC		1,211,600	1,250,000	0	1PE
510336-LX-6	LAKE ORION MI CMNTY SCH DIST G O 00 B 05/01/2025	03/08/2002	EDWARDS, A.G., & SONS, INC		(11,967,720)	(12,000,000)	(1,750)	1PE
59465E-Z7-1	MICHIGAN ST HOSP FIN AUTH REV 03/01/2022	06/20/2002	COMERICA...SECURITIES		5,120,187	5,225,000	0	1PE
59465E-Z8-9	MICHIGAN ST HOSP FIN AUTH REV 03/01/2027	06/20/2002	COMERICA...SECURITIES		3,244,038	3,320,000	0	1PE
594913-AN-5	MICHIGAN ST HSE REPRENTATIVES COPS 08/15/2012	05/22/2002	LEGG MASON		3,690,294	3,465,000	52,047	1PE
MINNESOTA								
604152-AA-6	MINNESOTA ST HIGHER ED 11/01/2034	05/30/2002	DAIN RAUSCHER INCORPORATED		100,000	100,000	0	1PE
MISSISSIPPI								
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP 09/01/2030	05/02/2002	SALOMON SMITH BARNEY		10,600,000	10,600,000	5,595	1
605579-W5-6	MISSISSIPPI ST G O GAMING CNTY HWY 01B 10/01/2011	04/24/2002	LEHMAN BROTHERS INC		11,339,699	10,705,000	41,631	1PE
MISSOURI								
484898-AA-9	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02 12/01/2005	04/24/2002	FAHNESTOCK & CO., INC		1,455,000	1,455,000	0	2
484898-AB-7	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02 12/01/2010	04/24/2002	FAHNESTOCK & CO., INC		2,080,000	2,080,000	0	2
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02 12/01/2015	04/24/2002	FAHNESTOCK & CO., INC		2,865,000	2,865,000	0	2
484898-AD-3	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02 12/01/2021	04/24/2002	FAHNESTOCK & CO., INC		6,415,000	6,415,000	0	2
NEBRASKA								
62908X-AF-7	NETC FAC CORP NE LSE TERRY CARPENTER 02 04/01/2009	05/03/2002	AMERITAS INVESTMENT CORP		1,274,444	1,245,000	0	1PE
681793-M5-1	OMAHA NE PUB PWR DIST ELEC SYS 02A 02/01/2017	05/16/2002	AMERITAS INVESTMENT CORP		15,000,000	15,000,000	0	1PE
NEVADA								
759831-AV-2	RENO NEV CAP IMPT REV REV BDS 2002 06/01/2032	06/19/2002	MORGAN STANLEY DEAN WITTER		3,451,900	3,435,000	27,182	1PE
NEW HAMPSHIRE								
64465M-VG-7	NEW HAMPSHIRE MUN BD BK BDS 2002B 08/15/2019	06/27/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,356,132	2,325,000	5,490	1PE
64465M-VJ-1	NEW HAMPSHIRE MUN BD BK BDS 2002B 08/15/2021	06/20/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,044,712	2,040,000	4,817	1PE
NEW JERSEY								
64579E-5J-1	NEW JERSEY HLTH ATLANTIC CITY MED 02 07/01/2025	03/28/2002	MORGAN STANLEY DEAN WITTER		0	0	(667)	1PE
646046-KP-6	NEW JERSEY ST COP EQUIP LSE 2000 A REF 06/15/2012	05/30/2002	J. P. MORGAN SECURITIES, INC		3,185,460	3,000,000	73,938	1PE
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B 09/15/2010	04/25/2002	BANC AMERICA SECURITIES		21,922,200	20,000,000	137,500	1PE
NEW MEXICO								
647110-CG-8	NEW MEXICO ED ASST ED LN 4.95% SR 01 A-3 03/01/2009	11/28/2001	DAIN RAUSCHER INCORPORATED		7,029,649	7,030,000	0	1PE
NEW YORK								

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]
542690-AW-2	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A 12/01/2010	05/10/2002	ADVEST INC		2,570,900	2,350,000	58,881	1PE
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A 12/01/2011	05/09/2002	ADVEST INC		3,170,077	2,900,000	72,218	1PE
542690-JF-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B 04/01/2010	05/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,412,335	5,075,000	26,644	1PE
59259R-BE-3	METRO NY TRANSN AUTH REVENUE 02A REF 11/15/2030	06/13/2002	Various		82,059,450	86,000,000	13,889	1PE
59259R-FV-1	METRO NY TRANSN AUTH REVENUE 02E REF 11/15/2024	06/13/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,479,035	3,500,000	0	1PE
59259R-FX-7	METRO NY TRANSN AUTH REVENUE 02E REF 11/15/2031	06/20/2002	RED CAPITAL MARKETS		2,470,300	2,500,000	0	1PE
592597-V2-1	METRO NY TRANSN AUTH SVC CONTRACT 02A 01/01/2029	06/05/2002	LEHMAN BROTHERS INC		19,256,600	20,000,000	0	1PE
592597-X6-0	METRO NY TRANSN AUTH SVC CONTRACT 02A 07/01/2030	06/05/2002	LEHMAN BROTHERS INC		19,242,000	20,000,000	0	1PE
64970K-VB-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV REV BDS FISCAL 2003 A 06/15/2034	06/21/2002	RAYMOND JAMES & ASSOCIATES, INC		741,945	750,000	0	1PE
64970K-VC-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV REV BDS FISCAL 2003 A 06/15/2034	06/20/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		46,334,842	47,760,000	0	1PE
649716-3F-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV REF BDS SERIAL BDS 11/01/2012	06/19/2002	MCDONALD & COMPANY		5,476,050	5,000,000	729	1PE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC 11/01/2011	06/10/2002	LOOP CAPITAL MARKETS		11,782,870	11,000,000	67,375	1PE
64966A-GF-6	NEW YORK NY G O FISCAL 1999 SER H 03/15/2011	04/16/2002	CIBC WORLD MARKETS		2,660,675	2,500,000	12,396	1PE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB 11/01/2012	06/10/2002	LOOP CAPITAL MARKETS		9,611,190	9,000,000	55,125	1PE
64966A-Y8-2	NEW YORK NY G O FISCAL 2002 SER A-1 SUB 11/01/2013	04/11/2002	SALOMON SMITH BARNEY		11,054,377	10,255,000	258,511	1PE
649716-XT-9	NEW YORK NY TRANSITIONAL FIN AUTH 01 B 02/01/2013	05/20/2002	RED CAPITAL MARKETS		1,442,934	1,350,000	23,100	1PE
649716-Q6-7	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2018	05/16/2002	LEGG MASON		1,980,440	2,000,000	5,556	1PE
649716-DP-9	NEW YORK NY TRANSITIONAL FIN AUTH 98 C 05/01/2014	05/20/2002	RED CAPITAL MARKETS		2,067,760	2,000,000	6,417	1PE
649837-FK-2	NEW YORK ST DORM ST UNIV EDL FAC 97 05/15/2017	05/31/2002	ADVEST INC		1,902,656	1,895,000	5,264	1PE
649837-FL-0	NEW YORK ST DORM ST UNIV EDL FAC 97 05/15/2021	06/18/2002	PRAGER MCCARTHY & SEALY		2,711,704	2,720,000	13,940	1PE
649838-6L-8	NEW YORK ST DORM ST UNIV EDL FAC 98B 05/15/2018	06/04/2002	ADVEST INC		1,526,525	1,525,000	4,660	1PE
649787-GR-3	NEW YORK ST G O BDS 1997 10/15/2015	05/03/2002	PRAGER MCCARTHY & SEALY		1,524,150	1,500,000	4,792	1PE
649787-LS-5	NEW YORK ST G O BDS 1998 F REF 09/15/2009	03/21/2002	PRAGER MCCARTHY & SEALY		0	4,750,000	0	1PE
650013-GB-5	NEW YORK ST TWY AUTH HWY & BRDG TR FD HWY & BRDG TR FD BDS 1997 B 04/01/2016	06/24/2002	PRAGER MCCARTHY & SEALY		2,041,220	2,000,000	23,889	1PE
650034-GL-9	NEW YORK ST URBAN DEV CORR SVC 98 A 01/01/2014	05/09/2002	PRAGER MCCARTHY & SEALY		1,983,287	1,950,000	36,021	1PE
803548-MM-5	SARATOGA SPRINGS N Y CITY SCHDIST SCHOOL DISTRICT BDS 2002 06/15/2019	06/26/2002	CIBC WORLD MARKETS		1,893,562	1,870,000	4,156	1PE
803548-MN-3	SARATOGA SPRINGS N Y CITY SCHDIST SCHOOL DISTRICT BDS 2002 06/15/2020	06/26/2002	CIBC WORLD MARKETS		1,271,325	1,265,000	2,811	1PE
896029-5E-1	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A 01/01/2027	04/05/2002	FIRST ALBANY		9,456,800	10,000,000	201,389	1
NORTH CAROLINA								
161034-K4-4	CHARLOTTE NC G O PUB IMPT 98A 02/01/2016	04/10/2002	PRAGER MCCARTHY & SEALY		2,247,349	2,210,000	22,714	1PE
161034-G3-1	CHARLOTTE NC G O WTR SWR 98 02/01/2016	04/10/2002	PRAGER MCCARTHY & SEALY		3,182,897	3,130,000	32,169	1PE
413328-DA-0	HARNETT CNTY NC COP PUB FACS 2002 12/01/2013	05/16/2002	BB&T CAPITAL MARKETS		2,147,148	2,025,000	4,134	1PE
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002 12/01/2014	05/16/2002	BB&T CAPITAL MARKETS		2,124,934	2,025,000	4,134	1PE
658256-FC-1	NORTH CAROLINA ST G O PUB IMPT 2000 A 09/01/2014	04/08/2002	PRAGER MCCARTHY & SEALY		8,812,290	8,500,000	47,222	1PE
906395-ZW-1	UNION CNTY N C SCH 03/01/2015	06/24/2002	STEPHENS, INC		2,761,884	2,700,000	41,325	1PE
930863-UK-9	WAKE CNTY NC G O PUB IMPT 1998 03/01/2015	05/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,379,247	8,420,000	101,134	1PE
OHIO								
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B 01/01/2012	04/30/2002	SALOMON SMITH BARNEY		2,376,011	2,225,000	39,596	1PE
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B 01/01/2013	04/30/2002	SALOMON SMITH BARNEY		2,848,545	2,680,000	47,682	1PE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A 04/01/2011	04/26/2002	CIBC WORLD MARKETS		2,969,645	2,710,000	8,695	1PE
OKLAHOMA								
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF 06/01/2012	06/06/2002	Various		18,822,110	17,850,000	57,778	1PE
386442-RY-5	GRAND RIVER DAM AUTH OK 2002 B 06/01/2014	05/03/2002	LEHMAN BROTHERS INC		5,671,217	10,380,000	0	1PE
678519-CB-3	OKLAHOMA CITY OKLA REF 03/01/2014	06/27/2002	BOSC, INC		7,799,940	7,430,000	48,501	1PE
678519-CC-1	OKLAHOMA CITY OKLA REF 03/01/2015	06/27/2002	BOSC, INC		4,479,783	4,300,000	28,069	1PE
678519-CD-9	OKLAHOMA CITY OKLA REF 03/01/2016	06/27/2002	BOSC, INC		4,998,907	4,835,000	31,562	1PE
678841-FV-4	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2010	04/24/2002	RAYMOND JAMES & ASSOCIATES, INC		2,639,525	2,500,000	30,556	1PE
678841-FX-0	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2012	04/24/2002	RAYMOND JAMES & ASSOCIATES, INC		3,153,480	3,000,000	36,667	1PE
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	06/04/2002	DAIN RAUSCHER INCORPORATED		1,200,000	1,200,000	0	1PE
OREGON								
68607V-GH-2	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A 04/01/2013	04/04/2002	BEAR STEARNS SECURITIES CORP		3,382,948	3,180,000	7,773	1PE
68607V-GL-3	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A 04/01/2015	04/04/2002	BEAR STEARNS SECURITIES CORP		3,210,894	3,065,000	7,492	1PE
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C 11/01/2014	05/22/2002	SALOMON SMITH BARNEY		7,478,301	7,130,000	28,074	1PE
PENNSYLVANIA								
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01 REF 12/01/2012	04/15/2002	SALOMON SMITH BARNEY		4,551,271	4,340,000	82,581	1PE
294223-KJ-0	EUPHRATA PA AREA SCH DIST SER A 04/15/2018	06/24/2002	STEPHENS, INC		2,843,512	2,800,000	28,000	1PE
550802-EZ-1	LYCOMING CNTY PA AUTH CLG OF TECH 02 05/01/2022	06/13/2002	PRAGER MCCARTHY & SEALY		2,383,354	2,385,000	15,958	1PE
717880-7R-3	PHILADELPHIA PA SCH DIST G O 02 B 08/01/2014	05/15/2002	SALOMON SMITH BARNEY		16,655,535	15,545,000	48,578	1PE
RHODE ISLAND								
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH 12/01/2035	05/23/2002	J. P. MORGAN SECURITIES, INC		4,000,000	4,000,000	0	1

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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]
SOUTH CAROLINA								
084203-RV-2	BERKELEY CNTY S C SCH DIST BLDG BDS 2002 01/15/2021	06/18/2002	RAYMOND JAMES & ASSOCIATES, INC.		3,067,497	3,075,000	8,969	1PE
584633-AG-6	MEDICAL UNIV S C HOSP AUTH HOSP FACS REV REF REV BDS 2002 A 08/15/2032	06/26/2002	BANC AMERICA SECURITIES		4,928,000	5,000,000	14,444	2PE
720175-RY-6	PIEDMONT SC MUN PWR AGY ELEC 02A REF 01/01/2009	05/16/2002	J. P. MORGAN SECURITIES, INC.		8,579,132	8,565,000	16,059	1PE
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998 06/01/2023	04/02/2002	STEPHENS, INC.		4,073,801	4,100,000	74,142	1PE
TENNESSEE								
28148N-AY-9	EDSOUTH 12/01/2035	06/06/2002	SALOMON SMITH BARNEY		12,250,000	12,250,000	0	1
586145-KW-3	MEMPHIS TN G O GEN IMPT 2002 11/01/2016	05/29/2002	SALOMON SMITH BARNEY		9,891,278	9,750,000	23,021	1PE
586145-KX-1	MEMPHIS TN G O GEN IMPT 2002 11/01/2017	05/29/2002	SALOMON SMITH BARNEY		10,330,112	10,240,000	24,178	1PE
586145-KY-9	MEMPHIS TN G O GEN IMPT 2002 11/01/2018	05/29/2002	SALOMON SMITH BARNEY		10,775,155	10,750,000	25,382	1PE
592098-ZJ-9	MET NASHVILLE TN WTR & SWR SER 1998 A 01/01/2017	06/06/2002	Various		5,068,900	5,000,000	111,111	1PE
880557-ZC-0	TENNESSEE ST SCH BD HIGHER ED 2ND 02A 05/01/2015	04/04/2002	ABN AMRO SECURITIES (USA) INC.		3,586,760	3,545,000	0	1PE
880557-ZD-8	TENNESSEE ST SCH BD HIGHER ED 2ND 02A 05/01/2016	04/04/2002	ABN AMRO SECURITIES (USA) INC.		4,005,521	3,990,000	0	1PE
972177-BP-3	WILSON CNTY TN COP 1998 REF 06/30/2015	04/09/2002	STEPHENS, INC.		1,542,195	1,500,000	22,313	1PE
TEXAS								
106238-GG-7	BRAZOS, TEXAS HIGHER EDUC AUTH 10/01/2030	04/03/2002	SALOMON SMITH BARNEY		11,500,000	11,500,000	0	1PE
145628-HU-0	CARROLLTON FMRS BRANCH TX ISD 2000 02/15/2018	05/30/2002	ADVEST INC.		2,082,600	2,080,000	31,489	1PE
235258-JC-5	DALLAS TX CIVIC CTR CONVENTION SER 98 08/15/2018	06/18/2002	PRAGER MCCARTHY & SEALY		1,506,375	1,500,000	26,250	1PE
235258-JD-3	DALLAS TX CIVIC CTR CONVENTION SER 98 08/15/2023	04/17/2002	J. P. MORGAN SECURITIES, INC.		9,589,112	10,400,000	94,358	1PE
44237N-CZ-3	HOUSTON TX CONV DEPT OCCUPANCY TAX 01B 09/01/2033	05/28/2002	SALOMON SMITH BARNEY		3,909,520	4,000,000	52,500	1PE
442436-WE-7	HOUSTON TX WTR & SWR 97 JR LIEN C 12/01/2027	05/21/2002	PRAGER MCCARTHY & SEALY		3,975,200	4,000,000	103,319	1PE
442436-ZC-8	HOUSTON TX WTR & SWR 97 JR LIEN D REF 12/01/2018	05/06/2002	PRAGER MCCARTHY & SEALY		2,958,340	2,975,000	65,285	1PE
442438-LG-0	HOUSTON TX WTR SYS 1979 12/01/2014	05/14/2002	SEARLE & COMPANY		2,460,310	2,185,000	64,482	1
88275M-GK-4	TEXAS ST PUB FIN AUTH BLDG PROJ 97 08/01/2015	05/07/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,812,822	2,785,000	38,294	1PE
882719-3F-2	TEXAS ST PUB FIN AUTH G O 1998B REF 10/01/2015	06/12/2002	RAMIREZ, SAMUAL A., & COMPANY		3,434,659	3,325,000	35,975	1PE
969887-JX-7	WILLIAMSON CNTY TX UNLTD TAX ROAD 02 02/15/2027	05/31/2002	MORGAN STANLEY DEAN WITTER		2,835,272	2,855,000	17,487	1PE
UTAH								
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A 03/01/2012	04/19/2002	BAUM, GEORGE K. & COMPANY		1,163,118	1,100,000	4,652	1PE
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A 03/01/2013	04/19/2002	BAUM, GEORGE K. & COMPANY		1,224,287	1,165,000	4,927	1PE
79560L-CK-3	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A 03/01/2014	04/19/2002	BAUM, GEORGE K. & COMPANY		1,287,920	1,235,000	5,223	1PE
79560L-CL-1	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A 03/01/2015	04/19/2002	BAUM, GEORGE K. & COMPANY		1,236,682	1,195,000	5,054	1PE
917572-HV-4	UTAH WTR FIN AGY POOLED LOAN 2002 B 07/01/2018	05/22/2002	BAUM, GEORGE K. & COMPANY		1,072,603	1,075,000	2,284	1PE
95640E-EQ-4	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2014	06/19/2002	WELLS FARGO		1,399,042	1,345,000	1,868	1PE
95640E-ER-2	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2015	06/19/2002	WELLS FARGO		1,459,091	1,415,000	1,965	1PE
95640E-ES-0	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2016	06/19/2002	WELLS FARGO		1,519,214	1,485,000	2,063	1PE
95640E-ET-8	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2017	06/19/2002	WELLS FARGO		1,578,341	1,555,000	2,160	1PE
95640E-EU-5	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2018	06/19/2002	WELLS FARGO		1,646,527	1,635,000	2,271	1PE
95640E-EV-3	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2019	06/19/2002	WELLS FARGO		1,715,000	1,715,000	2,382	1PE
95640E-EZ-4	WEST VY CITY UTAH MUN BLDG AUTH LEASE REV 08/01/2027	06/19/2002	WELLS FARGO		2,038,680	2,000,000	3,056	1PE
95640T-BE-1	WEST VY CITY UTAH SALES TAX REV REV BDS 2002A 07/15/2016	06/19/2002	WELLS FARGO		1,333,945	1,305,000	1,813	1PE
95640T-BF-8	WEST VY CITY UTAH SALES TAX REV REV BDS 2002A 07/15/2017	06/19/2002	WELLS FARGO		1,389,427	1,370,000	1,903	1PE
95640T-BG-6	WEST VY CITY UTAH SALES TAX REV REV BDS 2002A 07/15/2018	06/19/2002	WELLS FARGO		1,445,102	1,435,000	1,993	1PE
VERMONT								
915200-NL-9	UNIVERSITY OF VT & ST AGRIC CLG G O 02 10/01/2021	06/03/2002	SALOMON SMITH BARNEY		1,012,620	1,000,000	0	1PE
915200-NT-2	UNIVERSITY OF VT & ST AGRIC CLG G O 02 10/01/2023	06/03/2002	SALOMON SMITH BARNEY		1,260,788	1,250,000	0	1PE
915200-NU-9	UNIVERSITY OF VT & ST AGRIC CLG G O 02 10/01/2024	06/03/2002	SALOMON SMITH BARNEY		1,510,560	1,500,000	0	1PE
92428C-EC-4	VERMONT STUDENT ASSISTANCE 12/15/2036	04/10/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		10,000,000	10,000,000	0	1PE
WASHINGTON								
181216-CC-4	CLARK & SKAMANIA CNTYS WASH SCH DIST NO 112-6 WASHOUGAL G.O. REF BDS 2002 12/01/2015	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP.		2,153,237	2,080,000	2,311	1PE
181216-CD-2	CLARK & SKAMANIA CNTYS WASH SCH DIST NO 112-6 WASHOUGAL G.O. REF BDS 2002 12/01/2016	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP.		2,331,018	2,270,000	2,522	1PE
181216-CE-0	CLARK & SKAMANIA CNTYS WASH SCH DIST NO 112-6 WASHOUGAL G.O. REF BDS 2002 12/01/2017	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP.		2,515,991	2,470,000	2,744	1PE
181216-CF-7	CLARK & SKAMANIA CNTYS WASH SCH DIST NO 112-6 WASHOUGAL G.O. REF BDS 2002 12/01/2018	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP.		2,713,058	2,685,000	2,983	1PE
181216-CG-5	CLARK & SKAMANIA CNTYS WASH SCH DIST NO 112-6 WASHOUGAL G.O. REF BDS 2002 12/01/2019	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP.		4,148,067	4,135,000	4,594	1PE
495098-RE-7	KING CNTY WA SD NO 405 BELLEVUE 2002 12/01/2014	06/05/2002	GOLDMAN, SACHS & CO.		7,112,394	6,875,000	18,142	1PE
495098-RF-4	KING CNTY WA SD NO 405 BELLEVUE 2002 12/01/2015	06/05/2002	GOLDMAN, SACHS & CO.		8,168,313	7,960,000	21,006	1PE
495098-RG-2	KING CNTY WA SD NO 405 BELLEVUE 2002 12/01/2016	06/05/2002	GOLDMAN, SACHS & CO.		8,260,177	8,115,000	21,415	1PE
495098-RH-0	KING CNTY WA SD NO 405 BELLEVUE 2002 12/01/2017	06/05/2002	GOLDMAN, SACHS & CO.		9,460,992	9,355,000	24,687	1PE
495098-RJ-6	KING CNTY WA SD NO 405 BELLEVUE 2002 12/01/2018	06/05/2002	GOLDMAN, SACHS & CO.		10,727,847	10,685,000	28,197	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]
86386N-AF-9	SLFA ASSN WASH ED LOANS 12/01/2035	06/21/2002	HOUGH, WILLIAM R., & COMPANY		350,000	350,000	0	1
86386N-AJ-1	SLFA ASSN WASH ED LOANS 12/01/2036	04/12/2002	HOUGH, WILLIAM R., & COMPANY		26,249,213	26,250,000	0	1
939781-QR-4	WASHINGTON HIGHER ED UNIV PUGET SOUND 98 10/01/2030	04/05/2002	RAYMOND JAMES & ASSOCIATES, INC.		2,963,310	3,000,000	4,031	1PE
939828-E9-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A 07/01/2008	05/28/2002	Various		790,065	755,000	0	1PE
939828-F4-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A 07/01/2008	05/28/2002	Various		256,379	245,000	0	1PE
93974A-FX-7	WASHINGTON ST VAR PURP G O SER 2002 B 01/01/2011	05/01/2002	ABN AMRO SECURITIES (USA) INC.		6,549,847	6,220,000	95,892	1PE
WISCONSIN								
568516-ER-5	MARINETTE WI SCH DIST REF 2002 A 03/01/2017	04/30/2002	STIFEL NICOLAUS & CO, INC.		1,576,260	1,575,000	0	1PE
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A 03/01/2018	04/30/2002	STIFEL NICOLAUS & CO, INC.		1,554,749	1,565,000	0	1PE
568516-ET-1	MARINETTE WI SCH DIST REF 2002 A 03/01/2019	04/30/2002	STIFEL NICOLAUS & CO, INC.		1,699,815	1,725,000	0	1PE
602245-NA-6	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2003	01/01/2002	Various		7,573,073	7,573,073	0	1PE
602245-NB-4	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2004	01/01/2002	Various		7,283,194	7,283,194	0	1PE
602245-NF-5	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2008	01/01/2002	Various		8,270,010	8,270,010	0	1PE
602245-NG-3	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2009	01/01/2002	Various		8,237,947	8,237,947	0	1PE
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O REF 02 04/01/2018	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,558,184	1,550,000	1,938	1PE
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O REF 02 04/01/2019	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,626,202	1,630,000	2,038	1PE
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O REF 02 04/01/2020	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,716,801	1,715,000	2,197	1PE
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O REF 02 04/01/2021	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,797,311	1,805,000	2,313	1PE
838868-DW-4	SOUTH MILWAUKEE WI SCH DIST G O REF 02 04/01/2022	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,900,000	1,900,000	2,470	1PE
902098-EE-8	TWO RIVERS WIS PUB SCH DIST REF 03/01/2017	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,475,419	1,450,000	0	1PE
902098-EF-5	TWO RIVERS WIS PUB SCH DIST REF 03/01/2018	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,590,482	1,575,000	0	1PE
902098-EG-3	TWO RIVERS WIS PUB SCH DIST REF 03/01/2019	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,659,915	1,655,000	0	1PE
902098-EH-1	TWO RIVERS WIS PUB SCH DIST REF 03/01/2020	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,730,761	1,745,000	0	1PE
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98 02/15/2013	04/23/2002	PIPER JAFFRAY INC.		2,407,866	2,240,000	24,850	1PE
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98 02/15/2014	04/25/2002	PIPER JAFFRAY INC.		2,421,788	2,250,000	26,367	1PE
WYOMING								
983483-BN-7	WYOMING STUDENT LOAN CORP 06/01/2036	06/26/2002	DAIN RAUSCHER INCORPORATED		500,000	500,000	0	1
SPECIAL REVENUE AND ASSESSMENTS								
United States								
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896 03/01/2029	04/15/2002	LEHMAN BROTHERS INC.		50,717	48,759	122	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921 06/01/2029	04/15/2002	LEHMAN BROTHERS INC.		49,534	47,621	119	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933 06/01/2029	04/15/2002	LEHMAN BROTHERS INC.		54,640	52,531	131	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971 09/01/2029	04/16/2002	LEHMAN BROTHERS INC.		3,930,277	3,779,247	9,448	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009 12/01/2029	04/15/2002	LEHMAN BROTHERS INC.		45,892	44,121	110	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024 12/01/2029	04/15/2002	LEHMAN BROTHERS INC.		21,723	20,884	52	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152 09/01/2030	04/15/2002	LEHMAN BROTHERS INC.		39,316	37,799	95	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187 10/01/2030	04/15/2002	LEHMAN BROTHERS INC.		62,503	60,090	150	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202 02/01/2031	04/15/2002	LEHMAN BROTHERS INC.		61,173	58,811	147	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241 03/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,156	1,000,000	2,500	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273 06/01/2031	04/16/2002	LEHMAN BROTHERS INC.		1,039,322	1,000,099	2,500	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285 05/01/2031	04/15/2002	LEHMAN BROTHERS INC.		2,080,311	1,999,999	5,000	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305 08/01/2031	04/15/2002	LEHMAN BROTHERS INC.		35,575	34,201	86	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325 08/01/2031	04/15/2002	LEHMAN BROTHERS INC.		75,073	72,175	180	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345 01/01/2032	04/12/2002	SALOMON SMITH BARNEY		27,762,898	27,083,691	63,195	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041 12/01/2028	04/15/2002	LEHMAN BROTHERS INC.		965,082	927,824	2,320	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797 08/01/2029	04/15/2002	LEHMAN BROTHERS INC.		59,245	56,958	142	1
31294F-PP-5	FED HOME LOAN MTG CORP GOLD #C38530 10/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER		20,126	19,648	46	1
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671 05/01/2030	04/15/2002	LEHMAN BROTHERS INC.		1,040,156	1,000,000	2,500	1
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803 03/01/2030	04/16/2002	LEHMAN BROTHERS INC.		4,094,089	3,936,877	9,842	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971 03/01/2030	04/16/2002	LEHMAN BROTHERS INC.		1,039,219	1,000,000	2,500	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464 11/01/2030	04/16/2002	LEHMAN BROTHERS INC.		1,040,201	1,000,100	2,500	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704 11/01/2030	04/15/2002	LEHMAN BROTHERS INC.		75,593	72,674	182	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811 07/01/2030	04/15/2002	LEHMAN BROTHERS INC.		74,761	71,875	180	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909 07/01/2029	04/15/2002	LEHMAN BROTHERS INC.		37,001	35,573	89	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559 11/01/2030	04/15/2002	LEHMAN BROTHERS INC.		26,326	25,310	63	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852 09/01/2030	04/15/2002	LEHMAN BROTHERS INC.		965,395	928,125	2,320	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914 08/01/2030	04/15/2002	LEHMAN BROTHERS INC.		1,040,053	999,900	2,500	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287 01/01/2031	04/15/2002	LEHMAN BROTHERS INC.		68,118	65,488	164	1
31298M-7F-8	FED HOME LOAN MTG CORP GOLD #C51794 01/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,053	999,900	2,500	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526 02/01/2031	04/16/2002	LEHMAN BROTHERS INC.		1,267,179	1,219,357	3,048	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522 02/01/2031	04/15/2002	LEHMAN BROTHERS INC.		3,120,780	3,000,299	7,501	1
31298P-7K-0	FED HOME LOAN MTG CORP GOLD #C53598 10/01/2030	04/16/2002	LEHMAN BROTHERS INC.		2,078,704	2,000,200	5,001	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716 02/01/2030	04/15/2002	LEHMAN BROTHERS INC.		1,040,053	999,900	2,500	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829 10/01/2029	04/16/2002	LEHMAN BROTHERS INC.		1,039,993	999,900	2,500	1

SCHEDULE D - PART 3

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

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31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999 11/01/2028	04/15/2002	LEHMAN BROTHERS INC.		91,997	88,446	221	1
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472 09/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,053	999,901	2,500	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879 07/01/2031	04/15/2002	LEHMAN BROTHERS INC.		237,520	228,350	571	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120 03/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,156	1,000,000	2,500	1
31298V-W9-4	FED HOME LOAN MTG CORP GOLD #C58772 07/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,156	999,999	2,500	1
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788 02/01/2031	04/15/2002	LEHMAN BROTHERS INC.		77,748	74,747	187	1
31298X-BL-6	FED HOME LOAN MTG CORP GOLD #C59943 07/01/2031	04/12/2002	SALOMON SMITH BARNEY		11,227,480	10,952,804	25,557	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454 11/01/2028	04/15/2002	LEHMAN BROTHERS INC.		45,991	44,215	111	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241 10/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,053	999,900	2,500	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296 08/01/2031	04/15/2002	LEHMAN BROTHERS INC.		43,796	42,106	105	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688 07/01/2031	04/15/2002	LEHMAN BROTHERS INC.		60,961	58,608	147	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807 01/01/2032	04/15/2002	LEHMAN BROTHERS INC.		1,884,514	1,811,760	4,529	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032 11/01/2031	04/15/2002	LEHMAN BROTHERS INC.		70,121	67,414	169	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721 12/01/2031	05/03/2002	MERRILL LYNCH CAPITAL MARKETS		11,736,938	11,554,591	25,035	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525 11/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,052	999,900	2,500	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333 10/01/2031	04/15/2002	LEHMAN BROTHERS INC.		1,040,052	999,900	2,500	1
31287S-BK-2	FED HOME LOAN MTG CORP GOLD #C66342 02/01/2032	04/12/2002	SALOMON SMITH BARNEY		2,012,747	1,963,506	4,582	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109 06/01/2029	04/15/2002	LEHMAN BROTHERS INC.		1,083,021	1,041,209	2,603	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131 01/01/2030	04/16/2002	LEHMAN BROTHERS INC.		3,117,848	3,000,184	7,500	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158 04/01/2030	04/15/2002	LEHMAN BROTHERS INC.		922,738	887,115	2,218	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186 06/01/2030	04/15/2002	LEHMAN BROTHERS INC.		64,219	61,740	154	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243 08/01/2030	04/15/2002	LEHMAN BROTHERS INC.		1,040,054	999,901	2,500	1
99699Q-AL-1	FED HOME LOAN MTG CORP TBA 11/16/2026	03/13/2002	MORGAN STANLEY DEAN WITTER		(42,008,986)	(41,000,000)	0	1
9Z6990-AJ-8	FED HOME LOAN MTG CORP TBA-O 11/16/2026	01/04/2002	UNION BANK OF SWITZERLAND		6	6	0	1
31371H-YC-6	FED NATL MTG ASSOC #252807 01/01/2029	05/24/2002	LEHMAN BROTHERS INC.		65,029	61,362	164	1
31371J-BA-1	FED NATL MTG ASSOC #253033 07/01/2014	04/12/2002	SALOMON SMITH BARNEY		1,022,557	984,708	2,872	1
31371J-NP-5	FED NATL MTG ASSOC #253398 01/01/2030	05/24/2002	LEHMAN BROTHERS INC.		726,680	685,698	1,829	1
31371J-PW-8	FED NATL MTG ASSOC #253437 03/01/2030	05/24/2002	LEHMAN BROTHERS INC.		326,952	308,514	823	1
31371J-S6-2	FED NATL MTG ASSOC #253541 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		366,891	353,311	1,030	1
31371J-UE-2	FED NATL MTG ASSOC #253581 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		583,757	562,149	1,640	1
31371J-V4-3	FED NATL MTG ASSOC #253635 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		349,557	336,619	982	1
31371J-5K-6	FED NATL MTG ASSOC #253850 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		486,587	468,576	1,367	1
31371K-BS-9	FED NATL MTG ASSOC #253949 05/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,225	1,000,099	1,806	1
31371K-GU-9	FED NATL MTG ASSOC #254111 07/01/2031	05/24/2002	LEHMAN BROTHERS INC.		97,818	92,301	246	1
31371K-HV-6	FED NATL MTG ASSOC #254144 08/01/2031	05/24/2002	LEHMAN BROTHERS INC.		231,178	218,141	582	1
31371K-PU-9	FED NATL MTG ASSOC #254335 03/01/2032	05/02/2002	CHASE SECURITIES		11,737,764	11,255,872	28,140	1
31371K-QR-5	FED NATL MTG ASSOC #254364 03/01/2032	05/24/2002	LEHMAN BROTHERS INC.		212,964	200,954	536	1
31371K-RR-4	FED NATL MTG ASSOC #254396 04/01/2032	05/24/2002	LEHMAN BROTHERS INC.		1,130,291	1,066,548	2,844	1
31376J-TE-9	FED NATL MTG ASSOC #357049 09/01/2014	04/12/2002	SALOMON SMITH BARNEY		154,249	148,539	433	1
31382S-BQ-3	FED NATL MTG ASSOC #490647 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		27,137	26,132	76	1
31383A-XF-1	FED NATL MTG ASSOC #497578 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		136,371	131,324	383	1
31383S-SB-7	FED NATL MTG ASSOC #511814 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		397,556	382,841	1,117	1
31384D-XK-3	FED NATL MTG ASSOC #520982 03/01/2029	05/24/2002	LEHMAN BROTHERS INC.		4,188,775	3,952,549	10,540	1
31384L-MX-9	FED NATL MTG ASSOC #526974 10/01/2014	04/12/2002	SALOMON SMITH BARNEY		293,179	282,327	823	1
31384L-QH-0	FED NATL MTG ASSOC #527056 03/01/2014	04/12/2002	SALOMON SMITH BARNEY		143,964	138,635	404	1
31384S-BH-1	FED NATL MTG ASSOC #532040 03/01/2030	05/24/2002	LEHMAN BROTHERS INC.		202,423	191,007	509	1
31384S-WR-6	FED NATL MTG ASSOC #532656 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		233,531	224,887	656	1
31384V-NT-5	FED NATL MTG ASSOC #535102 07/01/2014	04/12/2002	SALOMON SMITH BARNEY		117,847	113,485	331	1
31384V-NU-2	FED NATL MTG ASSOC #535103 06/01/2014	04/12/2002	SALOMON SMITH BARNEY		401,009	386,165	1,126	1
31384V-NV-0	FED NATL MTG ASSOC #535104 05/01/2014	04/12/2002	SALOMON SMITH BARNEY		93,950	90,472	264	1
31384V-VG-4	FED NATL MTG ASSOC #535315 11/01/2014	04/12/2002	SALOMON SMITH BARNEY		1,563,626	1,505,749	4,392	1
31384V-4S-8	FED NATL MTG ASSOC #535533 06/01/2030	05/24/2002	LEHMAN BROTHERS INC.		125,110	118,055	315	1
31384V-6X-5	FED NATL MTG ASSOC #535586 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		435,267	419,156	1,223	1
31384W-A8-3	FED NATL MTG ASSOC #535631 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		1,842,442	1,774,245	5,175	1
31384W-CL-2	FED NATL MTG ASSOC #535675 01/01/2015	04/12/2002	SALOMON SMITH BARNEY		1,188,412	1,144,423	3,338	1
31384W-EM-8	FED NATL MTG ASSOC #535740 05/01/2015	04/12/2002	SALOMON SMITH BARNEY		2,934,601	2,825,978	8,242	1
31384W-GJ-3	FED NATL MTG ASSOC #535801 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		856,531	824,827	2,406	1
31384W-NW-6	FED NATL MTG ASSOC #536005 05/01/2014	04/12/2002	SALOMON SMITH BARNEY		439,757	423,480	1,235	1
31384X-KF-4	FED NATL MTG ASSOC #536794 11/01/2014	04/12/2002	SALOMON SMITH BARNEY		671,087	646,247	1,885	1
31384Y-TY-2	FED NATL MTG ASSOC #537967 02/01/2014	04/12/2002	SALOMON SMITH BARNEY		326,095	314,024	916	1
31385C-R2-1	FED NATL MTG ASSOC #540605 04/01/2014	04/12/2002	SALOMON SMITH BARNEY		127,559	122,837	358	1
31385D-4T-5	FED NATL MTG ASSOC #541834 03/01/2015	04/12/2002	SALOMON SMITH BARNEY		202,495	195,000	569	1
31385E-A8-2	FED NATL MTG ASSOC #541931 03/01/2030	05/24/2002	LEHMAN BROTHERS INC.		96,806	91,346	244	1
31385H-AD-4	FED NATL MTG ASSOC #544604 12/01/2014	04/12/2002	SALOMON SMITH BARNEY		362,889	349,457	1,019	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]
31385H-TK-8	FED NATL MTG ASSOC #545154 10/01/2015	04/12/2002	SALOMON SMITH BARNEY		286,642	276,032	805	1
31385H-VT-6	FED NATL MTG ASSOC #545226 10/01/2015	04/12/2002	SALOMON SMITH BARNEY		55,306	53,259	155	1
31385H-2A-9	FED NATL MTG ASSOC #545369 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		273,245	263,131	767	1
31385J-BU-1	FED NATL MTG ASSOC #545551 09/01/2030	05/24/2002	LEHMAN BROTHERS INC.		7,980,173	7,530,130	20,080	1
31385J-5K-0	FED NATL MTG ASSOC #546350 02/01/2014	04/12/2002	SALOMON SMITH BARNEY		417,359	401,910	1,172	1
31385Q-7J-5	FED NATL MTG ASSOC #549997 08/01/2030	05/24/2002	LEHMAN BROTHERS INC.		1,278,022	1,205,948	3,216	1
31385R-N6-3	FED NATL MTG ASSOC #550413 06/01/2015	04/12/2002	SALOMON SMITH BARNEY		278,308	268,007	782	1
31385R-4G-2	FED NATL MTG ASSOC #550823 05/01/2015	04/12/2002	SALOMON SMITH BARNEY		175,690	169,187	493	1
31385U-5H-2	FED NATL MTG ASSOC #553548 09/01/2028	05/24/2002	LEHMAN BROTHERS INC.		404,956	382,119	1,019	1
31385X-WF-0	FED NATL MTG ASSOC #556046 11/01/2029	05/24/2002	LEHMAN BROTHERS INC.		53,729	50,699	135	1
31386A-HQ-2	FED NATL MTG ASSOC #557439 06/01/2030	05/24/2002	LEHMAN BROTHERS INC.		3,128,148	2,951,736	7,871	1
31386C-QY-1	FED NATL MTG ASSOC #559471 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		1,047,496	1,008,724	2,942	1
31386C-WE-8	FED NATL MTG ASSOC #559645 06/01/2015	04/12/2002	SALOMON SMITH BARNEY		342,560	329,880	962	1
31386E-QW-1	FED NATL MTG ASSOC #561269 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		673,035	648,123	1,890	1
31386F-CL-7	FED NATL MTG ASSOC #561775 09/01/2030	05/24/2002	LEHMAN BROTHERS INC.		2,131,650	2,011,435	5,364	1
31386F-VF-9	FED NATL MTG ASSOC #562314 09/01/2015	04/12/2002	SALOMON SMITH BARNEY		984,522	948,080	2,765	1
31386F-3V-5	FED NATL MTG ASSOC #562512 10/01/2030	05/24/2002	LEHMAN BROTHERS INC.		328,995	310,441	828	1
31386J-KL-0	FED NATL MTG ASSOC #564699 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		260,446	250,805	732	1
31386L-YZ-9	FED NATL MTG ASSOC #566928 09/01/2015	04/12/2002	SALOMON SMITH BARNEY		327,182	315,071	919	1
31386M-S9-2	FED NATL MTG ASSOC #567644 12/01/2029	05/24/2002	LEHMAN BROTHERS INC.		532,649	502,611	1,340	1
31386M-3B-4	FED NATL MTG ASSOC #567894 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		461,715	444,625	1,297	1
31386N-SM-1	FED NATL MTG ASSOC #568524 09/01/2015	04/12/2002	SALOMON SMITH BARNEY		154,687	148,961	434	1
31386Q-XT-3	FED NATL MTG ASSOC #570490 10/01/2014	04/12/2002	SALOMON SMITH BARNEY		17,351	16,708	49	1
31386S-BY-2	FED NATL MTG ASSOC #571655 02/01/2015	04/12/2002	SALOMON SMITH BARNEY		565,260	544,337	1,588	1
31386S-N7-8	FED NATL MTG ASSOC #572014 11/01/2015	04/12/2002	SALOMON SMITH BARNEY		325,482	313,434	914	1
31386S-ZK-6	FED NATL MTG ASSOC #572346 02/01/2031	05/24/2002	LEHMAN BROTHERS INC.		106,952	100,920	269	1
31386U-ZX-3	FED NATL MTG ASSOC #574158 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		748,501	720,795	2,102	1
31386W-DN-5	FED NATL MTG ASSOC #575309 03/01/2016	04/12/2002	SALOMON SMITH BARNEY		82,121	79,082	231	1
31387C-D9-9	FED NATL MTG ASSOC #579828 10/01/2015	04/12/2002	SALOMON SMITH BARNEY		45,087	43,419	127	1
31387D-JH-3	FED NATL MTG ASSOC #580864 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		562,594	541,770	1,580	1
31387D-QX-0	FED NATL MTG ASSOC #581070 08/01/2030	05/24/2002	LEHMAN BROTHERS INC.		480,180	453,100	1,208	1
31387D-SW-0	FED NATL MTG ASSOC #581133 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		955,420	920,056	2,684	1
31387F-R9-7	FED NATL MTG ASSOC #582912 05/01/2016	04/12/2002	SALOMON SMITH BARNEY		205,717	198,103	578	1
31387F-YY-4	FED NATL MTG ASSOC #583127 09/01/2030	05/24/2002	LEHMAN BROTHERS INC.		3,727,942	3,517,705	9,381	1
31387H-2Y-5	FED NATL MTG ASSOC #584991 07/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,224	1,000,099	1,806	1
31387K-FY-4	FED NATL MTG ASSOC #586183 04/01/2031	05/24/2002	LEHMAN BROTHERS INC.		104,088	98,218	262	1
31387N-YP-6	FED NATL MTG ASSOC #589418 01/01/2016	04/12/2002	SALOMON SMITH BARNEY		368,799	355,148	1,036	1
31387N-Z9-1	FED NATL MTG ASSOC #589468 04/01/2016	04/12/2002	SALOMON SMITH BARNEY		26,882	25,887	76	1
31387S-QV-1	FED NATL MTG ASSOC #592768 04/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,225	1,000,100	1,806	1
31387V-WR-6	FED NATL MTG ASSOC #595656 01/01/2016	04/12/2002	SALOMON SMITH BARNEY		155,651	149,889	437	1
31387Y-BJ-1	FED NATL MTG ASSOC #597741 07/01/2031	05/24/2002	LEHMAN BROTHERS INC.		843,143	795,594	2,122	1
31388E-T7-1	FED NATL MTG ASSOC #602774 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		361,601	348,217	1,016	1
31388G-ZL-8	FED NATL MTG ASSOC #604747 08/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,224	1,000,099	1,806	1
31388J-TT-2	FED NATL MTG ASSOC #606362 10/01/2031	05/24/2002	LEHMAN BROTHERS INC.		43,397	40,950	109	1
31388K-PK-2	FED NATL MTG ASSOC #607126 07/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,225	1,000,100	1,806	1
31388M-6C-7	FED NATL MTG ASSOC #609367 06/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,225	1,000,100	1,806	1
31388T-Q8-9	FED NATL MTG ASSOC #614379 09/01/2031	05/24/2002	LEHMAN BROTHERS INC.		4,239,483	4,000,396	10,668	1
31388Y-P8-9	FED NATL MTG ASSOC #618847 05/01/2031	05/24/2002	LEHMAN BROTHERS INC.		109,567	103,388	276	1
31388Y-W3-2	FED NATL MTG ASSOC #619066 09/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,225	1,000,100	1,806	1
31389C-FE-4	FED NATL MTG ASSOC #621265 01/01/2032	05/24/2002	LEHMAN BROTHERS INC.		2,013,116	1,899,586	5,066	1
31389E-MP-7	FED NATL MTG ASSOC #623266 10/01/2014	04/12/2002	SALOMON SMITH BARNEY		40,893	39,379	115	1
31389E-PC-3	FED NATL MTG ASSOC #623319 12/01/2031	12/11/2001	CREDIT SUISSE FIRST BOSTON CORPORATION		1,514	1,599	3	1
31389G-QE-3	FED NATL MTG ASSOC #625153 12/01/2031	05/24/2002	LEHMAN BROTHERS INC.		1,675,288	1,580,810	4,215	1
31389V-5V-5	FED NATL MTG ASSOC #637260 03/01/2032	05/24/2002	LEHMAN BROTHERS INC.		213,066	201,050	536	1
31390A-B6-6	FED NATL MTG ASSOC #640061 03/01/2032	05/02/2002	CHASE SECURITIES		19,705,464	18,896,459	47,241	1
31390B-QV-3	FED NATL MTG ASSOC #641368 03/01/2032	05/02/2002	CHASE SECURITIES		10,286,704	9,864,385	24,661	1
31390B-Y6-9	FED NATL MTG ASSOC #641633 09/01/2031	02/05/2002	GOLDMAN, SACHS & CO.		1,003,225	1,000,100	1,806	1
31390F-Q8-5	FED NATL MTG ASSOC #644979 04/01/2032	05/24/2002	LEHMAN BROTHERS INC.		290,379	274,003	731	1
9Z9990-BC-9	FED NATL MTG ASSOC TBA-*R 11/16/2026	04/24/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		47,183,380	95,997,882	69,995	1
9Z9990-BA-3	FED NATL MTG ASSOC TBA-0 11/16/2026	04/18/2002	Various		44,187,445	43,956,333	93,810	1
9Z9990-BS-4	FED NATL MTG ASSOC TBA-0 11/16/2026	04/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		74,635,861	75,035,800	0	1
Total UNITED STATES					1,782,017,465	2,245,481,695	6,282,849	XXX
3199996 - Bonds - Special Revenues - United States					1,782,017,465	2,245,481,695	6,282,849	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	XXX
3199999 - Total - Bonds - Special Revenue					1,782,017,465	2,245,481,695	6,282,849	XXX
PUBLIC UTILITIES								
United States								
872375-AG-5	TECO ENERGY INC 05/01/2012	05/08/2002	SALOMON SMITH BARNEY		4,994,500	5,000,000	0	2PE
Total UNITED STATES					4,994,500	5,000,000	0	XXX
3899996 - Bonds - Public Utilities - United States					4,994,500	5,000,000	0	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	XXX
3899998 - Bonds - Public Utilities - Other Countries					0	0	0	XXX
3899999 - Total - Bonds - Public Utilities					4,994,500	5,000,000	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A 03/01/2017	04/01/2002	LEHMAN BROTHERS INC.		794,118	407,763	0	1PE
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B 03/01/2017	04/01/2002	LEHMAN BROTHERS INC.		2,183,681	1,121,274	0	1PE
001084-AG-7	AGCO CORPORATION 05/01/2008	04/02/2002	MORGAN STANLEY DEAN WITTER		1,058,750	1,000,000	40,639	3
001546-AF-7	AK STEEL CORP 06/15/2012	06/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		995,700	1,000,000	0	4Z
013104-AE-4	ALBERTSON'S INC 08/01/2009	05/30/2002	LEHMAN BROTHERS INC.		5,273,500	5,000,000	118,729	2PE
017363-AE-2	ALLEGHENY ENERGY SUPPLY 04/15/2012	04/03/2002	J. P. MORGAN SECURITIES, INC.		8,983,980	9,000,000	0	2PE
023551-AJ-3	AMERADA HESS 08/15/2031	06/11/2002	GOLDMAN, SACHS & CO.		4,091,400	4,000,000	96,522	2
02360X-AG-2	AMERENENERGY GENERATING 06/01/2032	06/03/2002	LEHMAN BROTHERS INC.		4,981,400	5,000,000	0	2PE
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
U0267V-AC-0	AMERITECH CAP EURO 05/18/2009	06/06/2002	J. P. MORGAN SECURITIES, INC.		4,049,600	4,000,000	15,972	1PE
031162-AC-4	AMGEN INC 03/01/2032	05/31/2002	WARBURG DILLION READ LLC		2,753,294	4,000,000	0	1
032511-AP-2	ANADARKO PETROLEUM CORP 03/07/2020	05/28/2002	Various		664,766	1,000,000	0	2
00184A-AG-0	AOL TIME WARNER INC 05/01/2032	04/03/2002	BANC AMERICA SECURITIES		19,875,200	20,000,000	0	2PE
03760A-AE-1	APOGENT TECHNOLOGIES INC 10/15/2021	04/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		776,250	750,000	8,531	2
03840P-AB-8	AQUILA INC 07/01/2012	06/28/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		14,888,250	15,000,000	0	2Z
00209A-AG-1	AT&T WIRELESS SVCS INC 05/01/2012	04/16/2002	Various		5,036,350	5,000,000	3,385	2PE
04962V-AE-9	ATRIUM COMPANIES INC 05/01/2009	04/23/2002	GRANTCHESTER SECURITIES, INC.		76,875	75,000	3,828	4
054303-AP-7	AVON PRODUCTS 07/12/2020	06/26/2002	WARBURG DILLION READ LLC		530,500	1,000,000	0	1
054540-AB-5	AXCELIS TECHNOLOGIES 01/15/2007	05/28/2002	JEFFERIES & COMPANY, INC.		427,781	450,000	7,225	4Z
05947U-ES-3	BACM 2002-PB2 06/11/2035	05/09/2002	BANK OF AMERICA		10,050,410	10,000,000	37,803	1Z
067774-AD-1	BARNES & NOBLE INC 03/15/2009	04/12/2002	PRUDENTIAL SECURITIES, INCORPORATED		229,000	200,000	933	4
07556Q-AF-2	BEAZER HOMES USA 04/15/2012	04/11/2002	WARBURG DILLION READ LLC		850,000	850,000	0	3
086516-AE-1	BEST BUY 01/15/2022	05/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		388,188	400,000	3,375	3
055482-AE-3	BJ SERVICES CO 04/24/2022	04/19/2002	BANK OF AMERICA		553,532	700,000	0	2Z
111621-AB-4	BROCADE COMMUNICATIONS 01/01/2007	05/30/2002	CIBC WORLD MARKETS		317,500	400,000	3,622	4Z
11434A-AB-6	BROOKS-PRI AUTOMATION 06/01/2008	05/22/2002	JEFFERIES & COMPANY, INC.		774,563	900,000	21,019	4Z
07383F-EH-7	BSCMS 2000-WF2, A2 10/15/2032	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		10,892,188	10,000,000	0	1
07383F-FP-8	BSCMS 2001-TOP2, A2 02/15/2035	06/11/2002	GOLDMAN, SACHS & CO.		10,445,313	10,000,000	23,400	1
07383F-JC-3	BSCMS 2002-TOP6 10/15/2036	05/14/2002	GREENWICH CAPITAL MARKETS, INC.		10,155,469	10,000,000	28,711	1Z
120111-AZ-2	BUILDING MATERIALS CORP 12/01/2008	04/09/2002	BEAR STEARNS SECURITIES CORP.		208,125	250,000	2,278	4
131347-AZ-9	CALPINE CORP 12/24/2006	04/24/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		487,500	500,000	6,833	4
151313-AF-0	CENDANT CORP 02/13/2021	04/11/2002	LEHMAN BROTHERS INC.		2,182,656	3,050,000	0	2
151313-AN-3	CENDANT CORP 11/27/2011	04/10/2002	J. P. MORGAN SECURITIES, INC.		735,070	700,000	10,398	2Z
156503-AL-8	CENTURY COMMUN 12/15/2007	04/04/2002	GRANTCHESTER SECURITIES, INC.		12,638	15,000	398	6
156708-AD-1	CEPHALON INC 12/15/2006	05/21/2002	CIBC WORLD MARKETS		459,750	500,000	5,660	4Z
163762-AM-9	CHEMICAL MASTER CREDIT CARD TR 09/15/2008	04/02/2002	J. P. MORGAN SECURITIES, INC.		9,725,996	9,500,000	32,511	1PE
12558M-AX-0	CIT GROUP HOME EQUITY LOAN TRU 02/25/2031	06/13/2002	SALOMON SMITH BARNEY		7,996,873	8,000,000	34,609	1PE
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU 12/25/2030	06/13/2002	SALOMON SMITH BARNEY		4,999,633	5,000,000	23,075	1PE
201730-AC-2	CMAT 1999-C1 09/17/2010	05/03/2002	DUETSCHE BANK SECURITIES		15,844,337	15,000,000	74,700	1
21232@-AB-0	CONTRACT MAIL 03/20/2006	06/20/2002	SCHEDULED REDEMPTION		437,564	437,564	0	6
232572-AE-7	CYMER INC 02/15/2009	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		685,750	650,000	8,152	4Z
244199-BB-0	DEERE & CO 04/25/2014	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		14,985,150	15,000,000	0	1PE
246688-AF-2	DELHAIZE AMERICA 04/15/2031	06/18/2002	Various		10,877,200	10,000,000	165,000	2
25466K-DZ-9	DISCOVER CARD MASTER TRUST I 10/15/2009	04/17/2002	MORGAN STANLEY DEAN WITTER		7,973,264	7,974,000	0	1PE
256159-AA-2	DOCUMENTUM INC 04/01/2007	05/29/2002	WARBURG DILLION READ LLC		1,238,125	1,300,000	2,175	4Z
25746U-40-6	DOMINION RESOURCES INC 01/01/1	05/17/2002	SALOMON SMITH BARNEY		386,250	7,500	0	2PE
25746U-AJ-8	DOMINION RESOURCES INC 06/30/2012	06/24/2002	J. P. MORGAN SECURITIES, INC.		4,990,750	5,000,000	0	2PE
233331-AG-2	DTE ENERGY COMPANY 04/15/2009	04/03/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,992,900	5,000,000	0	2PE
263578-AB-2	DUANE READE INC 04/16/2022	04/10/2002	Various		927,666	1,600,000	0	3
26632Q-AJ-2	DURA OPERATING CORP 04/15/2012	04/04/2002	BANK OF AMERICA		500,000	500,000	0	4
278762-AD-1	ECHOSTAR COMMUNICATIONS 01/01/2007	06/13/2002	WARBURG DILLION READ LLC		1,449,000	1,800,000	40,706	5

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]
283678-20-9	EL PASO ENERGY CAPITAL TRUST I, 4.75%, 01/01/1	05/30/2002	WARBURG DILLION READ LLC		491,875	12,500	0	2
283695-BJ-2	EL PASO NATURAL GAS 06/15/2032	06/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,994,450	5,000,000	0	2PE
285229-AC-4	ELECTRO SCIENTIFIC INDS 12/21/2006	05/31/2002	JEFFERIES & COMPANY, INC.		317,078	325,000	6,292	4Z
29266M-AD-1	ENERGY EAST CORPORATION 06/15/2012	06/11/2002	WARBURG DILLION READ LLC		4,991,750	5,000,000	0	2PE
29382R-AA-5	ENTRAVISION COMM CORP 03/15/2009	04/02/2002	Various		1,519,875	1,500,000	5,484	4
30226D-AB-2	EXTREME NETWORKS INC 12/01/2006	06/10/2002	JEFFERIES & COMPANY, INC.		565,500	650,000	632	4Z
31430Q-AG-2	FELCOR LODGING 09/15/2008	04/02/2002	DUETSCHE BANK SECURITIES		1,053,750	1,000,000	5,278	3
319963-AD-6	FIRST DATA 03/01/2008	06/27/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		331,500	300,000	2,017	1
337435-DT-5	FIRST USA CREDIT CARD MASTER TRUST 09/20/2006	05/29/2002	BANK ONE CAPTIAL MARKETS		1,114,594	1,080,000	2,498	1
33901H-BA-0	FLEET CREDIT CARD MASTER TRUST 03/15/2007	06/14/2002	Various		19,863,987	19,715,000	8,456	1
339028-AA-0	FLEET CREDIT CARD MASTER TRUST 07/15/2005	05/20/2002	BANK OF AMERICA		2,061,016	2,000,000	3,422	2
339130-AV-8	FLEMING COMPANIES INC 05/01/2012	04/03/2002	DUETSCHE BANK SECURITIES		590,616	600,000	0	4
339130-AP-1	FLEMING COS INC 04/01/2008	04/09/2002	DUETSCHE BANK SECURITIES		1,042,500	1,000,000	3,094	3
302506-AC-4	FM 1993A CORP 11/01/2003	04/02/2002	JEFFERIES & COMPANY, INC.		2,027,500	2,000,000	50,917	3
31392D-QA-3	FNR 2002-39 FB 06/18/2032	06/14/2002	BANK OF AMERICA		30,386,290	30,357,829	0	1PE
34527R-HT-3	FORD AUTO OWNER TRUST 03/15/2007	06/18/2002	LEHMAN BROTHERS INC.		3,999,840	4,000,000	0	2PE
345395-20-6	FORD MOTOR CO CAP TR II 01/15/2012	05/13/2002	Various		717,000	13,000	0	2PE
364760-AH-1	GAP INC 03/15/2009	05/22/2002	Various		1,342,167	1,150,000	14,287	3
364760-AJ-7	GAP INC 03/15/2009	06/25/2002	THOMAS WEISEL PARTNERS		345,188	300,000	5,415	3Z
36158Y-EQ-8	GECMC 2002-1A 12/10/2035	05/16/2002	Various		19,391,319	19,249,000	58,681	1Z
428236-AC-7	HEWLETT PACKARD CO CONV 10/14/2017	04/11/2002	THOMAS WEISEL PARTNERS		784,000	1,600,000	0	2
428236-AF-0	HEWLETT-PACKARD CO 07/01/2007	06/21/2002	DEUTSCHE BANK SECURITIES		1,996,000	2,000,000	0	1PE
428236-AG-8	HEWLETT-PACKARD CO 07/01/2012	06/21/2002	J. P. MORGAN SECURITIES, INC.		5,997,300	6,000,000	0	1PE
432848-AL-3	HILTON HOTELS CORP CONV 05/15/2006	06/25/2002	BEAR STEARNS SECURITIES CORP.		484,500	510,000	3,046	3
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15 12/01/2015	06/01/2002	SCHEDULED REDEMPTION		28,475	28,475	0	4Z
44179C-AL-0	HOUSEHOLD AUTOMOTIVE TRUST 04/17/2006	05/30/2002	BANK OF AMERICA		30,180,468	30,000,000	52,133	1PE
448924-AM-2	ICN PHARMACEUTICALS INC 07/15/2008	05/21/2002	WARBURG DILLION READ LLC		525,650	500,000	11,646	4
449370-AD-7	IDEC PHARMACEUTICALS 04/29/2032	04/24/2002	WARBURG DILLION READ LLC		599,160	1,000,000	0	3Z
460146-BM-4	INTL PAPER CO 06/20/2021	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,234,188	2,450,000	0	2
464337-AA-2	ISIS PHARMACEUTICALS INC 05/01/2009	06/27/2002	WARBURG DILLION READ LLC		499,500	600,000	5,592	4Z
466313-AA-1	JABIL CIRCUIT 05/15/2021	04/29/2002	SALOMON SMITH BARNEY		562,500	600,000	4,871	3
479269-AA-0	JOHNSONDIVERSEY INC 05/15/2012	04/29/2002	GOLDMAN, SACHS & CO.		350,000	350,000	0	4Z
480829-AD-2	JORGENSEN EARLE M. CO 06/01/2012	05/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		550,000	550,000	0	4Z
46625M-CU-1	JPMCC 2001-CIB2, A3 04/15/2035	05/14/2002	SALOMON SMITH BARNEY		10,831,844	10,648,000	30,425	1
46625M-KL-2	JPMCC 2002-CIB4, A3 05/12/2034	05/14/2002	J. P. MORGAN SECURITIES, INC.		14,920,313	15,000,000	41,080	1Z
495582-AG-3	KING PHARMACEUTICAL INC 11/15/2021	05/21/2002	Various		1,362,804	1,450,000	9,197	3Z
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	04/11/2002	JEFFERIES & COMPANY, INC.		1,427,250	1,100,000	3,789	3
501773-CV-5	LBCMT 1999-C1, D 06/15/2031	05/16/2002	DUETSCHE BANK SECURITIES		8,424,671	8,202,000	31,988	2
521865-AF-2	LEAR CORP 02/20/2022	05/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,232,672	2,700,000	0	3
52536#-9B-8	LEINER HEALTH RESTRUCT. TERM A 03/31/2004	04/18/2002	EXCHANGE		2,980,749	2,980,749	0	4Z
526107-AA-5	LENNOX INTERNATIONAL 06/01/2009	05/03/2002	WARBURG DILLION READ LLC		1,000,000	1,000,000	0	3Z
52736R-AK-8	LEVI STRAUSS & CO 01/15/2008	04/30/2002	Various		581,950	550,000	16,349	4
530715-AG-6	LIBERTY MEDIA / AT&T CORP 11/15/2029	04/29/2002	EVEREN SECURITIES INC.		714,760	1,250,000	22,528	2
53219L-AD-1	LIFEPOINT HOSPITALS HLDG 06/01/2009	05/17/2002	WARBURG DILLION READ LLC		650,000	650,000	0	4Z
502161-AG-7	LSI LOGIC CORP 11/01/2006	05/28/2002	LEHMAN BROTHERS INC.		1,043,250	1,200,000	4,000	4Z
5526E2-AB-5	MBNA AMERICA BANK NA 06/15/2012	06/11/2002	J. P. MORGAN SECURITIES, INC.		5,961,180	6,000,000	0	2PE
55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST 06/15/2009	04/02/2002	Various		12,463,051	12,680,000	34,870	1
584690-AA-9	MEDICIS PHARMACEUTICAL 06/04/2032	05/30/2002	DUETSCHE BANK SECURITIES		900,000	900,000	0	3Z
587200-AA-4	MENTOR GRAPHICS 06/15/2007	05/29/2002	BANK OF AMERICA		750,000	750,000	0	3Z
590188-A7-3	MERRILL LYNCH & CO 03/13/2032	05/17/2002	WARBURG DILLION READ LLC		3,063,893	3,100,000	0	1
604675-AB-4	MIRANT CORP 06/15/2021	05/22/2002	BEAR STEARNS SECURITIES CORP.		228,000	300,000	3,396	3
605109-AC-1	MISSION RES CORP 04/01/2007	04/17/2002	Various		802,600	850,000	5,392	4
61746W-GB-0	MSDWC 2001-TOP1, A4 01/15/2011	06/11/2002	BEAR STEARNS SECURITIES CORP.		15,840,234	15,000,000	36,075	1
61746W-HF-0	MSDWC 2001-TOP3, A4 06/15/2011	06/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		10,367,969	10,000,000	23,075	1
61746W-LT-5	MSDWC 2001-TOP5, A4 10/15/2035	06/11/2002	Various		12,919,571	12,460,000	28,751	1
64123L-AB-7	NETWORK ASSOCIATES INC 08/15/2006	04/05/2002	JEFFERIES & COMPANY, INC.		523,250	350,000	2,807	3Z
656559-BB-6	NORTEK INC 06/15/2011	05/08/2002	GRANTCHESTER SECURITIES, INC.		561,594	550,000	19,256	4
67612W-AA-6	ODYSSEY RE HOLDINGS 06/15/2022	06/13/2002	BANK OF AMERICA		2,000,000	2,000,000	0	2Z
681919-AK-2	OMNICOM GROUP INC 02/07/2031	04/30/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		402,280	400,000	0	1
707569-AF-6	PENN NATIONAL GAMING INC 03/15/2010	04/10/2002	Various		593,500	600,000	6,222	4
708160-BV-7	PENNEY (JC) CO INC 10/15/2008	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,067,000	1,100,000	1,528	3Z
716604-AA-1	PETROLEUM HELICOPTERS 05/01/2009	04/17/2002	WARBURG DILLION READ LLC		150,000	150,000	0	4
69344M-AE-1	PMI GROUP INC 07/15/2021	04/10/2002	JEFFERIES & COMPANY, INC.		515,250	450,000	2,813	1
74062#-AB-2	PRETIUM PACKAGING PRIORITY NOTE 12/31/2003	02/12/2002	EXCHANGE		908	0	0	5*

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]
74913G-AB-1	QWEST CORP 03/15/2012	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,887,050	5,000,000	40,677	3Z
755111-AJ-0	RAYTHEON CO 03/15/2018	05/30/2002	MORGAN STANLEY DEAN WITTER		4,882,400	5,000,000	74,063	2PE
76110W-JP-2	RESIDENTIAL ASSET SECURITIES C 03/25/2031	04/05/2002	GOLDMAN, SACHS & CO.		10,767,188	10,000,000	20,463	1
76110Y-GK-8	RESIDENTIAL FUNDING MORTGAGE S 10/25/2014	06/13/2002	BEAR STEARNS SECURITIES CORP.		4,097,969	4,000,000	10,767	1PE
76110Y-JU-3	RFMS2 2002-H13 12/25/2014	06/05/2002	Various		16,240,704	16,241,000	57,295	1PE
76110Y-JY-1	RFMS2 2002-H13 02/25/2016	06/05/2002	Various		24,493,853	24,500,000	92,215	1PE
76110Y-KG-2	RFMSII 2002 03/25/2017	06/14/2002	BANK OF AMERICA		4,999,458	5,000,000	20,511	1PE
817565-AP-9	SERVICE CORP INT 04/15/2009	04/02/2002	MORGAN STANLEY DEAN WITTER		213,188	225,000	8,181	4
817565-AR-5	SERVICE CORP INTL 03/15/2008	03/27/2002	MERRILL LYNCH CAPITAL MARKETS		832,500	925,000	2,839	4
827048-AC-3	SILGAN HOLDINGS INC 06/01/2009	04/23/2002	MORGAN STANLEY DEAN WITTER		206,000	200,000	7,400	4
829226-AF-6	SINCLAIR BROADCASTING 12/15/2007	04/11/2002	TORONTO DOMINION SECURITIES (USA) INC.		1,030,000	1,000,000	29,410	4
830566-AA-3	SKECHERS USA INC 04/15/2007	05/23/2002	CIBC WORLD MARKETS		707,688	700,000	1,875	4Z
843646-AA-8	SOUTHERN POWER CO 07/15/2012	06/13/2002	SALOMON SMITH BARNEY		4,992,950	5,000,000	0	2PE
852060-AP-7	SPRINT CAPITAL CORP 03/15/2012	04/16/2002	Various		20,008,200	20,000,000	155,868	2
86183P-AC-6	STONERIDGE INC 05/01/2012	04/25/2002	DUETSCHE BANK SECURITIES		400,000	400,000	0	4Z
880770-AD-4	TERADYNE INC 10/15/2006	04/23/2002	GOLDMAN, SACHS & CO.		625,635	400,000	458	3Z
881609-AK-7	TESORO ESCROW CORP 04/01/2012	04/03/2002	LEHMAN BROTHERS INC.		2,000,000	2,000,000	0	4
896106-AM-3	TRICO MARINE SERVICES 05/15/2012	05/23/2002	LEHMAN BROTHERS INC.		793,568	800,000	0	4Z
873119-20-0	TXI CAPITAL TRUST I 06/02/2028	06/17/2002	WARBURG DILLION READ LLC		537,000	15,000	0	4Z
911684-AA-6	U S CELLULAR CORP CONV 06/15/2015	04/04/2002	JEFFERIES & COMPANY, INC.		492,569	1,100,000	0	2Z
907770-BF-7	UNION OIL OF CALIFORNIA 06/15/2009	06/04/2002	GOLDMAN, SACHS & CO.		5,417,800	5,000,000	175,583	2PE
913903-AL-4	UNIV HEALTH SVCS 06/23/2020	05/08/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		288,050	500,000	828	2
91913Y-AD-2	VALERO ENERGY CORP 04/15/2012	04/10/2002	MORGAN STANLEY DEAN WITTER		4,987,500	5,000,000	0	2
91913Y-AE-0	VALERO ENERGY CORP 04/15/2032	04/10/2002	MORGAN STANLEY DEAN WITTER		4,957,000	5,000,000	0	2PE
92276M-AA-3	VENTAS REALTY LP/CAP CRP 05/01/2009	04/12/2002	WARBURG DILLION READ LLC		275,000	275,000	0	3
92276M-AC-9	VENTAS REALTY LP/CAP CRP 05/01/2012	04/12/2002	WARBURG DILLION READ LLC		800,000	800,000	0	3
92344G-AN-6	VERIZON GLOBAL FDG CORP 05/15/2021	05/23/2002	WARBURG DILLION READ LLC		491,058	900,000	0	1
960402-AQ-8	VIACOM INC 08/01/2012	05/30/2002	BARCLAYS BANK		5,843,800	5,000,000	147,344	1PE
928298-AD-0	VISHAY INTERTECHNOLOGY 06/04/2021	06/20/2002	Various		2,563,484	4,400,000	0	3Z
958202-HU-0	WESTERN FINANCIAL BK-FSB 05/15/2012	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		696,626	700,000	0	4
928951-DC-3	WFS FINANCIAL OWNER TRUST 09/20/2007	05/30/2002	Various		20,009,414	19,000,000	289,402	1
96949V-AC-7	WILLIAMS SCOTSMAN INC 06/01/2007	04/01/2002	BANK OF NEW YORK		2,000,000	2,000,000	67,479	4
98385X-AA-4	XTO ENERGY INC 04/15/2012	04/30/2002	LEHMAN BROTHERS INC.		1,359,188	1,350,000	2,188	3
987425-AC-9	YOUNG & RUBICAM 01/15/2005	05/15/2002	SALOMON SMITH BARNEY		970,000	1,000,000	10,417	2Z
Total UNITED STATES					654,295,202	653,280,654	2,621,224	XXX
Canada								
10549P-AE-1	BRASCAN CORP 06/15/2012	06/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		7,890,240	8,000,000	0	2PE
73755L-AB-3	POTASH CORP 05/31/2011	06/25/2002	MORGAN STANLEY DEAN WITTER		3,317,160	3,000,000	18,083	2
959053-AC-3	WESTERN OIL SANDS INC 05/01/2012	04/16/2002	SALOMON SMITH BARNEY		1,000,000	1,000,000	0	3
Total CANADA					12,207,400	12,000,000	18,083	XXX
Other Countries								
055654-AB-3	BANCO SANTANDER 09/14/2010	05/30/2002	HSBC SECURITIES, INC.		6,506,700	6,000,000	101,667	1
143658-AN-2	CARNIVAL CORP 04/15/2021	06/12/2002	LEHMAN BROTHERS INC.		625,500	600,000	2,067	1
64611#-AA-0	INTERTEK TESTING SERVICES LIMITED 11/01/2007	05/01/2002	SCHEDULED REDEMPTION		230,594	230,594	0	5
46621W-AA-9	JMH FINANCE LIMITED 09/06/2007	04/12/2002	WARBURG DILLION READ LLC		478,125	500,000	2,705	2
82929R-AC-0	SING TELECOMMUNICATIONS 12/01/2031	06/05/2002	HSBC SECURITIES, INC.		4,922,500	5,000,000	9,219	1PE
865622-AA-2	SUMITOMO MITSUI BANK NY 06/15/2012	06/18/2002	GOLDMAN, SACHS & CO.		18,483,165	18,500,000	0	2PE
88163V-AB-5	TEVA PHARM FINANCE LLC 10/15/2005	05/30/2002	LEHMAN BROTHERS INC.		1,055,000	1,000,000	2,042	2
Total Other Countries					32,301,584	31,830,594	117,699	XXX
4599996 - Bonds - Industrial and Misc - United States					654,295,202	653,280,654	2,621,224	XXX
4599997 - Bonds - Industrial and Misc - Canada					12,207,400	12,000,000	18,083	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					32,301,584	31,830,594	117,699	XXX
4599999 - Total - Bonds - Industrial, Misc.					698,804,186	697,111,248	2,757,006	XXX
6099997 - Total - Bonds - Part 3					3,069,781,959	3,521,765,566	11,394,008	XXX
6099998 - Total - Bonds - Part 5					269,453,018	272,282,347	561,449	XXX
6099999 - Total - Bonds					3,339,234,976	3,794,047,913	11,955,456	XXX
PREFERRED STOCKS PUBLIC UTILITIES United States								

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]
264399-58-5	DUKE ENERGY	04/03/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	35,000.000	901,478	0.00	0	P1L
Total UNITED STATES					901,478	XXX	0	XXX
6199999 - Total - Preferred Stocks - Public Utilities					901,478	XXX	0	XXX
BANKS, TRUST AND INSURANCE COMPANIES								
United States								
873168-50-4	TEXAS UTILITIES	05/31/2002	BANK OF AMERICA	17,500.000	938,872	0.00	0	P2L
907824-40-3	UNION PACIFIC 6.25%	04/26/2002	WARBURG DILLION READ LLC	8,500.000	412,760	0.00	0	P3L
Total UNITED STATES					1,351,632	XXX	0	XXX
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance					1,351,632	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
004408-20-9	ACE LIMITED FELINE PRIDES	05/08/2002	WARBURG DILLION READ LLC	2,500.000	182,900	0.00	0	P2L
020039-82-2	ALLTEL CORP	05/23/2002	Various	46,000.000	2,307,500	0.00	0	P1LZ
151313-88-9	CENDANT CORP	06/07/2002	WARBURG DILLION READ LLC	10,000.000	437,900	0.00	0	P2A
156700-40-3	CENTURYTEL INC	05/23/2002	Various	45,000.000	1,116,725	0.00	0	P2LZ
231029-30-7	CUMMINS CAPITAL TRUST I	06/25/2002	WARBURG DILLION READ LLC	15,000.000	701,700	0.00	0	P3AZ
233331-20-6	DTE ENERGY COMPANY	06/19/2002	SALOMON SMITH BARNEY	40,000.000	1,000,000	0.00	0	P2LZ
28336L-20-8	EL PASO CORPORATION	06/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000.000	500,000	0.00	0	P2LZ
302571-40-1	FPL GROUP INC	06/06/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	15,000.000	750,000	0.00	0	P1LZ
620076-20-8	MOTOROLA INC	04/23/2002	SALOMON SMITH BARNEY	6,000.000	287,982	0.00	0	P2L
717265-50-8	PHELPS DODGE CO	06/07/2002	J. P. MORGAN SECURITIES, INC	10,000.000	1,010,000	0.00	0	P3LZ
879868-20-6	TEMPLE-INLAND INC	04/25/2002	SALOMON SMITH BARNEY	20,000.000	1,000,000	0.00	0	P2LZ
892335-20-9	TOYS R US INC	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	30,000.000	1,500,000	0.00	0	P2AZ
894206-30-7	TRAVELERS PPTY CASUALTY	05/14/2002	Various	590,000.000	1,267,551	0.00	0	P2A
91136H-30-6	UNITED RENTALS	04/22/2002	SALOMON SMITH BARNEY	5,000.000	210,800	0.00	0	P4L
939322-84-8	WASHINGTON MUTUAL INC	04/17/2002	LEHMAN BROTHERS INC	40,000.000	2,102,500	0.00	0	P1A
98411F-20-2	XEROX CAPITAL TRUST II	05/23/2002	BAIRD, PATRICK & COMPANY	3,250.000	195,813	0.00	0	P3AZ
Total UNITED STATES					14,571,370	XXX	0	XXX
Other Countries								
668603-20-1	PARTNERRE LTD	04/01/2002	DIRECT	692,100.000	692,100	0.00	0	P1A
Total Other Countries					692,100	XXX	0	XXX
6399999 - Total - Preferred Stocks - Industrial, Misc.					15,263,470	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3					17,516,579	XXX	0	XXX
6599998 - Total - Preferred Stocks - Part 5					2,777,250	XXX	0	XXX
6599999 - Total - Preferred Stocks					20,293,829	XXX	0	XXX
COMMON STOCKS								
PUBLIC UTILITIES								
United States								
025537-10-1	AMERICAN ELECTRIC POWER CO., INC	06/18/2002	SALOMON SMITH BARNEY	75,300.000	3,161,212		0	L
029899-10-1	AMERICAN STATES WATER CO	06/10/2002	Various	1,700.000	0		0	L
00209A-10-6	AT&T WIRELESS SERVICES INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	80,500.000	489,012		0	L
131347-10-6	CALPINE CORP	06/18/2002	Various	73,000.000	822,753		0	L
25746U-10-9	DOMINION RESOURCES, INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,800.000	249,005		0	L
264399-10-6	DUKE ENERGY CORP	06/21/2002	Various	37,800.000	1,282,096		0	L
28336L-10-9	EL PASO CORPORATION	06/18/2002	GOLDMAN SACHS INTERNATIONAL	2,100.000	46,142		0	L
337932-10-7	FIRSTENERGY CORP	06/18/2002	Various	61,700.000	2,108,870		0	L
69351T-10-6	PPL CORPORATION	06/18/2002	GOLDMAN SACHS INTERNATIONAL	4,200.000	130,752		0	L
826428-10-4	SIERRA PACIFIC RESOURCES	06/17/2002	MORGAN STANLEY DEAN WITTER	2,000.000	15,112		0	L
844030-10-6	SOUTHERN UNION CO	06/27/2002	STOCK DIV	650.000	0		0	L
873168-10-8	TXU CORPORATION (HLDG)	06/21/2002	Various	23,300.000	1,208,603		0	L
98389B-10-0	XCEL ENERGY INC	06/18/2002	Various	111,200.000	2,810,566		0	L
Total UNITED STATES					12,324,123	XXX	0	XXX
Other Countries								
D85916-10-0	E.ON AG	06/12/2002	BERENBERG BANK	5,270.000	279,010		0	U
E41222-10-5	ENDESA SA	06/12/2002	Santander Central Hispano Investment Securities	20,780.000	322,700		0	U
500631-10-6	KOREA ELEC POWER CO- ADR	06/28/2002	Various	42,900.000	461,621		0	L
679314-12-9	SCOTTISH POWER	06/12/2002	DRESDNER, KLEINWORT, BENSON	42,200.000	240,475		0	U
D69671-11-9	SIEMANS AG	06/12/2002	BERENBERG BANK	5,230.000	308,835		0	L
F58653-11-8	SUEZ	06/12/2002	JPP EUROSECURITIES	5,690.000	152,944		0	U
Total Other Countries					1,765,585	XXX	0	XXX
6699999 - Total - Common Stocks - Public Utilities					14,089,708	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
BANKS, TRUST AND INSURANCE COMPANIES								
United States								
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING	05/16/2002	Various	25,010,000.000	35,412,470		0	A
00817Y-10-8	AETNA INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	14,800.000	738,348		0	L
001055-10-2	AFLAC CORP	06/18/2002	Various	404,100.000	12,116,475		0	L
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC	06/18/2002	Various	57,500.000	4,029,248		0	L
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A	06/17/2002	CANTOR, FITZGERALD & CO	12,900.000	514,764		0	L
045487-10-5	ASSOCIATED BANC-CORP	04/25/2002	STOCK DIV	2,290.000	0		0	L
060505-10-4	BANK OF AMERICA CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	10,900.000	804,925		0	L
064057-10-2	BANK OF NEW YORK CO., INC.	06/18/2002	Various	242,300.000	9,015,637		0	L
170388-10-2	CHOICEPOINT INC	06/14/2002	Various	13,559.830	0		0	L
172967-10-1	CITIGROUP INC	06/18/2002	Various	151,800.000	6,870,950		0	L
208464-10-7	CONSECO, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	254,100.000	561,510		0	L
316326-10-7	FIDELITY NAT FINL CORP	05/07/2002	STOCK DIV	2,910.000	0		0	L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP	06/17/2002	CANTOR, FITZGERALD & CO	10,100.000	0		0	L
46625H-10-0	JP MORGAN CHASE & COMPANY	06/26/2002	Various	179,600.000	6,215,363		0	A
571834-10-0	MARSHALL & ILSLEY CORP	06/17/2002	LEHMAN BROTHERS INC	6,000.000	0		0	L
601148-10-9	MILLS CORP	05/02/2002	MORGAN STANLEY DEAN WITTER	42,400.000	1,174,650		0	L
743315-10-3	PROGRESSIVE CORP	04/23/2002	Various	8,800.000	0		0	L
81170Q-10-6	SEACOST FINANCIAL	04/22/2002	CANTOR, FITZGERALD & CO	7,600.000	167,857		0	L
69344M-10-1	THE PMI GROUP INC	06/18/2002	Various	10,703.000	0		0	L
902973-30-4	U.S. BANCORP	06/18/2002	Various	71,700.000	1,702,884		0	L
902737-10-5	UICI COMPANY	04/02/2002	CANTOR, FITZGERALD & CO	15,800.000	293,370		0	L
908068-10-9	UNION PLANTERS CORP	06/07/2002	Various	4,050.000	0		0	L
929903-10-2	WACHOVIA CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	15,100.000	592,627		0	A
966612-10-3	WHITNEY HOLDING CORP	04/10/2002	Various	4,000.000	0		0	L
971807-10-2	WILMINGTON TRUST CORPORATION	06/18/2002	MORGAN STANLEY DEAN WITTER	5,261.000	0		0	L
Total UNITED STATES					80,211,077	XXX	0	XXX
Other Countries								
T02772-13-4	ALLEANZA	06/12/2002	UNICREDITO ITALIANO	36,130.000	334,675		0	L
D03080-11-2	ALLIANZ	06/12/2002	BERENBERG BANK	1,120.000	235,086		0	U
G02072-11-7	ALLIED IRISH BANK PLC	06/12/2002	DAVY STOCKBROKERS	21,730.000	296,251		0	U
G4917N-10-6	AMVESCAP PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	37,800.000	339,586		0	U
F06106-10-2	AXA	06/12/2002	JPP EUROSECURITIES	13,340.000	244,088		0	U
E15870-34-3	BANCO SANTANDER CENTRAL HISP	06/12/2002	Santander Central Hispano Investment Securities	33,460.000	280,802		0	L
G08036-12-4	BARCLAYS	06/12/2002	Various	448,642.000	719,511		0	U
D08064-10-3	BAYERISCHE HYPO AND VEREINSBANK	06/12/2002	BERENBERG BANK	3,940.000	128,193		0	U
F07875-19-2	BNP PARIBAS S.A	06/12/2002	JPP EUROSECURITIES	10,540.000	562,603		0	U
G15596-11-0	BP PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	59,100.000	483,549		0	L
X04608-10-9	BPI	06/12/2002	Various	195,491.000	450,279		0	U
D15642-10-7	COMMERZBANK AG	06/12/2002	BERENBERG BANK	11,360.000	186,860		0	U
026915-10-0	COMMONWEALTH BANK OF AUSTRALIA	06/13/2002	J.B. WERE	13,050.000	257,232		0	U
K28155-10-7	DANSKE BANK	06/12/2002	PETERCAM	7,910.000	148,394		0	U
V27915-10-3	DBS GROUP HOLDINGS LTD	06/13/2002	DEUTSCHE BANK CAPITAL CORP	34,000.000	263,770		0	U
T3643A-14-5	ENI SPA	06/12/2002	UNICREDITO ITALIANO	18,030.000	273,858		0	U
G4634U-16-9	HSBC PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	53,800.000	647,150		0	U
T1700N-10-9	INTESABCI SPA	06/12/2002	UNICREDITO ITALIANO	80,660.000	257,520		0	L
D55535-10-4	MUNCHENER RUCK	06/12/2002	BERENBERG BANK	1,330.000	294,576		0	U
W25381-14-1	SKAND ENSKILDA A	06/12/2002	ENSKILDA SECURITIES, LTD	29,800.000	289,257		0	U
F43638-14-1	SOCIETE GENERALE	06/12/2002	JPP EUROSECURITIES	11,780.000	782,623		0	U
J77970-10-1	SUMITOMO TRUST & BANK	06/13/2002	Various	353,000.000	1,614,365		0	U
W90937-11-6	SVENSKA HANDELSBANKEN A FREE	06/12/2002	ENSKILDA SECURITIES, LTD	32,900.000	494,009		0	U
F92124-10-0	TOTAL FINA ELF-B	06/12/2002	JPP EUROSECURITIES	3,730.000	564,151		0	U
097417-10-1	WESTPAC BANKING CORP	06/13/2002	J.B. WERE	34,230.000	322,891		0	U
Total Other Countries					10,471,277	XXX	0	XXX
6799999 - Total - Common Stocks - Banks, Trusts, Insurance					90,682,354	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
65440K-10-6	99 CENTS ONLY STORES	04/04/2002	Various	5,566.670	0		0	L
001765-10-6	A M R CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	10,500.000	198,189		0	L
002824-10-0	ABBOTT LABORATORIES	06/18/2002	GOLDMAN SACHS INTERNATIONAL	10,000.000	392,015		0	L
000957-10-0	ABM INDUSTRIES	05/07/2002	Various	8,700.000	0		0	L
00751Y-10-6	ADVANCED AUTO PARTS INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	2,400.000	142,796		0	L
00790K-10-9	ADVANCEPCS	05/13/2002	CANTOR, FITZGERALD & CO	2,700.000	81,151		0	L

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]
00845V-10-0	AGERE SYSTEMS INC CLASS A	03/21/2002	DISTRIBUTION	2,169.300	26,591		0	L
00845V-20-9	AGERE SYSTEMS INC CLASS B	06/18/2002	Various	53,242.000	526,687		0	L
018804-10-4	ALLIANT TECHSYSTEMS, INC.	06/25/2002	Various	55,187.500	3,395,903		0	L
019589-30-8	ALLIED WASTE INDUSTRIES INC.	06/17/2002	GOLDMAN SACHS INTERNATIONAL	32,600.000	381,531		0	L
020813-10-1	ALPHARMA INC.	04/25/2002	CANTOR, FITZGERALD & CO.	3,200.000	52,423		0	L
00163T-10-9	AMB PROPERTY CORP.	04/01/2002	CANCELLED TRADE	0.000	(131,691)		0	L
023551-10-4	AMERADA HESS CORP.	06/18/2002	Various	42,500.000	3,457,270		0	L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC.	06/18/2002	Various	71,100.000	1,704,404		0	L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A	06/17/2002	GOLDMAN SACHS INTERNATIONAL	18,800.000	381,813		0	L
026652-10-7	AMERICAN HOMESTAR CORP SERIES C	04/29/2002	DIRECT	171,960.000	344,692		0	A
03071D-10-9	AMERIPATH INC.	05/07/2002	CANTOR, FITZGERALD & CO.	9,800.000	284,683		0	L
031162-10-0	AMGEN, INC.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,100.000	135,488		0	L
001735-10-9	AMLI RESIDENTIAL PROPERTIES TRUST	05/30/2002	Various	17,900.000	450,320		0	L
032654-10-5	ANALOG DEVICES, INC.	06/18/2002	Various	166,600.000	6,054,428		0	L
036115-10-3	ANNTAYLOR STORES INC.	05/21/2002	Various	4,250.000	0		0	L
00184A-10-5	AOL TIME WARNER INC.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	21,800.000	373,196		0	L
037411-10-5	APACHE CORP.	06/18/2002	Various	20,100.000	1,168,188		0	L
037604-10-5	APOLLO GROUP INC.	04/26/2002	SALOMON SMITH BARNEY	18,850.000	0		0	L
037899-10-1	APPLEBEES INTL INC.	06/12/2002	Various	6,500.000	0		0	L
038222-10-5	APPLIED MATERIALS, INC.	06/20/2002	Various	240,900.000	3,691,757		0	L
04644A-10-1	ASTROPOWER INC.	06/03/2002	Various	1,900.000	0		0	L
001957-10-9	AT & T	06/18/2002	GOLDMAN SACHS INTERNATIONAL	17,500.000	182,805		0	L
052769-10-6	AUTODESK, INC.	06/17/2002	Various	66,500.000	854,784		0	L
053484-10-1	AVALON BAY COMMUNITIES, COMMON	04/01/2002	CANCELLED TRADE	0.000	(175,444)		0	L
058498-10-6	BALL CORP.	06/17/2002	GOLDMAN SACHS INTERNATIONAL	5,200.000	216,583		0	L
05873K-10-8	BALLY TOTAL FITNESS	04/26/2002	CANTOR, FITZGERALD & CO.	2,500.000	55,132		0	L
071813-10-9	BAXTER INTERNATIONAL, INC.	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000.000	529,700		0	L
073325-10-2	BEA SYSTEMS INC.	06/27/2002	Various	539,500.000	5,706,969		0	L
079860-10-2	BELLSOUTH CORP.	06/27/2002	Various	368,900.000	11,903,881		0	L
080555-10-5	BELO CORPORATION	06/18/2002	Various	173,400.000	4,171,920		0	L
086516-10-1	BEST BUY, INC.	06/28/2002	Various	33,250.000	132,228		0	L
055482-10-3	BJ SERVICES CO.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	1,500.000	54,622		0	L
099724-10-6	BORG WARNER INC.	06/28/2002	Various	47,200.000	3,043,584		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	6,300.000	167,769		0	L
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC.	06/18/2002	Various	227,800.000	5,430,821		0	L
11442E-10-2	BROOKS PRI AUTOMATION INC.	05/15/2002	CANTOR, FITZGERALD & CO.	4,300.000	166,199		0	L
133131-10-2	CAMDEN PROP.	05/30/2002	MORGAN STANLEY DEAN WITTER	23,600.000	906,212		0	L
14040H-10-5	CAPITAL ONE FINANCIAL CORP.	06/18/2002	Various	39,700.000	2,225,748		0	L
144418-10-0	CARRAMERICA REALTY CORP.	04/26/2002	DISTRIBUTION	0.000	89,355		0	L
149111-10-6	CATELLUS DEVELOPMENT CORP.	06/24/2002	WACHOVIA SECURITIES	68,300.000	1,401,420		0	L
149123-10-1	CATERPILLAR, INC.	06/18/2002	Various	57,600.000	3,103,910		0	L
124830-10-0	CBL AND ASSOCIATES	05/21/2002	Various	20,500.000	740,517		0	L
15101Q-10-8	CELESTICA	06/18/2002	GOLDMAN SACHS INTERNATIONAL	6,100.000	152,884		0	L
151313-10-3	CENDANT CORPORATION	06/18/2002	GOLDMAN SACHS INTERNATIONAL	45,100.000	746,139		0	L
151895-10-9	CENTERPOINT PROPERTIES CORP.	04/17/2002	WEEDEN & COMPANY	15,000.000	840,066		0	L
156700-10-6	CENTURYTEL INC.	06/18/2002	Various	121,100.000	3,507,501		0	L
156782-10-4	CERNER CORP.	06/18/2002	Various	44,900.000	2,379,713		0	L
161726-10-4	CHATEAU COMMUNITIES	06/28/2002	JEFFERIES & COMPANY, INC.	22,300.000	683,049		0	L
166764-10-0	CHEVRONTEXACO CORP.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	5,800.000	512,232		0	L
168905-10-7	CHILDREN'S PLACE	04/29/2002	CANTOR, FITZGERALD & CO.	8,400.000	303,701		0	L
172737-10-8	CIRCUIT CITY STORES, INC.	06/17/2002	GOLDMAN SACHS INTERNATIONAL	14,000.000	297,622		0	L
17275R-10-2	CISCO SYSTEMS, INC.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	42,100.000	630,704		0	L
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	06/18/2002	GOLDMAN SACHS INTERNATIONAL	5,300.000	240,382		0	L
191216-10-0	COCA-COLA CO.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	14,900.000	823,061		0	L
195872-10-6	COLONIAL PROPERTY TRUST	04/26/2002	DISTRIBUTION	0.000	41,303		0	L
200300-20-0	COMCAST CORP. CLASS A SPECIAL	05/31/2002	CIBC WORLD MARKETS	3,500.000	98,315		0	L
205887-10-2	CONAGRA FOODS INC.	06/18/2002	Various	188,500.000	4,629,922		0	L
216831-10-7	COOPER TIRE & RUBBER CO.	06/17/2002	GOLDMAN SACHS INTERNATIONAL	12,900.000	281,336		0	L
218868-10-7	CORINTHIAN COLLEGES INC.	05/29/2002	CANTOR, FITZGERALD & CO.	7,000.000	0		0	L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST	04/26/2002	DISTRIBUTION	0.000	4,115		0	L
222795-10-6	COUSINS PROPERTY	04/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	55,000.000	1,486,590		0	L
225756-10-5	CRESCENT REAL ESTATE	06/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	113,700.000	2,227,189		0	L
228186-10-2	CROWN AMERICAN REALTY	06/28/2002	INVESTMENT TECHNOLOGY GROUP, INC.	47,100.000	437,446		0	L
228255-10-5	CROWN CORK & SEAL CO., INC.	06/24/2002	BERNSTEIN (SANFORD C.) & CO., INC.	290,500.000	2,028,497		0	L

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231021-10-6	CUMMINS INC	06/18/2002	Various	74,500.000	3,469,815		0	L
237194-10-5	DARDEN RESTAURANTS INC	05/02/2002	Various	3,600.000	0		0	L
242370-10-4	DEAN FOODS	04/24/2002	Various	13,600.000	0		0	L
247025-10-9	DELL COMPUTER, INC	06/27/2002	Various	121,900.000	3,031,230		0	L
247126-10-5	DELPHI AUTOMOTIVE SYSTEMS	06/18/2002	Various	211,900.000	3,501,502		0	L
247361-10-8	DELTA AIR LINES, INC	06/18/2002	Various	129,100.000	3,625,347		0	L
251591-10-3	DEVELOPERS DIVER REALTY CORP	04/26/2002	Various	157,500.000	3,494,261		0	L
25179M-10-3	DEVON ENERGY CORP	06/18/2002	Various	22,300.000	1,160,860		0	L
25247D-10-1	DIAL CORP	06/25/2002	Various	220,400.000	4,491,630		0	L
252826-10-2	DIANON SYSTEMS	05/15/2002	CANTOR, FITZGERALD & CO	4,100.000	264,971		0	L
253922-10-8	DIME COMMUNITY BANCSHARES	04/25/2002	CANTOR, FITZGERALD & CO	2,750.000	0		0	L
260543-10-3	DOW CHEMICAL CO	06/18/2002	GOLDMAN SACHS INTERNATIONAL	10,100.000	330,392		0	L
23331A-10-9	DR HORTON INC	04/10/2002	Various	16,050.000	0		0	L
261570-10-5	DRESS BARN, INC	06/03/2002	Various	9,000.000	0		0	L
261934-10-3	DREYFUS MONEY MARKET	06/26/2002	DIRECT	61,053,021.040	61,053,021		0	L
263578-10-6	DUANE READE	05/16/2002	CANTOR, FITZGERALD & CO	7,900.000	273,159		0	L
277276-10-1	EASTGROUP PROPERTY	04/29/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	43,000.000	1,042,565		0	L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	06/18/2002	Various	77,300.000	4,117,605		0	L
29355X-10-7	ENPRO INDUSTRIES INC	02/29/2000	DISTRIBUTION	1,240.000	7,507		0	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	06/18/2002	GOLDMAN SACHS INTERNATIONAL	153,600.000	4,650,190		0	L
29476L-10-7	EQUITY RESIDENTIAL	06/18/2002	Various	1,400.000	72,978		0	L
29477R-10-3	EQUITY SECURITIES TRUST ONE	05/24/2002	Various	1,124,320.000	1,678,560		0	L
297178-10-5	ESSEX PROPERTY	04/25/2002	CANTOR, FITZGERALD & CO	5,900.000	311,341		0	L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC	06/25/2002	Various	12,000.000	0		0	L
30231G-10-2	EXXON MOBIL CORPORATION	06/18/2002	GOLDMAN SACHS INTERNATIONAL	43,000.000	1,716,311		0	L
303250-10-4	FAIR ISAAC & CO	06/06/2002	Various	3,650.000	0		0	L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	05/30/2002	CANTOR, FITZGERALD & CO	4,600.000	116,519		0	L
311900-10-4	FASTENAL CO	05/13/2002	SALOMON SMITH BARNEY	12,700.000	0		0	L
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/18/2002	Various	74,100.000	5,969,384		0	L
31410H-10-1	FEDERATED DEPARTMENT STORES	06/17/2002	GOLDMAN SACHS INTERNATIONAL	4,100.000	173,933		0	L
319963-10-4	FIRST DATA CORP	06/05/2002	Various	23,800.000	0		0	L
302445-10-1	FLIR SYSTEMS	05/13/2002	CANTOR, FITZGERALD & CO	5,400.000	248,667		0	L
34354P-10-5	FLOWSERVE CORPORATION	04/19/2002	CANTOR, FITZGERALD & CO	4,200.000	136,114		0	L
344849-10-4	FOOT LOCKER INC	06/18/2002	Various	128,800.000	1,936,357		0	L
345370-86-0	FORD MOTOR COMPANY	06/18/2002	Various	228,400.000	4,096,971		0	L
345838-10-6	FOREST LABORATORIES, INC	06/18/2002	Various	17,900.000	1,366,506		0	L
349882-10-0	FOSSIL INC	06/10/2002	Various	4,975.000	0		0	L
302571-20-3	FPL GROUP INC	04/01/2002	DIRECT	875,000.000	875,000		0	L
313400-30-1	FREDDIE MAC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	9,400.000	621,002		0	L
35671D-85-7	FREEPORT-MCMORAN - COPPER B	06/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,900.000	322,302		0	L
35914P-10-5	FRONTIER OIL	05/02/2002	CANTOR, FITZGERALD & CO	8,300.000	182,831		0	L
364760-10-8	GAP STORES, INC. (THE)	06/28/2002	Various	135,400.000	1,922,269		0	L
369604-10-3	GENERAL ELECTRIC CO	06/18/2002	Various	209,200.000	6,943,728		0	L
370334-10-4	GENERAL MILLS, INC	06/25/2002	GOLDMAN, SACHS & CO	36,700.000	1,571,531		0	L
370442-10-5	GENERAL MOTORS CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	5,300.000	302,564		0	L
370442-74-1	GENERAL MOTORS SERIES A	04/22/2002	WARBURG DILLION READ LLC	60,000.000	1,667,232		0	L
373298-10-8	GEORGIA-PACIFIC CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	8,100.000	221,328		0	L
375558-10-3	GILEAD	06/18/2002	Various	33,800.000	1,057,827		0	L
375766-10-2	GILLETTE CO	05/14/2002	CANTOR, FITZGERALD & CO	5,415.000	201,005		0	L
384109-10-4	GRACO, INC	06/07/2002	Various	5,450.000	0		0	L
400518-10-6	GTECH HOLDINGS	05/24/2002	SALOMON SMITH BARNEY	11,600.000	0		0	L
406216-10-1	HALLIBURTON CO	06/18/2002	GOLDMAN SACHS INTERNATIONAL	59,200.000	1,011,429		0	L
416196-10-3	HARTE HANKS COMMUNICATIONS	05/31/2002	SALOMON SMITH BARNEY	11,300.000	0		0	L
419596-10-1	HAVERTY FURNITURE	06/13/2002	CANTOR, FITZGERALD & CO	5,700.000	108,547		0	L
427866-10-8	HERSHEY FOODS CORP	06/18/2002	Various	34,300.000	2,247,629		0	L
42822Q-10-0	HEWITT ASSOCIATES, INC	06/27/2002	GOLDMAN, SACHS & CO	54,600.000	1,090,209		0	L
428236-10-3	HEWLETT-PACKARD CO	06/18/2002	Various	580,692.750	12,093,564		0	L
431284-10-8	HIGHWOODS PROPERTIES	04/26/2002	DISTRIBUTION	0.000	39,178		0	L
437076-10-2	HOME DEPOT, INC. (THE)	06/18/2002	GOLDMAN SACHS INTERNATIONAL	13,900.000	526,407		0	L
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	05/30/2002	Various	14,100.000	501,073		0	L
44107P-10-4	HOST MARRIOTT CORP	06/24/2002	LEHMAN BROTHERS INC	37,700.000	432,811		0	L
444859-10-2	HUMANA, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	44,100.000	748,734		0	L
44930G-10-7	ICU MEDICAL	06/13/2002	CANTOR, FITZGERALD & CO	3,400.000	115,080		0	L
4576J0-10-4	INNKEEPERS TRUST	05/30/2002	Various	95,200.000	966,404		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]
458140-10-0	INTEL CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	33,700.000	748,116		0	L
459200-10-1	INTERNATIONAL BUSINESS MACHINE	06/18/2002	GOLDMAN SACHS INTERNATIONAL	7,000.000	531,852		0	L
46069S-10-9	INTERSIL CORP	05/20/2002	CANTOR, FITZGERALD & CO	44,000.000	1,246,569		0	L
450058-10-2	IRT PROPERTY	04/11/2002	LEHMAN BROTHERS INC	61,500.000	749,574		0	L
45031U-10-1	ISTAR FINANCIAL	06/19/2002	SALOMON SMITH BARNEY	94,200.000	2,728,666		0	L
450688-10-9	ITT EDUCATIONAL SVCS INC	06/06/2002	CANTOR, FITZGERALD & CO	8,100.000	0		0	L
450911-10-2	ITT INDUSTRIES, INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,500.000	241,372		0	L
466189-10-7	J JILL GROUP	06/13/2002	CANTOR, FITZGERALD & CO	3,400.000	123,304		0	L
469814-10-7	JACOBS ENGINEERING GROUP INC	04/02/2002	SALOMON SMITH BARNEY	8,800.000	0		0	L
465917-10-2	JDN REALTY CORP	04/17/2002	BEAR STEARNS SECURITIES CORP	105,700.000	1,358,961		0	L
832696-40-5	JM SMUCKER COMPANY	06/01/2002	Various	9,225.320	215,629		0	L
478160-10-4	JOHNSON & JOHNSON	06/18/2002	GOLDMAN SACHS INTERNATIONAL	12,800.000	723,992		0	L
478366-10-7	JOHNSON CONTROLS, INC	06/28/2002	Various	2,800.000	235,331		0	L
480074-10-3	JONES APPAREL GROUP INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	4,000.000	155,845		0	L
487836-10-8	KELLOGG CO	06/18/2002	Various	75,900.000	2,666,748		0	L
499040-10-3	KNIGHT-RIDDER, INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,800.000	245,429		0	L
50075N-10-4	KRAFT FOODS INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	5,200.000	227,751		0	L
482686-10-2	K-SWISS INC	06/24/2002	Various	2,400.000	0		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	05/21/2002	SALOMON SMITH BARNEY	11,100.000	0		0	L
521865-10-5	LEAR SEATING CORP	06/28/2002	Various	61,800.000	3,034,219		0	L
524908-10-0	LEHMAN BROTHERS HOLDING INC	06/18/2002	Various	91,300.000	5,364,459		0	L
532457-10-8	LILLY (ELI) & CO	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,800.000	237,748		0	L
532716-10-7	LIMITED BRAND INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	10,800.000	224,677		0	L
539320-10-1	LIZ CLAIBORNE, INC	06/18/2002	Various	204,900.000	6,503,591		0	L
552078-10-7	LYONDELL PETROCHEMICAL CO	06/25/2002	Various	92,900.000	1,478,682		0	L
554382-10-1	MACERICH COMPANY	04/26/2002	DISTRIBUTION	0.000	43,167		0	L
554489-10-4	MACK-CALI REALTY CORP	04/26/2002	DISTRIBUTION	0.000	20,226		0	L
577081-10-2	MATTEL, INC	06/18/2002	Various	178,500.000	3,685,375		0	L
579780-20-6	MCCORMICK & CO., INC	04/09/2002	Various	22,800.000	0		0	L
580135-10-1	MCDONALD'S CORP	06/25/2002	Various	148,100.000	4,393,137		0	L
585055-10-6	MEDTRONICS, INC	06/18/2002	Various	108,300.000	4,878,266		0	L
589331-10-7	MERCK & CO., INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	8,800.000	467,133		0	L
58984Y-10-3	MERISTAR HOSPITALITY CORP	05/30/2002	LOOP CAPITAL MARKETS	12,100.000	191,849		0	L
590188-10-8	MERRILL LYNCH & CO., INC	06/18/2002	Various	209,900.000	9,623,868		0	L
591520-20-0	METHODE ELECTRONICS CLASS A	06/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	58,600.000	642,965		0	L
59156R-10-8	METLIFE	06/18/2002	GOLDMAN SACHS INTERNATIONAL	12,200.000	370,624		0	L
595017-10-4	MICROCHIP TECHNOLOGY INC	05/09/2002	Various	19,875.000	0		0	L
595112-10-3	MICRON TECHNOLOGY, INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,100.000	73,670		0	L
594918-10-4	MICROSOFT CORP	06/27/2002	Various	52,000.000	2,891,079		0	L
604675-10-8	MIRANT CORPORATION	06/17/2002	GOLDMAN SACHS INTERNATIONAL	25,600.000	222,531		0	L
617446-44-8	MORGAN STANLEY	06/18/2002	Various	96,100.000	4,561,642		0	L
620076-10-9	MOTOROLA, INC	06/18/2002	Various	831,900.000	12,590,732		0	L
637071-10-1	NATIONAL OILWELL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	13,200.000	317,888		0	L
63934E-10-8	NAVISTAR INTERNATIONAL CORP	06/18/2002	Various	107,500.000	4,202,608		0	L
651639-10-6	NEWMONT MINING CORP	06/26/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	49,100.000	1,402,818		0	L
666807-10-2	NORTHROP GRUMMAN CORP	06/18/2002	Various	26,400.000	3,136,893		0	L
670008-10-1	NOVELLUS SYSTEM INC	06/18/2002	Various	104,200.000	4,055,312		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	11,000.000	332,646		0	L
676220-10-6	OFFICE DEPOT INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	39,200.000	704,813		0	L
680665-20-5	OLIN CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	10,300.000	213,832		0	L
68389X-10-5	ORACLE CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	16,900.000	151,285		0	L
693718-10-8	PACCAR, INC	05/29/2002	Various	2,300.000	0		0	L
69806L-10-4	PAN PACIFIC REALTY	04/26/2002	DISTRIBUTION	0.000	12,547		0	L
69840W-10-8	PANERA BREAD COMPANY	06/25/2002	CANTOR, FITZGERALD & CO	3,100.000	0		0	L
698813-10-2	PAPA JOHNS INTL INC	06/18/2002	Various	69,200.000	2,272,106		0	L
701094-10-4	PARKER-HANNIFIN CORP	06/18/2002	Various	50,600.000	2,362,993		0	L
703224-10-5	PATINA OIL & GAS CORP	06/21/2002	Various	1,125.000	0		0	L
708160-10-6	PENNEY (J.C.) CO., INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	54,400.000	1,277,812		0	L
713448-10-8	PEPSICO, INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	6,900.000	353,757		0	L
69333Y-10-8	PF CHANGS CHINA BISTRO	05/02/2002	Various	3,100.000	0		0	L
717081-10-3	PFIZER, INC	06/18/2002	Various	100,600.000	3,532,070		0	L
71713U-10-2	PHARMACIA CORPORATION	06/18/2002	GOLDMAN SACHS INTERNATIONAL	13,000.000	526,919		0	L
717265-10-2	PHELPS DODGE CORP	06/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,900.000	436,905		0	L
729251-10-8	PLUM CREEK TIMBER CO INC COM	06/18/2002	GOLDMAN SACHS INTERNATIONAL	1,000.000	30,715		0	L

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739363-10-9	POWERWAVE TECHNOLOGIES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,100.000	43,471		0	L
740706-10-6	PRENTISS PROPERTIES TRUST	04/26/2002	DISTRIBUTION	0.000	9,332		0	L
742718-10-9	PROCTER & GAMBLE CO	06/18/2002	Various	61,600.000	5,692,720		0	L
743410-10-2	PROLOGIS	04/26/2002	Various	0.000	(299,392)		0	L
74346P-10-2	PROQUEST CO	06/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	43,600.000	1,543,440		0	L
743977-10-0	PROVINCE HEALTHCARE COMPANY	05/01/2002	Various	4,950.000	0		0	L
69360J-10-7	PS BUSINESS PKS INC CALIF COM	04/29/2002	LEGG MASON	58,000.000	2,044,160		0	L
74460D-10-9	PUBLIC STORAGE INC	06/25/2002	WEEDEN & COMPANY	60,000.000	2,196,600		0	L
747525-10-3	QUALCOMM	06/18/2002	Various	170,300.000	5,812,055		0	L
74834L-10-0	QUEST DIAGNOSTICS INC	06/18/2002	Various	27,000.000	2,304,475		0	L
755111-50-7	RAYTHEON COMPANY	06/25/2002	Various	102,600.000	4,268,328		0	L
758849-10-3	REGENCY CENTERS CORPORATION	04/26/2002	DISTRIBUTION	0.000	48,296		0	L
779382-10-0	ROWAN COS., INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	4,100.000	94,756		0	L
783519-10-1	RYANS FAMILY STEAK HOUSE	05/30/2002	Various	7,100.000	0		0	L
783764-10-3	RYLAND GROUP, INC.	05/31/2002	Various	4,300.000	0		0	L
595635-10-3	S&P 400 MIDCAP SPDR	04/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	158,700.000	15,589,291		0	L
80004C-10-1	SANDISK CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	10,800.000	134,654		0	L
804395-10-1	SAUL CENTERS	06/19/2002	Various	29,300.000	690,593		0	L
78387G-10-3	SBC COMMUNICATIONS INC	06/18/2002	Various	225,400.000	7,951,024		0	L
806857-10-8	SCHLUMBERGER, LTD	06/18/2002	GOLDMAN SACHS INTERNATIONAL	1,800.000	88,338		0	L
812387-10-8	SEARS ROEBUCK & CO	06/28/2002	FRANKEL, STUART, & CO., INC.	27,100.000	1,470,037		0	L
817492-10-1	SERENA SOFTWARE INC	06/05/2002	CANTOR, FITZGERALD & CO	12,600.000	178,550		0	L
825549-10-8	SHUFFLE MASTER INC	04/25/2002	CANTOR, FITZGERALD & CO	5,900.000	140,942		0	L
826170-10-2	SIEBEL SYSTEMS INC	06/25/2002	Various	177,600.000	2,591,857		0	L
828806-10-9	SIMON PROPERTY GROUP INC	06/28/2002	Various	30,900.000	1,130,059		0	L
83237C-70-8	SMITHKLINE BEACH SERIES B-3 AUCTION RATE	04/01/2002	DIRECT	6,108,660.000	6,000,000		0	L
784635-10-4	SPX CORP	06/18/2002	Various	9,800.000	1,315,584		0	L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	06/24/2002	LEHMAN BROTHERS INC.	11,300.000	399,150		0	L
861012-10-2	STMICROELECTRONICS NV	06/18/2002	GOLDMAN SACHS INTERNATIONAL	3,200.000	74,966		0	L
866239-10-6	SUMMIT PROPERTIES INC	05/30/2002	Various	9,900.000	234,563		0	L
866674-10-4	SUN COMMUNITIES	04/26/2002	DISTRIBUTION	0.000	40,743		0	L
866810-10-4	SUN MICROSYSTEMS, INC.	06/25/2002	Various	663,900.000	4,217,289		0	L
874918-10-5	TALX INC	06/17/2002	CANTOR, FITZGERALD & CO	3,700.000	70,965		0	L
876664-10-3	TAUBMAN CENTERS INC	04/26/2002	DISTRIBUTION	0.000	32,897		0	L
88033G-10-0	TENET HEALTHCARE CORP	06/18/2002	Various	7,700.000	568,961		0	L
88162G-10-3	TETRA TECH INC	06/28/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	181,000.000	2,663,920		0	L
882508-10-4	TEXAS INSTRUMENTS, INC.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	7,600.000	200,291		0	L
883203-10-1	TEXTRON, INC.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	5,900.000	277,106		0	L
883556-10-2	THERMO ELECTRON CORP	06/17/2002	GOLDMAN SACHS INTERNATIONAL	4,000.000	67,508		0	L
872443-40-3	THQ INC	04/25/2002	Various	4,650.000	24,170		0	L
886423-10-2	TIDEWATER, INC.	06/18/2002	Various	8,800.000	328,265		0	L
872540-10-9	TJX CORP	05/09/2002	Various	17,000.000	0		0	L
889478-10-3	TOLL BROTHERS INC	04/01/2002	Various	13,800.000	0		0	L
891707-10-1	TOWER AUTOMOTIVE INC	05/17/2002	CANTOR, FITZGERALD & CO	5,900.000	80,022		0	L
89579K-10-9	TRIAD HOSPITALS INC	06/18/2002	Various	83,200.000	3,188,173		0	L
89674K-10-3	TRIQUENT SEMICONDUCTOR	06/17/2002	MORGAN STANLEY DEAN WITTER	6,500.000	50,587		0	L
89687P-10-7	TRIZEC PROPERTIES INC	04/23/2002	MERGER	378,700.000	6,009,630		0	L
902124-10-6	TYCO INTERNATIONAL LTD	06/28/2002	Various	428,800.000	5,866,608		0	L
910197-10-2	UNITED DOMINION	05/13/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	53,700.000	857,492		0	L
913017-10-9	UNITED TECHNOLOGIES CORP	06/18/2002	Various	140,500.000	9,693,509		0	L
91324P-10-2	UNITEDHEALTH GROUP INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	2,900.000	277,408		0	L
918076-10-0	UTSTARCOM INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	5,300.000	109,813		0	L
918204-10-8	V F CORP	06/28/2002	BERNSTEIN (SANFORD C.) & CO., INC.	67,000.000	2,639,867		0	L
92343V-10-4	VERIZON COMMUNICATIONS	06/24/2002	BERNSTEIN (SANFORD C.) & CO., INC.	181,100.000	7,101,221		0	L
92532F-10-0	VERTEX PHARMACEUTICALS	06/17/2002	MORGAN STANLEY DEAN WITTER	14,900.000	278,523		0	L
931142-10-3	WAL-MART STORES, INC.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	20,900.000	1,225,196		0	L
948741-10-3	WEINGARTEN REALTY	04/26/2002	Various	73,500.000	1,518,389		0	L
950755-10-8	WERNER ENTERPRISES INC	04/08/2002	FRACTION	7.000	0		0	L
961840-10-5	WET SEAL	05/10/2002	Various	2,050.000	0		0	L
969904-10-1	WILLIAMS SONOMA, INC	05/10/2002	Various	18,600.000	0		0	L
983024-10-0	Wyeth	06/18/2002	GOLDMAN SACHS INTERNATIONAL	6,000.000	322,995		0	L
984121-10-3	XEROX CORP	06/17/2002	GOLDMAN SACHS INTERNATIONAL	54,200.000	443,416		0	L
983919-10-1	XILINX INC	06/25/2002	Various	142,600.000	3,970,207		0	L
98385X-10-6	XTO ENERGY INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	6,100.000	121,336		0	L

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988498-10-1	YUM BRANDS INC.	06/18/2002	Various	68,300.000	155,875		0	L
98956P-10-2	ZIMMER HOLDINGS	06/18/2002	Various	120,300.000	4,127,024		0	L
Total UNITED STATES					451,779,646	XXX	0	XXX
Canada								
067901-10-8	BARRICK GOLD CORP	06/26/2002	J. P. MORGAN SECURITIES, INC.	63,200.000	1,296,200		0	L
453258-40-2	INCO, LTD.	06/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	19,900.000	435,360		0	L
656568-10-2	NORTEL NETWORKS CORP	06/11/2002	CIBC WORLD MARKETS	275,000.000	513,700		0	L
C6710#-11-9	OSBBC, LTD CUMMULATIVE PREFERRED CLASS 1	04/01/2002	DIRECT	9,000,000.000	9,000,000		0	U
725906-10-1	PLACER DOME, INC.	06/26/2002	SALOMON SMITH BARNEY	42,300.000	534,844		0	L
Total CANADA					11,780,105	XXX	0	XXX
Other Countries								
N0030P-10-3	ABN AMRO HOLDINGS	06/12/2002	KEMPEN AND COMPANY NV	23,830.000	425,707		0	U
G1150G-11-1	ACCENTURE LTD.	06/18/2002	Various	81,300.000	1,632,219		0	U
N0137M-16-9	AHOLD	06/12/2002	KEMPEN AND COMPANY NV	11,900.000	266,213		0	U
N01780-12-6	AKZO N.V.	06/12/2002	KEMPEN AND COMPANY NV	8,940.000	389,172		0	U
003080-10-0	AMCOR LTD ORD	06/13/2002	J.B. WERE	145,815.000	645,276		0	U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	06/12/2002	UNICREDITO ITALIANO	18,710.000	435,173		0	A
G9885J-10-2	ASTRAZENECA PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	6,800.000	284,187		0	U
T8347V-10-5	AUTOGRILL	06/12/2002	UNICREDITO ITALIANO	17,560.000	201,033		0	U
F72809-19-8	AVENTIS	06/12/2002	JPP EUROSECURITIES	8,850.000	584,760		0	U
G14896-10-7	BAE SYSTEMS PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	76,200.000	400,137		0	U
D06216-10-1	BASF	06/12/2002	BERENBERG BANK	8,980.000	388,715		0	U
D07112-11-9	BAYER AG	06/12/2002	BERENBERG BANK	9,340.000	295,093		0	U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	06/12/2002	BERENBERG BANK	10,440.000	440,988		0	U
J04578-12-6	BRIDGESTONE	06/13/2002	Various	89,000.000	1,273,416		0	U
X07448-10-7	BRISA	06/12/2002	Santander Central Hispano Investment Securities	83,810.000	413,420		0	U
G17416-12-7	CABLE & WIRELESS GROUP, PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	23,500.000	68,035		0	U
G17444-15-2	CADBURY SCHWEPPES PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	88,400.000	639,846		0	U
J05124-14-4	CANON	06/13/2002	Various	16,000.000	614,529		0	U
F13587-12-0	CAP GEMINI	06/12/2002	JPP EUROSECURITIES	1,990.000	95,967		0	U
Y13189-10-8	CHEUNG KONG	06/13/2002	CREDT LYONNAIS SECURITIES	19,000.000	173,526		0	A
Y1505F-10-7	CHINA MOBILE (HK) LTD	06/13/2002	CREDT LYONNAIS SECURITIES	81,500.000	252,772		0	U
H14405-10-6	CIBA SPECIALTY CHEMICALS	06/12/2002	VONTOBEL (J.) & CO. BANKERS	3,835.000	302,299		0	U
F80343-10-0	CIE. DE SAINT-GOBAIN	06/27/2002	Various	47,882.000	395,098		0	U
Y1639J-11-6	CITIC PACIFIC	06/13/2002	CREDT LYONNAIS SECURITIES	84,000.000	193,698		0	U
G24182-10-0	COOPER INDUSTRIES INC CLASS A	06/17/2002	GOLDMAN SACHS INTERNATIONAL	17,900.000	741,425		0	L
H3698D-41-9	CS HOLDING	06/12/2002	VONTOBEL (J.) & CO. BANKERS	7,910.000	265,751		0	U
Q3018U-10-9	CSL LTD.	06/13/2002	Various	30,250.000	600,880		0	U
D17922-12-7	DEUTSCHE BANK A. G.	06/12/2002	BERENBERG BANK	5,930.000	402,017		0	U
W24713-12-0	ELECTROLUX, INC., B FREE	06/12/2002	ENSKILDA SECURITIES, LTD.	7,900.000	144,341		0	U
T3679P-11-5	ENEL SOCIETA PER AZIONI	06/12/2002	UNICREDITO ITALIANO	17,750.000	105,773		0	L
W26049-11-9	ERICSSON	06/12/2002	ENSKILDA SECURITIES, LTD	38,900.000	68,542		0	U
W3222Z-23-6	FORENINGSSPARBK	06/12/2002	ENSKILDA SECURITIES, LTD	13,400.000	171,527		0	U
G3910J-11-2	GLAXOSMITHKLINE PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	29,200.000	589,017		0	U
B34601-35-9	GROUPE BRUXELLES LAMBERT	06/12/2002	PETERCAM	8,010.000	414,663		0	U
F12033-13-4	GROUPE DANONE	06/12/2002	JPP EUROSECURITIES	3,550.000	479,984		0	U
J20454-12-0	HITACHI	06/13/2002	Various	95,000.000	644,777		0	U
J22848-10-5	HOYA CORPORATION	06/13/2002	Various	24,300.000	1,806,344		0	U
N4578E-41-3	ING GROUP	06/12/2002	KEMPEN AND COMPANY NV	18,740.000	460,019		0	U
G47766-10-1	INGERSOLL-RAND CO. CLASS A	06/18/2002	Various	96,200.000	4,736,366		0	U
J30642-16-9	KAO CORP.	06/13/2002	Various	61,000.000	1,293,603		0	U
B53789-10-1	KBC	06/12/2002	PETERCAM	11,370.000	441,751		0	U
N56369-10-6	KONINKLIJKE NUMICO	06/12/2002	KEMPEN AND COMPANY NV	9,430.000	222,106		0	U
Y4822W-10-0	KOOKMIN BANK	06/14/2002	GOOD MORNING SECURITIES	25,870.000	1,153,333		0	U
J37479-11-0	KYOCERA CORP.	06/13/2002	Various	10,500.000	758,794		0	U
F5485U-10-0	LAGARDERE	06/12/2002	JPP EUROSECURITIES	9,790.000	430,159		0	L
L5983#-10-3	LEND LEASE ASIA PROPERTIES, SICAF	03/27/2002	CAPITAL CONTRIBUTION	(316,673.000)	0		0	A
D50348-10-7	LINDE AG	06/12/2002	BERENBERG BANK	4,370.000	219,429		0	U
F58149-13-3	L'OREAL	06/12/2002	JPP EUROSECURITIES	6,710.000	499,156		0	U
D52400-11-2	MARSCHOLLEK(MLP)	06/12/2002	BERENBERG BANK	3,350.000	122,255		0	U
G58886-10-5	MATALAN PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	27,900.000	144,142		0	U
T66880-10-7	MEDIASET	06/12/2002	UNICREDITO ITALIANO	20,220.000	163,522		0	U
Q65336-11-9	NATIONAL AUSTRALIA BANK	06/13/2002	J.B. WERE	13,300.000	273,205		0	U
G6374M-10-9	NATIONAL EXPRESS	06/12/2002	DRESDNER, KLEINWORT, BENSON	24,100.000	220,469		0	L

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]
H57312-46-6	NESTLE	06/12/2002	VONTOBEL (J.) & CO. BANKERS	2,295.000	548,391		0	U
J57160-12-9	NISSAN MOTOR	06/13/2002	Various	234,000.000	1,763,073		0	U
X61873-13-3	NOKIA	06/12/2002	ENSKILDA SECURITIES, LTD	15,140.000	193,190		0	U
J59009-15-9	NOMURA HOLDINGS INC	06/13/2002	Various	53,000.000	827,164		0	U
R61115-10-2	NORSK HYDRO A.S.	06/12/2002	ENSKILDA SECURITIES, LTD	5,800.000	289,943		0	U
H5820Q-15-0	NOVARTIS REGISTERED	06/12/2002	VONTOBEL (J.) & CO. BANKERS	13,070.000	514,955		0	U
K7303E-12-9	NOVO-NORDISK B	06/12/2002	PETERCAM	5,480.000	167,301		0	L
K7317J-11-7	NOVOZYMES A/S - B SHARES	06/12/2002	PETERCAM	1,100.000	24,993		0	U
J59399-10-5	NTT DOCOMO, INC. TOKYO	06/13/2002	Various	254.000	641,346		0	U
J61933-12-3	ORIX CORP	06/13/2002	Various	17,900.000	1,429,537		0	L
G69651-10-0	PEARSON	06/12/2002	DRESDNER, KLEINWORT, BENSON	18,600.000	220,284		0	U
N69797-25-1	PHILIPS ELECTRONICS ORD	06/12/2002	KEMPEN AND COMPANY NV	17,630.000	482,661		0	U
G70956-11-8	PILKINGTON	06/12/2002	DRESDNER, KLEINWORT, BENSON	352,800.000	519,602		0	L
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	06/12/2002	Santander Central Hispano Investment Securities	7,750.000	51,501		0	U
H69293-21-7	ROCHE HOLDINGS	06/12/2002	VONTOBEL (J.) & CO. BANKERS	3,200.000	242,686		0	U
780257-80-4	ROYAL DUTCH PETROLEUM CO	06/18/2002	Various	71,800.000	3,926,872		0	L
G04704-11-3	SAFEWAY	06/12/2002	DRESDNER, KLEINWORT, BENSON	134,300.000	607,148		0	U
X75653-10-9	SAMPO PLC	06/12/2002	ENSKILDA SECURITIES, LTD	8,550.000	69,805		0	U
Y74718-10-0	SAMSUNG ELECTRONICS	06/14/2002	GOOD MORNING SECURITIES	1,280.000	380,868		0	U
F5548N-10-1	SANOFI-SYNTHELABO	06/12/2002	JPP EUROSECURITIES	2,870.000	153,112		0	U
D66992-10-4	SAP AG	06/12/2002	BERENBERG BANK	1,840.000	188,319		0	U
J69972-10-7	SECOM CO. LTD. ORD	06/13/2002	Various	15,000.000	736,351		0	U
J71305-10-6	SEVEN ELEVEN	06/13/2002	Various	14,000.000	555,253		0	U
G80835-10-4	SHELL TRANSPORT & TRADING CO	06/12/2002	DRESDNER, KLEINWORT, BENSON	59,000.000	438,285		0	U
J72810-12-0	SHIN ETSU CHEMICAL CO	06/13/2002	Various	26,000.000	1,041,116		0	U
Y77538-10-9	SHINSEGAE DEPARTMENT STORE	06/14/2002	GOOD MORNING SECURITIES	8,610.000	1,323,249		0	U
J74358-14-4	SHISEIDO CO. LTD.	06/13/2002	Various	73,000.000	988,331		0	U
J75734-10-3	SMC CORP	06/13/2002	Various	6,300.000	726,388		0	U
B82095-11-6	SOLVAY	06/12/2002	PETERCAM	4,920.000	333,241		0	U
J76379-10-6	SONY CORP	06/13/2002	Various	15,600.000	850,732		0	U
G8054L-18-7	SSL INT'L	06/12/2002	DRESDNER, KLEINWORT, BENSON	22,400.000	126,375		0	L
Y82594-12-1	SUN HUNG KAI PROP	06/13/2002	CREDT LYONNAIS SECURITIES	246,000.000	1,982,366		0	U
W90152-12-0	SVENSKA CELLULOSA B FREE	06/12/2002	ENSKILDA SECURITIES, LTD	12,400.000	420,001		0	U
H84140-11-2	SYNGENTA AG	06/12/2002	VONTOBEL (J.) & CO. BANKERS	5,060.000	305,136		0	U
874039-10-0	TAIWAN SEMICONDUCTOR MAUFACTURING-ADR	06/19/2002	Various	26,270.000	232,355		0	L
J81281-11-5	TAKEDA CHEMICAL	06/13/2002	Various	13,000.000	546,423		0	U
879278-20-8	TELECOM CORP OF NEW ZEALAND	06/12/2002	Various	5,205.000	104,019		0	L
T9276A-11-2	TELECOM ITALIA MOBILE	06/12/2002	UNICREDITO ITALIANO	51,220.000	208,807		0	U
E90183-18-2	TELEFONICA DE ESPANA	06/12/2002	Santander Central Hispano Investment Securities	15,310.000	142,229		0	U
Q8975N-10-5	TELSTRA	06/13/2002	J.B. WERE	72,220.000	193,015		0	U
G87621-10-1	TESCO	06/12/2002	DRESDNER, KLEINWORT, BENSON	60,400.000	226,876		0	U
J86957-11-5	TOKYO ELECTRON	06/13/2002	Various	30,900.000	2,018,395		0	U
J92676-11-3	TOYOTA MOTOR	04/30/2002	MORGAN STANLEY DEAN WITTER	3,500.000	96,711		0	U
N86729-10-5	TPG NV	06/12/2002	KEMPEN AND COMPANY NV	8,590.000	175,068		0	U
G90078-10-9	TRANSOCEAN INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	4,300.000	146,417		0	U
H8920M-85-5	UBS AG	06/12/2002	VONTOBEL (J.) & CO. BANKERS	8,040.000	408,418		0	U
904784-70-9	UNILEVER N. V.	06/18/2002	GOLDMAN SACHS INTERNATIONAL	2,600.000	163,951		0	L
G92087-12-4	UNILEVER PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	70,600.000	656,286		0	U
X9518S-10-8	UPM-KYMMENE	06/12/2002	ENSKILDA SECURITIES, LTD	4,970.000	198,295		0	L
Y9360Y-10-3	VENTURE CORP LTD	06/13/2002	DEUTSCHE BANK CAPITAL CORP	20,200.000	167,625		0	U
N92512-13-1	VNU-VER NED UITGEV VER BEZIT	06/12/2002	KEMPEN AND COMPANY NV	11,710.000	354,913		0	U
G9387S-10-5	VODAFONE GROUP PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	149,800.000	219,135		0	U
Y9551M-10-8	WHARF HOLDINGS	06/13/2002	CREDT LYONNAIS SECURITIES	71,000.000	175,429		0	U
N96425-10-8	WOLTERS KLUWER	06/12/2002	KEMPEN AND COMPANY NV	8,910.000	180,228		0	U
Q98418-10-8	WOOL WORTHS LIMITED	06/13/2002	J.B. WERE	73,460.000	552,479		0	U
G97974-10-2	WPP GROUP PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	26,800.000	261,761		0	U
Total Other Countries					58,883,042	XXX	0	XXX
6899999 - Total - Common Stocks - Industrial, Misc.					522,442,792	XXX	0	XXX
PARENT, SUBSIDIARIES, AND AFFILIATES								
United States								
02003*-10-3	ALLSTATE INTERNATIONAL, INC.	05/06/2002	DISTRIBUTION	0.000	50,000		0	A
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY	06/28/2002	DISTRIBUTION	0.000	150,000,000		0	A
Total UNITED STATES					150,050,000	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates					150,050,000	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					777,264,854	XXX	0	XXX
7099998 - Total - Common Stock - Part 5					116,542,959	XXX	0	XXX
7099999 - Total - Common Stocks					893,807,813	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					914,101,642	XXX	0	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)
BONDS																
GOVERNMENTS																
UNITED STATES																
313397-WE-7	FMCDN 0.000 04/30/98	04/30/2002	MATURED		3,300,000	3,300,000	3,290,965	3,300,000	4,679	0	0	0	0	0		1
313589-VT-7	FNMA DISCOUNT	04/19/2002	MATURED		3,000,000	3,000,000	2,995,917	3,000,000	2,639	0	0	0	0	0		1
313589-WN-9	FNMA DISCOUNT	05/08/2002	MATURED		7,500,000	7,500,000	7,479,100	7,500,000	14,246	0	0	0	0	0		1
362034-CV-0	GOVT NATL MTG ASSOC I #008184	06/01/2002	SCHEDULED REDEMPTION		707	707	723	707	(14)	0	0	0	0	15		1
362041-W8-4	GOVT NATL MTG ASSOC I #014171	06/01/2002	SCHEDULED REDEMPTION		48	48	48	48	0	0	0	0	0	1		1
362041-Z2-4	GOVT NATL MTG ASSOC I #014261	06/01/2002	SCHEDULED REDEMPTION		1,975	1,975	1,983	1,975	(13)	0	0	0	0	37		1
362042-UB-7	GOVT NATL MTG ASSOC I #014978	06/01/2002	SCHEDULED REDEMPTION		244	244	245	244	(1)	0	0	0	0	5		1
362043-TC-5	GOVT NATL MTG ASSOC I #015847	06/01/2002	SCHEDULED REDEMPTION		58	58	58	58	0	0	0	0	0	1		1
362044-L6-4	GOVT NATL MTG ASSOC I #016549	06/01/2002	SCHEDULED REDEMPTION		167	167	167	167	(1)	0	0	0	0	2		1
362045-HA-7	GOVT NATL MTG ASSOC I #017325	06/01/2002	SCHEDULED REDEMPTION		42	42	42	42	0	0	0	0	0	1		1
36215X-KG-6	GOVT NATL MTG ASSOC I #147995	06/01/2002	SCHEDULED REDEMPTION		584	584	611	584	(45)	0	0	0	0	168		1
362162-WV-7	GOVT NATL MTG ASSOC I #181660	06/01/2002	SCHEDULED REDEMPTION		797	797	837	797	(52)	0	0	0	0	19		1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840	06/01/2002	SCHEDULED REDEMPTION		592	592	594	592	(4)	0	0	0	0	9		1
36219N-BZ-2	GOVT NATL MTG ASSOC I #253956	06/01/2002	SCHEDULED REDEMPTION		15,100	15,100	15,878	15,100	(696)	0	0	0	0	432		1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195	06/01/2002	SCHEDULED REDEMPTION		769	769	799	769	(35)	0	0	0	0	18		1
36220N-MY-0	GOVT NATL MTG ASSOC I #283075	06/01/2002	SCHEDULED REDEMPTION		340	340	355	340	(14)	0	0	0	0	8		1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640	06/01/2002	SCHEDULED REDEMPTION		419	419	448	419	(29)	0	0	0	0	9		1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417	06/01/2002	SCHEDULED REDEMPTION		26,068	26,068	27,310	26,068	(1,396)	0	0	0	0	585		1
362205-TM-8	GOVT NATL MTG ASSOC I #297656	06/01/2002	SCHEDULED REDEMPTION		517,579	517,579	508,475	517,579	12,287	0	0	0	0	13,511		1
36220G-QT-4	GOVT NATL MTG ASSOC I #298466	06/01/2002	SCHEDULED REDEMPTION		58	58	62	58	(7)	0	0	0	0	1		1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182	06/01/2002	SCHEDULED REDEMPTION		2,622	2,622	2,681	2,622	(57)	0	0	0	0	46		1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813	06/01/2002	SCHEDULED REDEMPTION		38	38	38	38	0	0	0	0	0	17		1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059	06/01/2002	SCHEDULED REDEMPTION		479	479	484	479	(5)	0	0	0	0	389		1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272	06/01/2002	SCHEDULED REDEMPTION		758,109	758,109	745,172	758,109	12,142	0	0	0	0	12,559		1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285	06/01/2002	SCHEDULED REDEMPTION		705,845	705,845	694,901	705,845	14,447	0	0	0	0	12,608		1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855	06/01/2002	SCHEDULED REDEMPTION		23,691	23,691	24,746	23,691	(924)	0	0	0	0	462		1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446	06/01/2002	SCHEDULED REDEMPTION		459	459	464	459	(6)	0	0	0	0	8		1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667	06/01/2002	SCHEDULED REDEMPTION		18,948	18,948	19,532	18,948	(657)	0	0	0	0	597		1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697	06/01/2002	SCHEDULED REDEMPTION		257,244	257,244	265,244	257,244	(7,262)	0	0	0	0	4,335		1
36203E-VF-2	GOVT NATL MTG ASSOC I #347214	06/01/2002	SCHEDULED REDEMPTION		39,896	39,896	41,673	39,896	(1,996)	0	0	0	0	545		1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833	06/01/2002	SCHEDULED REDEMPTION		416,501	416,501	417,781	416,501	(1,190)	0	0	0	0	14,779		1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468	06/01/2002	SCHEDULED REDEMPTION		32,745	32,745	33,755	32,745	(933)	0	0	0	0	574		1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056	06/01/2002	SCHEDULED REDEMPTION		126,447	126,447	120,136	126,447	8,349	0	0	0	0	1,848		1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126	06/01/2002	SCHEDULED REDEMPTION		956,063	956,063	957,200	956,063	(1,119)	0	0	0	0	31,800		1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632	06/01/2002	SCHEDULED REDEMPTION		308	308	313	308	(4)	0	0	0	0	6		1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733	06/01/2002	SCHEDULED REDEMPTION		117,758	117,758	115,939	117,758	2,158	0	0	0	0	1,776		1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630	06/01/2002	SCHEDULED REDEMPTION		2,346	2,346	2,372	2,346	(30)	0	0	0	0	22		1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860	06/01/2002	SCHEDULED REDEMPTION		3,188	3,188	3,224	3,188	(37)	0	0	0	0	38		1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414	06/01/2002	SCHEDULED REDEMPTION		6,370	6,370	6,443	6,370	(70)	0	0	0	0	116		1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645	06/01/2002	SCHEDULED REDEMPTION		392,986	392,986	373,704	392,986	17,831	0	0	0	0	6,414		1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793	06/01/2002	SCHEDULED REDEMPTION		236,016	236,016	239,834	236,016	(3,471)	0	0	0	0	4,124		1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143	06/01/2002	SCHEDULED REDEMPTION		15,005	15,005	14,260	15,005	960	0	0	0	0	245		1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865	06/01/2002	SCHEDULED REDEMPTION		45,136	45,136	44,441	45,136	615	0	0	0	0	734		1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305	06/01/2002	SCHEDULED REDEMPTION		566	566	568	566	(4)	0	0	0	0	4		1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796	06/01/2002	SCHEDULED REDEMPTION		190,879	190,879	197,005	190,879	(5,670)	0	0	0	0	3,317		1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801	06/01/2002	SCHEDULED REDEMPTION		58,734	58,734	60,664	58,734	(2,211)	0	0	0	0	948		1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218	06/01/2002	SCHEDULED REDEMPTION		50,795	50,795	52,383	50,795	(1,785)	0	0	0	0	726		1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345	06/01/2002	SCHEDULED REDEMPTION		228,067	228,067	216,735	228,067	11,343	0	0	0	0	3,713		1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367	06/01/2002	SCHEDULED REDEMPTION		164,935	164,935	162,354	164,935	3,101	0	0	0	0	2,357		1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218	06/01/2002	SCHEDULED REDEMPTION		70,859	70,859	72,311	70,859	(1,813)	0	0	0	0	1,371		1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273	06/01/2002	SCHEDULED REDEMPTION		24	24	24	24	0	0	0	0	0	0		1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687	06/01/2002	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	0		1
36204U-VK-4	GOVT NATL MTG ASSOC I #380518	06/01/2002	SCHEDULED REDEMPTION		18	18	18	18	0	0	0	0	0	76		1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518	06/01/2002	SCHEDULED REDEMPTION		1,190	1,190	1,214	1,190	(20)	0	0	0	0	22		1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413	06/01/2002	SCHEDULED REDEMPTION		133,731	133,731	130,680	133,731	3,102	0	0	0	0	1,668		1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623	06/01/2002	SCHEDULED REDEMPTION		309,400	309,400	314,424	309,400	(4,919)	0	0	0	0	5,485		1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723	06/01/2002	SCHEDULED REDEMPTION		152,229	152,229	154,729	152,229	(2,472)	0	0	0	0	2,631		1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334	06/01/2002	SCHEDULED REDEMPTION		123,017	123,017	125,035	123,017	(1,904)	0	0	0	0	1,944		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)
36205J-6E-0	GOVT NATL MTG ASSOC I #392469	06/01/2002	SCHEDULED REDEMPTION		274	274	285	274	(12)	0	0	0	0	5		1
36205K-CH-3	GOVT NATL MTG ASSOC I #392572	06/01/2002	SCHEDULED REDEMPTION		211	211	219	211	(7)	0	0	0	0	346		1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707	06/01/2002	SCHEDULED REDEMPTION		716	716	719	716	(4)	0	0	0	0	5		1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572	06/01/2002	SCHEDULED REDEMPTION		15,511	15,511	15,511	15,511	87	0	0	0	0	434		1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584	06/01/2002	SCHEDULED REDEMPTION		21,598	21,598	22,359	21,598	(932)	0	0	0	0	377		1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689	06/01/2002	SCHEDULED REDEMPTION		19,966	19,966	20,855	19,966	(853)	0	0	0	0	399		1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054	06/01/2002	SCHEDULED REDEMPTION		160	160	162	160	(2)	0	0	0	0	3		1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613	06/01/2002	SCHEDULED REDEMPTION		831	831	835	831	(5)	0	0	0	0	22		1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526	06/01/2002	SCHEDULED REDEMPTION		3,300	3,300	3,337	3,300	(41)	0	0	0	0	21		1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088	06/01/2002	SCHEDULED REDEMPTION		43,254	43,254	44,606	43,254	(1,401)	0	0	0	0	722		1
36206F-Y7-1	GOVT NATL MTG ASSOC I #410334	06/01/2002	SCHEDULED REDEMPTION		110,067	110,067	114,968	110,067	(4,866)	0	0	0	0	3,337		1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455	06/01/2002	SCHEDULED REDEMPTION		35,196	35,196	36,075	35,196	(829)	0	0	0	0	685		1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464	06/01/2002	SCHEDULED REDEMPTION		41,634	41,634	42,558	41,634	(859)	0	0	0	0	1,161		1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074	06/01/2002	SCHEDULED REDEMPTION		122,719	122,719	127,043	122,719	(4,480)	0	0	0	0	1,883		1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239	06/01/2002	SCHEDULED REDEMPTION		100,664	100,664	105,005	100,664	(4,589)	0	0	0	0	2,024		1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604	06/01/2002	SCHEDULED REDEMPTION		73,741	73,741	77,025	73,741	(3,519)	0	0	0	0	3,157		1
36206L-LV-9	GOVT NATL MTG ASSOC I #414440	06/01/2002	SCHEDULED REDEMPTION		482	482	484	482	(4)	0	0	0	0	6		1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040	06/01/2002	SCHEDULED REDEMPTION		30,369	30,369	31,722	30,369	(1,412)	0	0	0	0	464		1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595	06/01/2002	SCHEDULED REDEMPTION		256	256	260	256	(4)	0	0	0	0	5		1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337	06/01/2002	SCHEDULED REDEMPTION		32,633	32,633	32,633	32,633	190	0	0	0	0	482		1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716	06/01/2002	SCHEDULED REDEMPTION		1,321	1,321	1,348	1,321	(21)	0	0	0	0	22		1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934	06/01/2002	SCHEDULED REDEMPTION		59,886	59,886	62,552	59,886	(2,561)	0	0	0	0	1,304		1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210	06/01/2002	SCHEDULED REDEMPTION		39,587	39,587	41,350	39,587	(1,536)	0	0	0	0	1,408		1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539	06/01/2002	SCHEDULED REDEMPTION		108,242	108,242	113,062	108,242	(5,752)	0	0	0	0	3,058		1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580	06/01/2002	SCHEDULED REDEMPTION		31,824	31,824	31,824	31,824	185	0	0	0	0	565		1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993	06/01/2002	SCHEDULED REDEMPTION		47,433	47,433	49,545	47,433	(1,942)	0	0	0	0	1,129		1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157	06/01/2002	SCHEDULED REDEMPTION		41,023	41,023	42,468	41,023	(1,580)	0	0	0	0	675		1
36206W-DL-6	GOVT NATL MTG ASSOC I #423207	06/01/2002	SCHEDULED REDEMPTION		14,246	14,246	14,409	14,246	(147)	0	0	0	0	248		1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315	06/01/2002	SCHEDULED REDEMPTION		19,684	19,684	20,561	19,684	(826)	0	0	0	0	710		1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825	06/01/2002	SCHEDULED REDEMPTION		28,027	28,027	29,275	28,027	(1,451)	0	0	0	0	511		1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758	06/01/2002	SCHEDULED REDEMPTION		156	156	157	156	(2)	0	0	0	0	3		1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989	06/01/2002	SCHEDULED REDEMPTION		41,472	41,472	41,472	41,472	242	0	0	0	0	829		1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012	06/01/2002	SCHEDULED REDEMPTION		17,490	17,490	18,269	17,490	(943)	0	0	0	0	273		1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070	06/01/2002	SCHEDULED REDEMPTION		23,865	23,865	24,928	23,865	(1,191)	0	0	0	0	426		1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294	06/01/2002	SCHEDULED REDEMPTION		15,789	15,789	16,023	15,789	(270)	0	0	0	0	188		1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507	06/01/2002	SCHEDULED REDEMPTION		790,517	790,517	787,526	790,517	3,210	0	0	0	0	13,111		1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650	06/01/2002	SCHEDULED REDEMPTION		20,978	20,978	21,912	20,978	(1,024)	0	0	0	0	284		1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794	06/01/2002	SCHEDULED REDEMPTION		61,693	61,693	62,753	61,693	(1,062)	0	0	0	0	1,518		1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573	06/01/2002	SCHEDULED REDEMPTION		35,085	35,085	36,647	35,085	(1,425)	0	0	0	0	1,245		1
36207D-WP-7	GOVT NATL MTG ASSOC I #429154	06/01/2002	SCHEDULED REDEMPTION		441	441	461	441	(34)	0	0	0	0	9		1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262	06/01/2002	SCHEDULED REDEMPTION		872	872	910	872	(40)	0	0	0	0	187		1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876	06/01/2002	SCHEDULED REDEMPTION		70,002	70,002	73,120	70,002	(3,380)	0	0	0	0	1,352		1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896	06/01/2002	SCHEDULED REDEMPTION		138,880	138,880	140,464	138,880	(1,806)	0	0	0	0	1,643		1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528	06/01/2002	SCHEDULED REDEMPTION		68,929	68,929	70,114	68,929	(1,247)	0	0	0	0	1,269		1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595	06/01/2002	SCHEDULED REDEMPTION		47,511	47,511	48,327	47,511	(894)	0	0	0	0	868		1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669	06/01/2002	SCHEDULED REDEMPTION		60,356	60,356	61,393	60,356	(1,099)	0	0	0	0	1,038		1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206	06/01/2002	SCHEDULED REDEMPTION		41,556	41,556	41,089	41,556	(1,578)	0	0	0	0	867		1
36207K-MW-7	GOVT NATL MTG ASSOC I #434273	06/01/2002	SCHEDULED REDEMPTION		9,946	9,946	10,297	9,946	(359)	0	0	0	0	131		1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304	06/01/2002	SCHEDULED REDEMPTION		875	875	863	875	17	0	0	0	0	14		1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320	06/01/2002	SCHEDULED REDEMPTION		14,167	14,167	14,328	14,167	(169)	0	0	0	0	232		1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647	06/01/2002	SCHEDULED REDEMPTION		27,272	27,272	28,397	27,272	(713)	0	0	0	0	644		1
36207L-BN-7	GOVT NATL MTG ASSOC I #434845	06/01/2002	SCHEDULED REDEMPTION		101,828	101,828	106,220	101,828	(5,233)	0	0	0	0	2,904		1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306	06/01/2002	SCHEDULED REDEMPTION		9,255	9,255	9,667	9,255	(566)	0	0	0	0	76		1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327	06/01/2002	SCHEDULED REDEMPTION		55,437	55,437	57,905	55,437	(2,439)	0	0	0	0	384		1
36207L-4D-7	GOVT NATL MTG ASSOC I #435620	06/01/2002	SCHEDULED REDEMPTION		623	623	651	623	(30)	0	0	0	0	13		1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096	06/01/2002	SCHEDULED REDEMPTION		61,076	61,076	62,125	61,076	(1,090)	0	0	0	0	1,027		1
36207M-RR-9	GOVT NATL MTG ASSOC I #436196	06/01/2002	SCHEDULED REDEMPTION		69,024	69,024	69,024	69,024	386	0	0	0	0	1,099		1
36207N-RX-4	GOVT NATL MTG ASSOC I #437102	06/01/2002	SCHEDULED REDEMPTION		68,161	68,161	71,197	68,161	(3,237)	0	0	0	0	1,313		1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453	06/01/2002	SCHEDULED REDEMPTION		3,337	3,337	3,387	3,337	(50)	0	0	0	0	53		1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476	06/01/2002	SCHEDULED REDEMPTION		48,132	48,132	47,493	48,132	682	0	0	0	0	587		1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191	06/01/2002	SCHEDULED REDEMPTION		77,086	77,086	80,519	77,086	(4,322)	0	0	0	0	1,490		1

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36207V-R7-3	GOVT NATL MTG ASSOC I #443410	06/01/2002	SCHEDULED REDEMPTION		15,640	15,640	15,432	15,640	206	0	0	0	0	245		1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403	06/01/2002	SCHEDULED REDEMPTION		9,039	9,039	8,962	9,039	68	0	0	0	0	133		1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609	06/01/2002	SCHEDULED REDEMPTION		49,680	49,680	50,534	49,680	(997)	0	0	0	0	673		1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851	06/01/2002	SCHEDULED REDEMPTION		5,166	5,166	5,225	5,166	(53)	0	0	0	0	75		1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690	06/01/2002	SCHEDULED REDEMPTION		9,881	9,881	10,103	9,881	(257)	0	0	0	0	231		1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985	06/01/2002	SCHEDULED REDEMPTION		50,505	50,505	51,373	50,505	(962)	0	0	0	0	969		1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182	06/01/2002	SCHEDULED REDEMPTION		53,251	53,251	54,167	53,251	(964)	0	0	0	0	875		1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486	06/01/2002	SCHEDULED REDEMPTION		956	956	976	956	(17)	0	0	0	0	14		1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506	06/01/2002	SCHEDULED REDEMPTION		34,724	34,724	34,366	34,724	335	0	0	0	0	717		1
36208F-K2-5	GOVT NATL MTG ASSOC I #449513	06/01/2002	SCHEDULED REDEMPTION		105,665	105,665	105,665	105,665	507	0	0	0	0	1,655		1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986	06/01/2002	SCHEDULED REDEMPTION		3,649	3,649	3,703	3,649	(49)	0	0	0	0	201		1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590	06/01/2002	SCHEDULED REDEMPTION		2,413	2,413	2,455	2,413	(45)	0	0	0	0	485		1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217	06/01/2002	SCHEDULED REDEMPTION		3,300	3,300	3,305	3,300	(4)	0	0	0	0	327		1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352	06/01/2002	SCHEDULED REDEMPTION		84,576	84,576	86,029	84,576	(1,413)	0	0	0	0	1,296		1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340	06/01/2002	SCHEDULED REDEMPTION		198,633	198,633	201,743	198,633	(2,631)	0	0	0	0	3,681		1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222	06/01/2002	SCHEDULED REDEMPTION		27,855	27,855	28,269	27,855	(428)	0	0	0	0	487		1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786	06/01/2002	SCHEDULED REDEMPTION		85,424	85,424	84,543	85,424	791	0	0	0	0	1,367		1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806	06/01/2002	SCHEDULED REDEMPTION		52,219	52,219	53,117	52,219	(950)	0	0	0	0	1,228		1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978	06/01/2002	SCHEDULED REDEMPTION		1,525	1,525	1,556	1,525	(24)	0	0	0	0	837		1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223	06/01/2002	SCHEDULED REDEMPTION		73,676	73,676	74,942	73,676	(1,184)	0	0	0	0	2,215		1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269	06/01/2002	SCHEDULED REDEMPTION		18,485	18,485	18,803	18,485	(401)	0	0	0	0	1,319		1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300	06/01/2002	SCHEDULED REDEMPTION		127,871	127,871	121,517	127,871	6,521	0	0	0	0	1,691		1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082	06/01/2002	SCHEDULED REDEMPTION		32,363	32,363	31,392	32,363	948	0	0	0	0	522		1
36208Q-4U-7	GOVT NATL MTG ASSOC I #458135	06/01/2002	SCHEDULED REDEMPTION		62,190	62,190	63,259	62,190	(1,252)	0	0	0	0	900		1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362	06/01/2002	SCHEDULED REDEMPTION		58,775	58,775	59,785	58,775	(1,032)	0	0	0	0	1,016		1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370	06/01/2002	SCHEDULED REDEMPTION		71,042	71,042	72,097	71,042	(1,098)	0	0	0	0	982		1
36208R-SR-6	GOVT NATL MTG ASSOC I #458728	06/01/2002	SCHEDULED REDEMPTION		406,835	406,835	391,007	406,835	16,036	0	0	0	0	3,987		1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836	06/01/2002	SCHEDULED REDEMPTION		120,398	120,398	123,069	120,398	(2,301)	0	0	0	0	1,961		1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872	06/01/2002	SCHEDULED REDEMPTION		80,873	80,873	80,039	80,873	1,079	0	0	0	0	967		1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892	06/01/2002	SCHEDULED REDEMPTION		41,715	41,715	42,432	41,715	(786)	0	0	0	0	568		1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137	06/01/2002	SCHEDULED REDEMPTION		17,482	17,482	16,802	17,482	821	0	0	0	0	306		1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974	06/01/2002	SCHEDULED REDEMPTION		51,402	51,402	52,446	51,402	(1,053)	0	0	0	0	1,277		1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995	06/01/2002	SCHEDULED REDEMPTION		52,936	52,936	54,011	52,936	(972)	0	0	0	0	1,698		1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177	06/01/2002	SCHEDULED REDEMPTION		73,078	73,078	74,334	73,078	(1,394)	0	0	0	0	1,187		1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189	06/01/2002	SCHEDULED REDEMPTION		50,217	50,217	51,080	50,217	(966)	0	0	0	0	748		1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208	06/01/2002	SCHEDULED REDEMPTION		80,748	80,748	82,136	80,748	(1,611)	0	0	0	0	750		1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217	06/01/2002	SCHEDULED REDEMPTION		40,245	40,245	40,936	40,245	(791)	0	0	0	0	680		1
36208U-3X-3	GOVT NATL MTG ASSOC I #461714	06/01/2002	SCHEDULED REDEMPTION		21,557	21,557	22,317	21,557	(1,853)	0	0	0	0	501		1
36208U-5G-8	GOVT NATL MTG ASSOC I #461747	05/16/2002	Various		0	148	142	148	0	0	0	(147)	(147)	2		1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953	06/01/2002	SCHEDULED REDEMPTION		57,136	57,136	57,984	57,136	(932)	0	0	0	0	712		1
36208V-KV-6	GOVT NATL MTG ASSOC I #462108	06/01/2002	SCHEDULED REDEMPTION		1,476	1,476	1,431	1,476	46	0	0	0	0	8		1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363	06/01/2002	SCHEDULED REDEMPTION		51,364	51,364	52,247	51,364	(931)	0	0	0	0	938		1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481	06/01/2002	SCHEDULED REDEMPTION		33,480	33,480	34,056	33,480	(623)	0	0	0	0	590		1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495	06/01/2002	SCHEDULED REDEMPTION		199,378	199,378	203,257	199,378	(3,581)	0	0	0	0	3,031		1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505	06/01/2002	SCHEDULED REDEMPTION		52,641	52,641	53,546	52,641	(852)	0	0	0	0	854		1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546	06/01/2002	SCHEDULED REDEMPTION		4,391	4,391	4,490	4,391	(125)	0	0	0	0	60		1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569	06/01/2002	SCHEDULED REDEMPTION		57,445	57,445	56,853	57,445	558	0	0	0	0	1,016		1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764	06/01/2002	SCHEDULED REDEMPTION		8,894	8,894	8,995	8,894	(100)	0	0	0	0	180		1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065	06/01/2002	SCHEDULED REDEMPTION		84,966	84,966	87,087	84,966	(1,738)	0	0	0	0	2,054		1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673	06/01/2002	SCHEDULED REDEMPTION		1,839	1,839	1,870	1,839	(42)	0	0	0	0	32		1
36208X-PV-7	GOVT NATL MTG ASSOC I #464036	06/01/2002	SCHEDULED REDEMPTION		136,571	136,571	135,435	136,571	1,006	0	0	0	0	794		1
36208Y-EX-3	GOVT NATL MTG ASSOC I #464650	06/01/2002	SCHEDULED REDEMPTION		74,938	74,938	76,706	74,938	(1,923)	0	0	0	0	1,878		1
36208Y-GE-3	GOVT NATL MTG ASSOC I #464697	06/01/2002	SCHEDULED REDEMPTION		1,107	1,107	1,096	1,107	14	0	0	0	0	20		1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283	06/01/2002	SCHEDULED REDEMPTION		14,181	14,181	14,391	14,181	(242)	0	0	0	0	112		1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653	06/01/2002	SCHEDULED REDEMPTION		69,327	69,327	70,519	69,327	(1,059)	0	0	0	0	851		1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904	06/01/2002	SCHEDULED REDEMPTION		38,147	38,147	38,802	38,147	(665)	0	0	0	0	573		1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901	06/01/2002	SCHEDULED REDEMPTION		37,778	37,778	38,428	37,778	(685)	0	0	0	0	1,391		1
36209B-ZU-5	GOVT NATL MTG ASSOC I #467055	06/01/2002	SCHEDULED REDEMPTION		46,280	46,280	44,740	46,280	1,541	0	0	0	0	1,058		1
36209C-FB-7	GOVT NATL MTG ASSOC I #467362	06/01/2002	SCHEDULED REDEMPTION		1,937	1,937	1,911	1,937	27	0	0	0	0	16		1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737	06/01/2002	SCHEDULED REDEMPTION		89,491	89,491	90,511	89,491	(1,085)	0	0	0	0	1,586		1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828	06/01/2002	SCHEDULED REDEMPTION		76,496	76,496	78,301	76,496	(1,615)	0	0	0	0	904		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)
36209C-2J-4	GOVT NATL MTG ASSOC I #467977	06/01/2002	SCHEDULED REDEMPTION		1,371	1,371	1,387	1,371	(15)	0	0	0	0	342		1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050	06/01/2002	SCHEDULED REDEMPTION		39,205	39,205	37,257	39,205	2,165	0	0	0	0	1,572		1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709	06/01/2002	SCHEDULED REDEMPTION		39,367	39,367	38,961	39,367	390	0	0	0	0	689		1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760	06/01/2002	SCHEDULED REDEMPTION		24,074	24,074	24,642	24,074	(569)	0	0	0	0	357		1
36209E-7L-0	GOVT NATL MTG ASSOC I #469899	06/01/2002	SCHEDULED REDEMPTION		597	597	590	597	8	0	0	0	0	29		1
36209F-CW-7	GOVT NATL MTG ASSOC I #469985	06/01/2002	SCHEDULED REDEMPTION		37,102	37,102	35,989	37,102	1,160	0	0	0	0	389		1
36209F-C4-9	GOVT NATL MTG ASSOC I #469991	06/01/2002	SCHEDULED REDEMPTION		53,390	53,390	53,490	53,390	(95)	0	0	0	0	896		1
36209F-PX-1	GOVT NATL MTG ASSOC I #470338	06/01/2002	SCHEDULED REDEMPTION		32,467	32,467	33,611	32,467	(1,386)	0	0	0	0	516		1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792	06/01/2002	SCHEDULED REDEMPTION		43,200	43,200	44,091	43,200	(1,229)	0	0	0	0	666		1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810	06/01/2002	SCHEDULED REDEMPTION		44,985	44,985	45,758	44,985	(911)	0	0	0	0	980		1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215	06/01/2002	SCHEDULED REDEMPTION		4,931	4,931	4,866	4,931	69	0	0	0	0	108		1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960	06/01/2002	SCHEDULED REDEMPTION		77,196	77,196	76,328	77,196	(2,514)	0	0	0	0	1,143		1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919	06/01/2002	SCHEDULED REDEMPTION		14,580	14,580	14,831	14,580	(312)	0	0	0	0	180		1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137	06/01/2002	SCHEDULED REDEMPTION		74,581	74,581	75,863	74,581	(1,360)	0	0	0	0	1,215		1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251	06/01/2002	SCHEDULED REDEMPTION		22,058	22,058	21,718	22,058	294	0	0	0	0	242		1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411	06/01/2002	SCHEDULED REDEMPTION		2,445	2,445	2,503	2,445	(58)	0	0	0	0	392		1
36209M-LA-0	GOVT NATL MTG ASSOC I #475621	06/01/2002	SCHEDULED REDEMPTION		49,568	49,568	48,735	49,568	744	0	0	0	0	537		1
36209N-EX-6	GOVT NATL MTG ASSOC I #476350	06/01/2002	SCHEDULED REDEMPTION		124,011	124,011	124,205	124,011	(171)	0	0	0	0	2,393		1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101	06/01/2002	SCHEDULED REDEMPTION		104,325	104,325	106,640	104,325	(2,274)	0	0	0	0	1,582		1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128	06/01/2002	SCHEDULED REDEMPTION		60,813	60,813	62,162	60,813	(1,113)	0	0	0	0	1,948		1
36209P-HH-3	GOVT NATL MTG ASSOC I #477332	06/01/2002	SCHEDULED REDEMPTION		4,523	4,523	4,580	4,523	(41)	0	0	0	0	1,956		1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607	06/01/2002	SCHEDULED REDEMPTION		105,763	105,763	108,403	105,763	(2,156)	0	0	0	0	2,005		1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015	06/01/2002	SCHEDULED REDEMPTION		27,533	27,533	28,144	27,533	(611)	0	0	0	0	201		1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065	06/01/2002	SCHEDULED REDEMPTION		71,172	71,172	70,438	71,172	869	0	0	0	0	1,146		1
36209Q-DR-3	GOVT NATL MTG ASSOC I #478112	06/01/2002	SCHEDULED REDEMPTION		29,368	29,368	29,368	29,368	158	0	0	0	0	880		1
36209Q-DZ-5	GOVT NATL MTG ASSOC I #478120	06/01/2002	SCHEDULED REDEMPTION		9,479	9,479	9,494	9,479	(14)	0	0	0	0	346		1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282	06/01/2002	SCHEDULED REDEMPTION		124,295	124,295	118,119	124,295	6,984	0	0	0	0	2,380		1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285	06/01/2002	SCHEDULED REDEMPTION		2,197	2,197	2,235	2,197	(41)	0	0	0	0	38		1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657	06/01/2002	SCHEDULED REDEMPTION		1,405	1,405	1,386	1,405	19	0	0	0	0	23		1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232	06/01/2002	SCHEDULED REDEMPTION		14,926	14,926	15,542	14,926	(537)	0	0	0	0	225		1
36209R-XP-3	GOVT NATL MTG ASSOC I #479586	06/01/2002	SCHEDULED REDEMPTION		128,799	128,799	134,353	128,799	(6,910)	0	0	0	0	3,030		1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588	06/01/2002	SCHEDULED REDEMPTION		274,317	274,317	286,147	274,317	(15,586)	0	0	0	0	5,290		1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813	06/01/2002	Various		33,266	33,266	34,040	33,266	34,001	0	0	0	0	0		1
36209S-HF-1	GOVT NATL MTG ASSOC I #480030	06/01/2002	SCHEDULED REDEMPTION		46,714	46,714	45,930	46,714	694	0	0	0	0	880		1
36209S-WG-2	GOVT NATL MTG ASSOC I #480447	06/01/2002	SCHEDULED REDEMPTION		24,857	24,857	24,896	24,857	(31)	0	0	0	0	590		1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564	06/01/2002	SCHEDULED REDEMPTION		2,250	2,250	2,216	2,250	29	0	0	0	0	1,014		1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040	06/01/2002	SCHEDULED REDEMPTION		3,628	3,628	3,593	3,628	33	0	0	0	0	45		1
36209Y-LR-7	GOVT NATL MTG ASSOC I #485536	06/01/2002	Various		68,971	68,971	70,500	68,971	69,851	0	0	0	0	0		1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552	06/01/2002	Various		40,389	40,389	41,306	40,389	40,469	0	0	0	0	0		1
36209Y-UB-2	GOVT NATL MTG ASSOC I #485778	06/01/2002	Various		42,387	42,387	43,347	42,387	42,770	0	0	0	0	0		1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528	06/01/2002	SCHEDULED REDEMPTION		47,421	47,421	47,421	47,421	233	0	0	0	0	646		1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953	06/01/2002	SCHEDULED REDEMPTION		9,612	9,612	9,519	9,612	102	0	0	0	0	118		1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501	06/01/2002	SCHEDULED REDEMPTION		25,829	25,829	25,486	25,829	318	0	0	0	0	286		1
36210B-UM-5	GOVT NATL MTG ASSOC I #487588	06/01/2002	SCHEDULED REDEMPTION		84,010	84,010	82,934	84,010	1,072	0	0	0	0	1,292		1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489	06/01/2002	SCHEDULED REDEMPTION		4,127	4,127	4,073	4,127	55	0	0	0	0	228		1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871	06/01/2002	SCHEDULED REDEMPTION		27,436	27,436	25,275	27,436	1,722	0	0	0	0	577		1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892	06/01/2002	SCHEDULED REDEMPTION		16,775	16,775	15,454	16,775	1,061	0	0	0	0	183		1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108	06/01/2002	SCHEDULED REDEMPTION		36,007	36,007	37,276	36,007	(1,643)	0	0	0	0	651		1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852	06/01/2002	Various		32,738	32,738	33,515	32,738	33,113	0	0	0	0	0		1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165	06/01/2002	SCHEDULED REDEMPTION		74,404	74,404	68,545	74,404	4,984	0	0	0	0	712		1
36210H-DD-1	GOVT NATL MTG ASSOC I #492500	06/01/2002	SCHEDULED REDEMPTION		1,838	1,838	1,813	1,838	24	0	0	0	0	493		1
36210H-RF-1	GOVT NATL MTG ASSOC I #492836	06/01/2002	SCHEDULED REDEMPTION		8,732	8,732	8,335	8,732	430	0	0	0	0	139		1
36210J-C2-2	GOVT NATL MTG ASSOC I #493389	06/01/2002	SCHEDULED REDEMPTION		102,327	102,327	97,675	102,327	4,355	0	0	0	0	1,230		1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823	06/01/2002	SCHEDULED REDEMPTION		38,802	38,802	35,746	38,802	2,540	0	0	0	0	244		1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887	06/01/2002	SCHEDULED REDEMPTION		6,548	6,548	6,033	6,548	457	0	0	0	0	91		1
36210K-J7-1	GOVT NATL MTG ASSOC I #494486	06/01/2002	SCHEDULED REDEMPTION		25,477	25,477	25,138	25,477	379	0	0	0	0	298		1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850	06/01/2002	SCHEDULED REDEMPTION		10,983	10,983	10,119	10,983	764	0	0	0	0	225		1
36210L-QL-0	GOVT NATL MTG ASSOC I #495559	06/01/2002	SCHEDULED REDEMPTION		74,141	74,141	74,257	74,141	(99)	0	0	0	0	907		1
36210L-3A-9	GOVT NATL MTG ASSOC I #495893	06/01/2002	SCHEDULED REDEMPTION		80,808	80,808	80,960	80,808	(132)	0	0	0	0	1,265		1
36210N-UW-7	GOVT NATL MTG ASSOC I #497497	06/01/2002	SCHEDULED REDEMPTION		145,145	145,145	137,989	145,145	6,740	0	0	0	0	1,996		1
36210N-VY-2	GOVT NATL MTG ASSOC I #497531	06/01/2002	SCHEDULED REDEMPTION		2,568	2,568	2,547	2,568	20	0	0	0	0	1,640		1

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

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36210P-K8-6	GOVT NATL MTG ASSOC I #498119	06/01/2002	SCHEDULED REDEMPTION		48,234	48,234	49,934	48,234	(1,852)	0	0	0	0	898		1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302	06/01/2002	SCHEDULED REDEMPTION		10,761	10,761	9,913	10,761	775	0	0	0	0	148		1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353	06/01/2002	SCHEDULED REDEMPTION		28,337	28,337	28,758	28,337	(447)	0	0	0	0	277		1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403	06/01/2002	SCHEDULED REDEMPTION		91,637	91,637	93,527	91,637	(1,988)	0	0	0	0	1,386		1
36210Q-ZF-2	GOVT NATL MTG ASSOC I #499442	06/01/2002	SCHEDULED REDEMPTION		19,806	19,806	19,543	19,806	282	0	0	0	0	207		1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484	06/01/2002	SCHEDULED REDEMPTION		1,590	1,590	1,575	1,590	13	0	0	0	0	10		1
36210R-GV-6	GOVT NATL MTG ASSOC I #499812	06/01/2002	Various		29,138	29,138	29,787	29,138	29,905	0	0	0	0	0		1
36210R-S2-7	GOVT NATL MTG ASSOC I #500137	06/01/2002	SCHEDULED REDEMPTION		89,080	89,080	92,219	89,080	(3,589)	0	0	0	0	1,470		1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265	06/01/2002	SCHEDULED REDEMPTION		40,773	40,773	41,614	40,773	(1,022)	0	0	0	0	895		1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266	06/01/2002	SCHEDULED REDEMPTION		40,602	40,602	41,929	40,602	(1,568)	0	0	0	0	794		1
36210S-7C-6	GOVT NATL MTG ASSOC I #501391	06/01/2002	SCHEDULED REDEMPTION		2,388	2,388	2,316	2,388	85	0	0	0	0	36		1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198	06/01/2002	SCHEDULED REDEMPTION		14,622	14,622	13,470	14,622	990	0	0	0	0	202		1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219	06/01/2002	SCHEDULED REDEMPTION		17,751	17,751	16,353	17,751	1,145	0	0	0	0	787		1
36210U-AP-8	GOVT NATL MTG ASSOC I #502314	06/01/2002	SCHEDULED REDEMPTION		56,667	56,667	55,914	56,667	779	0	0	0	0	795		1
36210U-RQ-8	GOVT NATL MTG ASSOC I #502795	06/01/2002	SCHEDULED REDEMPTION		346	346	360	346	(13)	0	0	0	0	7		1
36210U-WH-2	GOVT NATL MTG ASSOC I #502948	06/01/2002	SCHEDULED REDEMPTION		28,181	28,181	27,820	28,181	350	0	0	0	0	1,659		1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425	06/01/2002	SCHEDULED REDEMPTION		26,792	26,792	24,682	26,792	1,749	0	0	0	0	338		1
36210V-M5-7	GOVT NATL MTG ASSOC I #503580	06/01/2002	SCHEDULED REDEMPTION		2,645	2,645	2,610	2,645	37	0	0	0	0	27		1
36210V-RB-9	GOVT NATL MTG ASSOC I #503682	06/01/2002	SCHEDULED REDEMPTION		40,468	40,468	38,561	40,468	1,888	0	0	0	0	580		1
36210V-R5-2	GOVT NATL MTG ASSOC I #503708	06/01/2002	SCHEDULED REDEMPTION		2,637	2,637	2,602	2,637	35	0	0	0	0	35		1
36210V-XA-4	GOVT NATL MTG ASSOC I #503873	06/01/2002	SCHEDULED REDEMPTION		64,441	64,441	63,585	64,441	859	0	0	0	0	942		1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233	06/01/2002	SCHEDULED REDEMPTION		6,662	6,662	6,137	6,662	433	0	0	0	0	91		1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306	06/01/2002	SCHEDULED REDEMPTION		4,364	4,364	4,159	4,364	198	0	0	0	0	58		1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371	06/01/2002	SCHEDULED REDEMPTION		6,393	6,393	6,657	6,393	(188)	0	0	0	0	80		1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667	06/01/2002	SCHEDULED REDEMPTION		446	446	411	446	30	0	0	0	0	6		1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844	06/01/2002	SCHEDULED REDEMPTION		81,628	81,628	84,504	81,628	(3,877)	0	0	0	0	1,331		1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444	06/01/2002	SCHEDULED REDEMPTION		61,698	61,698	63,872	61,698	(2,297)	0	0	0	0	1,105		1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455	06/01/2002	SCHEDULED REDEMPTION		13,141	13,141	13,290	13,141	(151)	0	0	0	0	264		1
36210Y-TZ-8	GOVT NATL MTG ASSOC I #506468	06/01/2002	SCHEDULED REDEMPTION		37	37	38	37	(2)	0	0	0	0	1		1
36210Y-WF-8	GOVT NATL MTG ASSOC I #506546	06/01/2002	SCHEDULED REDEMPTION		11,182	11,182	11,163	11,182	19	0	0	0	0	181		1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561	06/01/2002	SCHEDULED REDEMPTION		22,354	22,354	22,815	22,354	(520)	0	0	0	0	1,460		1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737	06/01/2002	SCHEDULED REDEMPTION		16,837	16,837	17,531	16,837	(527)	0	0	0	0	149		1
36211A-FK-7	GOVT NATL MTG ASSOC I #506970	06/01/2002	SCHEDULED REDEMPTION		26,310	26,310	27,237	26,310	(1,197)	0	0	0	0	174		1
36211A-NF-9	GOVT NATL MTG ASSOC I #507190	06/01/2002	SCHEDULED REDEMPTION		14,460	14,460	14,969	14,460	(549)	0	0	0	0	757		1
36211A-PZ-3	GOVT NATL MTG ASSOC I #507240	06/01/2002	SCHEDULED REDEMPTION		55,844	55,844	57,811	55,844	(2,279)	0	0	0	0	969		1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767	06/01/2002	SCHEDULED REDEMPTION		19,296	19,296	17,777	19,296	1,302	0	0	0	0	269		1
36211B-DU-5	GOVT NATL MTG ASSOC I #507815	06/01/2002	SCHEDULED REDEMPTION		496	496	490	496	7	0	0	0	0	8		1
36211B-E9-1	GOVT NATL MTG ASSOC I #507860	06/01/2002	SCHEDULED REDEMPTION		10,820	10,820	10,676	10,820	171	0	0	0	0	183		1
36211B-GC-2	GOVT NATL MTG ASSOC I #507895	06/01/2002	SCHEDULED REDEMPTION		36,768	36,768	36,280	36,768	515	0	0	0	0	572		1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935	06/01/2002	SCHEDULED REDEMPTION		16,651	16,651	15,339	16,651	1,120	0	0	0	0	231		1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960	06/01/2002	SCHEDULED REDEMPTION		179	179	186	179	(6)	0	0	0	0	153		1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341	06/01/2002	SCHEDULED REDEMPTION		139,656	139,656	128,658	139,656	9,095	0	0	0	0	1,518		1
36211C-Z7-0	GOVT NATL MTG ASSOC I #509366	06/01/2002	SCHEDULED REDEMPTION		29,682	29,682	30,728	29,682	(1,205)	0	0	0	0	823		1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436	06/01/2002	SCHEDULED REDEMPTION		25,194	25,194	26,082	25,194	(880)	0	0	0	0	415		1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079	06/01/2002	SCHEDULED REDEMPTION		17,671	17,671	16,279	17,671	1,129	0	0	0	0	1,673		1
36211E-AJ-7	GOVT NATL MTG ASSOC I #510409	06/01/2002	SCHEDULED REDEMPTION		3,299	3,299	3,415	3,299	(133)	0	0	0	0	66		1
36211E-AX-6	GOVT NATL MTG ASSOC I #510422	06/01/2002	SCHEDULED REDEMPTION		60,310	60,310	62,435	60,310	(2,952)	0	0	0	0	805		1
36211E-EE-4	GOVT NATL MTG ASSOC I #510533	06/01/2002	SCHEDULED REDEMPTION		38,597	38,597	39,957	38,597	(1,597)	0	0	0	0	653		1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558	06/01/2002	SCHEDULED REDEMPTION		17,559	17,559	18,177	17,559	(863)	0	0	0	0	449		1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732	06/01/2002	Various		9,402	9,402	9,620	9,402	9,723	0	0	0	0	0		1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896	06/01/2002	SCHEDULED REDEMPTION		17,224	17,224	15,868	17,224	1,041	0	0	0	0	1,722		1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905	06/01/2002	SCHEDULED REDEMPTION		77,588	77,588	79,188	77,588	(1,607)	0	0	0	0	1,167		1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924	06/01/2002	SCHEDULED REDEMPTION		212	212	210	212	1	0	0	0	0	50		1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959	06/01/2002	SCHEDULED REDEMPTION		36,000	36,000	37,269	36,000	(1,432)	0	0	0	0	589		1
36211E-3N-6	GOVT NATL MTG ASSOC I #511205	06/01/2002	SCHEDULED REDEMPTION		27,822	27,822	28,802	27,822	(1,755)	0	0	0	0	521		1
36211G-CM-3	GOVT NATL MTG ASSOC I #512276	06/01/2002	SCHEDULED REDEMPTION		13,216	13,216	13,681	13,216	(700)	0	0	0	0	171		1
36211G-E5-8	GOVT NATL MTG ASSOC I #512356	06/01/2002	SCHEDULED REDEMPTION		5,106	5,106	5,286	5,106	(274)	0	0	0	0	33		1
36211H-MM-0	GOVT NATL MTG ASSOC I #513464	06/01/2002	SCHEDULED REDEMPTION		1,003	1,003	1,038	1,003	(41)	0	0	0	0	1,666		1
36211H-TA-9	GOVT NATL MTG ASSOC I #513645	06/01/2002	SCHEDULED REDEMPTION		59,052	59,052	54,457	59,052	4,081	0	0	0	0	761		1
36211J-LB-1	GOVT NATL MTG ASSOC I #514322	06/01/2002	SCHEDULED REDEMPTION		43,740	43,740	45,282	43,740	(1,582)	0	0	0	0	818		1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335	06/01/2002	SCHEDULED REDEMPTION		33,667	33,667	34,853	33,667	(1,641)	0	0	0	0	322		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)
36211J-LS-4	GOVT NATL MTG ASSOC I #514337	06/01/2002	SCHEDULED REDEMPTION		63,440	63,440	65,676	63,440	(2,206)	0	0	0	0	1,406		1
36211K-3U-6	GOVT NATL MTG ASSOC I #515711	06/01/2002	SCHEDULED REDEMPTION		12,606	12,606	13,126	12,606	(412)	0	0	0	0	156		1
36211K-5U-4	GOVT NATL MTG ASSOC I #515759	06/01/2002	SCHEDULED REDEMPTION		17,646	17,646	18,374	17,646	(648)	0	0	0	0	122		1
36211K-6V-1	GOVT NATL MTG ASSOC I #515784	06/01/2002	SCHEDULED REDEMPTION		55,277	55,277	57,558	55,277	(2,059)	0	0	0	0	935		1
36211L-HR-6	GOVT NATL MTG ASSOC I #516040	06/01/2002	SCHEDULED REDEMPTION		40,945	40,945	42,387	40,945	(3,169)	0	0	0	0	2,088		1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493	06/01/2002	SCHEDULED REDEMPTION		35	35	36	35	(2)	0	0	0	0	1		1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748	06/01/2002	SCHEDULED REDEMPTION		23,706	23,706	24,683	23,706	(880)	0	0	0	0	424		1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455	06/01/2002	SCHEDULED REDEMPTION		40,222	40,222	41,640	40,222	(2,154)	0	0	0	0	755		1
36211N-MR-6	GOVT NATL MTG ASSOC I #517968	06/01/2002	Various		11,576	11,576	11,879	11,576	11,811	0	0	0	0	0		1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025	06/01/2002	SCHEDULED REDEMPTION		96,823	96,823	100,234	96,823	(4,181)	0	0	0	0	737		1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110	06/01/2002	SCHEDULED REDEMPTION		390,647	390,647	395,042	390,647	(4,343)	0	0	0	0	7,600		1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782	06/01/2002	SCHEDULED REDEMPTION		78,650	78,650	81,422	78,650	(3,917)	0	0	0	0	1,418		1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086	06/01/2002	SCHEDULED REDEMPTION		3,597	3,597	3,746	3,597	(122)	0	0	0	0	47		1
36211R-MK-2	GOVT NATL MTG ASSOC I #520662	06/01/2002	SCHEDULED REDEMPTION		37,729	37,729	39,058	37,729	(2,129)	0	0	0	0	595		1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433	06/01/2002	SCHEDULED REDEMPTION		9,335	9,335	9,664	9,335	(382)	0	0	0	0	184		1
36211S-RD-1	GOVT NATL MTG ASSOC I #521684	06/01/2002	SCHEDULED REDEMPTION		50,023	50,023	51,786	50,023	(2,486)	0	0	0	0	1,103		1
36211U-K2-7	GOVT NATL MTG ASSOC I #523313	06/01/2002	SCHEDULED REDEMPTION		7,273	7,273	7,529	7,273	(309)	0	0	0	0	162		1
36211U-ZP-0	GOVT NATL MTG ASSOC I #523750	06/01/2002	SCHEDULED REDEMPTION		29,569	29,569	30,610	29,569	(1,132)	0	0	0	0	320		1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316	06/01/2002	SCHEDULED REDEMPTION		52,767	52,767	54,626	52,767	(2,539)	0	0	0	0	1,023		1
36211W-KL-1	GOVT NATL MTG ASSOC I #525099	06/01/2002	SCHEDULED REDEMPTION		5,830	5,830	5,961	5,830	(216)	0	0	0	0	117		1
36211W-LC-0	GOVT NATL MTG ASSOC I #525123	06/01/2002	SCHEDULED REDEMPTION		42,362	42,362	44,189	42,362	(2,310)	0	0	0	0	1,004		1
36211X-K9-6	GOVT NATL MTG ASSOC I #526020	06/01/2002	SCHEDULED REDEMPTION		91,801	91,801	95,035	91,801	(3,343)	0	0	0	0	588		1
36211X-L4-6	GOVT NATL MTG ASSOC I #526047	06/01/2002	SCHEDULED REDEMPTION		50,398	50,398	52,572	50,398	(4,083)	0	0	0	0	888		1
36211Y-PT-5	GOVT NATL MTG ASSOC I #527034	06/01/2002	SCHEDULED REDEMPTION		35,194	35,194	36,434	35,194	(1,248)	0	0	0	0	508		1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130	06/01/2002	SCHEDULED REDEMPTION		71,431	71,431	73,948	71,431	(4,737)	0	0	0	0	626		1
36211Y-Z4-9	GOVT NATL MTG ASSOC I #527363	06/01/2002	SCHEDULED REDEMPTION		75,592	75,592	78,256	75,592	(2,917)	0	0	0	0	480		1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433	06/01/2002	SCHEDULED REDEMPTION		75,606	75,606	78,270	75,606	(3,618)	0	0	0	0	1,337		1
36212A-EK-7	GOVT NATL MTG ASSOC I #527638	06/01/2002	SCHEDULED REDEMPTION		731	731	751	731	(20)	0	0	0	0	11		1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721	06/01/2002	SCHEDULED REDEMPTION		1,923	1,923	2,002	1,923	(99)	0	0	0	0	26		1
36212C-N3-1	GOVT NATL MTG ASSOC I #529710	06/01/2002	SCHEDULED REDEMPTION		7,605	7,605	7,873	7,605	(292)	0	0	0	0	180		1
36212E-6W-1	GOVT NATL MTG ASSOC I #531313	06/01/2002	SCHEDULED REDEMPTION		79,514	79,514	82,316	79,514	(3,643)	0	0	0	0	1,174		1
36212E-JV-0	GOVT NATL MTG ASSOC I #531376	06/01/2002	SCHEDULED REDEMPTION		22,008	22,008	22,957	22,008	(1,089)	0	0	0	0	466		1
36212E-U6-2	GOVT NATL MTG ASSOC I #531705	06/01/2002	SCHEDULED REDEMPTION		122,720	122,720	128,012	122,720	(6,770)	0	0	0	0	3,196		1
36212E-VT-1	GOVT NATL MTG ASSOC I #531726	06/01/2002	SCHEDULED REDEMPTION		8,647	8,647	8,951	8,647	(390)	0	0	0	0	132		1
36212F-YB-4	GOVT NATL MTG ASSOC I #532706	06/01/2002	SCHEDULED REDEMPTION		281,572	281,572	293,715	281,572	(13,297)	0	0	0	0	4,848		1
36212G-GE-6	GOVT NATL MTG ASSOC I #533097	06/01/2002	SCHEDULED REDEMPTION		968	968	1,002	968	(32)	0	0	0	0	903		1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253	06/01/2002	SCHEDULED REDEMPTION		33,672	33,672	35,124	33,672	(2,385)	0	0	0	0	2,090		1
36212H-EN-6	GOVT NATL MTG ASSOC I #533941	06/01/2002	SCHEDULED REDEMPTION		25,234	25,234	25,951	25,234	(718)	0	0	0	0	3,759		1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415	06/01/2002	Various		49,635	49,635	50,758	49,635	50,280	0	0	0	0	0		1
36212L-3J-8	GOVT NATL MTG ASSOC I #537301	06/01/2002	SCHEDULED REDEMPTION		3,287	3,287	3,188	3,287	93	0	0	0	0	52		1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654	06/01/2002	SCHEDULED REDEMPTION		68,359	68,359	71,178	68,359	(2,481)	0	0	0	0	1,430		1
36212P-UY-6	GOVT NATL MTG ASSOC I #539799	06/01/2002	SCHEDULED REDEMPTION		16,279	16,279	16,731	16,279	(453)	0	0	0	0	432		1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819	06/01/2002	SCHEDULED REDEMPTION		51,572	51,572	53,389	51,572	(2,132)	0	0	0	0	747		1
36212R-QT-8	GOVT NATL MTG ASSOC I #541466	06/01/2002	Various		9,736	9,736	9,956	9,736	9,935	0	0	0	0	0		1
36212R-YY-8	GOVT NATL MTG ASSOC I #541727	06/01/2002	SCHEDULED REDEMPTION		36,012	36,012	37,281	36,012	(1,868)	0	0	0	0	660		1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812	06/01/2002	Various		7,590	7,590	7,815	7,590	7,786	0	0	0	0	0		1
36212S-AV-8	GOVT NATL MTG ASSOC I #541920	06/01/2002	Various		28,418	28,418	29,121	28,418	28,862	0	0	0	0	0		1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923	06/01/2002	Various		41,126	41,126	42,027	41,126	41,763	0	0	0	0	0		1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735	06/01/2002	Various		11,148	11,148	11,395	11,148	11,437	0	0	0	0	0		1
36212U-XY-2	GOVT NATL MTG ASSOC I #544395	06/01/2002	Various		352	352	360	352	614	0	0	0	0	0		1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895	06/01/2002	Various		27,148	27,148	27,734	27,148	27,914	0	0	0	0	0		1
36212W-2A-4	GOVT NATL MTG ASSOC I #546269	06/01/2002	Various		14,986	14,986	15,308	14,986	15,794	0	0	0	0	0		1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426	06/01/2002	Various		96,743	96,743	98,978	96,743	97,794	0	0	0	0	0		1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490	06/01/2002	SCHEDULED REDEMPTION		46	46	48	46	(3)	0	0	0	0	1		1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509	06/01/2002	SCHEDULED REDEMPTION		91	91	94	91	(5)	0	0	0	0	2		1
36213C-BN-9	GOVT NATL MTG ASSOC I #550045	06/01/2002	Various		134,244	134,244	137,308	134,244	137,684	0	0	0	0	0		1
36213C-Q7-8	GOVT NATL MTG ASSOC I #550478	06/01/2002	SCHEDULED REDEMPTION		7,174	7,174	7,427	7,174	(299)	0	0	0	0	47		1
36213C-6B-1	GOVT NATL MTG ASSOC I #550866	06/01/2002	SCHEDULED REDEMPTION		507,230	507,230	521,337	507,230	(14,107)	0	0	0	0	8,610		1
36213D-NS-3	GOVT NATL MTG ASSOC I #551301	06/01/2002	Various		39,551	39,551	40,487	39,551	39,611	0	0	0	0	0		1
36213D-4F-2	GOVT NATL MTG ASSOC I #551722	06/01/2002	SCHEDULED REDEMPTION		237,808	237,808	244,143	237,808	(6,335)	0	0	0	0	4,932		1
36213E-YA-8	GOVT NATL MTG ASSOC I #552505	06/01/2002	SCHEDULED REDEMPTION		174,448	174,448	179,382	174,448	(4,934)	0	0	0	0	1,696		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)
36213F-4V-2	GOVT NATL MTG ASSOC I #553536	06/01/2002	SCHEDULED REDEMPTION		947	947	978	947	(31)	0	0	0	0	10		1
36213H-MV-8	GOVT NATL MTG ASSOC I #554872	06/01/2002	Various		18,432	18,432	18,872	18,432	19,127	0	0	0	0	0		1
36213L-DU-1	GOVT NATL MTG ASSOC I #557315	06/01/2002	Various		45,694	45,694	46,738	45,694	46,599	0	0	0	0	0		1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360	06/01/2002	Various		46,845	46,845	47,939	46,845	47,580	0	0	0	0	0		1
36213L-GL-8	GOVT NATL MTG ASSOC I #557403	06/01/2002	SCHEDULED REDEMPTION		10,111	10,111	10,227	10,111	(169)	0	0	0	0	197		1
36213L-M3-1	GOVT NATL MTG ASSOC I #557578	06/01/2002	SCHEDULED REDEMPTION		67,414	67,414	69,789	67,414	(2,593)	0	0	0	0	788		1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876	06/01/2002	SCHEDULED REDEMPTION		106	106	109	106	(3)	0	0	0	0	2		1
36213N-JG-2	GOVT NATL MTG ASSOC I #559263	06/01/2002	Various		65,796	65,796	67,278	65,796	67,384	0	0	0	0	0		1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277	06/01/2002	Various		16,622	16,622	16,988	16,622	17,221	0	0	0	0	0		1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129	06/01/2002	SCHEDULED REDEMPTION		785	785	811	785	(26)	0	0	0	0	10		1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405	06/01/2002	SCHEDULED REDEMPTION		284	284	276	284	8	0	0	0	0	4		1
36213Q-GJ-2	GOVT NATL MTG ASSOC I #561001	06/01/2002	SCHEDULED REDEMPTION		340,026	340,026	359,578	340,026	(19,552)	0	0	0	0	3,099		1
36213S-EM-3	GOVT NATL MTG ASSOC I #562740	06/01/2002	Various		471	471	496	471	(650)	0	0	0	0	0		1
36213T-B5-1	GOVT NATL MTG ASSOC I #563560	06/01/2002	SCHEDULED REDEMPTION		161,722	161,722	167,029	161,722	(5,307)	0	0	0	0	1,751		1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002	06/01/2002	Various		62,798	62,798	64,298	62,798	62,640	0	0	0	0	0		1
36213T-UJ-0	GOVT NATL MTG ASSOC I #564085	06/01/2002	Various		92,187	92,187	94,152	92,187	92,735	0	0	0	0	0		1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474	06/01/2002	SCHEDULED REDEMPTION		48,901	48,901	50,261	48,901	(1,360)	0	0	0	0	1,084		1
36213Y-YG-1	GOVT NATL MTG ASSOC I #568711	06/01/2002	SCHEDULED REDEMPTION		1,815	1,815	1,875	1,815	(60)	0	0	0	0	23		1
36213Y-YH-9	GOVT NATL MTG ASSOC I #568712	06/01/2002	SCHEDULED REDEMPTION		2,204	2,204	2,276	2,204	(73)	0	0	0	0	494		1
36213Y-ZG-0	GOVT NATL MTG ASSOC I #568743	06/01/2002	SCHEDULED REDEMPTION		8,033	8,033	8,298	8,033	(265)	0	0	0	0	90		1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340	06/01/2002	SCHEDULED REDEMPTION		19,530	19,530	20,092	19,530	(562)	0	0	0	0	293		1
36200S-V4-9	GOVT NATL MTG ASSOC I #571335	06/01/2002	Various		90,201	90,201	92,241	90,201	90,596	0	0	0	0	0		1
36200S-V9-8	GOVT NATL MTG ASSOC I #571340	06/01/2002	Various		4,505	4,505	4,657	4,505	4,763	0	0	0	0	0		1
36201D-J4-5	GOVT NATL MTG ASSOC I #579983	06/01/2002	SCHEDULED REDEMPTION		1,455	1,455	1,503	1,455	(48)	0	0	0	0	17		1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390	06/01/2002	SCHEDULED REDEMPTION		6,158	6,158	6,361	6,158	(203)	0	0	0	0	71		1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373	06/01/2002	SCHEDULED REDEMPTION		12,046	12,046	12,445	12,046	(399)	0	0	0	0	105		1
36201K-J2-3	GOVT NATL MTG ASSOC I #585381	06/01/2002	SCHEDULED REDEMPTION		20,680	20,680	21,344	20,680	(664)	0	0	0	0	347		1
36201M-Y5-5	GOVT NATL MTG ASSOC I #587632	06/01/2002	SCHEDULED REDEMPTION		140,007	140,007	144,677	140,007	(4,671)	0	0	0	0	905		1
36201M-ZC-9	GOVT NATL MTG ASSOC I #587639	06/01/2002	SCHEDULED REDEMPTION		11,563	11,563	11,871	11,563	(308)	0	0	0	0	132		1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327	06/01/2002	SCHEDULED REDEMPTION		58,856	58,856	61,799	58,856	(2,932)	0	0	0	0	1,067		1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334	06/01/2002	SCHEDULED REDEMPTION		570,287	570,287	601,083	570,287	(32,689)	0	0	0	0	13,154		1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335	06/01/2002	SCHEDULED REDEMPTION		238,305	238,305	249,869	238,305	(13,219)	0	0	0	0	4,400		1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339	06/01/2002	SCHEDULED REDEMPTION		10,062	10,062	10,480	10,062	(419)	0	0	0	0	193		1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437	06/01/2002	SCHEDULED REDEMPTION		80,344	80,344	84,361	80,344	(4,144)	0	0	0	0	1,326		1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459	06/01/2002	SCHEDULED REDEMPTION		1,740	1,740	1,760	1,740	(21)	0	0	0	0	31		1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587	06/01/2002	SCHEDULED REDEMPTION		120,605	120,605	115,913	120,605	4,546	0	0	0	0	2,047		1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592	06/01/2002	SCHEDULED REDEMPTION		508,324	508,324	526,751	508,324	(15,308)	0	0	0	0	10,918		1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631	06/01/2002	SCHEDULED REDEMPTION		87,551	87,551	89,494	87,551	(1,799)	0	0	0	0	1,661		1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651	06/01/2002	SCHEDULED REDEMPTION		98,638	98,638	100,661	98,638	(1,933)	0	0	0	0	1,813		1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717	06/01/2002	SCHEDULED REDEMPTION		51,192	51,192	52,072	51,192	(952)	0	0	0	0	833		1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896	06/01/2002	SCHEDULED REDEMPTION		37,389	37,389	37,815	37,389	(449)	0	0	0	0	625		1
36225B-C7-1	GOVT NATL MTG ASSOC I #780994	06/01/2002	SCHEDULED REDEMPTION		1,582	1,582	1,534	1,582	48	0	0	0	0	27		1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094	06/01/2002	SCHEDULED REDEMPTION		15,985	15,985	16,644	15,985	(435)	0	0	0	0	280		1
36225B-GD-4	GOVT NATL MTG ASSOC I #781096	06/01/2002	SCHEDULED REDEMPTION		1,549	1,549	1,528	1,549	21	0	0	0	0	26		1
36225B-HZ-4	GOVT NATL MTG ASSOC I #781148	06/01/2002	SCHEDULED REDEMPTION		692,717	692,717	683,077	692,717	9,652	0	0	0	0	18,911		1
36225B-PC-6	GOVT NATL MTG ASSOC I #781319	06/01/2002	Various		49,014	49,014	50,139	49,014	49,609	0	0	0	0	0		1
36202D-RZ-6	GOVT NATL MTG ASSOC II #003204	06/01/2002	SCHEDULED REDEMPTION		350,088	350,088	369,014	350,088	(18,927)	0	0	0	0	7,668		1
36202D-SF-9	GOVT NATL MTG ASSOC II #003218	06/01/2002	SCHEDULED REDEMPTION		106,255	106,255	112,000	106,255	(5,744)	0	0	0	0	5,022		1
912827-7F-3	US TREASURY N/B	05/14/2002	Various		116,775,270	122,000,000	118,782,271	118,981,206	73,556	0	0	(2,205,936)	(2,205,936)	2,135,000		1
912827-7L-0	US TREASURY N/B	06/27/2002	BARCLAYS BANK		25,136,720	25,000,000	24,691,408	24,700,269	5,863	0	0	436,451	436,451	447,773		1
912828-AC-4	US TREASURY N/B	06/27/2002	BARCLAYS BANK		25,355,470	25,000,000	24,699,220	24,705,692	6,472	0	0	649,778	649,778	130,774		1PE
Totals - UNITED STATES					206,193,760	210,926,447	207,342,203	207,313,614	1,063,591	0	0	(1,119,854)	(1,119,854)	3,186,994	XXX	XXX
0399996 - Bonds - U.S. Government					206,193,760	210,926,447	207,342,203	207,313,614	1,063,591	0	0	(1,119,854)	(1,119,854)	3,186,994	XXX	XXX
0399999 - Bonds - U.S. Governments					206,193,760	210,926,447	207,342,203	207,313,614	1,063,591	0	0	(1,119,854)	(1,119,854)	3,186,994	XXX	XXX
STATES, TERRITORIES AND POSSESSIONS OTHER COUNTRIES																
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT GO 02 REF	05/30/2002	Various		1,445,257	1,300,000	1,382,134	1,381,540	(594)	0	0	63,717	63,717	5,958		1
Totals - OTHER COUNTRIES					1,445,257	1,300,000	1,382,134	1,381,540	(594)	0	0	63,717	63,717	5,958	XXX	XXX
1799996 - Bonds - States, Territory, Poss - United States					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)
1799997 - Bonds - States, Territory, Poss - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
1799998 - Bonds - States, Territory, Poss - Other Countries					1,445,257	1,300,000	1,382,134	1,381,540	(594)	0	0	63,717	63,717	5,958	XXX	XXX
1799999 - Bonds - States, Territories and Possessions					1,445,257	1,300,000	1,382,134	1,381,540	(594)	0	0	63,717	63,717	5,958	XXX	XXX
POLITICAL SUBDIVISIONS																
UNITED STATES																
CALIFORNIA																
142668-BV-3	CARLSBAD CA UNI SCH DIST EDL FAC	05/01/2002	MATURED		120,000	120,000	122,692	120,000	(24)	0	0	0	0	6,000		1PE
16309P-AF-5	CHELA FINL USA	06/28/2002	SALOMON SMITH BARNEY		11,550,000	11,550,000	11,550,000	11,550,000	0	0	0	0	0	61,260		1
206141-AZ-6	CONCORD CA REDEV AGY TAX ALLOC SER A	05/01/2002	MATURED		185,000	185,000	185,000	185,000	0	0	0	0	0	5,735		1
69672H-BL-7	PALMDALE CA 10TH ST AD NO 88-1 89A	04/16/2002	Various		28,561	28,561	28,561	28,561	12,995	0	0	0	0	254		6
69672H-BM-5	PALMDALE CA 10TH ST AD NO 88-1 89A	04/16/2002	Various		30,621	30,621	30,621	30,621	13,933	0	0	0	0	272		6
69672H-BN-3	PALMDALE CA 10TH ST AD NO 88-1 89A	04/16/2002	Various		32,818	32,818	32,656	32,818	14,932	0	0	0	0	292		6
69672H-BP-8	PALMDALE CA 10TH ST AD NO 88-1 89A	04/16/2002	Various		35,290	35,290	35,290	35,290	16,057	0	0	0	0	316		6
69672H-BQ-6	PALMDALE CA 10TH ST AD NO 88-1 89A	04/16/2002	Various		37,761	37,761	37,761	37,761	17,181	0	0	0	0	338		6
69672H-BR-4	PALMDALE CA 10TH ST AD NO 88-1 89A	04/16/2002	Various		40,508	40,508	40,293	40,508	18,431	0	0	0	0	362		6
728689-AZ-3	PLEASANT VALLEY CA SCH DIST	06/15/2002	MATURED		50,000	50,000	51,129	50,000	50,000	0	0	0	0	1,850		6*
Total CALIFORNIA					12,110,559	12,110,559	12,114,002	12,110,559	143,506	0	0	0	0	76,678	XXX	XXX
FLORIDA																
662542-BC-2	NORTH SPRINGS FL IMPT WTR MGMT 1990 A	05/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	2,032		3
Total FLORIDA					50,000	50,000	50,000	50,000	0	0	0	0	0	2,032	XXX	XXX
GEORGIA																
047771-3T-5	ATLANTA GA G O SER 1994 A	05/21/2002	HUTCHINSON SHOCKEY ERLEY & CO		3,370,724	3,045,000	3,264,057	3,199,504	(5,102)	0	0	171,219	171,219	89,261		1
Total GEORGIA					3,370,724	3,045,000	3,264,057	3,199,504	(5,102)	0	0	171,219	171,219	89,261	XXX	XXX
ILLINOIS																
167501-TL-9	CHICAGO IL G O BRD OF ED SCH REFORM 97A REF	05/21/2002	PRAGER MCCARTHY & SEALY		525,523	535,000	527,911	527,946	16	0	0	(2,423)	(2,423)	13,434		1PE
452150-WV-3	ILLINOIS ST G O SER AUGUST 1992	06/01/2002	CALLED @ 102.00000000		2,825,400	2,770,000	2,709,450	2,716,084	567	0	0	109,316	109,316	81,369		1
452150-XG-5	ILLINOIS ST G O SER AUGUST 1992	06/01/2002	CALLED @ 102.00000000		2,580,600	2,530,000	2,474,696	2,480,756	518	0	0	99,844	99,844	74,319		1
Total ILLINOIS					5,931,523	5,835,000	5,712,057	5,724,786	1,102	0	0	206,737	206,737	169,122	XXX	XXX
INDIANA																
917840-AH-3	UTICA IN SCH BLDG CORP CAP APPREC 99	05/14/2002	LOOP CAPITAL MARKETS		487,485	500,000	417,035	473,744	2,803	0	0	13,741	13,741	0		1PE
917840-AK-6	UTICA IN SCH BLDG CORP CAP APPREC 99	05/14/2002	LOOP CAPITAL MARKETS		1,578,152	1,675,000	1,327,270	1,511,804	9,133	0	0	66,347	66,347	0		1PE
917840-AL-4	UTICA IN SCH BLDG CORP CAP APPREC 99	04/22/2002	LOOP CAPITAL MARKETS		1,528,052	1,675,000	1,287,305	1,467,001	4,731	0	0	61,051	61,051	0		1PE
917840-AN-0	UTICA IN SCH BLDG CORP CAP APPREC 99	05/15/2002	LOOP CAPITAL MARKETS		1,472,546	1,675,000	1,218,462	1,396,475	8,862	0	0	76,071	76,071	0		1PE
917840-AQ-3	UTICA IN SCH BLDG CORP CAP APPREC 99	05/22/2002	LOOP CAPITAL MARKETS		84,247	100,000	68,721	79,093	632	0	0	5,154	5,154	0		1PE
917840-AR-1	UTICA IN SCH BLDG CORP CAP APPREC 99	05/06/2002	LOOP CAPITAL MARKETS		82,677	100,000	67,002	76,908	410	0	0	5,769	5,769	0		1PE
917840-AS-9	UTICA IN SCH BLDG CORP CAP APPREC 99	05/07/2002	LOOP CAPITAL MARKETS		80,065	100,000	64,793	74,581	416	0	0	5,484	5,484	0		1PE
917840-AJ-9	UTICA SCHOOL BUILDING	04/16/2002	LOOP CAPITAL MARKETS		1,580,855	1,665,000	1,351,014	1,533,132	3,582	0	0	47,723	47,723	0		1PE
96008E-EP-0	WESTFIELD IN HIGH SCH BLDG CORP 98	06/10/2002	Various		281,009	275,000	271,838	272,397	24	0	0	8,612	8,612	5,549		1PE
Total INDIANA					7,175,087	7,765,000	6,073,439	6,885,135	30,593	0	0	289,952	289,952	5,549	XXX	XXX
LOUISIANA																
788125-BW-1	ST CHARLES PARISH LA WTR DIST NO 1	06/01/2002	MATURED		275,000	275,000	261,250	275,000	175	0	0	0	0	7,838		1PE
Total LOUISIANA					275,000	275,000	261,250	275,000	175	0	0	0	0	7,838	XXX	XXX
MICHIGAN																
555019-CM-8	MACOMB CNTY MI CMNTY COLLEGE DIST 73	05/01/2002	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	7,375		1PE
Total MICHIGAN					250,000	250,000	250,000	250,000	0	0	0	0	0	7,375	XXX	XXX
NEVADA																
180846-ZC-4	CLARK CNTY NV G O TRANSN IMPT 1992 B	06/01/2002	CALLED @ 102.00000000		1,479,000	1,450,000	1,450,000	1,450,000	0	0	0	29,000	29,000	47,488		1
Total NEVADA					1,479,000	1,450,000	1,450,000	1,450,000	0	0	0	29,000	29,000	47,488	XXX	XXX
NEW JERSEY																
970599-EZ-5	WILLINGSBORO TWP NJ SCH DIST	06/01/2002	MATURED		100,000	100,000	93,639	100,000	73	0	0	0	0	2,675		1PE
Total NEW JERSEY					100,000	100,000	93,639	100,000	73	0	0	0	0	2,675	XXX	XXX
NEW YORK																
63165N-KR-8	NASSAU CNTY NY G O GEN IMPT 1997 W	05/20/2002	Various		459,250	440,000	437,127	437,817	21	0	0	21,433	21,433	4,631		1PE
63165N-RZ-3	NASSAU CNTY NY G O GEN IMPT 1998 Z	05/02/2002	Various		3,154,879	2,945,000	3,031,465	3,000,055	(773)	0	0	154,824	154,824	24,690		1PE
63165N-SA-7	NASSAU CNTY NY G O GEN IMPT 1998 Z	05/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,303,516	3,080,000	3,165,809	3,138,329	(798)	0	0	165,186	165,186	28,233		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
Total NEW YORK					6,917,645	6,465,000	6,634,401	6,576,202	(1,550)	0	0	341,443	341,443	57,554	XXX	XXX
OHIO																
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97	06/07/2002	Various		226,624	200,000	217,186	214,161	(240)	0	0	12,463	12,463	6,085		1PE
Total OHIO					226,624	200,000	217,186	214,161	(240)	0	0	12,463	12,463	6,085	XXX	XXX
OREGON																
197748-AZ-9	COLUMBIA OR IMPT DIST WTR	06/15/2002	MATURED		350,000	350,000	345,975	350,000	70	0	0	0	0	12,250		2
625506-GL-8	MULTNOMAH CNTY OR GO REF BDS 1999	04/24/2002	Various		1,332,016	1,325,000	1,318,759	1,320,340	29	0	0	11,676	11,676	37,524		1PE
Total OREGON					1,682,016	1,675,000	1,664,734	1,670,340	99	0	0	11,676	11,676	49,774	XXX	XXX
PENNSYLVANIA																
397296-BA-1	GREENWOOD PA SCH DIST SER 1977	06/01/2002	MATURED		25,000	25,000	25,000	25,000	0	0	0	0	0	781		1
725209-AN-0	PITTSBURGH PA G O SER 1998 D REF	06/10/2002	PRAGER MCCARTHY & SEALY		2,045,945	2,000,000	1,991,340	1,993,736	89	0	0	52,208	52,208	17,811		1PE
858151-CY-7	STEEL VY PA SCH DIST	05/01/2002	CALLED @ 100.00000000		160,000	160,000	160,000	160,000	0	0	0	0	0	8,998		1
Total PENNSYLVANIA					2,230,945	2,185,000	2,176,340	2,178,736	89	0	0	52,208	52,208	27,590	XXX	XXX
RHODE ISLAND																
762315-DE-6	RHODE ISLAND STUDENT LOAN AUTH	05/23/2002	SALOMON SMITH BARNEY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	12,444		1PE
Total RHODE ISLAND					4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	12,444	XXX	XXX
SOUTH CAROLINA																
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN	06/12/2002	HOUGH, WILLIAM R., & COMPANY		9,500,000	9,500,000	9,499,430	9,499,433	2	0	0	567	567	29,260		1
Total SOUTH CAROLINA					9,500,000	9,500,000	9,499,430	9,499,433	2	0	0	567	567	29,260	XXX	XXX
TEXAS																
145231-QU-3	CARROLL TX INDPT SCH DIST	06/12/2002	PRAGER MCCARTHY & SEALY		755,190	750,000	744,668	745,091	29	0	0	10,098	10,098	13,538		1PE
145609-YJ-6	CARROLLTON TX SER 1983 G O	06/01/2002	MATURED		760,000	760,000	746,624	760,000	244	0	0	0	0	35,150		1
270083-JA-7	EANES TX INDPT SCH DIST 1977	04/01/2002	MATURED		240,000	240,000	198,384	240,000	0	0	0	0	0	6,000		1
309555-BX-7	FARMERS BRANCH CARROLLTON FLD TX S 77	04/01/2002	MATURED		385,000	385,000	385,000	385,000	0	0	0	0	0	12,128		1
309555-CY-4	FARMERS BRANCH CARROLLTON FLD TX S 78	04/01/2002	MATURED		135,000	135,000	135,000	135,000	0	0	0	0	0	4,725		1
414911-DC-8	HARRIS CNTY TX MUD NO 119 WTRWKS SWR	05/01/2002	MATURED		50,000	50,000	50,000	50,000	0	0	0	0	0	1,600		6*
487692-YE-9	KELLER TEX INDPT SCH DIST	06/11/2002	LOOP CAPITAL MARKETS		1,732,066	2,340,000	1,389,820	1,658,107	8,829	0	0	73,959	73,959	0		1PE
Total TEXAS					4,057,255	4,660,000	3,649,495	3,973,198	59,101	0	0	84,057	84,057	73,141	XXX	XXX
WASHINGTON																
939745-PB-5	WASHINGTON ST VAR PURP G O REF R-98A	06/07/2002	BAIRD (ROBERT W.) & CO. INC.		2,054,078	1,985,000	1,982,023	1,982,761	34	0	0	71,317	71,317	44,387		1PE
939745-PC-3	WASHINGTON ST VAR PURP G O REF R-98A	06/18/2002	SOUTHWEST SECURITIES, INC.		5,353,897	5,170,000	5,116,234	5,128,192	623	0	0	225,705	225,705	122,069		1PE
939741-SC-9	WASHINGTON ST VAR PURP G O SER 1993 B	04/04/2002	ABN AMRO SECURITIES (USA) INC.		6,191,264	5,765,000	6,364,272	6,297,417	(1,229)	0	0	(106,153)	(106,153)	139,161		1PE
939745-KE-4	WASHINGTON ST VAR PURP G O SER 1997 C	05/24/2002	PRAGER MCCARTHY & SEALY		1,268,126	1,300,000	1,285,947	1,287,200	44	0	0	(19,074)	(19,074)	23,153		1PE
939745-NA-9	WASHINGTON ST VAR PURP G O SER 1997 E	06/05/2002	Various		4,753,460	4,625,000	4,693,080	4,680,253	(1,740)	0	0	73,208	73,208	99,823		1PE
939745-NB-7	WASHINGTON ST VAR PURP G O SER 1997 E	06/11/2002	HUTCHINSON SHOCKEY ERLEY & CO.		2,142,955	2,095,000	2,025,718	2,033,747	731	0	0	109,208	109,208	47,428		1PE
939745-YZ-2	WASHINGTON ST VAR PURP G O SER 1999 B	04/24/2002	Various		606,820	600,000	604,554	603,364	(17)	0	0	3,456	3,456	8,722		1PE
959877-TY-7	WESTERN WA ST COLLEGE GNL TUT FEE S D	06/01/2002	MATURED		165,000	165,000	165,000	165,000	0	0	0	0	0	4,538		1
Total WASHINGTON					22,535,600	21,705,000	22,236,827	22,177,933	(1,555)	0	0	357,666	357,666	489,281	XXX	XXX
WEST VIRGINIA																
956540-JT-6	WEST VIRGINIA SCH BLDG AUTH REV REF CAP IMPT BDS 1997	04/24/2002	PIPER JAFFRAY INC.		111,403	100,000	112,340	108,047	(108)	0	0	3,356	3,356	1,967		1PE
Total WEST VIRGINIA					111,403	100,000	112,340	108,047	(108)	0	0	3,356	3,356	1,967	XXX	XXX
Totals - UNITED STATES					82,003,380	81,370,559	79,459,198	80,443,034	226,184	0	0	1,560,346	1,560,346	1,155,112	XXX	XXX
2499996 - Bonds - Political Subdivisions - United States					82,003,380	81,370,559	79,459,198	80,443,034	226,184	0	0	1,560,346	1,560,346	1,155,112	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					82,003,380	81,370,559	79,459,198	80,443,034	226,184	0	0	1,560,346	1,560,346	1,155,112	XXX	XXX
ALABAMA																

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)
010230-KD-1	ALABAMA A & M UNIV REVS 1998	05/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		264,128	250,000	248,413	248,871	13	0	0	15,257	15,257	7,401		1PE
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A	06/03/2002	PEACOCK, HISLOP, STALEY & GIVEN, INC		862,988	850,000	834,649	834,843	89	0	0	28,145	28,145	13,759		1PE
010257-EF-6	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A	06/04/2002	PRAGER MCCARTHY & SEALY		1,007,876	1,000,000	972,860	973,121	115	0	0	34,755	34,755	15,648		1PE
01030N-ZZ-7	ALABAMA HOUSING FINANCE AUTHORITY SINGLE FAMILY	04/01/2002	CALLED @ 100.00000000		185,000	185,000	185,000	185,000	0	0	0	0	0	5,607		1PE
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98	05/28/2002	Various		460,789	500,000	458,030	460,186	185	0	0	603	603	11,346		1PE
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C	06/03/2002	PRAGER MCCARTHY & SEALY		104,991	100,000	102,407	102,328	(36)	0	0	2,663	2,663	2,375		1PE
010517-DP-2	ALABAMA ST DOCKS DEPT 1997	05/14/2002	E BOND TRADE		1,531,054	1,455,000	1,425,202	1,433,242	337	0	0	97,812	97,812	44,929		1PE
010517-DQ-0	ALABAMA ST DOCKS DEPT 1997	05/30/2002	E BOND TRADE		425,824	400,000	391,580	393,563	112	0	0	32,261	32,261	12,607		1PE
010653-NL-3	ALABAMA WTR PLN CTL REVOLVG FD LN 02A	04/02/2002	Various		2,892,556	2,990,000	2,971,492	2,971,599	7	0	0	(79,043)	(79,043)	20,764		1PE
010653-NP-4	ALABAMA WTR PLN CTL REVOLVG FD LN 02A	04/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,816,115	1,900,000	1,874,673	1,874,788	7	0	0	(58,673)	(58,673)	13,194		1PE
091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A	05/29/2002	PRAGER MCCARTHY & SEALY		272,345	300,000	262,956	263,039	83	0	0	9,306	9,306	5,185		1PE
439239-FE-9	HOOVER AL BRD OF ED CAP OUTLAY WTS 01	06/06/2002	PRAGER MCCARTHY & SEALY		1,798,899	1,660,000	1,798,012	1,785,579	(3,142)	0	0	13,321	13,321	27,826		1PE
44706H-BX-4	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT	06/04/2002	LOOP CAPITAL MARKETS		103,447	100,000	100,000	100,000	0	0	0	3,447	3,447	294		1PE
44706H-BY-2	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT	06/12/2002	BB&T CAPITAL MARKETS		519,535	500,000	500,000	500,000	0	0	0	19,535	19,535	1,044		1PE
471304-BB-0	JASPER AL UTIL BRD WTR GAS & SWR 77	06/01/2002	MATURED		205,000	205,000	206,300	205,000	(16)	0	0	0	0	6,201		1
613041-FW-7	MONTGOMERY AL BMC SPL CARE BAPTIST 98B	05/20/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		800,445	750,000	788,438	775,358	(589)	0	0	25,087	25,087	19,583		1PE
692566-DP-4	OZARK AL UTILS BRD WTR & SWR SER 78	02/15/2002	Various		0	0	0	0	0	0	0	0	0	187		2PE
810373-EL-0	SCOTTSBORO AL WTRWKS SWR GAS BRD REF	06/01/2002	MATURED		60,000	60,000	60,000	60,000	0	0	0	0	0	1,890		1
810373-ER-7	SCOTTSBORO AL WTRWKS SWR GAS BRD REF	06/01/2002	CALLED @ 100.00000000		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	36,355		1
810373-BX-7	SCOTTSBORO AL WTRWKS SWR GAS BRD REV	06/01/2002	MATURED		175,000	175,000	175,000	175,000	0	0	0	0	0	6,344		1
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM GEN REV 01	06/03/2002	PRAGER MCCARTHY & SEALY		106,692	100,000	102,560	102,463	(38)	0	0	4,229	4,229	6,736		1PE
Total ALABAMA					14,737,684	14,625,000	14,602,571	14,588,980	(2,874)	0	0	148,704	148,704	259,276	XXX	XXX
ALASKA																
011710-DH-0	ALASKA INDL DEV & EXPORT AUTH REF 93A	04/01/2002	CALLED @ 100.00000000		5,000	5,000	5,000	5,000	0	0	0	0	0	154		1PE
011710-BS-8	ALASKA INDL DEV & EXPORT AUTH SER 90A	04/01/2002	CALLED @ 100.00000000		4,090,000	4,090,000	4,433,724	4,090,000	0	0	0	0	0	159,510		1PE
011710-BT-6	ALASKA INDL DEV & EXPORT AUTH SER 90A	04/01/2002	CALLED @ 100.00000000		4,650,000	4,650,000	4,650,000	4,650,000	0	0	0	0	0	184,838		1PE
033263-AD-6	ANCHORAGE AK CONS SPL AD 1989A	06/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000	0	0	0	0	0	12,110		1
662523-UK-3	NORTH SLOPE BORO AK G O OOB CAP APPREC	04/22/2002	LEGG MASON		265,684	400,000	251,724	266,530	787	0	0	(846)	(846)	0		1PE
Total ALASKA					9,155,684	9,290,000	9,485,448	9,156,530	787	0	0	(846)	(846)	356,612	XXX	XXX
ARIZONA																
040588-ST-3	ARIZONA ST COP 2001 A REF	06/19/2002	E BOND TRADE		1,299,824	1,200,000	1,269,348	1,264,048	(2,174)	0	0	35,776	35,776	16,778		1PE
040588-SY-2	ARIZONA ST COP 2001 A REF	04/24/2002	E BOND TRADE		323,370	300,000	319,290	318,570	(156)	0	0	4,800	4,800	2,538		1PE
040649-GB-5	ARIZONA ST TRANSN BRD EXCISE TAX 00	05/07/2002	CIBC WORLD MARKETS		1,034,320	1,000,000	1,010,000	1,004,376	(403)	0	0	29,944	29,944	17,917		1PE
040649-DH-5	ARIZONA ST TRANSN BRD EXCISE TAX 92A	05/07/2002	CIBC WORLD MARKETS		1,509,537	1,450,000	1,531,244	1,467,524	(1,614)	0	0	42,013	42,013	29,097		1PE
378334-JE-7	GLENDALE AZ UNION HIGH SD NO 205 REF 2001	05/03/2002	E BOND TRADE		211,231	200,000	215,994	215,184	(96)	0	0	(3,953)	(3,953)	3,111		1PE
567288-GX-7	MARICOPA CNTY AZ USD 48 SCOTTSDALE 93B	06/04/2002	E BOND TRADE		1,066,806	1,050,000	1,066,265	1,064,031	(471)	0	0	2,775	2,775	19,365		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)
590485-NC-8	MESA AZ G O 1999	06/13/2002	E BOND TRADE		146,688	125,000	141,926	140,976	(412)	0	0	5,712	5,712	3,769		1PE
590515-AG-7	MESA AZ INDL DEV LUTHERAN HLTH 98A	06/28/2002	Various		3,224,957	3,025,000	3,172,378	3,103,842	(4,209)	0	0	121,115	121,115	41,403		1PE
590515-AH-5	MESA AZ INDL DEV LUTHERAN HLTH 98A	05/23/2002	E BOND TRADE		2,003,272	1,880,000	1,975,842	1,937,973	(2,030)	0	0	65,298	65,298	40,211		1PE
590515-AJ-1	MESA AZ INDL DEV LUTHERAN HLTH 98A	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		212,734	200,000	209,688	206,368	(176)	0	0	6,366	6,366	4,250		1PE
590515-AK-8	MESA AZ INDL DEV LUTHERAN HLTH 98A	06/12/2002	LOOP CAPITAL MARKETS		162,111	150,000	159,681	156,739	(186)	0	0	5,372	5,372	3,631		1PE
590545-JS-9	MESA AZ UTIL SYS 2002 REF	04/09/2002	E BOND TRADE		107,059	100,000	108,156	108,043	(19)	0	0	(984)	(984)	1,035		1PE
590545-JT-7	MESA AZ UTIL SYS 2002 REF	05/16/2002	PRAGER MCCARTHY & SEALY		6,942,845	6,500,000	7,002,905	6,992,986	(4,769)	0	0	(50,141)	(50,141)	104,271		1PE
664754-MD-7	NORTHN AZ UNIV BRD REGT HSG FLAGSTAFF	04/01/2002	MATURED		105,000	105,000	105,000	105,000	0	0	0	0	0	3,203		1PE
664754-RC-4	NORTHN AZ UNIV BRD REGT SYS REF 1977	06/01/2002	MATURED		1,510,000	1,510,000	1,539,264	1,510,000	(365)	0	0	0	0	45,300		1
71883R-DA-8	PHOENIX AZ CIVIC IMPT WTR SYS JR LIEN 98	06/11/2002	Various		5,295,911	5,170,000	5,208,000	5,202,227	(637)	0	0	93,684	93,684	101,167		1PE
718903-HB-6	PHOENIX AZ INDL DEV ARBOR VILLAGE 96A	06/01/2002	CALLED @ 100.00000000		30,000	30,000	29,925	29,932	0	0	0	68	68	852		1PE
721905-FD-4	PIMA CNTY AZ INDL DEV SGL FAM SER 97A	05/01/2002	CALLED @ 100.00000000		885,000	885,000	885,000	885,000	0	0	0	0	0	27,655		1PE
79575D-LG-3	SALT RIVER PROJ AZ ELEC SYS REF 01 A	05/06/2002	LEGG MASON		10,653,400	10,000,000	10,493,340	10,474,855	(5,679)	0	0	178,545	178,545	202,778		1PE
79575D-LH-1	SALT RIVER PROJ AZ ELEC SYS REF 01 A	05/21/2002	BEAR STEARNS SECURITIES CORP		5,734,872	5,450,000	5,704,758	5,695,339	(3,445)	0	0	39,532	39,532	121,111		1PE
988585-BK-0	YUMA CNTY AZ COP 2001 A	05/31/2002	E BOND TRADE		749,542	725,000	738,449	736,369	(108)	0	0	13,172	13,172	9,956		1PE
	Total ARIZONA				43,208,477	41,055,000	42,886,452	42,619,382	(26,948)	0	0	589,095	589,095	799,396	XXX	XXX
ARKANSAS																
041039-Z3-5	ARKANSAS ST FED HWY GRANT ANTIC GO 01A	04/12/2002	J. P. MORGAN SECURITIES, INC.		6,852,591	6,370,000	6,809,530	6,761,627	(2,967)	0	0	90,964	90,964	70,601		1PE
041039-Z5-0	ARKANSAS ST FED HWY GRANT ANTIC GO 01A	05/20/2002	Various		217,329	200,000	213,746	212,543	(201)	0	0	4,786	4,786	3,165		1PE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY	06/06/2002	HOUGH, WILLIAM R., & COMPANY		11,200,000	11,200,000	11,199,300	11,199,304	2	0	0	696	696	34,931		1PE
047586-BF-8	ATKINS AR WTR & SWR SER 87B DEAN FOODS	06/01/2002	MATURED		75,000	75,000	75,000	75,000	75,000	0	0	0	0	3,328		6*
212593-AV-9	CONWAY AR RSD HSG FAC BRD SGL FAM	04/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	20,000	0	0	0	0	8,930		6*
348761-AR-8	FORT SMITH AR SALES & USE TAX 1997	06/01/2002	CALLED @ 100.00000000		125,000	125,000	124,545	124,747	8	0	0	253	253	2,940		1PE
348815-FF-3	FORT SMITH AR WTR & SWR REF 02A	05/09/2002	PRAGER MCCARTHY & SEALY		101,507	100,000	99,662	99,664	2	0	0	1,843	1,843	1,014		1PE
348815-FT-3	FORT SMITH AR WTR & SWR REF 02B	05/15/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		317,316	300,000	315,102	314,859	(176)	0	0	2,457	2,457	3,292		1PE
348761-AS-6	FORT SMITH ARK SALES & USE TAX	06/01/2002	CALLED @ 100.00000000		1,065,000	1,065,000	1,044,062	1,052,221	336	0	0	12,779	12,779	23,963		1PE
537428-WX-8	LITTLE ROCK AR SCH DIST CONSTR 2001 C	06/03/2002	Various		585,985	550,000	575,146	572,163	(369)	0	0	13,822	13,822	7,549		1PE
699140-AR-0	PARAGOULD AR SALES & USE TAX 2001	05/13/2002	SALOMON SMITH BARNEY		103,763	100,000	100,000	100,000	0	0	0	3,763	3,763	2,085		1PE
699140-AT-6	PARAGOULD AR SALES & USE TAX 2001	05/13/2002	SALOMON SMITH BARNEY		130,531	125,000	125,000	125,000	0	0	0	5,531	5,531	2,750		1PE
74539Y-AU-4	PULASKI CNTY AR PUB FAC BAPTIST HLTH	04/01/2002	CALLED @ 100.00000000		90,000	90,000	90,000	90,000	0	0	0	0	0	3,041		2
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A	05/10/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		322,023	300,000	323,358	322,197	(308)	0	0	(174)	(174)	8,083		1PE
	Total ARKANSAS				21,206,045	20,620,000	21,114,451	21,069,326	91,326	0	0	136,719	136,719	175,671	XXX	XXX
CALIFORNIA																
130658-HZ-3	CALIFORNIA DEPT VET AFF HOME 02A	06/28/2002	Various		1,617,125	1,600,000	1,600,000	1,600,000	0	0	0	17,125	17,125	29,594		1PE
130575-EZ-2	CALIFORNIA RURAL HOME MTG FIN AUTH SIN	06/01/2002	CALLED @ 100.00000000		240,000	240,000	240,000	240,000	0	0	0	0	0	3,929		1PE
130575-FA-6	CALIFORNIA RURAL HOME MTG FIN AUTH SIN	06/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	425		1PE
130575-FB-4	CALIFORNIA RURAL HOME MTG FIN AUTH SIN	06/01/2002	CALLED @ 100.00000000		225,000	225,000	225,000	225,000	0	0	0	0	0	4,050		1PE
13062N-TM-9	CALIFORNIA ST G O BDS 2001 JUNE	04/01/2002	BANC AMERICA SECURITIES		5,321,350	5,000,000	5,561,850	5,541,878	(406)	0	0	(220,528)	(220,528)	93,958		1PE
130776-GQ-4	CALIFORNIA STATE UNIV STUD UNION 77A	05/01/2002	MATURED		25,000	25,000	25,000	25,000	0	0	0	0	0	775		1PE
130909-AM-6	CALIFORNIA STWIDE CMNTY ESKATON II 92	05/01/2002	CALLED @ 102.00000000		2,805,000	2,750,000	2,701,875	2,722,941	292	0	0	82,059	82,059	92,125		1
171317-CC-2	CHULA VISTA CA REDEV AGY BAYFRONT TWN	04/01/2002	CALLED @ 100.00000000		150,000	150,000	148,500	149,484	0	0	0	516	516	6,000		1
378450-AM-2	GLENDALE CA REDEV AGY PKG LSE SER A	05/01/2002	CALLED @ 100.00000000		140,000	140,000	139,534	139,955	7	0	0	45	45	4,410		1PE
54438C-BC-5	LOS ANGELES CA CMNTY CLG DIST 01A	04/23/2002	GMS GROUP		127,508	130,000	125,505	125,584	7	0	0	1,923	1,923	1,535		1PE
544525-CZ-9	LOS ANGELES CA DEPT WTR PWR WTR SYS 01	04/10/2002	J. P. MORGAN SECURITIES, INC.		4,736,781	4,900,000	4,773,384	4,774,367	38	0	0	(37,586)	(37,586)	72,547		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 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)
544552-GC-0	LOS ANGELES CA HARBOR DEPT 1996B	06/04/2002	Various		1,854,151	1,750,000	1,760,728	1,758,601	(139)	0	0	95,549	95,549	216,193		1PE
611587-DK-9	MONROVIA CA REDEV PROJ NO 1 REF 92 B	05/01/2002	CALLED @ 102.00		10,200,000	10,000,000	10,000,000	10,000,000	0	0	0	200,000	200,000	335,000		1
777347-BB-0	ROSEDALE RIO BRAVO CA WTR DIST SER A	05/01/2002	MATURED		105,000	105,000	105,000	105,000	0	0	0	0	0	3,465		6*
801756-BF-3	SANTA CRUZ CA PUB REC CORP LSE 69	04/01/2002	MATURED		80,000	80,000	84,262	80,000	0	0	0	0	0	2,560		6*
867570-AA-1	SUNNYVALE CA REDEV AGY CENT CORE	05/01/2002	CALLED @ 101.25000000		146,813	145,000	142,463	144,234	22	0	0	2,578	2,578	4,785		1
60935B-BA-6	THE MONEY STORE HOME EQUITY LN TR STMV	06/17/2002	SALOMON SMITH BARNEY		16,075,000	16,075,000	16,075,000	16,075,000	0	0	0	0	0	81,013		1PE
Total CALIFORNIA					43,873,726	43,340,000	43,733,099	43,732,045	184,822	0	0	141,682	141,682	952,364	XXX	XXX
COLORADO																
03866C-AK-6	ARAPAHOE CNTY CO BLDG FIN CORP COP 00	04/23/2002	E BOND TRADE		207,616	200,000	199,696	199,729	1	0	0	7,887	7,887	1,708		1PE
03866C-AQ-3	ARAPAHOE CNTY CO BLDG FIN CORP COP 00	05/07/2002	Various		873,412	850,000	834,377	835,387	48	0	0	38,025	38,025	8,998		1PE
03866C-AR-1	ARAPAHOE CNTY CO BLDG FIN CORP COP 00	04/30/2002	JANNEY MONTGOMERY SCOTT		1,029,570	1,000,000	976,530	977,925	79	0	0	51,645	51,645	11,375		1PE
114749-AV-6	BROOMFIELD CO COP OPEN SPACE PK REC 00	04/22/2002	E BOND TRADE		321,250	300,000	316,203	313,395	(154)	0	0	7,855	7,855	5,875		1PE
114760-DQ-1	BROOMFIELD CO SALES & USE TAX 02A	05/14/2002	Various		3,596,105	3,700,000	3,621,005	3,621,225	67	0	0	(25,120)	(25,120)	30,861		1PE
114760-DR-9	BROOMFIELD CO SALES & USE TAX 02A	06/06/2002	GMS GROUP		98,057	100,000	97,423	97,435	8	0	0	622	622	1,610		1PE
184508-FC-8	CLEAR CREEK CO SCH DIST NO RE1 02 REF	06/24/2002	E BOND TRADE		133,431	125,000	130,483	130,471	(12)	0	0	2,960	2,960	451		1PE
26822L-AG-9	COLORADO E-470 PUB HWY 97 A CURRENT	06/06/2002	Various		1,731,139	1,700,000	1,706,375	1,706,189	(58)	0	0	24,950	24,950	14,069		1PE
26822L-BP-8	COLORADO E-470 PUB HWY 97 C CURRENT	04/23/2002	PRAGER MCCARTHY & SEALY		284,992	255,000	289,675	278,070	(243)	0	0	6,921	6,921	2,234		1PE
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01	04/23/2002	PRAGER MCCARTHY & SEALY		103,023	100,000	100,388	100,365	(2)	0	0	2,658	2,658	764		1PE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN	05/30/2002	HOUGH, WILLIAM R., & COMPANY		9,000,000	9,000,000	8,999,640	8,999,641	0	0	0	359	359	13,160		1
249181-LP-1	DENVER CO ARPT SYS REV SER 1995 A	05/01/2002	JANNEY MONTGOMERY SCOTT		568,816	550,000	566,412	561,107	(167)	0	0	7,709	7,709	14,630		1PE
249181-SL-3	DENVER CO ARPT SYS REV SER 1997 E	06/19/2002	Various		453,673	450,000	450,450	450,436	(9)	0	0	3,236	3,236	60,203		1PE
283461-TK-7	EL PASO CNTY CO SD NO 20 G O 02 ACADEMY	06/03/2002	PRAGER MCCARTHY & SEALY		991,064	950,000	984,656	983,925	(304)	0	0	7,139	7,139	15,847		1PE
347766-NB-9	FT LEWIS CO DORM LSE PARTN CTFS 83	04/01/2002	MATURED		79,000	79,000	79,000	79,000	0	0	0	0	0	3,851		1
472736-ZF-7	JEFFERSON CNTY CO SCH DIST NO R-1 97 REF	06/27/2002	PRAGER MCCARTHY & SEALY		682,969	650,000	670,807	670,439	(367)	0	0	12,530	12,530	28,441		1PE
51252A-CA-1	LAKEWOOD CO COP PUB BLDG AUTH 2000	05/31/2002	SALOMON SMITH BARNEY		256,978	250,000	253,713	253,296	(54)	0	0	3,682	3,682	6,870		1PE
59189V-AB-6	METROPOLITAN FOOTBALL STAD CO TAX 99A	06/28/2002	Various		1,064,065	1,300,000	1,038,102	1,041,646	3,544	0	0	22,419	22,419	0		1PE
59189V-AC-4	METROPOLITAN FOOTBALL STAD CO TAX 99A	06/24/2002	LOOP CAPITAL MARKETS		234,036	300,000	194,997	214,686	2,607	0	0	19,350	19,350	0		1PE
59189V-AD-2	METROPOLITAN FOOTBALL STAD CO TAX 99A	06/03/2002	Various		361,792	500,000	312,285	338,778	2,728	0	0	23,014	23,014	0		1PE
724394-FU-0	PITKIN CNTY CO SCH DIST NO 001 ASPEN 01	04/15/2002	JANNEY MONTGOMERY SCOTT		743,645	700,000	729,841	700,000	0	0	0	43,645	43,645	13,985		1PE
724394-FV-8	PITKIN CNTY CO SCH DIST NO 001 ASPEN 01	04/15/2002	JANNEY MONTGOMERY SCOTT		563,639	535,000	553,233	551,745	(60)	0	0	11,894	11,894	10,689		1PE
75913T-BQ-6	REGIONAL TRANSN DIST CO VEH COPS 00A	05/20/2002	E BOND TRADE		262,148	250,000	246,348	246,880	39	0	0	15,267	15,267	6,122		1PE
87966N-AA-6	TELLER CNTY CO IDR CO NATURAL GAS 97	05/14/2002	CALLED @ 107.00000000		12,305,000	11,500,000	11,500,000	11,500,000	1,840	0	0	805,000	805,000	406,653		4
96254U-AA-2	WHEAT RIDGE CO MTN VISTA PROJ SER 92	06/01/2002	CALLED @ 102.00000000		7,818,300	7,665,000	7,665,000	7,665,000	0	0	0	153,300	153,300	383,250		1
Total COLORADO					43,763,716	43,009,000	42,516,637	42,516,768	9,530	0	0	1,246,948	1,246,948	1,041,647	XXX	XXX
CONNECTICUT																
20774L-VG-7	CONNECTICUT HLTH & ED UNIV HARTFORD 02 E	06/13/2002	ADVEST INC		1,985,000	2,000,000	1,962,660	1,962,779	119	0	0	22,221	22,221	22,458		1PE
207746-PK-8	CONNECTICUT HSG FIN AUTH MTG 95F F-1	06/12/2002	CALLED @ 100.00000000		505,000	505,000	505,000	505,000	0	0	0	0	0	17,570		1PE
207746-ZP-6	CONNECTICUT HSG FIN AUTH MTG 96 F-2	06/12/2002	CALLED @ 100.00000000		5,000	5,000	4,950	4,954	0	0	0	46	46	173		1PE
207746-F6-0	CONNECTICUT HSG FIN AUTH MTG 97 A-4	06/12/2002	CALLED @ 100.00000000		2,970,000	2,970,000	2,970,000	2,970,000	0	0	0	0	0	105,881		1PE
20775N-AK-6	CONNECTICUT RES REC AMER REF FUEL 98A	04/08/2002	E BOND TRADE		216,701	200,000	213,206	209,215	(21)	0	0	7,486	7,486	4,354		1PE
207757-N5-0	CONNECTICUT SPL TAX OBLIG TRANSN 00 A	06/21/2002	PRAGER MCCARTHY & SEALY		1,658,261	1,500,000	1,647,240	1,642,757	(2,584)	0	0	15,504	15,504	23,253		1PE
207757-U3-7	CONNECTICUT SPL TAX OBLIG TRANSN 01 B	06/27/2002	E BOND TRADE		1,955,730	1,750,000	1,867,775	1,861,842	(2,845)	0	0	93,888	93,888	74,995		1PE
20772F-FG-0	CONNECTICUT ST G O 1998 SER B	06/05/2002	PRAGER MCCARTHY & SEALY		4,654,059	4,425,000	4,612,310	4,605,245	(3,618)	0	0	48,814	48,814	49,754		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)
20772F-JK-7	CONNECTICUT ST G O 2001 SER C REF	06/11/2002	E BOND TRADE		219,859	200,000	215,860	214,349	(305)	0	0	5,510	5,510	5,075		1PE
20772F-JL-5	CONNECTICUT ST G O 2001 SER C REF	05/21/2002	Various		16,729,935	15,460,000	16,679,021	16,582,697	(15,570)	0	0	147,238	147,238	355,799		1PE
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF	06/25/2002	Various		2,652,855	2,520,000	2,657,390	2,654,795	(1,028)	0	0	(1,940)	(1,940)	65,660		1PE
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G	06/18/2002	PRAGER MCCARTHY & SEALY		1,093,200	1,000,000	1,062,380	1,059,441	(1,499)	0	0	33,759	33,759	25,830		1PE
Total CONNECTICUT					34,645,601	32,535,000	34,397,793	34,273,074	(27,350)	0	0	372,527	372,527	750,802	XXX	XXX
DELAWARE																
246428-NQ-5	DELAWARE TRANSN AUTH TRANSN SYS 01 SR	06/24/2002	PRAGER MCCARTHY & SEALY		106,238	100,000	102,705	102,585	(63)	0	0	3,653	3,653	3,083		1PE
280907-AP-1	EDUCATION LOANS	05/01/2002	SALOMON SMITH BARNEY		12,850,000	12,850,000	12,850,000	12,850,000	0	0	0	0	0	39,575		1PE
Total DELAWARE					12,956,238	12,950,000	12,952,705	12,952,585	(63)	0	0	3,653	3,653	42,658	XXX	XXX
WASHINGTON DC																
254833-AA-4	DISTRICT COLUMBIA SCH EQUIP LSE 1998	04/01/2002	SCHEDULED REDEMPTION		385,295	385,295	404,957	385,295	(2,704)	0	0	0	0	12,918		2
254772-BT-2	DISTRICT OF COLUMBIA HSG PARKCHESTER 91	06/12/2002	Various		7,133,231	6,855,000	6,512,250	6,624,107	902	0	0	509,125	509,125	275,819		2
254771-NS-3	DISTRICT OF COLUMBIA WA HSG 92A FNMA	04/04/2002	CALLED @ 102.00		12,025,800	11,790,000	11,731,050	11,739,710	19	0	0	286,090	286,090	209,395		1PE
Total WASHINGTON DC					19,544,326	19,030,295	18,648,257	18,749,111	(1,783)	0	0	795,215	795,215	498,131	XXX	XXX
FLORIDA																
073229-AA-4	BAYTREE FL CMNTY DEV DIST SERIES 1992	05/01/2002	CALLED @ 100.00		600,000	600,000	600,000	600,000	0	0	0	0	0	26,255		2
114894-DP-0	BROWARD CNTY FL ARPT SYS PFC 98H-1	06/28/2002	PRAGER MCCARTHY & SEALY		268,252	250,000	264,798	260,306	(326)	0	0	7,946	7,946	9,081		1PE
115029-CM-0	BROWARD CNTY FL HSG FIN AUTH 1983 A	04/01/2002	CALLED @ 100.00000000		5,000	5,000	5,000	5,000	0	0	0	0	0	250		2PE
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B	06/11/2002	PRAGER MCCARTHY & SEALY		382,690	350,000	379,190	378,479	(519)	0	0	4,211	4,211	8,518		1PE
139372-FU-5	CAPE CORAL FL WTR & SWR REV SER 1978	04/01/2002	MATURED		65,000	65,000	65,000	65,000	0	0	0	0	0	2,316		1
183248-BX-0	CLAY CNTY FL HSG FIN BLANDING PLACE 95	06/01/2002	SCHEDULED REDEMPTION		55,000	55,000	55,000	55,000	0	0	0	0	0	2,151		2
194653-ES-6	COLLIER CNTY FL SCH BRD LSE COP 01 B	05/22/2002	Various		244,427	225,000	247,469	246,225	(192)	0	0	(1,799)	(1,799)	2,605		1PE
221034-AA-9	CORY LAKES FL CMNTY DEV DIST 1992	05/01/2002	Various		7,371,800	7,235,000	7,235,000	7,235,000	0	0	0	136,800	136,800	352,706		1
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A	05/01/2002	CALLED @ 100.00		20,000	20,000	20,000	20,000	504	0	0	0	0	960		5
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97	05/01/2002	CALLED @ 100.00000000		300,000	300,000	300,000	300,000	0	0	0	0	0	21,556		4
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97	05/01/2002	CALLED @ 100.00000000		280,000	280,000	280,000	280,000	0	0	0	0	0	23,600		4
22763U-AE-4	CROSSINGS FLEMING IS FL TOWN CTR 92 A	05/01/2002	Various		18,237,300	17,900,000	17,900,000	17,900,000	0	0	0	337,300	337,300	783,125		1
243819-AC-3	DEER ISLAND FL CMNTY DEV DIST NOTES	06/30/2002	WRITE DOWN		0	0	0	0	(580,450)	0	0	0	0	0		6
243819-AB-5	DEER ISLAND FL CMNTY DEV DIST REF	06/24/2002	WRITE DOWN		0	0	0	0	(3,870,615)	0	0	0	0	0		6
244307-DB-7	DEERFIELD BEACH FL WTR & SWR REF 1978	06/01/2002	CALLED @ 100.00000000		10,000	10,000	10,000	10,000	0	0	0	0	0	322		1
342815-GA-9	FLORIDA MUN LOAN COUNCIL SER 01A	04/08/2002	PRAGER MCCARTHY & SEALY		105,144	100,000	108,038	107,823	(16)	0	0	(2,679)	(2,679)	2,028		1PE
341422-R9-6	FLORIDA ST BRD OF ED CAP OUTLAY 01 A REF	06/24/2002	PRAGER MCCARTHY & SEALY		390,692	400,000	373,612	374,630	124	0	0	16,062	16,062	9,146		1PE
341422-4P-5	FLORIDA ST BRD OF ED CAP OUTLAY 01 C	06/05/2002	PRAGER MCCARTHY & SEALY		994,006	935,000	968,604	967,450	(451)	0	0	26,556	26,556	21,904		1PE
341535-PD-8	FLORIDA ST BRD OF ED CAP OUTLAY 01 D REF	04/19/2002	PRAGER MCCARTHY & SEALY		105,632	100,000	105,402	105,345	(27)	0	0	287	287	681		1PE
341422-FT-5	FLORIDA ST BRD OF ED CAP OUTLAY 97 A	06/25/2002	Various		5,439,672	5,350,000	5,370,705	5,370,336	(369)	0	0	69,336	69,336	113,778		1PE
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B	06/27/2002	PRAGER MCCARTHY & SEALY		250,280	240,000	244,450	244,360	(72)	0	0	5,920	5,920	2,756		1PE
348163-ER-3	FT MYERS FL REF IMPT SER 1978 1	06/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	0	0	0	0	0	3,901		1
348172-DX-2	FT MYERS FL REF UTIL SER 1978	06/01/2002	CALLED @ 100.00000000		300,000	300,000	300,000	300,000	0	0	0	0	0	9,378		1
362812-AY-5	GAINESVILLE FL HSG CORP 1ST MTG ELD 77	06/01/2002	MATURED		130,000	130,000	130,000	130,000	0	0	0	0	0	4,713		2
381093-AA-1	GOLDEN LAKES FL CMNTY DEV CAP IMPT 94	05/01/2002	CALLED @ 100.00		1,195,000	1,195,000	1,195,000	1,195,000	0	0	0	0	0	53,762		5
392274-NR-3	GREATER ORLANDO AVIATION AUTH ORLAND	05/07/2002	E BOND TRADE		107,285	100,000	104,069	102,609	(47)	0	0	4,676	4,676	3,039		1PE
392274-NS-1	GREATER ORLANDO FL AVIATION AUTH 1998	06/24/2002	E BOND TRADE		433,420	400,000	416,052	410,798	(358)	0	0	22,622	22,622	14,779		1PE
40227L-BA-3	GULF ENVIRONMENTAL SVCS	05/23/2002	PRAGER MCCARTHY & SEALY		439,461	450,000	429,363	430,663	52	0	0	8,798	8,798	14,101		1PE
42841P-AA-7	HIALEAH HSG FL HIALEAH PALM CTR 95	05/01/2002	CALLED @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	5,482		3
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02	06/28/2002	PRAGER MCCARTHY & SEALY		101,972	100,000	99,764	99,764	0	0	0	2,208	2,208	278		1PE
432325-BD-9	HILLSBOROUGH CNTY FL PORT DIST REV	06/01/2002	CALLED @ 100.00000000		735,000	735,000	735,000	735,000	0	0	0	0	0	23,428		1
432319-CX-7	HILLSBOROUGH CNTY FL REF IMPT REV 78	06/01/2002	MATURED		375,000	375,000	375,000	375,000	0	0	0	0	0	11,250		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)
432347-CP-5	HILLSBOROUGH CNTY FL REF UTIL REV 78	06/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000	0	0	0	0	0	4,498		1
432337-AY-9	HILLSBOROUGH CNTY FL SCH SALES TAX 02	06/27/2002	PRAGER MCCARTHY & SEALY		892,839	815,000	876,907	874,859	(1,249)	0	0	17,980	17,980	37,297		1PE
432337-BT-9	HILLSBOROUGH CNTY FL SCH SALES TAX 02	05/02/2002	Various		3,155,773	3,250,000	3,208,953	3,209,151	56	0	0	(53,379)	(53,379)	53,299		1
46613P-BN-5	JEA FL WTR & SWR 2002 A	06/28/2002	Various		1,723,219	1,710,000	1,699,313	1,699,351	39	0	0	23,868	23,868	23,325		1PE
481367-AA-8	JULINGTON CREEK FL CMNTY DEV DIST A	05/01/2002	CALLED @ 100.00000000		810,000	810,000	810,000	810,000	0	0	0	0	0	46,034		4
493124-AA-9	KEY MARCO CMNTY DEV FL SPL ASSMT 92	06/01/2002	CALLED @ 100		85,000	85,000	85,000	74,853	0	0	0	10,147	10,147	3,713		3
497850-FH-5	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	06/04/2002	Various		642,646	600,000	650,166	645,172	(984)	0	0	(2,527)	(2,527)	18,557		1PE
497850-FK-8	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	06/05/2002	PRAGER MCCARTHY & SEALY		214,884	200,000	216,584	215,298	(293)	0	0	(414)	(414)	24,653		1PE
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	06/05/2002	PRAGER MCCARTHY & SEALY		107,336	100,000	108,298	107,736	(165)	0	0	(400)	(400)	3,127		1PE
511666F-AE-9	LAKELAND FL ENERGY SYS 2001 B	06/05/2002	PRAGER MCCARTHY & SEALY		310,532	300,000	299,370	299,402	6	0	0	11,130	11,130	37,649		1PE
525556-AG-1	LELY FL CMNTY DEV DIST REF 99	05/01/2002	CALLED @ 100.00		685,000	685,000	685,000	685,000	28,791	0	0	0	0	23,538		3
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A	05/01/2002	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	6,535	0	0	0	0	3,830		4
525556-AF-3	LELY FL CMNTY DEV DIST REF 99B	05/01/2002	CALLED @ 100.00000000		325,000	325,000	325,000	325,000	11,547	0	0	0	0	14,311		4
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999	05/01/2002	CALLED @ 100.00000000		495,000	495,000	495,000	495,000	0	0	0	0	0	17,328		2
583119-AB-8	MEADOW POINTE II FL CMNTY DEV CAP IMP	05/01/2002	CALLED @ 100.00000000		300,000	300,000	300,000	300,000	0	0	0	0	0	21,638		4
59333M-AP-0	MIAMI-DADE CNTY FL SCH BRD COP 98A	05/24/2002	WILEY BROTHERS		527,295	500,000	503,755	503,260	(53)	0	0	24,035	24,035	8,677		1PE
684550-DH-6	ORANGE CNTY FL WTR & SWR REF REV	04/01/2002	MATURED		780,000	780,000	772,816	780,000	0	0	0	0	0	24,570		1
687904-CJ-9	OSCEOLA CNTY FL MULTI WOODSIDE APT 00B	06/01/2002	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000	0	0	0	0	0	1,500		4
690331-AA-1	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96	05/01/2002	CALLED @ 100.00		125,000	125,000	122,885	123,381	12	0	0	1,619	1,619	5,004		4
690331-AB-9	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96	05/01/2002	CALLED @ 100.00		105,000	105,000	105,000	105,000	0	0	0	0	0	4,331		4
690331-AC-7	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98A	05/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	581	0	0	0	0	650		4
690331-AD-5	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98B	05/01/2002	CALLED @ 100.00000000		440,000	440,000	440,000	440,000	5,623	0	0	0	0	13,476		4
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A	06/27/2002	Various		507,511	800,000	419,000	495,221	3,749	0	0	12,290	12,290	0		1PE
701542-AD-4	PARKWAY CTR FL CMNTY DEV DIST 00 B	05/01/2002	CALLED @ 100.00		80,000	80,000	78,255	72,587	1,037	0	0	7,413	7,413	3,186		4
702521-BK-0	PASCO CNTY FL REF GTD ENTITLEMENT	06/01/2002	MATURED		10,000	10,000	10,000	10,000	0	0	0	0	0	308		1
723159-AS-8	PINELLAS CNTY FL CAP IMPT 2000	05/22/2002	Various		1,078,788	980,000	1,090,309	1,082,139	(810)	0	0	(3,351)	(3,351)	17,512		1
746027-EH-0	PUNTA GORDA FL UTIL REV IMPT SER 1986	05/20/2002	CALLED @ 100.00000000		645,000	645,000	655,281	645,000	0	0	0	0	0	18,678		1
75957R-AB-1	REMINGTON FL CMNTY DEV SPL ASSMT	05/01/2002	CALLED @ 100.00		1,350,000	1,350,000	1,350,000	1,350,000	37,854	0	0	0	0	54,688		4
75957R-AC-9	REMINGTON FL CMNTY DEV SPL ASSMT	05/01/2002	CALLED @ 100.00		150,000	150,000	150,000	150,000	6,930	0	0	0	0	12,162		4
75957R-AA-3	REMINGTON FL CMNTY DEV SPL ASSMT 94	05/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	5,985		3
769506-AA-4	RIVERWOOD CMNTY DEV FL SPL ASSMT 92A	05/01/2002	CALLED @ 100.00000000		220,000	220,000	220,000	220,000	0	0	0	0	0	9,358		5
769506-AB-2	RIVERWOOD CMNTY DEV FL SPL ASSMT 92B	05/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	2,125		5
769603-CY-5	RIVIERA BEACH FL WTR & SWR SER 1978	04/01/2002	CALLED @ 100.00000000		50,000	50,000	51,133	50,000	0	0	0	0	0	1,788		1
81170T-DB-3	SEACOAST FL UTIL AUTH WTR & SWR REF 01	05/22/2002	E BOND TRADE		754,436	700,000	758,996	756,798	(597)	0	0	(2,362)	(2,362)	7,146		1PE
867689-AL-5	SUNRISE FL WTR GAS SWR REF IMPT 1976	04/01/2002	CALLED @ 100.00000000		165,000	165,000	168,102	165,113	0	0	0	(113)	(113)	5,198		1
875128-EP-1	TAMPA BAY FL WTR UTIL REF & IMPT 01A	06/28/2002	PRAGER MCCARTHY & SEALY		309,213	300,000	304,740	304,445	(77)	0	0	4,768	4,768	10,527		1PE
875231-DR-0	TAMPA FL CATHOLIC HLTH EAST 1998 A-1	05/22/2002	E BOND TRADE		220,143	200,000	208,256	206,577	(139)	0	0	13,566	13,566	5,623		1PE
875231-DS-8	TAMPA FL CATHOLIC HLTH EAST 1998 A-1	05/22/2002	E BOND TRADE		109,896	100,000	104,608	103,788	(79)	0	0	6,108	6,108	2,948		1
875234-BP-0	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B	05/13/2002	PRAGER MCCARTHY & SEALY		106,227	100,000	104,830	104,442	(55)	0	0	1,785	1,785	5,925		1PE
880764-CE-3	TEQUESTA FL WTR REF SER 1978	04/01/2002	CALLED @ 100.00000000		120,000	120,000	115,772	119,437	0	0	0	563	563	4,050		1
166674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97	05/01/2002	CALLED @ 100.00000000		390,000	390,000	390,000	390,000	0	0	0	0	0	13,650		3
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A	05/01/2002	CALLED @ 100.00000000		165,000	165,000	165,000	165,000	0	0	0	0	0	7,260		3
955082-AX-0	WEST PALM BEACH FL SECT 8 EL CID APTS	04/15/2002	MATURED		80,000	80,000	80,000	80,000	0	0	0	0	0	3,600		2
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991	05/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	0	0	0	0	0	5,468		2
Total FLORIDA					57,982,769	57,240,000	57,249,843	57,271,797	(4,354,501)	0	0	710,972	710,972	2,116,036	XXX	XXX

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GEORGIA																
04785U-AA-4	ATLANTA GA URBAN RES FIN AUBURN AVE B	06/01/2002	SCHEDULED REDEMPTION		95,000	95,000	95,000	95,000	0	0	0	0	0	4,273		5
146501-PV-7	CARTERSVILLE GA WTR & SWR REF 2000	04/02/2002	E BOND TRADE		320,637	300,000	309,258	308,078	(11)	0	0	12,559	12,559	4,308		1PE
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93	05/13/2002	PRAGER MCCARTHY & SEALY		220,740	200,000	222,548	221,509	(252)	0	0	(769)	(769)	6,876		1PE
259026-BW-1	DOUGLAS CNTY GA ELDR HSG CORP SECT 8	06/01/2002	MATURED		55,000	55,000	55,000	55,000	0	0	0	0	0	2,200		1
259034-FB-7	DOUGLAS CNTY GA WTR & SEW REV SER 78A	06/01/2002	MATURED		855,000	855,000	855,000	855,000	0	0	0	0	0	31,421		1
307125-DV-3	FANNIN CNTY GA HOSP AUTH CTF SER 74	06/01/2002	MATURED		50,000	50,000	52,000	50,000	(26)	0	0	0	0	1,750		1
343586-GH-0	FLOYD CNTY GA WTR & SEW REV SER 78	05/01/2002	MATURED		230,000	230,000	230,000	230,000	0	0	0	0	0	8,280		1
373283-AP-5	GEORGIA MUN ASSN INC COP CITY COURT 02	05/20/2002	E BOND TRADE		213,517	200,000	205,492	205,312	(57)	0	0	8,205	8,205	3,569		1PE
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02	05/16/2002	E BOND TRADE		143,455	135,000	137,958	137,867	(33)	0	0	5,588	5,588	2,588		1PE
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02	06/03/2002	PRAGER MCCARTHY & SEALY		201,809	200,000	194,306	194,355	18	0	0	7,454	7,454	8,374		1PE
373382-U2-4	GEORGIA ST G O 1995 D	06/03/2002	E BOND TRADE		1,123,831	930,000	1,143,937	1,133,840	(3,315)	0	0	(10,010)	(10,010)	16,566		1PE
373382-3A-6	GEORGIA ST G O 1997 A	05/29/2002	PRAGER MCCARTHY & SEALY		230,066	200,000	236,054	234,361	(517)	0	0	(4,295)	(4,295)	23,854		1PE
464099-AC-4	IRWIN CNTY GA COP DETENTION CTR 94	03/01/2002	CALLED @ 100		570,000	570,000	570,000	570,000	34,200	0	0	0	0	0		3
626207-JE-5	MUNICIPAL ELEC AUTH GA 96A PROJ 1 SUB	06/27/2002	Various		2,371,678	2,200,000	2,269,863	2,254,279	(1,758)	0	0	117,399	117,399	45,027		1PE
764615-GP-9	RICHMOND CNTY GA WTR & SEW REV SER 83	04/01/2002	MATURED		285,000	285,000	285,000	285,000	0	0	0	0	0	14,072		1
764615-MS-6	RICHMOND CNTY GA WTR & SWR REF 78	04/01/2002	CALLED @ 100.00000000		925,000	925,000	925,000	925,000	0	0	0	0	0	28,210		1
804832-AF-0	SAVANNAH GEORGIA ECON DEV AUTH	04/01/2002	CALLED @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	871		1PE
926489-AJ-4	VIDALIA GA INDL DEV AUTH OXFORD IND 78	04/01/2002	MATURED		75,000	75,000	75,000	75,000	0	0	0	0	0	2,438		2
Total GEORGIA					8,465,733	8,005,000	8,361,416	8,329,603	28,249	0	0	136,130	136,130	204,675	XXX	XXX
HAWAII																
419818-DH-9	HAWAII HSG FIN CORP SGL FAM MTG 94 A	05/22/2002	CALLED @ 100.00000000		1,000,000	1,000,000	1,004,130	1,002,208	(67)	0	0	(2,208)	(2,208)	23,500		1PE
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R	05/15/2002	Various		917,955	900,000	926,874	922,335	(151)	0	0	(4,380)	(4,380)	30,760		1PE
419780-TC-5	HAWAII ST G O 2001 CV	05/06/2002	PRAGER MCCARTHY & SEALY		220,562	200,000	218,392	217,320	(161)	0	0	3,242	3,242	2,994		1PE
419780-VU-2	HAWAII ST G O 2002 CX	06/28/2002	Various		4,293,375	4,330,000	4,305,752	4,305,859	40	0	0	(12,484)	(12,484)	40,851		1PE
419780-WA-5	HAWAII ST G O 2002 CY REF	05/23/2002	PRAGER MCCARTHY & SEALY		668,439	610,000	663,991	663,152	(425)	0	0	5,287	5,287	7,538		1PE
Total HAWAII					7,100,330	7,040,000	7,119,139	7,110,874	(764)	0	0	(10,544)	(10,544)	105,643	XXX	XXX
ILLINOIS																
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A	04/01/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	0	0	0	0	0	2,062		1
109340-AY-5	BRIGHTON IL WTRWKS & SEW SER 1979	05/01/2002	MATURED		60,000	60,000	60,985	60,000	(7)	0	0	0	0	2,250		1
141249-HT-2	CARBONDALE IL WTR & SWR REF SER 74A&B	05/01/2002	MATURED		575,000	575,000	575,000	575,000	0	0	0	0	0	19,406		1
147540-AJ-7	CASEYVILLE IL WTRWKS & SEW REF SER 85	06/01/2002	MATURED		90,000	90,000	93,498	90,000	90,000	0	0	0	0	4,410		6*
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A	05/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	2,470		1
167501-US-2	CHICAGO IL G O BRD OF ED SCH REFORM 98 B-1	06/21/2002	Various		778,925	1,125,000	649,114	763,988	5,553	0	0	14,936	14,936	0		1PE
167484-QD-9	CHICAGO IL G O CITY COLLEGE CAP IMPT 99	04/19/2002	RED CAPITAL MARKETS		2,751,800	5,000,000	2,616,950	2,738,062	9,005	0	0	13,738	13,738	0		1PE
167484-QE-7	CHICAGO IL G O CITY COLLEGE CAP IMPT 99	04/10/2002	RED CAPITAL MARKETS		10,376,600	20,000,000	9,760,400	10,216,430	21,001	0	0	160,170	160,170	0		1PE
167484-FD-1	CHICAGO IL G O LIBRARY BONDS 1997	05/21/2002	PRAGER MCCARTHY & SEALY		493,983	500,000	502,475	502,163	(33)	0	0	(8,180)	(8,180)	10,340		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	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)
167610-Z6-4	CHICAGO IL G O PARK DIST UNLTD 2001 D	05/03/2002	LOOP CAPITAL MARKETS		8,275,219	8,655,000	8,248,128	8,251,093	839	0	0	24,125	24,125	168,292		1PE
167592-UJ-1	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 C	04/17/2002	RAYMOND JAMES & ASSOCIATES, INC		260,345	250,000	260,625	259,634	(87)	0	0	711	711	3,854		1PE
167592-VF-8	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E	04/09/2002	PRAGER MCCARTHY & SEALY		259,463	250,000	261,423	260,589	(50)	0	0	(1,126)	(1,126)	3,507		1PE
167592-VH-4	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E	05/28/2002	PRAGER MCCARTHY & SEALY		116,329	110,000	116,008	115,605	(103)	0	0	725	725	2,406		1PE
167688R-AB-4	CHICAGO IL RSD MTG REF 1992 B	04/01/2002	CALLED @ 58.40600000		195,660	335,000	95,944	195,660	0	0	0	0	0	0		1PE
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A	06/01/2002	CALLED @ 100.00000000		185,000	185,000	201,465	197,766	(102)	0	0	(12,766)	(12,766)	2,658		1PE
167709-CH-5	CHICAGO IL TIF NEAR SOUTH REDEV 1999A	05/28/2002	E BOND TRADE		1,065,300	1,000,000	1,061,200	1,034,048	(1,031)	0	0	31,252	31,252	24,625		1PE
167727-LR-5	CHICAGO IL WSTWTR TRANSMISSION SER 01A	05/21/2002	PRAGER MCCARTHY & SEALY		94,912	100,000	96,441	96,459	9	0	0	(1,547)	(1,547)	2,333		1PE
167736-NP-8	CHICAGO IL WTR REV CAP APPREC 97	04/10/2002	LOOP CAPITAL MARKETS		1,003,635	1,200,000	853,836	986,200	1,120	0	0	17,434	17,434	0		1PE
167736-RL-3	CHICAGO IL WTR REV SR LIEN 2001	06/28/2002	Various		5,882,627	6,100,000	5,826,659	5,828,883	1,057	0	0	53,744	53,744	185,059		1
213183-U3-8	COOK CNTY IL G O SER 2002 C CAP IMPT	06/06/2002	SALOMON SMITH BARNEY		483,925	500,000	485,110	485,189	63	0	0	(1,264)	(1,264)	6,944		1PE
276515-PK-3	EASTERN IL UNIV AUX FAC SER 78A	04/01/2002	CALLED @ 100.00000000		130,000	130,000	132,098	130,000	0	0	0	0	0	4,794		1
336451-AK-5	FIRST SPRINGFIELD IL HSG FIN SEC 8 A	06/01/2002	MATURED		155,000	155,000	155,000	155,000	0	0	0	0	0	5,716		2
346214-AA-7	FOREST VIEW IL NRSG MAXWELL MANOR 98A	06/21/2002	WRITE DOWN		0	0	0	0	(2,381,000)	0	0	0	0	0		6
346214-AB-5	FOREST VIEW IL NRSG MAXWELL MANOR 98B	06/21/2002	WRITE DOWN		0	0	0	0	(109,000)	0	0	0	0	0		6
363272-BC-8	GALENA IL WTRWKS & SEW REV SER 74	05/01/2002	MATURED		25,000	25,000	24,708	25,000	25,000	0	0	0	0	850		6*
434326-BF-0	HODGKINS IL TAX INCREMENT SER 1991A	06/01/2002	CALLED @ 104.00000000		208,000	200,000	200,000	200,000	0	0	0	8,000	8,000	9,500		1
451908-M4-6	ILLINOIS DEV FIN CMNTY REHAB 94C	06/01/2002	CALLED @ 100.00000000		325,000	325,000	325,000	325,000	0	0	0	0	0	12,593		1
451908-N2-9	ILLINOIS DEV FIN CMNTY REHAB 94C	06/01/2002	CALLED @ 100.00000000		170,000	170,000	170,000	170,000	0	0	0	0	0	6,587		3
451908-5A-1	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A	05/14/2002	LOOP CAPITAL MARKETS		108,122	100,000	107,113	103,986	(116)	0	0	4,136	4,136	2,780		1PE
451908-5B-9	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A	05/29/2002	LOOP CAPITAL MARKETS		326,053	300,000	311,844	307,174	(207)	0	0	18,879	18,879	8,918		1PE
451908-5C-7	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A	04/03/2002	FIDELITY CAPITAL MARKETS		399,270	375,000	389,591	384,753	(26)	0	0	14,517	14,517	8,193		1PE
45188R-AJ-8	ILLINOIS DEV FIN LOC SD 131 AURORA EAST 98	06/25/2002	PRAGER MCCARTHY & SEALY		356,935	480,000	293,208	342,758	2,829	0	0	14,177	14,177	0		1PE
45200L-K3-9	ILLINOIS HEALTH FACS AUTH REV	05/06/2002	LOOP CAPITAL MARKETS		542,140	500,000	517,145	510,773	(178)	0	0	31,367	31,367	25,812		1PE
45200L-R6-5	ILLINOIS HEALTH FACS AUTH REV	05/23/2002	LOOP CAPITAL MARKETS		105,798	100,000	100,000	100,000	0	0	0	5,798	5,798	1,222		1PE
45200L-YL-4	ILLINOIS HEALTH FACS AUTH REV	06/17/2002	LOOP CAPITAL MARKETS		208,720	200,000	206,048	201,470	(245)	0	0	7,250	7,250	7,555		1PE
45200P-MR-5	ILLINOIS HLTH FAC EDWARD HOSP 01B	04/24/2002	RAYMOND JAMES & ASSOCIATES, INC		3,659,063	3,750,000	3,709,388	3,709,674	49	0	0	(50,612)	(50,612)	40,469		1PE
45200L-3W-4	ILLINOIS HLTH FAC RUSH-PRES ST LUKES 98	06/04/2002	PRAGER MCCARTHY & SEALY		255,177	240,000	250,769	247,946	(155)	0	0	7,231	7,231	6,971		1PE
45200L-2J-4	ILLINOIS HLTH FAC SISTERS SVCS 98A	06/04/2002	PRAGER MCCARTHY & SEALY		309,676	300,000	306,105	304,639	(71)	0	0	5,037	5,037	10,554		1PE
45201R-4S-8	ILLINOIS HSG DEV AUTH HMEOWNER 00 D-4	05/15/2002	CALLED @ 100.00000000		395,000	395,000	395,000	395,000	0	0	0	0	0	6,904		1PE
45201R-DP-4	ILLINOIS HSG DEV AUTH HMEOWNER 95A-1	05/15/2002	CALLED @ 100.00000000		325,000	325,000	325,000	325,000	0	0	0	0	0	6,431		1PE
451904-JB-3	ILLINOIS HSG DEV AUTH RSD MTG SER 87A	05/15/2002	CALLED @ 100.00000000		2,525,000	2,525,000	2,525,000	2,525,000	0	0	0	0	0	50,332		1PE
452143-BX-7	ILLINOIS SPORTS FAC AUTH ST TAX 2001	04/19/2002	PRAGER MCCARTHY & SEALY		193,722	300,000	187,371	190,531	228	0	0	3,191	3,191	0		1PE
452150-GL-3	ILLINOIS ST G O 1997 SER JULY	06/12/2002	PRAGER MCCARTHY & SEALY		1,648,467	1,600,000	1,619,280	1,617,011	(222)	0	0	31,456	31,456	29,841		1PE
452150-SR-7	ILLINOIS ST G O 1999 SER MARCH	06/12/2002	Various		422,335	400,000	418,844	416,708	(269)	0	0	5,627	5,627	4,639		1PE
452150-ST-3	ILLINOIS ST G O 1999 SER MARCH	06/05/2002	Various		472,262	450,000	460,058	458,942	(113)	0	0	13,320	13,320	4,944		1PE
452150-SW-6	ILLINOIS ST G O 1999 SER MARCH	05/14/2002	PRAGER MCCARTHY & SEALY		100,153	100,000	100,233	100,208	(3)	0	0	(55)	(55)	1,056		1PE
452150-TU-9	ILLINOIS ST G O 1999 SER JUNE	05/21/2002	FLEET SECURITIES		1,469,944	1,400,000	1,349,544	1,358,102	409	0	0	111,842	111,842	32,500		1PE
508624-DW-0	LAKE CNTY IL CCSD NO 50 WOODLAND 00B	06/12/2002	Various		166,637	250,000	161,263	166,051	1,455	0	0	586	586	0		1PE
508408-CF-6	LAKE CNTY IL PUB WTR DIST WTR SER 68	05/01/2002	CALLED @ 100.00000000		80,000	80,000	76,305	79,000	30	0	0	1,000	1,000	4,599		1PE
504750-BT-6	LASALLE IL WTRWKS REV SER 1978	05/01/2002	MATURED		30,000	30,000	30,000	30,000	0	0	0	0	0	1,050		1
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01	05/16/2002	PRAGER MCCARTHY & SEALY		296,795	300,000	297,843	297,890	8	0	0	(1,095)	(1,095)	4,194		1PE
592247-DR-8	METRO PIER & EXPO IL MCCORMICK PL 92A CUR	04/05/2002	PRE-REFUNDING		9,935,714	10,170,000	9,927,811	9,935,714	17	0	0	0	0	0		1PE
665245-PY-6	NORTHERN IL UNIV AUX FAC REV 78A	04/01/2002	CALLED @ 100.00000000		195,000	195,000	197,274	195,355	0	0	0	(355)	(355)	6,948		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)
804382-CA-5	SAUK VILLAGE IL G O TXBL INCR 94 A	06/27/2002	CALLED @ 100.50000000		9,803,775	9,755,000	9,755,000	9,755,000	0	0	0	48,775	48,775	476,911		3
843146-WK-3	SOUTHERN IL UNIV HSG & AUX FAC SER A	04/01/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,946,480	1,969,127	0	0	0	70,873	70,873	67,500		1PE
914353-EX-1	UNIVERSITY OF IL AUX FACS SYS 1993	05/15/2002	Various		1,112,641	1,430,000	929,042	1,024,020	6,148	0	0	88,621	88,621	0		1PE
914352-4Q-9	UNIVERSITY OF IL BRD OF TRUSTEES 85A	04/01/2002	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	12,125		1PE
914331-ED-1	UNIVERSITY OF IL COP INTEGRATE PROJ 01	04/24/2002	RAYMOND JAMES & ASSOCIATES, INC		10,842,600	10,000,000	10,721,200	10,644,094	(5,772)	0	0	198,506	198,506	310,556		1PE
914331-DN-0	UNIVERSITY OF IL COP UTIL INFRA PROJ 99	06/10/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		206,198	190,000	199,200	198,156	(145)	0	0	8,042	8,042	3,425		1PE
958366-TX-4	WESTERN IL UNIV AUX FAC SYS SER 78A	04/01/2002	CALLED @ 100.00000000		110,000	110,000	111,004	110,228	0	0	0	(228)	(228)	4,071		1
968657-BF-2	WILL CNTY IL PROPERTY TAX LEASE RCPTS	06/01/2002	CALLED @ 102.00000000		5,008,200	4,910,000	4,910,000	4,910,000	0	0	0	98,200	98,200	159,575		1PE
981746-DB-3	WORTH IL WTRWKS & SEW REV SER 1972	05/01/2002	MATURED		15,000	15,000	15,000	15,000	0	0	0	0	0	431		1
Total ILLINOIS					87,997,118	100,685,000	85,991,030	86,961,079	(2,334,115)	0	0	1,036,039	1,036,039	1,781,164	XXX	XXX
INDIANA																
153574-AM-0	CENTRAL IN HS BLDG CORP EAST CHICAGO 97	06/19/2002	LOOP CAPITAL MARKETS		4,449,545	4,290,000	4,420,459	4,310,833	(7,751)	0	0	138,712	138,712	89,464		1PE
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01	04/30/2002	PRAGER MCCARTHY & SEALY		197,042	200,000	196,054	196,134	12	0	0	908	908	3,000		1PE
236572-BC-6	DANVILLE IN MULTI-SCH BLDG CORP 01 A REF	04/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,075,650	1,000,000	1,082,640	1,079,073	(567)	0	0	(3,423)	(3,423)	15,313		1PE
349250-LC-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98	05/01/2002	E BOND TRADE		216,564	200,000	212,470	208,255	(127)	0	0	8,309	8,309	4,988		1PE
349250-LE-8	FORT WAYNE IN HOSP AUTH PARKVIEW 98	05/22/2002	LOOP CAPITAL MARKETS		107,670	100,000	106,597	104,838	(86)	0	0	2,832	2,832	2,816		1PE
35483L-CP-8	FRANKLIN TWP IN SCH BLDG CORP REF 01	06/25/2002	PRAGER MCCARTHY & SEALY		101,764	100,000	98,625	98,693	13	0	0	3,071	3,071	2,403		1PE
391881-AT-6	GREATER JASPER IN MID SCH BLDG CAP 01	06/21/2002	PRAGER MCCARTHY & SEALY		81,878	130,000	76,905	79,730	874	0	0	2,148	2,148	0		1PE
391881-AW-9	GREATER JASPER IN MID SCH BLDG CAP 01	04/19/2002	PRAGER MCCARTHY & SEALY		50,366	100,000	48,764	50,262	162	0	0	104	104	0		1PE
391881-AX-7	GREATER JASPER IN MID SCH BLDG CAP 01	05/15/2002	PRAGER MCCARTHY & SEALY		59,169	125,000	57,098	59,106	412	0	0	63	63	0		1PE
426494-CQ-1	HENRY CNTY IN GOVT CTR BLDG CORP 01	05/22/2002	PRAGER MCCARTHY & SEALY		100,806	100,000	99,560	99,574	3	0	0	1,232	1,232	1,986		1PE
454797-5B-3	INDIANA HLTH FAC HOSP CLARIAN HLTH 00A	06/24/2002	PRAGER MCCARTHY & SEALY		2,125,749	2,100,000	2,110,017	2,109,222	(126)	0	0	16,527	16,527	34,849		1PE
454797-HJ-3	INDIANA HLTH FAC HOSP ST ANTHONY 92 A	04/01/2002	CALLED @ 102.00000000		1,020,000	1,000,000	983,930	989,655	0	0	0	30,345	30,345	35,000		1
454797-B8-3	INDIANA HLTH FAC HOSP ST FRANCIS 97A	04/04/2002	BELLEHAVEN INVESTMENT, INC		2,137,160	2,000,000	2,025,580	2,022,515	(53)	0	0	114,645	114,645	50,472		1PE
454797-R3-7	INDIANA HLTH FAC HOSP ST FRANCIS 97A	06/05/2002	LOOP CAPITAL MARKETS		27,366	25,000	26,710	26,128	(45)	0	0	1,238	1,238	836		1
454797-S6-9	INDIANA HLTH FAC HOSP ST FRANCIS 97A	05/22/2002	Various		658,947	610,000	626,812	621,475	(384)	0	0	37,473	37,473	18,229		1PE
455280-3V-7	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D	06/27/2002	PRAGER MCCARTHY & SEALY		322,081	300,000	316,668	314,910	(464)	0	0	7,171	7,171	4,319		1PE
455280-3W-5	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D	06/27/2002	PRAGER MCCARTHY & SEALY		378,508	350,000	368,512	366,756	(538)	0	0	11,752	11,752	49		1PE
455421-GM-3	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02	04/29/2002	PRAGER MCCARTHY & SEALY		152,540	150,000	152,405	152,379	(16)	0	0	160	160	1,042		1PE
504025-BN-6	LAPORTE IN MULTI SCH BLDG CORP REF 01A	05/21/2002	E BOND TRADE		107,046	100,000	106,879	106,392	(96)	0	0	654	654	1,881		1PE
504025-BP-1	LAPORTE IN MULTI SCH BLDG CORP REF 01A	04/19/2002	Various		1,385,406	1,300,000	1,383,187	1,378,390	(395)	0	0	7,016	7,016	18,069		1PE
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A	06/25/2002	PRAGER MCCARTHY & SEALY		272,620	250,000	264,990	264,012	(282)	0	0	8,608	8,608	5,943		1PE
504025-BT-3	LAPORTE IN MULTI SCH BLDG CORP REF 01A	05/10/2002	E BOND TRADE		1,871,602	1,760,000	1,857,275	1,852,455	(819)	0	0	19,146	19,146	30,800		1PE
541245-CC-8	LOGANSPORT IN SCH BLDG CORP G O 2001	05/17/2002	PRAGER MCCARTHY & SEALY		118,584	120,000	117,246	117,318	12	0	0	1,266	1,266	2,170		1PE
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001	04/11/2002	PRAGER MCCARTHY & SEALY		98,945	100,000	100,000	100,000	0	0	0	(1,055)	(1,055)	1,264		1PE
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02	06/05/2002	Various		0	0	0	0	0	0	0	0	0	0		1PE
663280-AW-8	NORTH WEST HENDRICKS IN MID SCH BLDG 01	06/21/2002	PRAGER MCCARTHY & SEALY		203,466	200,000	200,000	200,000	0	0	0	3,466	3,466	4,741		1PE
746189-BP-3	PURDUE UNIV IN STUDENT FEE CONVERT 01H	06/10/2002	PRAGER MCCARTHY & SEALY		202,486	200,000	194,560	194,702	64	0	0	7,784	7,784	4,169		1PE
836496-JS-9	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	06/28/2002	PRAGER MCCARTHY & SEALY		490,138	475,000	482,078	481,588	(106)	0	0	8,549	8,549	6,260		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)
836496-JY-6	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	05/09/2002	PRAGER MCCARTHY & SEALY		504,180	500,000	497,800	497,871	11	0	0	6,309	6,309	9,236		1PE
836496-KJ-7	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	04/18/2002	PRAGER MCCARTHY & SEALY		488,710	500,000	488,255	488,477	20	0	0	233	233	7,778		1PE
836496-KM-0	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	04/25/2002	Various		2,660,685	2,750,000	2,672,285	2,673,620	107	0	0	(12,935)	(12,935)	41,785		1PE
848210-DU-1	SPENCER OWEN IN CMNTY SCH PART CTF 80	06/01/2002	MATURED		265,000	265,000	237,792	265,000	435	0	0	0	0	9,772		1
901664-EX-6	TWIN LAKES IN SCH BLDG IMPT REF 01	04/03/2002	E BOND TRADE		369,814	355,000	375,803	374,453	(53)	0	0	(4,639)	(4,639)	4,339		1PE
Total INDIANA					22,301,485	21,755,000	21,987,955	21,883,814	(9,781)	0	0	417,671	417,671	412,971	XXX	XXX
KANSAS																
478718-TV-1	JOHNSON CNTY KS USD NO 233 OLATHE 98A	06/07/2002	PRAGER MCCARTHY & SEALY		210,286	200,000	205,784	205,258	(122)	0	0	5,028	5,028	2,721		1PE
484696-FJ-3	KANSAS CITY KS GNMA MTG REV 88 I	06/01/2002	CALLED @ 100.00000000		125,000	125,000	124,000	124,476	12	0	0	524	524	4,720		1PE
485427-GP-7	KANSAS DEV FIN BRD REGENTS REHAB 97 G2	05/08/2002	E BOND TRADE		220,450	200,000	215,604	209,951	(192)	0	0	10,499	10,499	6,783		1PE
48543B-GG-7	KANSAS DEV FIN HLTH STORMONT VAIL 01K	06/06/2002	PRAGER MCCARTHY & SEALY		1,014,904	1,000,000	986,210	986,532	52	0	0	28,372	28,372	27,986		1PE
485428-DC-7	KANSAS DEV FIN STATE PROJ 2001 W	06/04/2002	PRAGER MCCARTHY & SEALY		260,606	250,000	260,475	260,038	(116)	0	0	568	568	6,875		1PE
485428-BT-2	KANSAS DEV FIN WTR PCR REVOLVG FD 01-II	05/13/2002	PRAGER MCCARTHY & SEALY		133,014	125,000	133,653	133,092	(107)	0	0	(78)	(78)	4,431		1PE
679404-DF-7	OLATHE LABETTE CNTY KS GNMA MTG 89A	05/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	3,741		1PE
690275-WA-6	OVERLAND PARK KS G O INTERNAL IMPT 01	04/12/2002	PRAGER MCCARTHY & SEALY		210,582	200,000	207,746	207,108	(27)	0	0	3,474	3,474	1,278		1PE
690275-WB-4	OVERLAND PARK KS G O INTERNAL IMPT 01	04/11/2002	E BOND TRADE		104,516	100,000	102,949	102,708	(10)	0	0	1,808	1,808	625		1PE
690275-WE-8	OVERLAND PARK KS G O INTERNAL IMPT 01	06/21/2002	E BOND TRADE		104,053	100,000	100,562	100,508	(10)	0	0	3,545	3,545	1,597		1PE
820642-KD-7	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01	04/17/2002	E BOND TRADE		106,062	100,000	107,136	104,793	(57)	0	0	1,269	1,269	708		1PE
890684-CC-5	TOPEKA KS WTR & WTR PLN CTL UTIL 01 A	05/08/2002	Various		1,419,345	1,400,000	1,393,000	1,393,041	14	0	0	26,304	26,304	21,060		1PE
967243-WJ-1	WICHITA KS G O 2002 SALES TAX	05/31/2002	PRAGER MCCARTHY & SEALY		412,606	400,000	407,896	407,735	(84)	0	0	4,871	4,871	5,722		1PE
982674-AH-6	WYANDOTTE CNTY KC KS UNI GOVT UTIL 98	04/16/2002	E BOND TRADE		106,647	100,000	106,364	103,846	(41)	0	0	2,801	2,801	667		1PE
982683-CE-2	WYANDOTTE CNTY KS USD 202 G O 1999	04/09/2002	E BOND TRADE		200,620	200,000	196,458	197,031	6	0	0	3,589	3,589	1,036		1PE
Total KANSAS					4,723,690	4,595,000	4,642,837	4,631,117	(682)	0	0	92,574	92,574	89,950	XXX	XXX
KENTUCKY																
102673-BZ-2	BOWLING GREEN KY INDL BLDG KOEHRING	04/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	2,900		1
440110-GB-4	HOPKINSVILLE KY WTR & SWR REV	04/01/2002	CALLED @ 101.00000000		398,950	395,000	374,906	394,140	0	0	0	4,810	4,810	14,319		1PE
440110-GC-2	HOPKINSVILLE KY WTR & SWR REV	04/01/2002	CALLED @ 101.00000000		429,250	425,000	403,138	422,327	0	0	0	6,923	6,923	15,406		1PE
440110-GD-0	HOPKINSVILLE KY WTR & SWR REV	04/01/2002	CALLED @ 101.00000000		181,800	180,000	170,647	178,181	0	0	0	3,619	3,619	6,525		1PE
473035-AY-9	JEFFERSON CNTY KY MED CTR SER 1977	05/01/2002	MATURED		90,000	90,000	88,500	90,000	10	0	0	0	0	2,655		1PE
473035-AZ-6	JEFFERSON CNTY KY MED CTR SER 1977	05/01/2002	CALLED @ 101.50000000		101,500	100,000	98,333	99,876	10	0	0	1,624	1,624	2,950		1PE
473035-BA-0	JEFFERSON CNTY KY MED CTR SER 1977	05/01/2002	CALLED @ 101.50000000		101,500	100,000	98,333	99,763	9	0	0	1,737	1,737	2,950		1PE
473035-BB-8	JEFFERSON CNTY KY MED CTR SER 1977	05/01/2002	CALLED @ 101.50000000		50,750	50,000	50,000	50,000	0	0	0	750	750	1,500		1PE
473035-BC-6	JEFFERSON CNTY KY MED CTR SER 1977	05/01/2002	CALLED @ 101.50000000		101,500	100,000	100,000	100,000	0	0	0	1,500	1,500	3,000		1PE
491026-RV-4	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A	06/06/2002	PRAGER MCCARTHY & SEALY		218,118	200,000	212,434	212,212	(192)	0	0	5,906	5,906	2,531		1PE
491026-PY-0	KENTON CNTY KY ARPT CINCIN/NKY INTL 98A	05/17/2002	FLEET SECURITIES		1,072,590	1,000,000	1,103,330	1,048,100	(2,325)	0	0	24,490	24,490	13,275		1PE
491308-F4-9	KENTUCKY HSG CORP SER 1997 B	04/01/2002	CALLED @ 100.00000000		240,000	240,000	240,000	240,000	0	0	0	0	0	3,750		1PE
491513-V5-3	KENTUCKY ST PPTY & BLDGS PROJ 64 1999	06/28/2002	Various		1,058,305	965,000	982,688	980,061	(192)	0	0	78,244	78,244	33,673		1PE
491513-W8-6	KENTUCKY ST PPTY & BLDGS PROJ 64 1999	06/13/2002	HUTCHINSON SHOCKEY ERLEY & CO		4,425,615	3,905,000	4,299,717	4,251,464	(8,526)	0	0	174,151	174,151	141,583		1PE
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD REF 00	05/09/2002	PRAGER MCCARTHY & SEALY		220,388	200,000	219,350	216,755	(241)	0	0	3,633	3,633	4,064		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)
528906-JN-1	LEXINGTON-FAYETTE URBAN CNTY KY GOVT P	04/23/2002	Various		6,435,413	6,600,000	6,450,378	6,458,670	159	0	0	(23,258)	(23,258)	233,373		1PE
546589-FK-3	LOUISVILLE JEFFERSON CNTY KY MET SWR 98A	06/28/2002	Various		474,781	430,000	447,570	444,664	(410)	0	0	30,116	30,116	14,375		1PE
665305-CU-0	NORTHN KY ST COL CONS ED BLDG REV B	05/01/2002	MATURED		300,000	300,000	288,027	300,000	73	0	0	0	0	8,850		1PE
982603-AT-9	WURTLAND KY SWR SYS SER 1990	04/01/2002	CALLED @ 102.00000000		3,131,400	3,070,000	3,070,000	3,070,000	0	0	0	61,400	61,400	121,265		1
Total KENTUCKY					19,111,859	18,430,000	18,777,352	18,736,215	(11,624)	0	0	375,644	375,644	628,944	XXX	XXX
LOUISIANA																
474176-EQ-3	JEFFERSON PARISH LA SALES TAX DIST 01	06/24/2002	E BOND TRADE		891,398	845,000	863,303	862,789	(152)	0	0	28,609	28,609	18,726		1PE
504858-BU-4	LASALLE PARISH LA HOSP SVC DIST 2 77	05/01/2002	MATURED		100,000	100,000	95,830	100,000	100,000	0	0	0	0	2,875		6*
546267-CH-6	LOUISIANA HSG FIN AGY MULTI FAM 92 B	04/15/2002	CALLED @ 100.00		22,000	22,000	22,000	22,000	0	0	0	0	0	1,103		1
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1	06/01/2002	CALLED @ 100.00000000		90,000	90,000	90,000	90,000	0	0	0	0	0	4,129		1PE
546395-PH-1	LOUISIANA PUB FAC OUR LADY MED 93 FEB	05/31/2002	Various		26,520,000	26,000,000	26,138,580	26,033,808	(3,470)	0	0	486,192	486,192	792,466		1PE
54640A-5L-0	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01	04/03/2002	E BOND TRADE		562,793	540,000	577,168	574,978	(80)	0	0	(12,184)	(12,184)	5,025		1PE
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01	06/05/2002	Various		552,448	525,000	556,017	554,281	(424)	0	0	(1,833)	(1,833)	9,133		1PE
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01	05/29/2002	PNC SECURITIES CORPORATION		261,300	250,000	262,738	262,020	(181)	0	0	(720)	(720)	4,448		1PE
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01	05/10/2002	PRAGER MCCARTHY & SEALY		233,163	225,000	234,833	234,322	(99)	0	0	(1,159)	(1,159)	3,413		1PE
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A	06/13/2002	LEHMAN BROTHERS INC		99,927	100,000	97,984	97,989	5	0	0	1,938	1,938	1,438		1PE
54640A-6S-4	LOUISIANA PUB FAC TULANE UNIV 02A	06/06/2002	Various		5,765,193	6,000,000	5,755,620	5,756,236	395	0	0	8,956	8,956	55,674		1PE
54640A-7G-9	LOUISIANA PUB FAC TULANE UNIV 02B	04/09/2002	WILEY BROTHERS		973,140	1,000,000	985,740	985,776	11	0	0	(12,636)	(12,636)	4,861		1PE
546395-UV-4	LOUISIANA PUB FACS AUTH HOSP REV	05/21/2002	Various		2,014,735	1,850,000	1,970,842	1,925,734	(1,089)	0	0	89,001	89,001	33,985		1PE
546395-UX-0	LOUISIANA PUB FACS AUTH HOSP REV	06/07/2002	Various		821,221	750,000	795,555	782,332	(401)	0	0	38,889	38,889	14,682		1PE
546395-VT-8	LOUISIANA PUB FACS AUTH HOSP REV	05/15/2002	Various		1,770,196	1,645,000	1,722,776	1,697,359	(592)	0	0	72,838	72,838	28,580		1PE
546395-VU-5	LOUISIANA PUB FACS AUTH HOSP REV	05/15/2002	Various		485,151	450,000	467,838	462,669	(151)	0	0	22,482	22,482	8,312		1PE
546415-QL-7	LOUISIANA ST G O SER 2002 A	06/28/2002	PRAGER MCCARTHY & SEALY		463,475	450,000	457,821	457,651	(128)	0	0	5,824	5,824	7,563		1PE
546415-QN-3	LOUISIANA ST G O SER 2002 A	06/19/2002	Various		607,959	600,000	603,276	603,210	(49)	0	0	4,749	4,749	9,569		1PE
546415-QQ-6	LOUISIANA ST G O SER 2002 A	05/15/2002	Various		7,581,363	7,695,000	7,685,304	7,685,367	42	0	0	(104,005)	(104,005)	101,242		1PE
546405-AK-7	LOUISIANA ST OFFICE FACS CORP LSE 99A	06/28/2002	GMS GROUP		137,513	125,000	126,354	126,078	(29)	0	0	11,434	11,434	2,330		1PE
647634-6X-7	NEW ORLEANS LA CTFS INDBT 2000	06/24/2002	E BOND TRADE		1,184,310	1,095,000	1,111,107	1,108,190	(259)	0	0	76,120	76,120	31,341		1PE
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000	05/15/2002	E BOND TRADE		219,783	200,000	217,286	217,182	(104)	0	0	2,601	2,601	4,690		1PE
647634-6Z-2	NEW ORLEANS LA CTFS INDBT 2000	05/30/2002	Various		1,604,702	1,450,000	1,517,991	1,509,147	(575)	0	0	95,554	95,554	33,727		1PE
647634-7A-6	NEW ORLEANS LA CTFS INDBT 2000	05/06/2002	E BOND TRADE		314,133	285,000	298,378	296,872	(85)	0	0	17,260	17,260	9,176		1PE
64763F-DF-3	NEW ORLEANS LA G O 2002 REF	05/15/2002	Various		99,563	100,000	98,008	98,014	6	0	0	1,549	1,549	0		1PE
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002	05/01/2002	GMS GROUP		101,160	100,000	99,500	99,500	0	0	0	1,660	1,660	2,751		1PE
647638-LZ-6	NEW ORLEANS LA HOME MTG AUTH SGL B1	06/01/2002	CALLED @ 100.00000000		70,000	70,000	70,000	70,000	0	0	0	0	0	2,800		1PE
647638-MD-4	NEW ORLEANS LA HOME MTG AUTH SGL FAM	06/01/2002	CALLED @ 100.00000000		75,000	75,000	75,000	75,000	0	0	0	0	0	2,868		1PE
686655-BW-0	ORLEANS PARISH LA LAW ENFORCE G O 2001	06/19/2002	PRAGER MCCARTHY & SEALY		466,646	450,000	456,300	455,699	(97)	0	0	10,947	10,947	6,042		1PE
686655-BX-8	ORLEANS PARISH LA LAW ENFORCE G O 2001	05/17/2002	PRAGER MCCARTHY & SEALY		907,914	890,000	895,482	894,985	(61)	0	0	12,929	12,929	9,715		1PE
793572-PM-4	ST TAMMANY PARISH LA SD NO 12 G O 02	05/23/2002	PRAGER MCCARTHY & SEALY		101,265	100,000	101,413	101,396	(17)	0	0	(131)	(131)	806		1PE
793572-PN-2	ST TAMMANY PARISH LA SD NO 12 G O 02	06/19/2002	PRAGER MCCARTHY & SEALY		985,932	980,000	986,889	986,845	(44)	0	0	(914)	(914)	4,389		1PE
793572-PP-7	ST TAMMANY PARISH LA SD NO 12 G O 02	04/17/2002	PRAGER MCCARTHY & SEALY		2,869,776	2,880,000	2,884,464	2,884,447	(17)	0	0	(14,671)	(14,671)	8,400		1PE
Total LOUISIANA					58,953,156	57,937,000	58,321,396	58,111,875	92,353	0	0	841,280	841,280	1,226,256	XXX	XXX
MAINE																
560425-GN-4	MAINE HLTH & HIGHER EDL FACS AUTH 01A	05/21/2002	MORGAN STANLEY DEAN WITTER		874,484	875,000	858,008	858,343	47	0	0	16,141	16,141	18,247		1PE
Total MAINE					874,484	875,000	858,008	858,343	47	0	0	16,141	16,141	18,247	XXX	XXX
MARYLAND																
059148-C7-9	BALTIMORE CNTY MD MTG LOCH RAVEN 95A	06/20/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000	0	0	0	0	0	10,712		1PE
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING	05/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	0	0	0	0	0	4,000		1
57419N-EG-5	MARYLAND CMNTY DEV ADM HSG RSD 2000H	06/24/2002	CALLED @ 100.00000000		355,000	355,000	355,000	355,000	0	0	0	0	0	2,635		1PE

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

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574203-KB-0	MARYLAND DEPT OF TRANSN CONS 2002	04/09/2002	LEGG MASON		10,756,897	9,925,000	10,952,138	10,935,799	(2,259)	0	0	(178,902)	(178,902)	103,870		1PE
57420N-AF-8	MARYLAND ECONOMIC DEV CORP LUTHERAN	04/01/2002	CALLED @ 100.00		20,000	20,000	19,878	19,881	0	0	0	119	119	724		2
57419J-7N-7	MARYLAND ST COMMUNITY DEVELOPMENT ADMINISTRATION HOUSING	06/24/2002	CALLED @ 100.00000000		615,000	615,000	615,000	615,000	0	0	0	0	0	10,378		1PE
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE INTL 02B	04/29/2002	PRAGER MCCARTHY & SEALY		107,287	100,000	104,320	104,295	(25)	0	0	2,992	2,992	1,327		1PE
Total MARYLAND					12,129,184	11,290,000	12,321,336	12,304,975	(2,284)	0	0	(175,791)	(175,791)	133,645	XXX	XXX
MASSACHUSETTS																
100882-AB-5	BOSTON MA INDL SEW FAC HARBOR ELEC CO	05/15/2002	MATURED		845,000	845,000	840,775	845,000	126	0	0	0	0	29,998		2PE
575827-KG-4	MASSACHUSETTS G O CONS LOAN 1997 C	05/16/2002	FIDELITY CAPITAL MARKETS		1,005,280	1,000,000	1,002,930	1,002,918	(12)	0	0	2,362	2,362	15,278		1PE
575827-TW-0	MASSACHUSETTS G O CONS LOAN 1999 B	06/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,618,533	1,575,000	1,587,537	1,587,376	(161)	0	0	31,157	31,157	47,254		1PE
575827-3X-6	MASSACHUSETTS G O CONS LOAN 2001 C	06/18/2002	FLEET SECURITIES		354,290	315,000	350,699	348,392	(697)	0	0	5,898	5,898	9,960		1PE
57585K-CH-9	MASSACHUSETTS HLTH ED PARTNERS 99B	06/10/2002	DAIN RAUSCHER INCORPORATED		245,075	250,000	233,918	234,625	65	0	0	10,450	10,450	5,906		1PE
575765-UR-1	MASSACHUSETTS MUN WHSL ELEC NUC #3 01A	06/12/2002	PRAGER MCCARTHY & SEALY		644,478	600,000	642,438	639,537	(979)	0	0	4,940	4,940	13,569		1PE
Total MASSACHUSETTS					4,712,655	4,585,000	4,658,296	4,657,848	(1,658)	0	0	54,807	54,807	121,966	XXX	XXX
MICHIGAN																
251144-CE-9	DETROIT MI ECON DEV RES RECOVERY 01 A	04/22/2002	PRAGER MCCARTHY & SEALY		201,833	200,000	200,000	200,000	0	0	0	1,833	1,833	4,129		1PE
251093-RS-1	DETROIT MI G O 1997-B REF	06/21/2002	E BOND TRADE		523,880	500,000	514,215	512,096	(361)	0	0	11,784	11,784	30,900		1PE
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR	06/24/2002	PRAGER MCCARTHY & SEALY		99,350	100,000	97,828	97,852	9	0	0	1,498	1,498	2,506		1PE
314567-EV-6	FENTON MI AREA PUB SCH G O 1998	06/07/2002	Various		1,018,200	1,000,000	989,220	991,031	95	0	0	27,169	27,169	28,267		1PE
391689-CM-6	GREATER DETROIT MI RES RECV REF 96 A	06/18/2002	Various		1,085,406	950,000	1,092,339	1,036,916	(2,297)	0	0	48,490	48,490	27,708		1PE
421560-HM-8	HAZEL PARK MI SCH DIST G O 2002	06/19/2002	Various		210,772	200,000	206,968	206,938	(30)	0	0	3,834	3,834	1,056		1PE
483224-JA-0	KALAMAZOO MI CITY SCH DIST G O 2001	04/30/2002	PRAGER MCCARTHY & SEALY		261,268	250,000	257,928	257,474	(54)	0	0	3,794	3,794	8,581		1PE
483224-JB-8	KALAMAZOO MI CITY SCH DIST G O 2001	06/21/2002	Various		1,703,144	1,650,000	1,689,336	1,687,134	(228)	0	0	16,010	16,010	55,674		1PE
510336-LX-6	LAKE ORION MI CMNTY SCH DIST G O 00 B	04/18/2002	Various		0	0	0	0	0	0	0	0	0	0		1PE
59455R-TM-8	MICHIGAN MUN BD AUTH CLEAN WTR 2001	04/25/2002	LEHMAN BROTHERS INC		626,119	600,000	625,104	623,736	(160)	0	0	2,383	2,383	262,514		1PE
594614-DM-8	MICHIGAN ST BLDG AUTH REV 1996 I FACS	05/29/2002	E BOND TRADE		549,424	500,000	545,260	529,009	(610)	0	0	20,415	20,415	17,232		1PE
594614-FW-4	MICHIGAN ST BLDG AUTH REV 1997 CIBS	06/25/2002	Various		1,158,735	1,100,000	1,095,259	1,096,372	51	0	0	62,363	62,363	34,555		1PE
594614-HX-0	MICHIGAN ST BLDG AUTH REV 1998 I FACS	04/24/2002	LEHMAN BROTHERS INC		535,670	500,000	509,345	508,004	(69)	0	0	27,666	27,666	14,145		1PE
594636-LL-4	MICHIGAN ST COMPREHENSIVE TRANS 1992B	06/14/2002	CALLED @ 102.00000000		2,805,000	2,750,000	2,736,360	2,744,081	208	0	0	60,919	60,919	95,792		1PE
594622-AM-4	MICHIGAN ST COP 525 REDEVCO 2000	05/21/2002	LEHMAN BROTHERS INC		104,235	100,000	98,678	98,830	13	0	0	5,405	5,405	2,403		1PE
59465E-PT-4	MICHIGAN ST HOSP FIN DETROIT MED 97A	05/21/2002	Various		10,794,392	11,000,000	10,952,700	10,955,828	99	0	0	(161,435)	(161,435)	133,634		1PE
594695-E9-5	MICHIGAN ST TRUNK LINE FUND 2001A	04/23/2002	SALOMON SMITH BARNEY		4,930,297	5,115,000	5,009,017	5,010,803	176	0	0	(80,505)	(80,505)	124,323		1PE
594692-Y4-1	MICHIGAN STRTGC FND ALPENA HOTEL 1992	06/03/2002	CALLED @ 101		4,474,300	4,430,000	4,430,000	4,430,000	0	0	0	44,300	44,300	101,890		2
594692-2Y-0	MICHIGAN STRTGC FND PETOSKEY HOTEL 92	06/03/2002	CALLED @ 101		4,474,300	4,430,000	4,430,000	4,430,000	0	0	0	44,300	44,300	101,890		2
776134-LH-9	ROMEO MI CMNTY SD BLDG G O 2000	05/07/2002	LEHMAN BROTHERS INC		211,468	200,000	199,670	199,707	3	0	0	11,761	11,761	5,248		1PE
776134-LJ-5	ROMEO MI CMNTY SD BLDG G O 2000	04/25/2002	LEHMAN BROTHERS INC		627,368	600,000	593,802	594,399	33	0	0	32,969	32,969	14,847		1PE
780486-EQ-5	ROYAL OAK MI HOSP FIN WM BEAUMONT 01M	05/01/2002	Various		9,488,073	9,650,000	9,254,350	9,258,262	433	0	0	229,811	229,811	240,647		1PE
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001	06/10/2002	PRAGER MCCARTHY & SEALY		218,252	200,000	211,574	210,771	(182)	0	0	7,481	7,481	6,784		1PE
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A	05/07/2002	LEHMAN BROTHERS INC		205,484	200,000	193,092	194,273	38	0	0	11,211	11,211	4,638		1PE
951452-LE-9	WEST BLOOMFIELD MI SCH DIST REF 01	06/05/2002	E BOND TRADE		1,145,268	1,150,000	1,118,467	1,119,398	117	0	0	25,870	25,870	31,341		1PE
Total MICHIGAN					47,452,238	47,375,000	47,050,511	46,992,914	(2,716)	0	0	459,324	459,324	1,350,702	XXX	XXX
MINNESOTA																
094806-BB-1	BLOOMINGTON MN HSG HAMPSHIRE HILLS 98B	06/01/2002	CALLED @ 100		135,000	135,000	135,000	135,000	0	0	0	0	0	5,396		3
122479-EH-7	BURNSVILLE MN HSG SOUTHWIND VLLG 98B	06/01/2002	CALLED @ 100		95,000	95,000	95,000	95,000	0	0	0	0	0	3,798		3
23410P-AP-5	DAKOTA CNTY MN COMMONS ON MARICE 99A1	05/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	1,632	0	0	0	0	2,274		4
465468-BB-1	ITASCA CNTY MN ISD NO 318 G O 2001	05/16/2002	Various		459,141	450,000	450,720	450,678	(5)	0	0	8,463	8,463	5,903		1PE

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

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60374A-M8-9	MINNEAPOLIS MN G O VAR PURP 2000 B	06/11/2002	Various		1,496,429	1,450,000	1,480,537	1,476,788	(204)	0	0	19,641	19,641	27,714		1PE
60378P-AX-0	MINNEAPOLIS MN SGL FAM GNMA PHASE V 95	04/01/2002	CALLED @ 100.00		235,000	235,000	239,143	237,701	0	0	0	(2,701)	(2,701)	7,633		1PE
603792-KE-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00	06/28/2002	Various		477,481	450,000	453,303	452,780	(72)	0	0	24,701	24,701	8,347		1PE
603792-KF-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00	06/28/2002	Various		630,426	600,000	600,804	600,682	(13)	0	0	29,744	29,744	9,458		1PE
603792-KG-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00	05/03/2002	E BOND TRADE		209,152	200,000	198,722	198,848	9	0	0	10,304	10,304	2,694		1PE
603792-KN-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00	04/19/2002	SALOMON SMITH BARNEY		1,281,193	1,250,000	1,234,050	1,234,858	36	0	0	46,335	46,335	15,192		1PE
603789-K6-4	MINNEAPOLIS MN SPL SCH DIST NO1 G O 01	06/06/2002	Various		3,054,804	2,900,000	3,085,484	3,071,067	(4,205)	0	0	(16,263)	(16,263)	51,353		1PE
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B	06/05/2002	PRAGER MCCARTHY & SEALY		390,276	355,000	379,914	377,926	(412)	0	0	12,350	12,350	9,016		1PE
603823-YP-4	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13	06/13/2002	E BOND TRADE		836,587	790,000	828,513	810,936	(752)	0	0	25,651	25,651	15,432		1PE
603823-YQ-2	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13	06/18/2002	FIDELITY CAPITAL MARKETS		345,241	325,000	341,578	334,972	(401)	0	0	10,268	10,268	7,361		1PE
604128-M5-4	MINNESOTA ST G O VAR PURP 1998 REF NOV	05/10/2002	Various		6,006,856	5,800,000	6,025,910	6,018,101	(2,372)	0	0	(11,245)	(11,245)	293,194		1PE
604152-AA-6	MINNESOTA ST HIGHER ED	06/27/2002	DAIN RAUSCHER INCORPORATED		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	6,414		1PE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C	05/31/2002	CALLED @ 100.00000000		2,060,000	2,060,000	2,060,000	2,060,000	0	0	0	0	0	53,646		1PE
665444-EQ-4	NORTHERN MUN PWR AGY MINN ELEC SYS REV	04/10/2002	HOWE BARNES		1,224,392	1,165,000	1,210,854	1,184,055	(257)	0	0	40,337	40,337	17,669		1PE
665444-ER-2	NORTHERN MUN PWR AGY MINN ELEC SYS REV	05/01/2002	PIPER JAFFRAY INC		540,135	500,000	528,645	514,105	(343)	0	0	26,030	26,030	9,549		1PE
770264-M7-1	ROBBINSDALE MN ISD NO 281 G O 2001	04/15/2002	Various		1,298,260	1,250,000	1,294,925	1,290,268	(133)	0	0	7,993	7,993	12,191		1PE
778102-E5-8	ROSEVILLE MN ISD NO 623 G O 2001A	06/04/2002	PRAGER MCCARTHY & SEALY		203,818	200,000	200,000	200,000	0	0	0	3,818	3,818	3,014		1PE
Total MINNESOTA					23,144,190	22,375,000	23,008,102	22,908,763	(7,491)	0	0	235,427	235,427	567,249	XXX	XXX
MISSISSIPPI																
605343-Y2-2	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B	04/30/2002	PRAGER MCCARTHY & SEALY		527,290	520,000	510,546	510,945	38	0	0	16,344	16,344	8,783		1PE
605343-Y3-0	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B	05/02/2002	Various		3,070,803	3,045,000	3,006,998	3,007,874	91	0	0	62,929	62,929	54,858		1PE
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99	05/10/2002	E BOND TRADE		106,352	100,000	104,773	104,466	(48)	0	0	1,886	1,886	1,861		1PE
605579-3Y-5	MISSISSIPPI ST G O REF SER 02A	05/10/2002	PRAGER MCCARTHY & SEALY		109,442	100,000	107,255	107,103	(64)	0	0	2,339	2,339	1,568		1PE
Total MISSISSIPPI					3,813,886	3,765,000	3,729,573	3,730,388	17	0	0	83,498	83,498	67,070	XXX	XXX
MISSOURI																
09604Q-AA-1	BLUE SPRINGS MO INDL AUTUMN PL 94A	04/01/2002	DIRECT		5,047,000	4,900,000	4,900,000	4,900,000	0	0	0	147,000	147,000	144,397		4
467574-JQ-3	JACKSON CNTY MO SD 58 G O CENTER 2001	05/03/2002	PRAGER MCCARTHY & SEALY		248,573	240,000	243,586	243,243	(31)	0	0	5,329	5,329	2,233		1PE
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001	05/21/2002	STIFEL NICOLAUS & CO, INC		400,312	400,000	397,184	397,307	15	0	0	3,005	3,005	4,611		1PE
467578-AP-5	JACKSON CNTY MO SPL TRUMAN MED 01A	05/14/2002	STIFEL NICOLAUS & CO, INC		102,266	100,000	100,000	100,000	0	0	0	2,266	2,266	2,283		1PE
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01	04/10/2002	PRAGER MCCARTHY & SEALY		131,518	125,000	128,773	128,529	(12)	0	0	2,988	2,988	1,806		1PE
485052-PN-8	KANSAS CITY MO MUN ASSIST CORP 01 A	05/23/2002	E BOND TRADE		431,532	415,000	416,428	416,350	(13)	0	0	15,183	15,183	4,505		1PE
60635H-PR-4	MISSOURI HLTH & ED SSM HLTH 1998A	06/04/2002	Various		7,706,241	7,025,000	7,251,135	7,196,619	(5,426)	0	0	509,622	509,622	198,497		1PE
60635R-A6-4	MISSOURI HLTH & ED ST LUKES HOSP 01	06/25/2002	PRAGER MCCARTHY & SEALY		755,717	750,000	737,565	737,818	51	0	0	17,899	17,899	39,094		1PE
606901-ZB-5	MISSOURI HLTH & ED WEBSTER UNIV 2001	05/20/2002	Various		625,224	615,000	615,000	615,000	0	0	0	10,224	10,224	19,211		1PE
60635N-JL-1	MISSOURI HSG DEV COMMN MTG SGL FAM 99C1	06/01/2002	Various		220,000	220,000	220,000	220,000	0	0	0	0	0	2,776		1PE

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606906-CH-6	MISSOURI ST ENVIR PCR THOMAS HILL 96	06/27/2002	Various		2,324,795	2,100,000	2,266,824	2,200,996	(4,478)	0	0	123,799	123,799	63,760		1PE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV	06/01/2002	CALLED @ 100.00000000		175,000	175,000	175,000	175,000	0	0	0	0	0	1,938		1PE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV	06/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000	0	0	0	0	0	1,693		1PE
676195-EU-0	O FALLON MO COP SER 2002	05/21/2002	RAYMOND JAMES & ASSOCIATES, INC.		491,340	500,000	492,500	492,569	35	0	0	(1,229)	(1,229)	7,708		1PE
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01	04/03/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		245,230	250,000	248,363	248,406	1	0	0	(3,176)	(3,176)	11,431		1PE
841438-CC-6	SOUTHEAST MO ST UNIV SYS FACS REF 01	06/07/2002	PRAGER MCCARTHY & SEALY		99,441	100,000	98,323	98,365	11	0	0	1,076	1,076	7,462		1PE
851016-AG-0	SPRINGFIELD MO PUB UTIL COP LSE 01	05/23/2002	PRAGER MCCARTHY & SEALY		102,790	100,000	99,255	99,298	7	0	0	3,492	3,492	2,349		1PE
851016-AJ-4	SPRINGFIELD MO PUB UTIL COP LSE 01	06/12/2002	Various		1,198,271	1,155,000	1,151,443	1,151,613	34	0	0	46,658	46,658	30,475		1PE
851016-AK-1	SPRINGFIELD MO PUB UTIL COP LSE 01	05/23/2002	E BOND TRADE		281,394	275,000	271,785	271,920	23	0	0	9,474	9,474	6,799		1PE
791638-RC-5	ST LOUIS MO ARPT REV ARPT DEV PROG 01A	06/28/2002	PRAGER MCCARTHY & SEALY		485,919	480,000	480,000	480,000	0	0	0	5,919	5,919	2,418		1
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00	05/02/2002	LOOP CAPITAL MARKETS		49,867	100,000	42,153	45,548	252	0	0	4,319	4,319	0		1PE
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00	05/22/2002	Various		934,214	2,150,000	794,705	858,768	3,514	0	0	75,446	75,446	0		1PE
939299-BX-0	WASHINGTON MO SCH DIST PUB BLDG CORP 01	04/18/2002	LOOP CAPITAL MARKETS		423,604	400,000	431,760	430,477	(205)	0	0	(6,873)	(6,873)	3,778		1PE
939299-BY-8	WASHINGTON MO SCH DIST PUB BLDG CORP 01	04/10/2002	PRAGER MCCARTHY & SEALY		105,152	100,000	107,213	106,946	(30)	0	0	(1,794)	(1,794)	833		1PE
Total MISSOURI					22,730,400	22,820,000	21,813,992	21,759,770	(6,250)	0	0	970,629	970,629	560,055	XXX	XXX
MONTANA																
612125-3W-2	MONTANA BRD HSG SGL FAM 1995 SER A-2	06/01/2002	CALLED @ 100.00000000		545,000	545,000	545,681	545,352	(10)	0	0	(352)	(352)	17,848		1
612125-8V-9	MONTANA BRD HSG SGL FAM 1997 SER A-2	06/01/2002	CALLED @ 100.00000000		595,000	595,000	599,004	597,720	(51)	0	0	(2,720)	(2,720)	18,297		1PE
612130-CV-4	MONTANA HIGHER ED STUDENT LOAN 1992A	06/01/2002	CALLED @ 100.00000000		345,000	345,000	345,000	345,000	0	0	0	0	0	12,157		1PE
61212R-GR-1	MONTANA HOUSING SINGLE FAMILY AMT	06/01/2002	CALLED @ 100.00000000		100,000	100,000	100,000	100,000	0	0	0	0	0	2,999		1PE
61212R-FF-8	MONTANA ST BRD HSG AMT-SINGLE FAMILY	06/01/2002	CALLED @ 100.00000000		315,000	315,000	315,000	315,000	0	0	0	0	0	10,164		1PE
Total MONTANA					1,900,000	1,900,000	1,904,686	1,903,072	(61)	0	0	(3,072)	(3,072)	61,465	XXX	XXX
NEBRASKA																
239298-AL-6	DAWSON CNTY NE PUB PWR ELEC 01	06/13/2002	E BOND TRADE		313,368	300,000	304,893	304,333	(158)	0	0	9,035	9,035	5,125		1PE
239298-AM-4	DAWSON CNTY NE PUB PWR ELEC 01	06/06/2002	E BOND TRADE		568,717	550,000	555,352	554,756	(157)	0	0	13,960	13,960	8,861		1PE
239298-AN-2	DAWSON CNTY NE PUB PWR ELEC 01	06/06/2002	Various		553,812	540,000	541,728	541,540	(48)	0	0	12,273	12,273	8,408		1PE
259219-FN-8	DOUGLAS CNTY NE G O 2001 B	06/28/2002	PRAGER MCCARTHY & SEALY		1,374,468	1,300,000	1,359,761	1,355,090	(901)	0	0	19,378	19,378	30,621		1PE
259219-FP-3	DOUGLAS CNTY NE G O 2001 B	06/27/2002	PRAGER MCCARTHY & SEALY		371,553	350,000	364,480	363,281	(365)	0	0	8,272	8,272	49,201		1PE
259219-FR-9	DOUGLAS CNTY NE G O 2001 B	06/19/2002	HUTCHINSON SHOCKEY ERLEY & CO		2,140,454	2,035,000	2,086,547	2,082,852	(1,053)	0	0	57,601	57,601	53,419		1PE
259345-LC-8	DOUGLAS CNTY NE SD NO 54 RALSTON 01	06/21/2002	PRAGER MCCARTHY & SEALY		356,475	350,000	348,005	348,061	15	0	0	8,414	8,414	14,370		1PE
287742-HP-8	ELKHORN NE RURAL PUB PWR DIST ELEC 01	06/11/2002	E BOND TRADE		1,040,285	1,000,000	1,016,630	1,015,394	(163)	0	0	24,891	24,891	8,764		1PE
385640-FA-0	GRAND ISLAND NE ELEC SYS REV 2001	05/28/2002	PRAGER MCCARTHY & SEALY		106,204	100,000	103,355	102,973	(70)	0	0	3,231	3,231	1,399		1PE
418604-DM-3	HASTINGS NE ELEC SYS REF 01	06/28/2002	SALOMON SMITH BARNEY		280,742	275,000	274,021	274,065	10	0	0	6,677	6,677	76		1PE
513886-LR-0	LANCASTER CNTY NE BRYANLGH MED CTR 01A	04/01/2002	LOOP CAPITAL MARKETS		491,575	500,000	490,355	490,460	1	0	0	1,115	1,115	28,648		1PE
639683-3S-8	NEBRASKA PUB PWR DIST GEN REV 98A	04/23/2002	E BOND TRADE		370,706	350,000	369,530	368,242	(159)	0	0	2,464	2,464	5,870		1PE
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C	04/03/2002	E BOND TRADE		534,575	500,000	531,180	530,038	(74)	0	0	4,537	4,537	5,025		1PE
854743-AC-5	STANTON CNTY NE PCR NUCOR CORP 1978	05/01/2002	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	41,406		1
Total NEBRASKA					9,752,933	9,400,000	9,595,836	9,581,084	(3,121)	0	0	171,849	171,849	261,194	XXX	XXX
NEVADA																
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B	06/21/2002	PRAGER MCCARTHY & SEALY		395,943	400,000	400,888	400,834	(11)	0	0	(4,891)	(4,891)	8,450		1PE
181054-G9-2	CLARK CNTY NV SCH DIST G O BLDG 97 B	05/28/2002	Various		917,239	900,000	921,231	920,653	(305)	0	0	(3,414)	(3,414)	18,878		1PE
181054-M8-7	CLARK CNTY NV SCH DIST REF SER 1999	05/03/2002	PRAGER MCCARTHY & SEALY		253,080	250,000	251,865	251,623	(20)	0	0	1,457	1,457	4,965		1PE
641459-J2-9	NEVADA G O CAP IMPT 1998 B JULY	06/24/2002	STONE & YOUNGBERG		256,905	250,000	247,765	247,885	28	0	0	9,020	9,020	32,154		1PE
641459-RT-1	NEVADA G O MUN BOND BANK PROJ 57-64 97A	04/10/2002	SOUTHWEST SECURITIES, INC.		4,697,010	4,500,000	4,528,170	4,523,702	(134)	0	0	173,308	173,308	28,188		1PE
641459-TC-6	NEVADA G O MUN BOND BANK PROJ 57-64 97A	06/18/2002	PRAGER MCCARTHY & SEALY		2,233,937	2,200,000	2,205,082	2,203,463	(109)	0	0	30,474	30,474	35,689		1PE
641459-R9-5	NEVADA G O UNIV SYS PROJ 1998 A OCT	06/13/2002	PRAGER MCCARTHY & SEALY		102,788	100,000	99,898	99,903	1	0	0	2,885	2,885	1,903		1PE
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E	04/01/2002	CALLED @ 100.00000000		340,000	340,000	340,000	340,000	0	0	0	0	0	10,408		1PE
641270-5Z-2	NEVADA HSG DIV SGL FAM PROG 94C-1	04/01/2002	CALLED @ 100.00000000		270,000	270,000	270,000	270,000	0	0	0	0	0	8,772		1PE
641270-SE-4	NEVADA HSG DIV SGL FAM PROG REF 86A	04/01/2002	CALLED @ 100.00000000		495,000	495,000	491,288	494,510	0	0	0	490	490	19,553		1PE

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641270-VQ-3	NEVADA HSG DIV SGL FAM PROG SER 88 A3	04/01/2002	CALLED @ 100.00000000		120,000	120,000	119,550	119,757	0	0	0	243	243	4,859		1
641270-L2-7	NEVADA HSG DIV SGL FAM PROG SER 91 A2	04/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000	0	0	0	0	0	5,722		1PE
641271-DY-4	NEVADA HSG DIV SGL FAM PROG SER 95A-1	04/01/2002	CALLED @ 100.00000000		190,000	190,000	190,000	190,000	0	0	0	0	0	6,127		1PE
641271-FC-0	NEVADA HSG DIV SGL FAM PROG SER 95B-1	04/01/2002	CALLED @ 100.00000000		395,000	395,000	395,000	395,000	0	0	0	0	0	12,439		1PE
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A	06/27/2002	PRAGER MCCARTHY & SEALY		503,415	500,000	488,980	489,074	45	0	0	14,341	14,341	73		1PE
940855-BE-8	WASHOE CNTY NEV SALES TAX REV	06/05/2002	Various		649,414	665,000	654,932	655,476	33	0	0	(6,062)	(6,062)	20,307		1PE
Total NEVADA					11,964,730	11,720,000	11,749,648	11,746,879	(473)	0	0	217,852	217,852	218,488	XXX	XXX
NEW HAMPSHIRE																
64468C-AV-6	NEW HAMPSHIRE 5.45% PCR NH PUB SVC 01C	05/23/2002	MORGAN STANLEY DEAN WITTER		511,760	500,000	500,000	500,000	0	0	0	11,760	11,760	13,485		1PE
644657-DA-3	NEW HAMPSHIRE BD BK PINKERTON ACDY 01A	05/02/2002	PRAGER MCCARTHY & SEALY		104,358	100,000	99,899	99,904	1	0	0	4,454	4,454	2,167		1PE
644657-DB-1	NEW HAMPSHIRE BD BK PINKERTON ACDY 01A	04/04/2002	E BOND TRADE		259,248	255,000	253,131	253,207	2	0	0	6,041	6,041	4,533		1PE
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02	04/10/2002	Various		591,739	600,000	595,536	595,546	1	0	0	(3,807)	(3,807)	5,965		1PE
644614-BV-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01	05/21/2002	Various		5,922,735	6,075,000	5,931,023	5,931,565	236	0	0	(8,830)	(8,830)	105,906		1PE
644686-NX-1	NEW HAMPSHIRE HSG FIN SGL FAM MTG 89A	06/28/2002	CALLED @ 100.00000000		275,000	275,000	275,000	275,000	0	0	0	0	0	7,902		1PE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D	04/25/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	1,865		1PE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D	06/28/2002	CALLED @ 100.00000000		695,000	695,000	695,000	695,000	0	0	0	0	0	16,070		1PE
644693-DB-6	NEW HAMPSHIRE ST TPK SYS REV REF 92	04/01/2002	CALLED @ 102.00000000		5,100,000	5,000,000	4,906,250	4,938,753	0	0	0	161,247	161,247	150,000		1PE
Total NEW HAMPSHIRE					13,554,840	13,595,000	13,350,838	13,383,975	240	0	0	170,866	170,866	307,893	XXX	XXX
NEW JERSEY																
246348-BY-1	DELAWARE RIV PORT AUTH NJ PORT DIST 01A	04/09/2002	GMS GROUP		5,537,062	5,185,000	5,601,511	5,593,199	(1,187)	0	0	(56,137)	(56,137)	99,055		1PE
246348-BZ-8	DELAWARE RIV PORT AUTH NJ PORT DIST 01A	04/11/2002	Various		3,345,631	3,125,000	3,370,719	3,366,276	(765)	0	0	(20,645)	(20,645)	60,940		1PE
621800-AB-7	MOUNT LAUREL TWP NJ MUN UTIL AUTH	06/15/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	2,850		1
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH	06/15/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	2,539		1
64579E-5J-1	NEW JERSEY HLTH ATLANTIC CITY MED 02	06/01/2002	MORGAN STANLEY DEAN WITTER		0	0	0	0	0	0	0	0	0	0		1PE
64579E-FG-6	NEW JERSEY HLTH CARE KIMBALL MED 98	05/16/2002	SALOMON SMITH BARNEY		3,373,039	3,265,000	3,406,440	3,296,552	(3,837)	0	0	76,487	76,487	63,486		1PE
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C	06/21/2002	PRAGER MCCARTHY & SEALY		312,993	300,000	300,000	300,000	0	0	0	12,993	12,993	3,255		1PE
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C	05/21/2002	Various		1,217,332	1,200,000	1,200,000	1,200,000	0	0	0	17,332	17,332	7,673		1PE
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C	05/14/2002	PRAGER MCCARTHY & SEALY		101,786	100,000	100,000	100,000	0	0	0	1,786	1,786	606		1PE
646107-S9-4	NEW JERSEY HSG MTG FIN MULTI 2002 C	05/23/2002	PRAGER MCCARTHY & SEALY		102,092	100,000	100,000	100,000	0	0	0	2,092	2,092	784		1PE
646131-BB-7	NEW JERSEY TRANSIT CAP GRANT ANTIC 00B	06/25/2002	E BOND TRADE		1,268,321	1,150,000	1,198,979	1,189,720	(1,329)	0	0	78,601	78,601	24,246		1PE
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B	06/12/2002	PRAGER MCCARTHY & SEALY		444,422	400,000	446,448	443,263	(1,057)	0	0	1,158	1,158	5,454		1PE
646135-XG-3	NEW JERSEY TRANSN TR FD AUTH 01C	06/19/2002	Various		5,405,618	4,860,000	5,371,175	5,351,844	(9,339)	0	0	53,774	53,774	141,149		1PE
646135-XK-4	NEW JERSEY TRANSN TR FD AUTH 01C	04/18/2002	PRAGER MCCARTHY & SEALY		220,330	200,000	219,540	219,105	(98)	0	0	1,225	1,225	4,339		1PE
646135-HE-6	NEW JERSEY TRANSN TR FD AUTH 96B	06/05/2002	Various		4,754,530	4,475,000	4,442,780	4,447,016	246	0	0	307,514	307,514	96,881		1PE
968206-GP-1	WILDWOOD NJ WTR & GEN	05/01/2002	MATURED		50,000	50,000	49,337	50,000	50,000	0	0	0	0	1,525		6*
Total NEW JERSEY					26,308,155	24,585,000	25,981,928	25,831,975	32,634	0	0	476,179	476,179	514,781	XXX	XXX
NEW MEXICO																
013518-P4-1	ALBUQUERQUE NM G O GEN PURP 2001A	06/12/2002	PRAGER MCCARTHY & SEALY		211,834	200,000	211,760	210,814	(229)	0	0	1,020	1,020	4,250		1PE
647353-AQ-4	NEW MEXICO ST HWY COMMN TAX 02A SR SUB	04/01/2002	STIFEL NICOLAUS & CO, INC		104,960	100,000	104,698	104,454	(8)	0	0	506	506	1,292		1PE
Total NEW MEXICO					316,794	300,000	316,458	315,268	(238)	0	0	1,526	1,526	5,542	XXX	XXX
NEW YORK																
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97	06/15/2002	SCHEDULED REDEMPTION		130,860	130,860	130,860	130,860	0	0	0	0	0	1,849		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)
356082-DF-1	FREDONIA NY CENTRAL SCH DIST G O 2001	04/10/2002	GMS GROUP		100,666	100,000	99,443	99,450	1	0	0	1,216	1,216	1,861		1PE
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY 97	04/15/2002	SCHEDULED REDEMPTION		174,368	174,368	174,368	174,368	0	0	0	0	0	10,030		1
542690-BE-1	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A	04/03/2002	Various		10,722,704	10,850,000	10,895,245	10,892,455	(66)	0	0	(169,752)	(169,752)	189,315		1PE
542690-HZ-8	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B	04/15/2002	J. P. MORGAN SECURITIES, INC.		16,962,240	16,000,000	16,859,220	16,565,182	(4,899)	0	0	397,058	397,058	437,778		1PE
542690-JF-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B	06/25/2002	GOLDMAN, SACHS & CO.		433,100	400,000	426,588	426,115	(473)	0	0	6,985	6,985	5,017		1PE
542690-JH-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B	05/20/2002	E BOND TRADE		1,890,003	1,790,000	1,777,705	1,780,309	82	0	0	109,694	109,694	57,882		1PE
542690-JK-9	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B	06/21/2002	LEHMAN BROTHERS INC.		533,760	500,000	500,535	500,458	(11)	0	0	33,302	33,302	31,678		1PE
649667-KF-8	NEW YORK NY G O FISCAL 1998 SER B	04/08/2002	J. P. MORGAN SECURITIES, INC.		2,205,980	2,000,000	2,203,900	2,130,484	(606)	0	0	75,496	75,496	23,333		1PE
64966A-Y4-1	NEW YORK NY G O FISCAL 2002 SER A-1 SUB	06/10/2002	LOOP CAPITAL MARKETS		11,568,370	11,000,000	11,786,610	11,747,230	(12,881)	0	0	(178,860)	(178,860)	356,125		1PE
64966A-Y6-6	NEW YORK NY G O FISCAL 2002 SER A-1 SUB	06/10/2002	LOOP CAPITAL MARKETS		9,428,940	9,000,000	9,588,600	9,562,611	(8,503)	0	0	(133,671)	(133,671)	291,375		1PE
649716-AS-6	NEW YORK NY TRANSITIONAL FIN AUTH 98 A	04/17/2002	E BOND TRADE		486,058	475,000	460,394	462,009	40	0	0	24,049	24,049	4,420		1PE
649716-GN-1	NEW YORK NY TRANSITIONAL FIN AUTH 99 A	04/16/2002	E BOND TRADE		158,963	150,000	148,146	148,328	5	0	0	10,635	10,635	3,369		1PE
649716-GQ-4	NEW YORK NY TRANSITIONAL FIN AUTH 99 A	05/20/2002	E BOND TRADE		103,948	100,000	99,145	99,258	6	0	0	4,690	4,690	2,676		1PE
64983W-W6-9	NEW YORK ST DORM BROOKDALE HOSP 98J	04/24/2002	FLEET SECURITIES		427,208	400,000	389,876	392,416	108	0	0	34,792	34,792	4,214		1PE
649834-H5-0	NEW YORK ST DORM E HORTON HOSP GNMA	06/25/2002	SCHEDULED REDEMPTION		81,321	81,321	81,321	81,321	0	0	0	0	0	951		1PE
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1	05/29/2002	E BOND TRADE		1,845,869	1,750,000	1,802,605	1,800,687	(402)	0	0	45,182	45,182	30,715		1PE
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1	04/30/2002	E BOND TRADE		1,223,104	1,150,000	1,179,463	1,178,512	(217)	0	0	44,592	44,592	20,667		1PE
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF	06/25/2002	LEHMAN BROTHERS INC.		213,134	200,000	204,276	203,163	(83)	0	0	9,971	9,971	3,768		1PE
649837-L2-5	NEW YORK ST DORM PRESBYTERIAN 98	05/28/2002	ADVEST INC		1,636,595	1,500,000	1,637,610	1,632,997	(2,211)	0	0	3,598	3,598	24,292		1PE
649837-L6-6	NEW YORK ST DORM PRESBYTERIAN 98	06/27/2002	ADVEST INC		2,218,100	2,000,000	2,192,660	2,185,656	(4,520)	0	0	32,444	32,444	46,139		1PE
649837-5L-1	NEW YORK ST DORM WYCKOFF MED 98H	04/23/2002	FLEET SECURITIES		209,206	200,000	209,034	202,995	(111)	0	0	6,211	6,211	2,169		1PE
649850-AT-1	NEW YORK ST ENVIR FAC WTR PLN SER 90A	06/15/2002	MATURED		1,000,000	1,000,000	996,669	1,000,000	98	0	0	0	0	36,500		1PE
649850-AW-4	NEW YORK ST ENVIR FAC WTR PLN SER 90A	06/15/2002	CALLED @ 100.00000000		1,540,000	1,540,000	1,519,487	1,528,017	278	0	0	11,983	11,983	57,750		1PE
649787-GR-3	NEW YORK ST G O BDS 1997	06/05/2002	CIBC WORLD MARKETS		1,029,670	1,000,000	1,016,100	1,015,938	(162)	0	0	13,732	13,732	7,639		1PE
649787-LS-5	NEW YORK ST G O BDS 1998 F REF	06/04/2002	Various		5,057,714	4,710,000	4,953,224	4,950,489	(4,999,209)	0	0	107,225	107,225	0		1PE
649868-RK-4	NEW YORK ST HSG FIN AGY GREENBURGH	05/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	3,020		1PE
649868-6Z-4	NEW YORK ST HSG FIN NURSE HOME 98A	06/24/2002	Various		587,531	555,000	555,000	555,000	0	0	0	32,531	32,531	15,335		1PE
649868-7A-8	NEW YORK ST HSG FIN NURSE HOME 98A	06/06/2002	CALLED @ 100.00000000		180,000	180,000	180,000	180,000	0	0	0	0	0	4,996		1PE
649868-7B-6	NEW YORK ST HSG FIN NURSE HOME 98A	06/06/2002	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	0	0	0	0	0	2,945		1PE
649876-DW-6	NEW YORK ST LOC GOVT ASSIST CORP 91D	04/01/2002	CALLED @ 102.00000000		6,120,000	6,000,000	5,925,402	5,975,750	0	0	0	144,250	144,250	202,500		1
649876-DY-2	NEW YORK ST LOC GOVT ASSIST CORP 91D	04/01/2002	CALLED @ 102.00000000		12,240,000	12,000,000	11,951,500	11,970,735	0	0	0	269,265	269,265	420,000		1
649885-TR-1	NEW YORK ST MTG AGY MTG FIFTEENTH 1993	04/01/2002	SCHEDULED REDEMPTION		2,364,375	2,364,375	2,364,375	2,364,375	0	0	0	0	0	97,494		1PE
650017-HB-5	NEW YORK ST THRUWAY LOC HWY BRDG SVC97	04/05/2002	PRAGER MCCARTHY & SEALY		4,029,174	3,815,000	4,033,104	3,962,070	(545)	0	0	67,105	67,105	102,147		1PE
68257A-AH-7	ONEIDA SR CTZN HSG DEV CORP NY SER 79	04/01/2002	MATURED		165,000	165,000	165,000	165,000	0	0	0	0	0	6,600		2
Total NEW YORK					97,252,959	93,465,924	96,692,465	96,249,237	(5,034,282)	0	0	1,003,722	1,003,722	2,506,548	XXX	XXX
NORTH CAROLINA																
120518-BJ-3	BUNCOMBE CNTY NC CTFS PARTN 1998	05/16/2002	ADVEST INC		1,045,950	1,000,000	1,029,390	1,008,760	(763)	0	0	37,190	37,190	23,611		1PE
120518-BK-0	BUNCOMBE CNTY NC CTFS PARTN 1998	06/18/2002	Various		1,375,233	1,285,000	1,324,912	1,301,190	(1,369)	0	0	74,043	74,043	38,058		1PE
230582-BE-7	CUMBERLAND CNTY NC COPS CIVIC CTR 98	06/04/2002	E BOND TRADE		325,114	300,000	310,155	306,486	(176)	0	0	18,628	18,628	7,568		1PE
312805-BV-5	FAYETTEVILLE NC PUB WKS COMMN REF 93	06/27/2002	PRAGER MCCARTHY & SEALY		200,502	200,000	199,026	199,117	17	0	0	1,385	1,385	3,193		1PE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP	04/15/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	267		1PE
657902-RE-4	NORTH CAROLINA MED CARE NOVANT HEALTH 98A	04/24/2002	E BOND TRADE		1,295,610	1,215,000	1,257,063	1,239,088	(383)	0	0	56,522	56,522	35,058		1PE
65820H-JT-1	NORTH CAROLINA MED CARE REX HLTH 98	06/27/2002	Various		823,121	760,000	797,544	782,560	(605)	0	0	40,560	40,560	29,846		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)
65820H-JU-8	NORTH CAROLINA MED CARE REX HLTH 98	06/03/2002	Various		650,190	600,000	629,730	619,389	(343)	0	0	30,801	30,801	14,418		1PE
658256-CC-4	NORTH CAROLINA ST G O CLEAN WTR 1999	06/24/2002	PRAGER MCCARTHY & SEALY		1,074,410	1,000,000	1,052,710	1,047,152	(943)	0	0	27,258	27,258	28,611		1PE
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A	04/05/2002	E BOND TRADE		100,967	100,000	102,376	102,291	(4)	0	0	(1,324)	(1,324)	2,490		1PE
751093-BM-6	RALEIGH NC COP EQUIP ACQUISITION 2001	05/23/2002	FLEET SECURITIES		261,703	250,000	257,998	254,787	(494)	0	0	6,915	6,915	6,181		1PE
751093-BN-4	RALEIGH NC COP EQUIP ACQUISITION 2001	06/27/2002	LOOP CAPITAL MARKETS		160,805	150,000	155,790	154,006	(398)	0	0	6,799	6,799	4,395		1PE
Total NORTH CAROLINA					7,348,604	6,895,000	7,151,694	7,049,827	(5,461)	0	0	298,776	298,776	193,697	XXX	XXX
NORTH DAKOTA																
658887-RV-8	NORTH DAKOTA HSG FIN AGY SGL FAM 90B	04/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	477		1PE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV	04/01/2002	CALLED @ 100.00000000		30,000	30,000	30,000	30,000	0	0	0	0	0	431		1PE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENCY MTG REVENUE	04/01/2002	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	0	0	0	0	0	231		1PE
Total NORTH DAKOTA					70,000	70,000	70,000	70,000	0	0	0	0	0	1,138	XXX	XXX
OHIO																
137087-FK-3	CANAL WINCHESTER OH LOC SCH DIST GO 98	05/23/2002	PRAGER MCCARTHY & SEALY		2,017,740	2,000,000	2,000,000	2,000,000	0	0	0	17,740	17,740	52,411		1PE
186398-FQ-1	CLEVELAND OH PUB PWR SYS 2001 REF	05/28/2002	PRAGER MCCARTHY & SEALY		108,710	100,000	109,303	108,751	(124)	0	0	(41)	(41)	107,632		1PE
186432-UQ-1	CLEVELAND OH WTRWKS IMPT REF SER 98I	06/12/2002	Various		1,070,004	1,050,000	1,046,514	1,046,707	28	0	0	23,297	23,297	22,694		1PE
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A	06/11/2002	FIDELITY CAPITAL MARKETS		110,304	100,000	103,190	102,560	(48)	0	0	7,744	7,744	1,818		1PE
232265-L2-2	CUYAHOGA CNTY OH HOSP UNIV HOSP 96A	06/07/2002	Various		1,217,347	1,130,000	1,237,305	1,180,211	(2,764)	0	0	37,136	37,136	24,752		1PE
26371G-DP-2	DUBLIN OH CITY SCH DIST CAP APPREC 97	05/31/2002	PRAGER MCCARTHY & SEALY		695,844	1,000,000	582,500	679,136	4,318	0	0	16,708	16,708	0		1PE
353179-AP-9	FRANKLIN CNTY OH MTG OH CTR LIBR CORP	06/01/2002	CALLED @ 100.00000000		130,000	130,000	130,000	130,000	0	0	0	0	0	4,873		1
388568-EQ-6	GRANVILLE OH SCH DIST G O IMPT 2001	05/21/2002	PRAGER MCCARTHY & SEALY		487,435	500,000	487,245	487,467	53	0	0	(32)	(32)	16,181		1PE
388568-ER-4	GRANVILLE OH SCH DIST G O IMPT 2001	05/23/2002	PRAGER MCCARTHY & SEALY		5,131,000	5,000,000	5,116,800	5,110,996	(1,441)	0	0	20,004	20,004	181,806		1PE
430416-EM-5	HIGHLAND OH LOC SCH DIST SCH IMPT 01	05/03/2002	E BOND TRADE		537,800	500,000	533,920	532,352	(374)	0	0	5,448	5,448	15,903		1PE
430416-EN-3	HIGHLAND OH LOC SCH DIST SCH IMPT 01	06/26/2002	Various		754,059	700,000	747,530	745,421	(659)	0	0	8,638	8,638	16,862		1PE
430416-EP-8	HIGHLAND OH LOC SCH DIST SCH IMPT 01	06/07/2002	Various		1,815,127	1,690,000	1,800,830	1,796,291	(1,576)	0	0	18,837	18,837	42,853		1PE
430416-EQ-6	HIGHLAND OH LOC SCH DIST SCH IMPT 01	06/04/2002	PRAGER MCCARTHY & SEALY		926,284	870,000	917,598	915,630	(704)	0	0	10,655	10,655	22,419		1PE
430416-EU-7	HIGHLAND OH LOC SCH DIST SCH IMPT 01	05/28/2002	PRAGER MCCARTHY & SEALY		102,383	100,000	101,890	101,816	(25)	0	0	567	567	2,500		1PE
430416-EZ-6	HIGHLAND OH LOC SCH DIST SCH IMPT 01	04/11/2002	PRAGER MCCARTHY & SEALY		2,263,867	2,300,000	2,257,841	2,258,231	44	0	0	5,636	5,636	43,125		1PE
431621-HT-1	HILLIARD OH SCH DIST G O 2001 B	06/19/2002	E BOND TRADE		258,167	250,000	252,138	252,036	(24)	0	0	6,130	6,130	9,147		1PE
542042-CG-9	LONDON OH CITY SCH DIST CONSTR IMPT 01	06/28/2002	Various		537,149	500,000	540,765	538,744	(531)	0	0	(1,595)	(1,595)	16,261		1PE
543583-FF-0	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A	04/23/2002	STIFEL NICOLAUS & CO, INC		190,864	200,000	191,908	191,993	10	0	0	(1,129)	(1,129)	5,974		1PE
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B	06/28/2002	Various		1,949,995	1,910,000	1,909,129	1,909,205	5	0	0	40,790	40,790	29,738		1PE
613549-CU-6	MONTGOMERY CNTY OHIO REV	04/12/2002	E BOND TRADE		106,337	100,000	103,392	102,258	(13)	0	0	4,079	4,079	1,889		1PE
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF	05/28/2002	PRAGER MCCARTHY & SEALY		108,989	100,000	106,974	106,856	(92)	0	0	2,133	2,133	2,750		1PE
655660-FM-5	NORDONIA HILLS OH LOC SCH DIST IMPT 00	06/06/2002	PRAGER MCCARTHY & SEALY		206,170	200,000	204,748	204,472	(62)	0	0	1,698	1,698	34,365		1PE
67755A-J5-3	OHIO ST BLDG AUTH ADMIN BLDG 99A	05/20/2002	E BOND TRADE		1,334,783	1,250,000	1,300,450	1,282,373	(460)	0	0	52,410	52,410	35,560		1PE
67755A-D4-2	OHIO ST BLDG AUTH JUV CORR BLDG 99B	06/10/2002	PRAGER MCCARTHY & SEALY		587,683	545,000	583,423	568,132	(922)	0	0	19,551	19,551	23,709		1PE
677518-ZN-5	OHIO ST G O INFRAST IMPT BDS 2000	04/05/2002	PRAGER MCCARTHY & SEALY		3,287,910	3,000,000	3,326,340	3,300,388	(815)	0	0	(12,478)	(12,478)	33,063		1PE
677597-YL-4	OHIO ST PUB FACS HIGHER ED SER II 97A	06/06/2002	Various		5,217,265	5,000,000	5,208,900	5,183,901	(6,511)	0	0	33,364	33,364	152,264		1PE
677597-D8-6	OHIO ST PUB FACS HIGHER ED SER II 98A	06/04/2002	Various		2,373,882	2,275,000	2,220,832	2,230,422	513	0	0	143,460	143,460	54,229		1PE
677660-AE-2	OHIO WTR DEV AUTH DAYTON PWR & LTG 77A	04/15/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	0	0	0	0	0	1,575		2
677659-BD-5	OHIO WTR DEV FRESH WTR 1998	06/25/2002	Various		3,340,544	3,100,000	3,179,019	3,166,867	(663)	0	0	173,677	173,677	70,582		1PE
677658-6G-6	OHIO WTR DEV SAFE WTR 1997	05/28/2002	PRAGER MCCARTHY & SEALY		225,979	200,000	225,936	223,346	(504)	0	0	2,633	2,633	5,600		1PE
677660-JL-7	OHIO WTR DEV WTR PCR LN FD ST MATCH 95	05/21/2002	HUTCHINSON SHOCKEY ERLEY & CO		1,929,113	1,750,000	1,975,820	1,850,380	(4,531)	0	0	78,732	78,732	54,663		1PE
677660-MZ-2	OHIO WTR DEV WTR PCR LN FD WTR QLTY 97	06/12/2002	Various		1,770,041	1,675,000	1,690,980	1,689,007	(257)	0	0	81,035	81,035	41,889		1PE
935485-AZ-5	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	MATURED		310,000	310,000	310,000	310,000	0	0	0	0	0	11,238		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)
935485-BA-9	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	CALLED @ 100.50000000		331,650	330,000	330,000	330,000	0	0	0	1,650	1,650	11,963		1
935485-BB-7	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	CALLED @ 100.50000000		155,775	155,000	155,000	155,000	0	0	0	775	775	5,619		1
935485-BC-5	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	CALLED @ 100.50000000		180,900	180,000	180,000	180,000	0	0	0	900	900	6,525		1
935485-BD-3	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	CALLED @ 100.50000000		206,025	205,000	205,000	205,000	0	0	0	1,025	1,025	7,431		1
935485-BE-1	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	CALLED @ 100.50000000		236,175	235,000	235,000	235,000	0	0	0	1,175	1,175	8,519		1
935485-BF-8	WARREN HSG DEV CORP OH 1ST MTG	06/01/2002	CALLED @ 100.50000000		271,350	270,000	270,000	270,000	0	0	0	1,350	1,350	9,788		1
Total OHIO					42,504,649	40,930,000	41,898,219	41,700,948	(18,129)	0	0	803,701	803,701	1,190,168	XXX	XXX
OKLAHOMA																
386442-RY-5	GRAND RIVER DAM AUTH OK 2002 B	06/20/2002	E BOND TRADE		59,503	100,000	54,636	54,598	(38)	0	0	4,905	4,905	0		1PE
598291-JL-7	MIDWEST CITY OK G O UNLTD 2002	05/29/2002	E BOND TRADE		211,163	200,000	201,720	201,682	(18)	0	0	9,481	9,481	2,833		1PE
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	06/04/2002	E BOND TRADE		212,162	200,000	209,560	209,344	(142)	0	0	2,818	2,818	3,500		1PE
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	05/23/2002	PRAGER MCCARTHY & SEALY		366,488	350,000	363,024	362,795	(130)	0	0	3,693	3,693	5,076		1PE
678841-GA-9	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	06/26/2002	PRAGER MCCARTHY & SEALY		751,577	715,000	734,691	734,197	(345)	0	0	17,380	17,380	13,778		1PE
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH	04/09/2002	DAIN RAUSCHER INCORPORATED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,555		1PE
679110-CM-6	OKLAHOMA ST STUDENT LN AUTH	05/21/2002	DAIN RAUSCHER INCORPORATED		3,900,000	3,900,000	3,900,000	3,900,000	0	0	0	0	0	11,921		1
89965M-BF-3	TULSA OK CMNTY CLG REV SER 2002	06/11/2002	PRAGER MCCARTHY & SEALY		2,608,374	2,490,000	2,533,550	2,532,599	(443)	0	0	75,775	75,775	57,092		1PE
Total OKLAHOMA					9,109,267	8,955,000	8,997,181	8,995,215	(1,116)	0	0	114,052	114,052	95,756	XXX	XXX
OREGON																
179093-CC-1	CLACKAMAS CNTY OR SD NO 12 NORTH 98	06/27/2002	PRAGER MCCARTHY & SEALY		1,060,910	1,000,000	1,047,560	1,041,278	(819)	0	0	19,633	19,633	37,333		1PE
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995	05/01/2002	PRAGER MCCARTHY & SEALY		159,573	150,000	159,417	159,104	(106)	0	0	469	469	3,084		1PE
584283-CQ-6	MEDFORD OR HOSP FACS ASANTE HLTH 98A	06/19/2002	Various		1,289,782	1,205,000	1,261,888	1,237,633	(437)	0	0	52,149	52,149	12,096		1PE
584283-CR-4	MEDFORD OR HOSP FACS ASANTE HLTH 98A	06/19/2002	Various		430,794	400,000	419,232	412,063	(176)	0	0	18,731	18,731	4,506		1PE
584283-CT-0	MEDFORD OR HOSP FACS ASANTE HLTH 98A	04/10/2002	LOOP CAPITAL MARKETS		267,643	250,000	262,928	259,219	(41)	0	0	8,423	8,423	2,188		1PE
625510-GE-6	MULTNOMAH CNTY OR COPS 98	06/27/2002	E BOND TRADE		538,003	500,000	524,570	513,206	(486)	0	0	24,797	24,797	8,375		1PE
625506-JG-6	MULTNOMAH CNTY OR G O 2000 A	04/16/2002	PRAGER MCCARTHY & SEALY		322,725	300,000	320,763	318,519	(139)	0	0	4,206	4,206	11,292		1PE
625506-GS-3	MULTNOMAH CNTY OR G O ADV REF 1999	06/05/2002	PRAGER MCCARTHY & SEALY		507,140	500,000	502,670	502,280	(55)	0	0	4,860	4,860	16,427		1PE
625574-FL-7	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01	06/11/2002	PRAGER MCCARTHY & SEALY		225,963	210,000	225,093	224,323	(212)	0	0	1,640	1,640	5,179		1PE
625482-BE-3	MULTNOMAH-CLACKAMAS CNTY OR SD 10JT 98A	06/25/2002	Various		2,688,169	2,530,000	2,634,995	2,582,467	(2,027)	0	0	105,702	105,702	50,772		1PE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D	04/01/2002	CALLED @ 100.00000000		315,000	315,000	317,413	316,529	0	0	0	(1,529)	(1,529)	5,020		1PE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A	04/01/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000	0	0	0	0	0	4,805		1PE
68607V-CF-0	OREGON ST DEPT ADMIN SVCS LOTTERY 99 A	04/30/2002	E BOND TRADE		140,712	130,000	134,430	133,833	(36)	0	0	6,879	6,879	4,024		1PE
68607H-MU-7	OREGON ST DEPT OF ADMIN SVCS COP 01B	05/01/2002	PRAGER MCCARTHY & SEALY		705,044	675,000	696,641	695,090	(151)	0	0	9,955	9,955	29,370		1PE
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C	06/27/2002	E BOND TRADE		368,064	340,000	356,609	356,483	(126)	0	0	11,580	11,580	3,025		1PE
68607H-BC-9	OREGON ST DEPT OF ADMIN SVCS COP 95A	05/03/2002	Various		1,651,428	1,500,000	1,664,025	1,591,785	(2,240)	0	0	59,643	59,643	45,800		1PE
68607H-CC-8	OREGON ST DEPT OF ADMIN SVCS COP 96A	04/23/2002	MCDONALD & COMPANY		4,317,880	4,000,000	4,022,520	4,019,870	(239)	0	0	298,010	298,010	102,083		1PE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	04/01/2002	CALLED @ 100.00000000		40,000	40,000	40,000	40,000	0	0	0	0	0	615		1PE
68608R-XM-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	04/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000	0	0	0	0	0	1,875		1PE
68607F-JQ-4	OREGON ST VETERANS WELFARE SER 76A	04/01/2002	CALLED @ 100.00000000		380,000	380,000	380,000	380,000	0	0	0	0	0	11,488		1PE
735240-NK-5	PORT PORTLAND OR INTL ARPT 1998-12C	06/21/2002	E BOND TRADE		108,199	100,000	104,428	102,784	(116)	0	0	5,415	5,415	2,431		1PE
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A	04/17/2002	E BOND TRADE		115,185	110,000	110,977	110,000	0	0	0	5,185	5,185	1,628		1PE
736702-HR-5	PORTLAND OR HSG CLAY STR APTS 98A	06/26/2002	Various		1,599,643	1,590,000	1,590,000	1,590,000	0	0	0	9,643	9,643	48,705		1PE
736702-JB-8	PORTLAND OR HSG COLUMBIA STR APTS 98B	06/28/2002	BEAL, M.R., & CO		1,002,450	1,000,000	1,000,000	1,000,000	0	0	0	2,450	2,450	31,800		1PE
736742-FT-9	PORTLAND OR SWR SYS REV BDS 1997 A	06/11/2002	HOWE BARNES		6,054,449	5,890,000	5,695,611	5,720,255	2,045	0	0	334,193	334,193	157,885		1PE
794173-BE-3	SALEM-KEIZER OR SCH DIST 24J G O 1998	04/11/2002	Various		1,059,385	1,000,000	1,039,490	1,024,916	(174)	0	0	34,469	34,469	18,681		1PE
794173-BF-0	SALEM-KEIZER OR SCH DIST 24J G O 1998	06/06/2002	Various		747,257	700,000	725,683	717,241	(253)	0	0	30,016	30,016	15,265		1PE

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895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 99A	04/24/2002	GOLDMAN, SACHS & CO		161,939	150,000	153,908	153,392	(26)	0	0	8,546	8,546	2,581		1PE
938580-DP-9	WASHINGTON CNTY OR UNI SWR AGY 97A SR	04/16/2002	PRAGER MCCARTHY & SEALY		332,955	300,000	335,100	325,146	(171)	0	0	7,809	7,809	9,483		1PE
Total OREGON					27,020,290	25,695,000	26,155,950	25,957,416	(5,984)	0	0	1,062,874	1,062,874	647,816	XXX	XXX
PENNSYLVANIA																
016356-AV-9	ALIQUIPPA PA SCH BLDG AUTH REF SER 78	06/01/2002	MATURED		55,000	55,000	55,000	55,000	0	0	0	0	0	1,760		1
017285-S4-0	ALLEGHENY CNTY PA G O 1992 SER C-39	05/01/2002	CALLED @ 102.00000000		1,530,000	1,500,000	1,486,967	1,495,951	102	0	0	34,049	34,049	43,125		1
01728A-SK-3	ALLEGHENY CNTY PA HOSP DEV AUTH REV	05/22/2002	LOOP CAPITAL MARKETS		104,317	100,000	100,000	100,000	0	0	0	4,317	4,317	1,544		1PE
01728A-KS-4	ALLEGHENY CNTY PA HOSP PITTSBURGH MED	05/22/2002	PRAGER MCCARTHY & SEALY		100,455	100,000	100,000	100,000	0	0	0	455	455	2,643		1PE
017357-QZ-0	ALLEGHENY CNTY PA SANITARY AUTH SWR 00	04/10/2002	E BOND TRADE		109,451	100,000	105,288	104,149	(31)	0	0	5,302	5,302	2,140		1PE
017452-BF-9	ALLEGHENY VY PA SCH DIST 77	06/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	2,850		1
260480-AV-0	DOVER TWP PA SWR AUTH GTD SWR SER 77	05/01/2002	MATURED		25,000	25,000	25,000	25,000	0	0	0	0	0	775		1
305879-DV-7	FAIRVIEW PA SCH DIST G O 2001 B	05/03/2002	Various		5,013,852	5,090,000	5,071,422	5,071,533	38	0	0	(57,682)	(57,682)	69,291		1PE
353268-CG-8	FRANKLIN CNTY PA INDL CHAMBERSBURG 98	05/30/2002	WACHOVIA SECURITIES		533,685	500,000	518,925	510,128	(394)	0	0	23,557	23,557	10,625		1PE
600310-CA-2	MILLCREEK TWP PA SWR AUTH SWR REF 77	05/01/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	1,094		1
660065-AD-5	NORTH HUNTINGDON TWP PA MUN AUTH SWR	04/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	863		1
663147-AX-4	NORTH VERSAILLES TWP PA SAN AUTH SWR	06/15/2002	MATURED		150,000	150,000	150,000	150,000	0	0	0	0	0	4,650		1
663507-AK-7	NORTHAMPTON CNTY PA GEN PURP 01	06/24/2002	Various		2,724,756	2,750,000	2,750,000	2,750,000	0	0	0	(25,244)	(25,244)	62,096		1PE
667067-AN-2	NORTHUMBERLAND CNTY PA CAP APPREC 91	05/23/2002	Various		307,550	440,000	261,725	283,788	2,298	0	0	23,762	23,762	0		1
709144-DG-1	PENNSYLVANIA ST COP 1993 A	06/21/2002	PRAGER MCCARTHY & SEALY		101,568	100,000	100,430	100,223	(16)	0	0	1,345	1,345	2,431		1PE
717813-CF-4	PHILADELPHIA PA G O 1998 REF	06/21/2002	LEHMAN BROTHERS INC		538,640	500,000	528,365	515,998	(893)	0	0	22,642	22,642	15,346		1PE
717813-CG-2	PHILADELPHIA PA G O 1998 REF	06/10/2002	PRAGER MCCARTHY & SEALY		928,617	875,000	927,115	908,346	(623)	0	0	20,271	20,271	30,477		1PE
717813-CQ-0	PHILADELPHIA PA G O 1998 REF	05/15/2002	PRAGER MCCARTHY & SEALY		102,802	100,000	102,943	102,857	(34)	0	0	(55)	(55)	2,635		1PE
717813-EH-8	PHILADELPHIA PA G O 2001	06/03/2002	PRAGER MCCARTHY & SEALY		617,221	575,000	614,175	609,965	(386)	0	0	7,256	7,256	4,922		1PE
717813-EK-1	PHILADELPHIA PA G O 2001	05/09/2002	Various		2,122,141	2,000,000	2,124,480	2,111,192	(1,177)	0	0	10,950	10,950	16,647		1PE
717813-EW-5	PHILADELPHIA PA G O 2001	05/21/2002	LOOP CAPITAL MARKETS		2,370,785	2,500,000	2,362,175	2,364,268	318	0	0	6,517	6,517	22,986		1PE
717823-VE-5	PHILADELPHIA PA GAS WKS 98 B FIRST	06/28/2002	Various		10,737,299	11,075,000	10,658,917	10,689,976	2,037	0	0	47,322	47,322	251,410		1PE
717825-HU-0	PHILADELPHIA PA HOSP JEFFERSON 98A	06/18/2002	Various		645,374	600,000	627,324	614,968	(631)	0	0	30,406	30,406	20,274		1PE
71781Q-BR-8	PHILADELPHIA PA INDL LSE EXEMPT 2001 B	05/21/2002	LOOP CAPITAL MARKETS		2,918,683	3,000,000	2,879,820	2,880,905	404	0	0	37,778	37,778	73,707		1PE
71781Q-BS-6	PHILADELPHIA PA INDL LSE EXEMPT 2001 B	05/21/2002	Various		2,260,760	2,300,000	2,233,346	2,233,789	159	0	0	26,971	26,971	57,627		1
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A	05/29/2002	Various		5,454,462	5,350,000	5,436,349	5,434,619	(620)	0	0	19,843	19,843	100,933		1PE
717880-4Q-8	PHILADELPHIA PA SCH DIST G O 99 D REF	06/20/2002	Various		1,024,180	925,000	1,011,478	1,004,393	(1,432)	0	0	19,787	19,787	12,953		1PE
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF	06/24/2002	LOOP CAPITAL MARKETS		308,561	275,000	300,946	300,141	(458)	0	0	8,420	8,420	11,863		1PE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF	05/30/2002	PRAGER MCCARTHY & SEALY		161,126	150,000	159,105	158,873	(117)	0	0	2,253	2,253	4,353		1PE
717893-KB-6	PHILADELPHIA PA WTR & WASTEWTR 97A	04/12/2002	E BOND TRADE		161,694	150,000	153,075	152,559	(15)	0	0	9,135	9,135	1,663		1PE
721007-AP-7	PIDGEON CREEK PA SAN AUTH GTD SWR	05/01/2002	CALLED @ 100.00000000		70,000	70,000	70,000	70,000	0	0	0	0	0	2,406		1
72478P-AF-3	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99	06/11/2002	E BOND TRADE		294,475	275,000	275,187	275,161	(3)	0	0	19,314	19,314	5,115		1PE
72478P-AN-6	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99	06/12/2002	W.H. MELL ASSOCIATES INC		3,931,110	4,000,000	3,381,440	3,416,078	3,137	0	0	515,032	515,032	75,000		1PE
725209-CV-0	PITTSBURGH PA G O SER 2002 A	05/31/2002	E BOND TRADE		1,288,481	1,220,000	1,287,368	1,285,568	(718)	0	0	2,913	2,913	26,063		1PE
725276-W2-1	PITTSBURGH PA SCH DIST G O REF 02	06/27/2002	Various		2,462,455	2,250,000	2,459,295	2,454,519	(2,686)	0	0	7,936	7,936	44,573		1PE
810694-BZ-1	SCRANTON-LACKAWANNA PA HLTH WELFARE 76	04/15/2002	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	0	0	0	0	0	3,477		1PE
887736-BP-0	TIOGA CNTY PA BROAD ACRES NURSING HME	05/01/2002	MATURED		155,000	155,000	155,000	155,000	0	0	0	0	0	4,960		1
915727-GK-1	UPPER DUBLIN PA SCH AUTH SCH REV 78	05/15/2002	CALLED @ 100.00000000		10,000	10,000	10,000	10,000	0	0	0	0	0	335		1
Total PENNSYLVANIA					49,579,497	49,525,000	48,742,660	48,754,949	(1,743)	0	0	824,549	824,549	995,610	XXX	XXX
RHODE ISLAND																
76222N-BL-4	RHODE ISLAND CONS CAP DEV LN 01A	04/30/2002	Various		3,914,266	3,780,000	3,853,975	3,846,224	(394)	0	0	68,043	68,043	44,564		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)
762242-4D-4	RHODE ISLAND HLTH ED BRYANT CLG 2002 A	05/31/2002	Various		2,302,281	2,260,000	2,230,869	2,230,918	49	0	0	71,363	71,363	5,401		1PE
762242-Z5-7	RHODE ISLAND HLTH ED SCH OF DESIGN 01	05/20/2002	Various		2,879,418	2,975,000	2,968,663	2,968,732	19	0	0	(89,314)	(89,314)	79,834		1PE
762242-Z6-5	RHODE ISLAND HLTH ED SCH OF DESIGN 01	05/29/2002	Various		2,364,535	2,450,000	2,438,706	2,438,799	30	0	0	(74,264)	(74,264)	70,222		1PE
762211-PB-0	RHODE ISLAND HSG MTG HMEOWNSHP OPP 6A	04/01/2002	CALLED @ 100.00000000		3,095,000	3,095,000	3,081,444	3,084,885	0	0	0	10,115	10,115	109,873		1PE
762224-BA-0	RHODE ISLAND PLANTATION COP CENT PWR 00C	06/06/2002	FLEET SECURITIES		2,590,080	2,500,000	2,456,450	2,458,499	312	0	0	131,581	131,581	92,644		1PE
762315-AU-3	RHODE ISLAND STUDENT LOAN REF SER B	04/04/2002	CALLED @ 102.00000000		8,160,000	8,000,000	7,967,040	7,993,608	30	0	0	166,392	166,392	188,600		1
762315-AV-1	RHODE ISLAND STUDENT LOAN REF SER B	04/04/2002	CALLED @ 102.00000000		4,472,700	4,385,000	4,385,000	4,385,000	0	0	0	87,700	87,700	104,875		1
Total RHODE ISLAND					29,778,280	29,445,000	29,382,146	29,406,666	47	0	0	371,614	371,614	696,012	XXX	XXX
SOUTH CAROLINA																
198504-RL-8	COLUMBIA SC WTRWKS & SWR REF 01	06/20/2002	PRAGER MCCARTHY & SEALY		101,924	100,000	100,151	100,144	(3)	0	0	1,780	1,780	2,000		1PE
396053-CC-2	GREENVILLE CNTY SC PUB FACS COP 2001	06/19/2002	E BOND TRADE		365,351	350,000	358,334	357,886	(130)	0	0	7,465	7,465	13,772		1PE
396053-CH-1	GREENVILLE CNTY SC PUB FACS COP 2001	04/09/2002	E BOND TRADE		247,925	250,000	247,025	247,080	3	0	0	845	845	7,673		1PE
396053-CK-4	GREENVILLE CNTY SC PUB FACS COP 2001	05/30/2002	E BOND TRADE		384,468	390,000	381,674	381,820	25	0	0	2,648	2,648	13,360		1PE
396057-AB-7	GREENVILLE CNTY SC RETIREMENT FAC 91A	04/01/2002	SCHEDULED REDEMPTION		130,000	130,000	130,000	130,000	0	0	0	0	0	12,722		3
529053-ED-8	LEXINGTON CNTY SC INDL COLGATE PALMOL	05/01/2002	SCHEDULED REDEMPTION		68,184	68,184	68,089	68,184	68,184	0	0	0	0	1,074		6*
658556-BQ-7	NORTH CHARLESTON S C CTFS PARTN COPS 1	05/30/2002	E BOND TRADE		101,529	100,000	96,250	96,765	23	0	0	4,764	4,764	1,324		1PE
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A	06/25/2002	PRAGER MCCARTHY & SEALY		100,436	100,000	99,263	99,269	4	0	0	1,167	1,167	1,666		1PE
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A	06/26/2002	PRAGER MCCARTHY & SEALY		604,917	600,000	594,666	594,707	27	0	0	10,210	10,210	9,951		1PE
837107-LM-1	SOUTH CAROLINA ST G O HIGHWAY 96 A	06/11/2002	PRAGER MCCARTHY & SEALY		1,265,467	1,235,000	1,235,000	1,235,000	0	0	0	30,467	30,467	18,912		1PE
837152-EQ-6	SOUTH CAROLINA TRANSN INFRA BK 01A	06/26/2002	Various		783,950	800,000	784,648	784,749	51	0	0	(799)	(799)	31,806		1PE
846856-CS-9	SPARTANBURG CNTY SC REGL MED CTR 92B	05/10/2002	CALLED @ 102		7,140,000	7,000,000	7,399,630	7,062,778	(3,263)	0	0	77,222	77,222	81,211		1
Total SOUTH CAROLINA					11,294,149	11,123,184	11,494,729	11,158,382	64,922	0	0	135,768	135,768	195,469	XXX	XXX
SOUTH DAKOTA																
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02	05/22/2002	LOOP CAPITAL MARKETS		436,750	415,000	433,451	433,207	(244)	0	0	3,543	3,543	3,285		1PE
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02	06/21/2002	Various		691,587	700,000	674,520	674,622	102	0	0	16,965	16,965	7,695		1PE
837559-7J-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98	06/10/2002	Various		374,188	350,000	358,397	354,686	(142)	0	0	19,502	19,502	3,951		1PE
837550-5P-3	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 95A	04/01/2002	CALLED @ 100.00000000		635,000	635,000	635,000	635,000	0	0	0	0	0	16,669		1PE
83755G-NV-5	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 99G	06/04/2002	LOOP CAPITAL MARKETS		8,083,753	7,765,000	7,765,000	7,765,000	0	0	0	318,753	318,753	277,211		1PE
Total SOUTH DAKOTA					10,221,278	9,865,000	9,866,367	9,862,515	(284)	0	0	358,763	358,763	308,811	XXX	XXX
TENNESSEE																
047310-AL-1	ATHENS TN HLTH EDL FAC HOSP CORP AMER	04/01/2002	CALLED @ 100.00000000		2,025,000	2,025,000	2,012,757	2,020,971	0	0	0	4,029	4,029	64,547		1
368003-AU-3	GATLINBURG TN PUB BLDG AUTH REF 01	05/22/2002	PRAGER MCCARTHY & SEALY		1,092,960	1,000,000	1,095,960	1,087,294	(2,823)	0	0	5,666	5,666	26,550		1PE
368003-AV-1	GATLINBURG TN PUB BLDG AUTH REF 01	06/12/2002	PRAGER MCCARTHY & SEALY		882,849	800,000	881,872	876,128	(1,687)	0	0	6,721	6,721	20,468		1PE
368003-AW-9	GATLINBURG TN PUB BLDG AUTH REF 01	04/22/2002	BANC AMERICA SECURITIES		550,005	500,000	554,920	552,179	(463)	0	0	(2,174)	(2,174)	11,100		1PE
433667-CQ-3	HIXSON TN UTIL DIST WTRWKS REF & IMPT	05/01/2002	MATURED		180,000	180,000	180,000	180,000	180,000	0	0	0	0	5,940		6*
478271-DC-0	JOHNSON CITY TN HLTH MED CTR HOSP 98C	06/27/2002	Various		4,723,641	4,700,000	4,601,065	4,601,845	269	0	0	121,796	121,796	84,547		1PE
478271-FF-1	JOHNSON CITY TN HLTH MED CTR HOSP 98C	06/03/2002	Various		464,130	465,000	448,837	448,994	39	0	0	15,137	15,137	8,110		1
478271-FG-9	JOHNSON CITY TN HLTH MED CTR HOSP 98C	05/16/2002	Various		3,012,211	3,050,000	2,938,980	2,940,179	394	0	0	72,031	72,031	59,621		1
520560-AL-7	LAWRENCEBURG TN HLTH ED HOSP CORP AM	04/01/2002	CALLED @ 100.00000000		500,000	500,000	566,300	500,000	0	0	0	0	0	15,938		1

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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)
545837-AK-2	LOUDON HSG AUTH TN FIRST LIEN 1977	06/01/2002	MATURED		55,000	55,000	55,000	55,000	55,000	0	0	0	0	2,063		6*
592065-G2-6	MET NASHVILLE TN INDL ARBORS PROJ 93A	06/15/2002	SCHEDULED REDEMPTION		78,420	78,420	78,912	78,420	(334)	0	0	0	0	817		1PE
592098-ZD-2	MET NASHVILLE TN WTR & SWR SER 1998 A	04/02/2002	STEPHENS, INC		2,385,616	2,375,000	2,442,165	2,438,285	(77)	0	0	(52,669)	(52,669)	29,457		1PE
62621N-AJ-7	MUNICIPAL ENERGY ACQUISITION CORP TENN GAS REV GAS REV BDS 1999	04/22/2002	BANC AMERICA SECURITIES		507,805	500,000	495,680	497,035	30	0	0	10,770	10,770	3,094		1PE
821692-NY-2	SHELBY CNTY TN HLTH EDL METHODIST HLTH	06/24/2002	Various		650,241	600,000	644,370	622,493	(1,517)	0	0	27,748	27,748	12,925		1PE
821692-PW-4	SHELBY CNTY TN HLTH METHODIST HLTH 98	06/18/2002	Various		474,255	450,000	469,314	467,889	(397)	0	0	6,365	6,365	15,639		1PE
866412-AX-7	SUMNER CNTY TN HLTH & ED ELDERLY HSG	04/01/2002	MATURED		140,000	140,000	138,600	140,000	0	0	0	0	0	5,075		2
880557-ZD-8	TENNESSEE ST SCH BD HIGHER ED 2ND 02A	06/20/2002	E BOND TRADE		104,298	100,000	100,389	100,383	(6)	0	0	3,915	3,915	931		1PE
Total TENNESSEE					17,826,430	17,518,420	17,705,121	17,607,095	228,429	0	0	219,336	219,336	366,820	XXX	XXX
TEXAS																
023029-CK-5	AMARILLO TX HLTH BAPTIST ST ANTHONY 98	04/04/2002	LOOP CAPITAL MARKETS		460,138	435,000	455,458	446,024	(51)	0	0	14,113	14,113	6,437		1PE
023029-CL-3	AMARILLO TX HLTH BAPTIST ST ANTHONY 98	06/03/2002	Various		649,268	600,000	629,124	617,200	(437)	0	0	32,068	32,068	12,604		1PE
023029-CM-1	AMARILLO TX HLTH BAPTIST ST ANTHONY 98	06/03/2002	LOOP CAPITAL MARKETS		758,619	700,000	743,456	727,992	(637)	0	0	30,627	30,627	15,263		1PE
034843-DC-3	ANGELTON TX WTR & SWR	04/10/2002	MATURED		65,000	65,000	47,507	65,000	32	0	0	0	0	1,381		1
052474-WN-9	AUSTIN TX COMB UTIL SYS 1998 A REF	11/15/2001	CANCELLED TRADE		(265,000)	(265,000)	(268,574)	(265,000)	(265,000)	0	0	0	0	0		1PE
088354-CX-1	BEXAR CNTY TX HLTH BAPTIST HLTH 1997B	05/23/2002	PRAGER MCCARTHY & SEALY		584,412	600,000	594,594	594,808	11	0	0	(10,396)	(10,396)	158,142		1PE
088563-LM-1	BEXAR MET WTR DIST TX WTRWKS REF 1992	05/01/2002	CALLED @ 102.00000000		984,300	965,000	952,303	955,066	44	0	0	29,234	29,234	31,966		1
105911-AQ-4	BRAZOS CNTY TX HLTH FRANCISCAN 97A	06/10/2002	PRAGER MCCARTHY & SEALY		101,119	100,000	101,409	101,045	(24)	0	0	74	74	2,419		1PE
105911-AR-2	BRAZOS CNTY TX HLTH FRANCISCAN 97A	05/20/2002	PRAGER MCCARTHY & SEALY		1,243,925	1,250,000	1,252,638	1,251,943	(32)	0	0	(8,018)	(8,018)	26,502		1PE
145628-HU-0	CARROLLTON FMRS BRANCH TX ISD 2000	06/25/2002	E BOND TRADE		203,213	200,000	200,250	200,248	(2)	0	0	2,965	2,965	3,681		1PE
22025M-AA-4	CORRECTIONAL SVCS INC BEAUMONT TX 2001	06/01/2002	SCHEDULED REDEMPTION		17,844	17,844	17,844	17,844	0	0	0	0	0	347		5
234675-FF-8	DALLAS CNTY TX HSG FIN SGL FAM 88	06/01/2002	Various		80,000	80,000	79,800	79,920	2	0	0	80	80	1,462		1PE
244127-RD-0	DEER PARK TX ISD SCH BLDG BDS 1999	05/03/2002	PRAGER MCCARTHY & SEALY		88,605	100,000	85,566	85,972	54	0	0	2,633	2,633	922		1PE
280786-AH-7	EDINBURG TX CONS ISD PUB FAC CORP 98	06/21/2002	Various		778,496	725,000	750,382	738,710	(534)	0	0	39,786	39,786	11,155		1PE
280786-AN-4	EDINBURG TX CONS ISD PUB FAC CORP 98	06/12/2002	E BOND TRADE		104,963	100,000	100,000	100,000	0	0	0	4,963	4,963	1,779		1PE
346766-FT-0	FORT BEND CNTY TX UNLTD TAX ROAD 2001	05/09/2002	PRAGER MCCARTHY & SEALY		205,436	200,000	202,264	202,046	(26)	0	0	3,390	3,390	2,028		1PE
346766-FX-1	FORT BEND CNTY TX UNLTD TAX ROAD 2001	05/14/2002	PRAGER MCCARTHY & SEALY		199,970	200,000	196,634	196,769	17	0	0	3,201	3,201	2,111		1PE
358802-UX-2	FRISCO TX ISD G O SCH BLDG 2002	05/15/2002	PRAGER MCCARTHY & SEALY		147,698	150,000	149,567	149,568	1	0	0	(1,870)	(1,870)	2,078		1PE
358802-VA-1	FRISCO TX ISD G O SCH BLDG 2002	06/28/2002	Various		5,358,416	5,550,000	5,271,335	5,272,416	948	0	0	86,000	86,000	101,375		1PE
364216-AT-8	GALVESTON CNTY TX HSG FIN SGL FAM 83A	04/01/2002	MATURED		10,000	10,000	10,000	10,000	0	0	0	0	0	481		1PE
364216-AU-5	GALVESTON CNTY TX HSG FIN SGL FAM 83A	04/01/2002	CALLED @ 100.00000000		10,000	10,000	10,000	10,000	0	0	0	0	0	481		1PE
366119-JA-4	GARLAND TX CTFS OF OBLIG 2001	05/31/2002	Various		364,995	350,000	356,482	355,910	(86)	0	0	9,084	9,084	4,986		1PE
366119-JC-0	GARLAND TX CTFS OF OBLIG 2001	06/28/2002	PRAGER MCCARTHY & SEALY		518,296	500,000	501,495	501,363	(28)	0	0	16,933	16,933	9,090		1PE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 99	06/10/2002	SCHEDULED REDEMPTION		51,979	51,979	51,979	51,979	0	0	0	0	0	544		2
396748-QC-2	GREENVILLE TX WTR SWR & ELEC REV 77	04/01/2002	MATURED		70,000	70,000	68,230	70,000	0	0	0	0	0	2,100		1
39753M-AJ-7	GREGG CNTY TX HLTH FAC GOOD SHEPHERD	05/24/2002	CALLED @ 101.00000000		5,050,000	5,000,000	4,912,500	4,953,856	1,281	0	0	96,144	96,144	238,663		1PE
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A	06/10/2002	PRAGER MCCARTHY & SEALY		440,564	450,000	435,375	436,686	53	0	0	3,878	3,878	5,708		1PE
414152-NB-0	HARRIS CNTY TX HLTH MEM HERMANN 98	06/24/2002	Various		2,773,277	2,620,000	2,727,682	2,668,800	(2,582)	0	0	104,477	104,477	65,988		1PE
414152-NC-8	HARRIS CNTY TX HLTH MEM HERMANN 98	06/03/2002	Various		338,343	315,000	333,727	324,977	(352)	0	0	13,366	13,366	8,084		1PE
414152-ND-6	HARRIS CNTY TX HLTH MEM HERMANN 98	05/28/2002	E BOND TRADE		107,743	100,000	106,145	103,640	(107)	0	0	4,103	4,103	7,878		1PE
414152-NE-4	HARRIS CNTY TX HLTH MEM HERMANN 98	05/08/2002	LOOP CAPITAL MARKETS		215,288	200,000	211,832	207,649	(127)	0	0	7,639	7,639	4,725		1PE
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98	05/30/2002	LOOP CAPITAL MARKETS		108,977	100,000	105,495	104,935	(88)	0	0	4,042	4,042	18,740		1PE
414152-NM-6	HARRIS CNTY TX HLTH MEM HERMANN 98	05/09/2002	Various		2,744,215	2,800,000	2,798,264	2,798,386	4	0	0	(54,171)	(54,171)	65,756		1PE
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A	05/28/2002	Various		3,659,903	3,745,000	3,656,468	3,660,497	279	0	0	(594)	(594)	121,354		1PE

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G	06/20/2002	Various		355,880	350,000	350,497	350,483	(9)	0	0	5,397	5,397	9,525		1PE
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP	05/16/2002	PRAGER MCCARTHY & SEALY		96,821	155,000	95,692	96,642	618	0	0	179	179	0		1
442404-AW-9	HOUSTON TX INDPT SCH DIST 98B WEST SIDE	04/26/2002	LOOP CAPITAL MARKETS		304,309	340,000	239,666	289,118	1,040	0	0	15,191	15,191	0		1PE
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE	06/19/2002	LOOP CAPITAL MARKETS		660,590	975,000	497,143	610,439	6,580	0	0	50,151	50,151	0		1PE
442436-2F-7	HOUSTON TX WTR & SWR 02 JR LIEN A REF	06/28/2002	Various		6,026,390	6,250,000	5,992,188	5,993,448	992	0	0	32,942	32,942	98,969		1PE
442436-YV-7	HOUSTON TX WTR & SWR 97 JR LIEN D REF	06/28/2002	PRAGER MCCARTHY & SEALY		2,046,646	1,970,000	2,017,339	2,015,784	(673)	0	0	30,862	30,862	48,444		1PE
442436-D2-4	HOUSTON TX WTR & SWR 98 JR LIEN B REF	06/07/2002	BAIRD (ROBERT W.) & CO. INC.		4,646,144	4,340,000	4,454,012	4,433,538	(2,398)	0	0	212,606	212,606	123,765		1PE
517030-EV-0	LAREDO TX WTRWKS SYS SER 77	04/01/2002	MATURED		115,000	115,000	105,416	115,000	0	0	0	0	0	3,163		1
59871E-AA-9	MILAM, ROBERTSON, FALLS CNTIES JUVEN TX 97	06/24/2002	Various		63,828	63,828	63,828	63,828	63,828	0	0	0	0	682		6*
662835-KH-9	NORTH TX MUN WTR DIST WSTWTR 02	06/28/2002	PRAGER MCCARTHY & SEALY		104,916	100,000	100,922	100,890	(19)	0	0	4,026	4,026	2,750		1PE
734262-AV-0	PORT HOUSTON AUTH TX HARRIS CNTY REV	05/01/2002	MATURED		170,000	170,000	164,050	170,000	69	0	0	0	0	4,888		1PE
796242-HH-1	SAN ANTONIO TX ARPT SYS IMPT 2002	05/24/2002	E BOND TRADE		107,803	100,000	104,422	104,350	(62)	0	0	3,453	3,453	1,360		1PE
799204-FX-5	SAN PATRICIO TX MUN WTR DIST 1998	06/12/2002	PRAGER MCCARTHY & SEALY		400,038	400,000	400,000	400,000	0	0	0	38	38	8,681		1PE
799204-GC-0	SAN PATRICIO TX MUN WTR DIST 1998	04/19/2002	PRAGER MCCARTHY & SEALY		98,448	100,000	99,694	99,710	0	0	0	(1,262)	(1,262)	1,502		1PE
841513-AP-9	SOUTHEAST TX HSG FIN CORP SGL FAM 81A	06/01/2002	CALLED @ 100.00000000		5,000	5,000	5,000	5,000	0	0	0	0	0	344		1PE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY	04/28/2002	SCHEDULED REDEMPTION		138,841	138,841	138,841	138,841	0	0	0	0	0	2,147		1
881834-BQ-7	TEXARKANA TX HLTH FAC WADLEY REGL 97 A	04/15/2002	LOOP CAPITAL MARKETS		372,902	350,000	359,195	355,736	(33)	0	0	17,166	17,166	15,813		1PE
882117-B8-6	TEXAS A & M UNIV PERM UNIV FD	06/19/2002	Various		8,601,767	8,310,000	8,189,921	8,223,173	1,724	0	0	378,594	378,594	193,833		1PE
882751-CB-4	TEXAS ST COLLEGE STUDENT LOAN SER 91	04/01/2002	CALLED @ 100.00000000		255,000	255,000	255,000	255,000	0	0	0	0	0	9,818		1PE
88275M-GK-4	TEXAS ST PUB FIN AUTH BLDG PROJ 97	06/19/2002	E BOND TRADE		102,448	100,000	100,999	100,978	(21)	0	0	1,470	1,470	1,986		1PE
882719-ZR-1	TEXAS ST PUB FIN AUTH G O 1997 REF	06/21/2002	Various		6,991,061	6,700,000	6,788,783	6,773,812	(1,427)	0	0	217,250	217,250	268,500		1PE
882720-UL-7	TEXAS ST PUB FIN AUTH G O 2002 REF	04/24/2002	BEAR STEARNS SECURITIES CORP		25,815,883	24,310,000	25,899,874	25,876,116	(8,328)	0	0	(60,233)	(60,233)	367,775		1PE
882720-UP-8	TEXAS ST PUB FIN AUTH G O 2002 REF	05/03/2002	PRAGER MCCARTHY & SEALY		24,987,792	24,760,000	24,798,873	24,798,213	(292)	0	0	189,579	189,579	388,594		1PE
882720-UQ-6	TEXAS ST PUB FIN AUTH G O 2002 REF	05/31/2002	PRUDENTIAL SECURITIES, INCORPORATED		5,031,625	5,000,000	4,971,750	4,972,060	165	0	0	59,565	59,565	89,931		1PE
882719-W8-6	TEXAS ST WTR DEV BONDS DEDICATED 1995C	06/04/2002	ABN AMRO SECURITIES (USA) INC.		1,156,260	1,065,000	1,181,480	1,113,739	(3,956)	0	0	42,520	42,520	24,229		1PE
882797-5K-5	TEXAS TECH UNIV REV FING SYS 7TH 01	06/28/2002	Various		1,991,904	2,050,000	1,975,729	1,976,428	369	0	0	15,475	15,475	46,424		1PE
882797-5L-3	TEXAS TECH UNIV REV FING SYS 7TH 01	06/21/2002	Various		5,768,871	6,000,000	5,732,460	5,734,365	1,078	0	0	34,506	34,506	144,458		1PE
883110-AD-0	TEXSON MGMT GRP LA VILLA TX SNEAD 98	04/03/2002	Various		4,924,419	4,924,419	4,924,419	4,704,790	0	0	0	219,629	219,629	375,581		6
883110-AC-2	TEXSON MGMT GRP WESLACO TX TRAVIS HSE	04/04/2002	Various		50,000	50,000	50,000	50,000	2,230	0	0	0	0	0		6
89438M-AA-4	TRAVIS CNTY TX SUPERVSN CORR FAC DWI 97	06/01/2002	SCHEDULED REDEMPTION		25,180	25,180	25,180	25,180	0	0	0	0	0	252		1
Total TEXAS					129,645,765	127,567,090	127,929,599	127,742,911	(205,910)	0	0	1,902,854	1,902,854	3,169,642	XXX	XXX
UTAH																
45884A-JZ-7	INTERMOUNTAIN PWR AGY UT PWR SUP 98A	05/22/2002	E BOND TRADE		1,167,487	1,100,000	1,120,053	1,117,010	(133)	0	0	50,477	50,477	18,331		1PE
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY REV REV REF BDS 1996E	05/30/2002	PRAGER MCCARTHY & SEALY		227,826	200,000	233,286	222,910	(578)	0	0	4,916	4,916	5,313		1PE
795591-CU-8	SALT LAKE CITY UT MET WTR DIST 1999	04/12/2002	PRAGER MCCARTHY & SEALY		301,974	300,000	300,750	300,742	(3)	0	0	1,232	1,232	4,748		1PE
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01	06/19/2002	Various		5,810,280	6,000,000	5,749,920	5,753,858	494	0	0	56,422	56,422	82,463		1PE
795681-DC-6	SALT LAKE CNTY UT MUN BLDG AUTH 98	06/24/2002	E BOND TRADE		108,825	100,000	105,081	103,260	(132)	0	0	5,565	5,565	3,695		1PE
795681-DG-7	SALT LAKE CNTY UT MUN BLDG AUTH 98	05/30/2002	PRAGER MCCARTHY & SEALY		472,676	450,000	461,637	458,403	(144)	0	0	14,273	14,273	14,352		1PE
Total UTAH					8,089,068	8,150,000	7,970,727	7,956,183	(496)	0	0	132,885	132,885	128,901	XXX	XXX
VERMONT																
924191-JQ-3	VERMONT HSG FIN AGY HOME MTG PUR 89 A	06/01/2002	Various		1,772,900	1,765,000	1,765,000	1,765,000	0	0	0	7,900	7,900	67,511		1PE
924191-JU-4	VERMONT HSG FIN AGY HSG DEV MTG 89 A	06/15/2002	CALLED @ 100.00000000		120,000	120,000	119,400	119,709	12	0	0	291	291	4,559		1
Total VERMONT					1,892,900	1,885,000	1,884,400	1,884,709	12	0	0	8,191	8,191	72,070	XXX	XXX
VIRGINIA																
165141-CM-2	CHESAPEAKE BAY VA BRDG TUNNEL REF 01	04/02/2002	RAYMOND JAMES & ASSOCIATES, INC.		7,488,852	7,155,000	7,624,296	7,603,186	(707)	0	0	(114,333)	(114,333)	153,038		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)
303822-BH-2	FAIRFAX CNTY VA ECON DEV RES REC 98A	04/23/2002	CIBC WORLD MARKETS		15,985,606	14,890,000	16,106,513	15,614,760	(12,311)	0	0	370,846	370,846	205,668		1PE
303833-GP-6	FAIRFAX CNTY VA REDEV & HSG MULTIFAM	05/01/2002	CALLED @ 55.72000000		153,230	275,000	74,844	153,228	876	0	0	2	2	0		1PE
655864-GM-3	NORFOLK VA G O CAP IMPT REF 2002	05/31/2002	Various		1,371,020	1,295,000	1,359,491	1,358,257	(909)	0	0	12,763	12,763	21,956		1PE
928172-EP-6	VIRGINIA PUB BLDG AUTH PUB FACS 00 A	04/19/2002	DAVENPORT AND COMPANY LLC		3,130,427	2,885,000	2,839,561	2,844,778	185	0	0	285,649	285,649	36,583		1PE
92817P-ES-9	VIRGINIA RES AUTH INFRA POOLED LOAN 01D	05/16/2002	Various		1,003,732	1,000,000	1,007,270	1,007,092	(86)	0	0	(3,360)	(3,360)	21,667		1PE
Total VIRGINIA					29,132,867	27,500,000	29,011,976	28,581,301	(12,951)	0	0	551,567	551,567	438,911	XXX	XXX
WASHINGTON																
082869-JW-9	BENTON CNTY WA PUD NO 1 ELEC 01A	04/17/2002	PRAGER MCCARTHY & SEALY		2,768,912	2,670,000	2,769,404	2,766,429	(446)	0	0	2,484	2,484	58,667		1PE
223777-AJ-2	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01	06/25/2002	PRAGER MCCARTHY & SEALY		269,113	250,000	255,818	255,334	(112)	0	0	13,779	13,779	4,063		1PE
358348-AT-7	FRIDAY HBR WA PORT REV & REF 83	06/01/2002	CALLED @ 100.00000000		200,000	200,000	200,000	200,000	0	0	0	0	0	11,000		1
387892-LE-0	GRANT CNTY WA PUD 2 PRIEST RAPIDS 99A	05/21/2002	E BOND TRADE		99,244	100,000	99,750	99,770	1	0	0	(526)	(526)	2,066		1PE
389532-DE-9	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01	06/27/2002	PRAGER MCCARTHY & SEALY		1,339,872	1,265,000	1,339,319	1,331,591	(1,535)	0	0	8,281	8,281	14,714		1PE
389532-DG-4	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01	06/13/2002	Various		1,492,353	1,395,000	1,471,837	1,465,444	(1,993)	0	0	26,909	26,909	32,342		1PE
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98	06/18/2002	PRAGER MCCARTHY & SEALY		414,672	400,000	402,008	401,876	(37)	0	0	12,796	12,796	5,317		1PE
495116-GW-9	KING CNTY WA SCH DIST NO 406 TUKWILA 98	06/12/2002	PRAGER MCCARTHY & SEALY		357,015	350,000	350,350	350,296	(6)	0	0	6,718	6,718	81,377		1PE
495289-EQ-9	KING CNTY WA SWR REV 2001 REF	04/05/2002	FIRST ALBANY		9,350,900	10,000,000	9,568,100	9,569,604	161	0	0	(218,704)	(218,704)	137,500		1PE
511525-GM-3	LAKEHAVEN WA SWR DIST REV SER 1974	05/01/2002	MATURED		65,000	65,000	65,000	65,000	0	0	0	0	0	2,113		1
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001	04/12/2002	PRAGER MCCARTHY & SEALY		985,470	1,000,000	962,310	963,579	55	0	0	21,891	21,891	18,889		1PE
735439-HF-1	PORT TACOMA WA REV 1997	05/16/2002	FLEET SECURITIES		1,258,248	1,200,000	1,197,156	1,198,543	75	0	0	59,705	59,705	26,633		1
812626-JZ-3	SEATTLE WA G O LTD 2002 REF	05/13/2002	PRAGER MCCARTHY & SEALY		204,670	200,000	203,734	203,652	(35)	0	0	1,018	1,018	3,750		1PE
812626-KA-6	SEATTLE WA G O LTD 2002 REF	05/07/2002	PRAGER MCCARTHY & SEALY		101,887	100,000	101,048	101,026	(8)	0	0	861	861	1,792		1PE
812728-FG-3	SEATTLE WA WATER SYS REV 1999	06/28/2002	PRAGER MCCARTHY & SEALY		606,132	600,000	601,200	601,160	(33)	0	0	4,972	4,972	9,989		1
86386N-AJ-1	SLFA ASSN WASH ED LOANS	06/07/2002	HOUGH, WILLIAM R., & COMPANY		26,600,000	26,600,000	26,598,940	26,598,941	1	0	0	1,059	1,059	40,659		1
873519-FC-1	TACOMA WA ELEC SYS REV REF 1997	06/04/2002	Various		7,120,901	6,740,000	7,005,691	6,966,588	(4,759)	0	0	154,313	154,313	153,533		1PE
873545-DR-5	TACOMA WA SWR REV REF 1994 B	05/10/2002	PRAGER MCCARTHY & SEALY		4,388,251	3,590,000	4,647,399	4,278,900	(12,694)	0	0	109,351	109,351	128,947		1PE
939781-QR-4	WASHINGTON HIGHER ED UNIV PUGET SOUND 98	06/24/2002	E BOND TRADE		101,291	100,000	98,777	98,783	6	0	0	2,508	2,508	1,284		1PE
939780-YU-0	WASHINGTON HLTH CARE CATHOLIC HLTH 90	06/01/2002	CALLED @ 100.00000000		14,500,000	14,500,000	14,018,890	14,129,853	7,317	0	0	370,147	370,147	580,000		1
93978E-GC-0	WASHINGTON HLTH CARE MULTICARE 98	06/25/2002	LOOP CAPITAL MARKETS		2,539,126	2,390,000	2,453,885	2,421,824	(1,432)	0	0	117,302	117,302	33,897		1PE
939828-QQ-5	WASHINGTON PUB PWR SUP NUCLEAR 2 93A	05/28/2002	PRE-REFUNDING		1,046,443	1,000,000	1,057,210	1,046,443	(1,033)	0	0	0	0	0		1PE
939828-WG-0	WASHINGTON PUB PWR SUP NUCLEAR 2 93B	05/03/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		274,330	250,000	274,000	265,452	(275)	0	0	8,878	8,878	4,939		1PE
939828-WL-9	WASHINGTON PUB PWR SUP NUCLEAR 2 93B	05/08/2002	E BOND TRADE		163,028	150,000	162,459	157,220	(172)	0	0	5,808	5,808	2,956		1PE
939828-XD-6	WASHINGTON PUB PWR SUP NUCLEAR 2 96A	06/03/2002	PRAGER MCCARTHY & SEALY		280,018	250,000	280,458	270,719	(493)	0	0	9,299	9,299	6,258		1PE
93978K-KQ-0	WASHINGTON ST HSG FIN COMMN	06/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	719		1PE
939745-B3-8	WASHINGTON ST MOTOR VEH G O 1999 C	06/28/2002	Various		452,697	450,000	452,682	451,937	(62)	0	0	760	760	5,235		1PE
939745-QF-5	WASHINGTON ST VAR PURP G O SER 1998 A	04/22/2002	PRAGER MCCARTHY & SEALY		97,094	100,000	98,351	98,493	3	0	0	(1,399)	(1,399)	1,583		1PE
939745-VX-0	WASHINGTON ST VAR PURP G O SER 1999 A	04/19/2002	LOOP CAPITAL MARKETS		238,167	230,000	228,864	228,983	4	0	0	9,185	9,185	3,790		1PE
939745-7U-3	WASHINGTON ST VAR PURP G O SER 2001 C	05/06/2002	PRAGER MCCARTHY & SEALY		105,051	100,000	103,394	103,037	(30)	0	0	2,014	2,014	1,778		1PE
939745-7V-1	WASHINGTON ST VAR PURP G O SER 2001 C	06/12/2002	PRAGER MCCARTHY & SEALY		261,404	250,000	256,478	255,744	(112)	0	0	5,660	5,660	5,701		1PE
939745-7W-9	WASHINGTON ST VAR PURP G O SER 2001 C	05/22/2002	PRAGER MCCARTHY & SEALY		102,683	100,000	101,796	101,601	(24)	0	0	1,082	1,082	2,042		1PE
93974A-EQ-3	WASHINGTON ST VAR PURP G O SER 2002 A	05/20/2002	PRAGER MCCARTHY & SEALY		203,232	200,000	203,104	202,911	(36)	0	0	321	321	3,944		1PE
93974A-EZ-3	WASHINGTON ST VAR PURP G O SER 2002 A	06/28/2002	PRAGER MCCARTHY & SEALY		902,305	925,000	897,694	897,842	106	0	0	4,462	4,462	15,951		1PE
Total WASHINGTON					78,914,507	77,745,000	78,552,102	78,173,574	(17,599)	0	0	740,933	740,933	1,403,429	XXX	XXX
WEST VIRGINIA																
084239-EM-0	BERKELEY CNTY WV BRD ED PUB SCH 02	04/18/2002	PRAGER MCCARTHY & SEALY		258,010	250,000	254,933	254,867	(20)	0	0	3,143	3,143	2,847		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)
12681C-BX-1	CABELL CNTY WV BRD ED G O REF 1997	04/16/2002	CIBC WORLD MARKETS		1,398,186	1,295,000	1,346,748	1,334,084	(436)	0	0	64,102	64,102	33,238		1PE
12681C-BY-9	CABELL CNTY WV BRD ED G O REF 1997	04/16/2002	Various		1,870,275	1,750,000	1,808,135	1,791,090	(625)	0	0	79,185	79,185	44,917		1PE
447805-AY-8	HURRICANE WV SWR REV SER 1977	04/01/2002	MATURED		20,000	20,000	20,200	20,000	0	0	0	0	0	650		6*
617549-BR-0	MORGANTOWN WV SEW SYS IMPT & REF	06/01/2002	MATURED		600,000	600,000	600,000	600,000	0	0	0	0	0	33,000		1
728896-BT-7	PLEASANTS CNTY WV PCR POTOMAC ED 98D	04/15/2002	E BOND TRADE		157,257	150,000	150,938	150,585	(4)	0	0	6,672	6,672	3,270		1PE
95648M-BQ-1	WEST VIRGINIA ECON DEV CORR FAC 02B	04/18/2002	PRAGER MCCARTHY & SEALY		274,245	250,000	268,350	268,005	(85)	0	0	6,240	6,240	3,743		1PE
95648M-BR-9	WEST VIRGINIA ECON DEV CORR FAC 02B	04/18/2002	PRAGER MCCARTHY & SEALY		273,715	250,000	267,423	267,133	(72)	0	0	6,582	6,582	3,743		1PE
95648M-CA-5	WEST VIRGINIA ECON DEV CORR FAC 02B	05/15/2002	PRAGER MCCARTHY & SEALY		96,737	100,000	98,061	98,076	7	0	0	(1,339)	(1,339)	1,736		1
956489-AS-7	WEST VIRGINIA ECON WV UNIV FDTN 02B	06/28/2002	Various		2,921,134	3,000,000	2,905,590	2,906,022	367	0	0	15,112	15,112	44,660		1PE
956597-BD-9	WEST VIRGINIA ST BLDG COMMN JAIL 98A	05/16/2002	SALOMON SMITH BARNEY		1,756,678	1,700,000	1,758,327	1,714,577	(1,772)	0	0	42,101	42,101	33,056		1PE
956597-BF-4	WEST VIRGINIA ST BLDG COMMN JAIL 98A	05/16/2002	E BOND TRADE		106,076	100,000	103,779	101,869	(78)	0	0	4,207	4,207	1,944		1PE
956597-BG-2	WEST VIRGINIA ST BLDG COMMN JAIL 98A	05/16/2002	E BOND TRADE		106,793	100,000	103,580	102,042	(63)	0	0	4,751	4,751	1,944		1PE
956695-NE-6	WEST VIRGINIA WTR DEV AUTH PROG II 99A	05/16/2002	PRAGER MCCARTHY & SEALY		97,496	100,000	95,566	95,711	8	0	0	1,785	1,785	2,850		1PE
Total WEST VIRGINIA					9,936,602	9,665,000	9,781,629	9,704,062	17,227	0	0	232,539	232,539	211,599	XXX	XXX
WISCONSIN																
602248-AH-9	MILWAUKEE CNTY WI ARPT SYS 2000 A	04/05/2002	E BOND TRADE		105,800	100,000	99,482	99,561	1	0	0	6,239	6,239	1,881		1PE
602245-KH-4	MILWAUKEE CNTY WI G O CORP PURP 01 A	04/24/2002	PRAGER MCCARTHY & SEALY		102,507	100,000	101,216	101,193	(8)	0	0	1,314	1,314	5,389		1PE
602409-CG-7	MILWAUKEE WI MET SEW DIST REF 1997A	06/07/2002	Various		9,354,929	8,805,000	9,255,904	9,174,199	(6,036)	0	0	180,730	180,730	290,286		1PE
846754-ED-7	SPARTA WI AREA SCH DIST G O REF 2001	04/05/2002	PRAGER MCCARTHY & SEALY		1,322,591	1,270,000	1,349,058	1,346,139	(156)	0	0	(23,548)	(23,548)	6,879		1PE
976642-AR-9	WISCONSIN DELLS WI WTR SYS MTG	04/01/2002	MATURED		60,000	60,000	60,000	60,000	0	0	0	0	0	2,400		6*
97710N-LB-0	WISCONSIN HLTH & ED AURORA HLTH 97	05/09/2002	Various		11,279,577	11,550,000	11,413,779	11,423,497	208	0	0	(143,920)	(143,920)	118,472		1PE
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A	05/23/2002	PRAGER MCCARTHY & SEALY		196,902	200,000	197,900	197,913	8	0	0	(1,011)	(1,011)	2,349		1PE
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A	06/21/2002	PRAGER MCCARTHY & SEALY		689,861	700,000	694,414	694,440	16	0	0	(4,579)	(4,579)	8,898		1PE
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A	06/28/2002	Various		4,042,864	4,100,000	4,048,750	4,048,980	175	0	0	(6,116)	(6,116)	74,608		1PE
97710N-NN-2	WISCONSIN HLTH & ED WAUSAU HOSP 98A	06/10/2002	LOOP CAPITAL MARKETS		604,751	565,000	583,538	575,041	(381)	0	0	29,710	29,710	8,573		1PE
97710N-NP-7	WISCONSIN HLTH & ED WAUSAU HOSP 98A	04/19/2002	FLEET SECURITIES		432,884	400,000	428,060	417,162	(183)	0	0	15,722	15,722	4,217		1PE
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF	06/05/2002	PRAGER MCCARTHY & SEALY		761,844	725,000	752,992	752,602	(288)	0	0	9,243	9,243	7,785		1PE
977056-X7-0	WISCONSIN ST G O 2002 SER 1 REF	06/25/2002	PRAGER MCCARTHY & SEALY		690,077	650,000	670,709	670,316	(319)	0	0	19,761	19,761	9,921		1PE
977056-VY-3	WISCONSIN STATE HOUSING VETERANS	04/01/2002	CALLED @ 100.00000000		855,000	855,000	763,241	770,338	0	0	0	84,662	84,662	18,881		1PE
Total WISCONSIN					30,499,587	30,080,000	30,419,042	30,331,379	53,036	0	0	168,208	168,208	560,540	XXX	XXX
WYOMING																
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99	06/12/2002	PRAGER MCCARTHY & SEALY		504,540	500,000	492,790	492,855	33	0	0	11,685	11,685	14,293		1PE
638813-BJ-3	NATRONA CNTY WY HOSP WYOMING MED 98	04/18/2002	E BOND TRADE		265,565	250,000	253,698	252,340	(23)	0	0	13,225	13,225	1,319		1PE
727809-CL-7	PLATTE CNTY WY PCR BASIN ELEC 94	04/23/2002	Various		2,234,863	2,115,000	2,192,219	2,159,106	(584)	0	0	75,757	75,757	34,091		1PE
98322P-FL-8	WYOMING CMNTY DEV AUTH HSG 1996 SER 6	06/01/2002	CALLED @ 100.00000000		330,000	330,000	329,588	329,616	1	0	0	384	384	10,061		1PE
98322P-GF-0	WYOMING CMNTY DEV AUTH HSG 1997 SER 2	06/01/2002	CALLED @ 100.00000000		1,360,000	1,360,000	1,360,000	1,360,000	0	0	0	0	0	43,176		1PE
98322P-MY-2	WYOMING CMNTY DEV AUTH HSG 1999 SER 4	06/01/2002	CALLED @ 100.00000000		90,000	90,000	83,935	84,142	19	0	0	5,858	5,858	2,586		1PE
98322P-QE-2	WYOMING CMNTY DEV AUTH HSG REV AMT SER-1	06/01/2002	CALLED @ 100.00000000		275,000	275,000	275,000	275,000	0	0	0	0	0	8,522		1PE
Total WYOMING					5,059,968	4,920,000	4,987,229	4,953,060	(554)	0	0	106,908	106,908	114,048	XXX	XXX
SPECIAL REVENUE AND ASSESSMENTS UNITED STATES Other States																
312915-KZ-3	FED HOME LOAN MTG CORP 1497 D	05/01/2002	SCHEDULED REDEMPTION		608,822	608,822	599,880	608,822	333	0	0	0	0	4,610		1PE
31295X-CM-6	FED HOME LOAN MTG CORP GOLD #A01876	06/01/2002	SCHEDULED REDEMPTION		5,970	5,970	6,136	5,970	(215)	0	0	0	0	120		1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209	06/01/2002	SCHEDULED REDEMPTION		426,523	426,523	440,234	426,523	(13,451)	0	0	0	0	6,489		1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214	06/01/2002	SCHEDULED REDEMPTION		4,700	4,700	4,830	4,700	(121)	0	0	0	0	72		1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240	06/01/2002	SCHEDULED REDEMPTION		211,583	211,583	216,224	211,583	(6,536)	0	0	0	0	3,383		1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244	06/01/2002	SCHEDULED REDEMPTION		233,402	233,402	223,883	233,402	9,851	0	0	0	0	3,684		1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252	06/01/2002	SCHEDULED REDEMPTION		210,131	210,131	214,589	210,131	(4,098)	0	0	0	0	3,529		1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254	06/01/2002	SCHEDULED REDEMPTION		73,926	73,926	75,404	73,926	(1,336)	0	0	0	0	1,103		1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609	06/01/2002	SCHEDULED REDEMPTION		1,071	1,071	1,098	1,071	(26)	0	0	0	0	17		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)
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650	06/01/2002	SCHEDULED REDEMPTION		186,935	186,935	191,492	186,935	(4,499)	0	0	0	0	2,948		1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854	06/01/2002	SCHEDULED REDEMPTION		200,272	200,272	205,776	200,272	200,272	0	0	0	0	3,702		1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882	06/01/2002	SCHEDULED REDEMPTION		74,995	74,995	77,228	74,995	74,995	0	0	0	0	1,302		1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896	06/01/2002	SCHEDULED REDEMPTION		2,309	2,309	2,402	2,309	(93)	0	0	0	0	28		1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910	06/01/2002	SCHEDULED REDEMPTION		82,485	82,485	84,645	82,485	82,485	0	0	0	0	1,392		1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920	06/01/2002	SCHEDULED REDEMPTION		13,938	13,938	14,278	13,938	(337)	0	0	0	0	179		1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921	06/01/2002	SCHEDULED REDEMPTION		2,356	2,356	2,450	2,356	(95)	0	0	0	0	25		1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933	06/01/2002	SCHEDULED REDEMPTION		2,964	2,964	3,083	2,964	(119)	0	0	0	0	32		1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971	06/01/2002	SCHEDULED REDEMPTION		431,178	431,178	446,216	431,178	193,335	0	0	0	0	6,031		1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987	06/01/2002	SCHEDULED REDEMPTION		181,384	181,384	186,572	181,384	181,384	0	0	0	0	3,041		1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009	06/01/2002	SCHEDULED REDEMPTION		12,026	12,026	12,380	12,026	9,483	0	0	0	0	210		1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024	06/01/2002	SCHEDULED REDEMPTION		1,016	1,016	1,057	1,016	(41)	0	0	0	0	15		1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033	06/01/2002	SCHEDULED REDEMPTION		101,244	101,244	104,077	101,244	101,244	0	0	0	0	1,589		1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050	06/01/2002	SCHEDULED REDEMPTION		4,273,657	4,273,657	4,415,029	4,273,657	(131,893)	0	0	0	0	63,517		1
31292H-FT-6	FED HOME LOAN MTG CORP GOLD #C01078	06/01/2002	SCHEDULED REDEMPTION		88,907	88,907	91,074	88,907	(2,152)	0	0	0	0	1,425		1
31292H-FU-3	FED HOME LOAN MTG CORP GOLD #C01079	06/01/2002	SCHEDULED REDEMPTION		102,725	102,725	106,128	102,725	(3,664)	0	0	0	0	1,618		1
31292H-GC-2	FED HOME LOAN MTG CORP GOLD #C01095	06/01/2002	SCHEDULED REDEMPTION		9,125	9,125	9,287	9,125	(173)	0	0	0	0	143		1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103	06/01/2002	SCHEDULED REDEMPTION		12,000	12,000	12,357	12,000	12,000	0	0	0	0	222		1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135	06/01/2002	SCHEDULED REDEMPTION		95,965	95,965	98,825	95,965	95,965	0	0	0	0	1,667		1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152	06/01/2002	SCHEDULED REDEMPTION		1,830	1,830	1,903	1,830	(73)	0	0	0	0	23		1
31292H-JU-9	FED HOME LOAN MTG CORP GOLD #C01175	06/01/2002	SCHEDULED REDEMPTION		1,761	1,761	1,804	1,761	(43)	0	0	0	0	29		1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187	06/01/2002	SCHEDULED REDEMPTION		38,320	38,320	39,415	38,320	36,100	0	0	0	0	668		1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188	06/01/2002	SCHEDULED REDEMPTION		1,689	1,689	1,730	1,689	(41)	0	0	0	0	29		1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202	06/01/2002	SCHEDULED REDEMPTION		3,098	3,098	3,222	3,098	(124)	0	0	0	0	36		1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241	06/01/2002	SCHEDULED REDEMPTION		100,744	100,744	104,100	100,744	52,738	0	0	0	0	1,758		1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273	06/01/2002	SCHEDULED REDEMPTION		54,143	54,143	56,267	54,143	(2,123)	0	0	0	0	669		1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277	06/01/2002	SCHEDULED REDEMPTION		78,176	78,176	80,098	78,176	(1,898)	0	0	0	0	1,178		1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285	06/01/2002	SCHEDULED REDEMPTION		73,587	73,587	76,542	73,587	(2,955)	0	0	0	0	931		1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286	05/09/2002	Various		15,017,347	15,239,866	14,812,771	14,829,851	(878,523)	0	0	187,497	187,497	0		1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305	06/01/2002	SCHEDULED REDEMPTION		909	909	945	909	(36)	0	0	0	0	10		1
31292H-N3-4	FED HOME LOAN MTG CORP GOLD #C01310	06/04/2002	Various		4,742,874	4,669,511	4,698,331	4,696,143	(1,968)	0	0	46,730	46,730	331,830		1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325	06/01/2002	SCHEDULED REDEMPTION		64,794	64,794	66,689	64,794	62,383	0	0	0	0	1,063		1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329	06/01/2002	Various		262,032	262,032	268,419	262,032	(6,317)	0	0	0	0	6,302		1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345	06/01/2002	SCHEDULED REDEMPTION		532,349	532,349	545,699	532,349	(13,350)	0	0	0	0	5,988		1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369	06/01/2002	SCHEDULED REDEMPTION		197,604	197,604	203,448	197,604	197,604	0	0	0	0	3,478		1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260	06/01/2002	SCHEDULED REDEMPTION		689	689	706	689	(17)	0	0	0	0	11		1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636	06/01/2002	SCHEDULED REDEMPTION		12,041	12,041	11,612	12,041	331	0	0	0	0	168		1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107	06/01/2002	SCHEDULED REDEMPTION		5,745	5,745	5,540	5,745	193	0	0	0	0	79		1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366	06/01/2002	SCHEDULED REDEMPTION		3,996	3,996	3,853	3,996	124	0	0	0	0	54		1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120	06/01/2002	SCHEDULED REDEMPTION		14,965	14,965	14,431	14,965	430	0	0	0	0	208		1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193	06/01/2002	SCHEDULED REDEMPTION		27,894	27,894	28,671	27,894	27,894	0	0	0	0	350		1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372	06/01/2002	SCHEDULED REDEMPTION		1,765	1,765	1,808	1,765	(42)	0	0	0	0	24		1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592	06/01/2002	SCHEDULED REDEMPTION		4,820	4,820	4,663	4,820	218	0	0	0	0	46		1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495	06/01/2002	SCHEDULED REDEMPTION		21,973	21,973	21,302	21,973	612	0	0	0	0	310		1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722	06/01/2002	SCHEDULED REDEMPTION		6,549	6,549	6,349	6,549	159	0	0	0	0	115		1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188	06/01/2002	SCHEDULED REDEMPTION		9,960	9,960	9,893	9,960	67	0	0	0	0	164		1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752	06/01/2002	SCHEDULED REDEMPTION		2,794	2,794	2,775	2,794	15	0	0	0	0	45		1
31293W-6L-9	FED HOME LOAN MTG CORP GOLD #C31775	06/01/2002	SCHEDULED REDEMPTION		53,216	53,216	54,698	53,216	53,216	0	0	0	0	671		1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288	06/01/2002	SCHEDULED REDEMPTION		49,701	49,701	51,176	49,701	49,701	0	0	0	0	787		1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297	06/01/2002	SCHEDULED REDEMPTION		107,077	107,077	110,253	107,077	107,077	0	0	0	0	1,974		1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302	06/01/2002	SCHEDULED REDEMPTION		51,694	51,694	53,406	51,694	(1,746)	0	0	0	0	588		1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553	06/01/2002	SCHEDULED REDEMPTION		30,682	30,682	31,588	30,682	30,682	0	0	0	0	540		1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027	06/01/2002	SCHEDULED REDEMPTION		31,074	31,074	32,103	31,074	(1,091)	0	0	0	0	531		1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041	06/01/2002	SCHEDULED REDEMPTION		66,264	66,264	68,458	66,264	36,606	0	0	0	0	1,381		1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114	06/01/2002	SCHEDULED REDEMPTION		11,435	11,435	11,754	11,435	11,435	0	0	0	0	172		1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582	06/01/2002	SCHEDULED REDEMPTION		21,538	21,538	22,170	21,538	21,538	0	0	0	0	465		1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615	06/01/2002	SCHEDULED REDEMPTION		72	72	74	72	72	0	0	0	0	41		1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797	06/01/2002	SCHEDULED REDEMPTION		63,790	63,790	65,788	63,790	57,766	0	0	0	0	918		1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889	06/01/2002	SCHEDULED REDEMPTION		91,403	91,403	93,951	91,403	91,403	0	0	0	0	1,727		1
31294B-NZ-4	FED HOME LOAN MTG CORP GOLD #C34908	06/01/2002	SCHEDULED REDEMPTION		1,598	1,598	1,547	1,598	59	0	0	0	0	795		1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023	06/01/2002	SCHEDULED REDEMPTION		1,986	1,986	2,045	1,986	1,986	0	0	0	0	25		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)
31294B-YB-5	FED HOME LOAN MTG CORP GOLD #C35206	06/01/2002	SCHEDULED REDEMPTION		104,808	104,808	108,280	104,808	(3,393)	0	0	0	0	4,027		1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230	06/01/2002	SCHEDULED REDEMPTION		57,345	57,345	58,940	57,345	57,345	0	0	0	0	828		1
31294B-3G-8	FED HOME LOAN MTG CORP GOLD #C35299	06/01/2002	SCHEDULED REDEMPTION		6,240	6,240	6,411	6,240	6,240	0	0	0	0	193		1
31294B-4M-4	FED HOME LOAN MTG CORP GOLD #C35328	06/01/2002	SCHEDULED REDEMPTION		4,737	4,737	4,874	4,737	4,737	0	0	0	0	1,252		1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355	06/01/2002	SCHEDULED REDEMPTION		17,644	17,644	18,169	17,644	17,644	0	0	0	0	364		1
31294B-5R-2	FED HOME LOAN MTG CORP GOLD #C35356	06/01/2002	SCHEDULED REDEMPTION		16,081	16,081	16,496	16,081	16,081	0	0	0	0	202		1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362	06/01/2002	SCHEDULED REDEMPTION		97,347	97,347	99,720	97,347	(2,355)	0	0	0	0	1,349		1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512	06/01/2002	SCHEDULED REDEMPTION		84,098	84,098	86,596	84,098	84,098	0	0	0	0	1,613		1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628	06/01/2002	SCHEDULED REDEMPTION		27,351	27,351	28,068	27,351	27,351	0	0	0	0	1,639		1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659	06/01/2002	SCHEDULED REDEMPTION		74,790	74,790	76,875	74,790	74,790	0	0	0	0	1,886		1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775	06/01/2002	SCHEDULED REDEMPTION		1,128	1,128	1,155	1,128	(27)	0	0	0	0	29		1
31294C-S7-9	FED HOME LOAN MTG CORP GOLD #C35942	06/01/2002	SCHEDULED REDEMPTION		15,345	15,345	15,766	15,345	15,345	0	0	0	0	421		1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953	06/01/2002	SCHEDULED REDEMPTION		74	74	77	74	74	0	0	0	0	1		1
31294C-WR-0	FED HOME LOAN MTG CORP GOLD #C36056	06/01/2002	SCHEDULED REDEMPTION		8,757	8,757	8,968	8,757	(252)	0	0	0	0	63		1
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099	06/01/2002	SCHEDULED REDEMPTION		25,182	25,182	26,017	25,182	(902)	0	0	0	0	842		1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307	06/01/2002	SCHEDULED REDEMPTION		73,778	73,778	75,577	73,778	(1,776)	0	0	0	0	936		1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430	06/01/2002	SCHEDULED REDEMPTION		174,318	174,318	180,092	174,318	(6,456)	0	0	0	0	2,265		1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452	06/01/2002	SCHEDULED REDEMPTION		347,342	347,342	357,272	347,342	347,342	0	0	0	0	5,359		1
31294D-MN-8	FED HOME LOAN MTG CORP GOLD #C36665	06/01/2002	SCHEDULED REDEMPTION		485	485	499	485	485	0	0	0	0	9		1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002	06/01/2002	SCHEDULED REDEMPTION		3,547	3,547	3,643	3,547	3,547	0	0	0	0	52		1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171	06/01/2002	Various		47,113	47,113	48,304	47,113	20,648	0	0	0	0	165		1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232	06/01/2002	SCHEDULED REDEMPTION		5,955	5,955	6,118	5,955	5,955	0	0	0	0	83		1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311	06/01/2002	SCHEDULED REDEMPTION		35,159	35,159	36,127	35,159	35,159	0	0	0	0	722		1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418	06/01/2002	SCHEDULED REDEMPTION		17,466	17,466	16,879	17,466	409	0	0	0	0	105		1
31294E-HW-2	FED HOME LOAN MTG CORP GOLD #C37445	06/01/2002	SCHEDULED REDEMPTION		2,392	2,392	2,313	2,392	108	0	0	0	0	903		1
31294E-MX-4	FED HOME LOAN MTG CORP GOLD #C37574	06/01/2002	SCHEDULED REDEMPTION		128,107	128,107	133,151	128,107	(3,423)	0	0	0	0	2,703		1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703	06/01/2002	SCHEDULED REDEMPTION		159,447	159,447	163,870	159,447	159,447	0	0	0	0	2,864		1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836	06/01/2002	SCHEDULED REDEMPTION		42,338	42,338	43,449	42,338	42,338	0	0	0	0	723		1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871	06/01/2002	SCHEDULED REDEMPTION		56,421	56,421	58,040	56,421	42,753	0	0	0	0	870		1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914	06/01/2002	SCHEDULED REDEMPTION		30,758	30,758	31,507	30,758	(740)	0	0	0	0	744		1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920	06/01/2002	SCHEDULED REDEMPTION		32,995	32,995	33,948	32,995	32,995	0	0	0	0	716		1
31294F-DU-7	FED HOME LOAN MTG CORP GOLD #C38215	06/01/2002	SCHEDULED REDEMPTION		34,640	34,640	35,485	34,640	(834)	0	0	0	0	221		1
31294F-PP-5	FED HOME LOAN MTG CORP GOLD #C38530	06/01/2002	Various		2,537	2,537	2,599	2,537	(69)	0	0	0	0	0		1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535	06/01/2002	SCHEDULED REDEMPTION		13,379	13,379	13,736	13,379	13,379	0	0	0	0	260		1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536	06/01/2002	SCHEDULED REDEMPTION		55,812	55,812	57,404	55,812	55,812	0	0	0	0	703		1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672	06/01/2002	SCHEDULED REDEMPTION		7,010	7,010	7,197	7,010	7,010	0	0	0	0	108		1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827	06/01/2002	SCHEDULED REDEMPTION		43,300	43,300	44,735	43,300	(1,628)	0	0	0	0	1,426		1
31294G-DB-7	FED HOME LOAN MTG CORP GOLD #C39098	06/01/2002	SCHEDULED REDEMPTION		77,388	77,388	79,659	77,388	77,388	0	0	0	0	970		1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117	06/01/2002	SCHEDULED REDEMPTION		9,544	9,544	9,860	9,544	(357)	0	0	0	0	91		1
31294G-LT-9	FED HOME LOAN MTG CORP GOLD #C39338	06/01/2002	SCHEDULED REDEMPTION		48,437	48,437	49,774	48,437	48,437	0	0	0	0	612		1
31294G-LU-6	FED HOME LOAN MTG CORP GOLD #C39339	06/01/2002	SCHEDULED REDEMPTION		52	52	54	52	52	0	0	0	0	143		1
31294G-SC-9	FED HOME LOAN MTG CORP GOLD #C39515	06/01/2002	SCHEDULED REDEMPTION		96,235	96,235	95,994	96,235	303	0	0	0	0	1,952		1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755	06/01/2002	SCHEDULED REDEMPTION		24,497	24,497	25,168	24,497	24,497	0	0	0	0	468		1
31297X-AR-5	FED HOME LOAN MTG CORP GOLD #C40016	06/01/2002	SCHEDULED REDEMPTION		123	123	126	123	123	0	0	0	0	2		1
31297X-RV-8	FED HOME LOAN MTG CORP GOLD #C40500	06/01/2002	SCHEDULED REDEMPTION		2,279	2,279	2,335	2,279	(55)	0	0	0	0	29		1
31297Y-E7-3	FED HOME LOAN MTG CORP GOLD #C41058	06/01/2002	SCHEDULED REDEMPTION		50,235	50,235	51,603	50,235	50,235	0	0	0	0	631		1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495	06/01/2002	SCHEDULED REDEMPTION		200,049	200,049	205,578	200,049	180,399	0	0	0	0	3,376		1
31297Y-4H-2	FED HOME LOAN MTG CORP GOLD #C41724	06/01/2002	SCHEDULED REDEMPTION		166	166	170	166	166	0	0	0	0	90		1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726	06/01/2002	SCHEDULED REDEMPTION		52,985	52,985	54,456	52,985	52,985	0	0	0	0	955		1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796	06/01/2002	SCHEDULED REDEMPTION		7,441	7,441	7,663	7,441	7,441	0	0	0	0	94		1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826	06/01/2002	SCHEDULED REDEMPTION		9,257	9,257	9,511	9,257	9,257	0	0	0	0	176		1
31298A-EG-4	FED HOME LOAN MTG CORP GOLD #C41935	06/01/2002	SCHEDULED REDEMPTION		389	389	401	389	389	0	0	0	0	134		1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059	06/01/2002	SCHEDULED REDEMPTION		6,714	6,714	6,899	6,714	6,714	0	0	0	0	323		1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335	06/01/2002	SCHEDULED REDEMPTION		564,669	564,669	581,260	564,669	32,666	0	0	0	0	9,266		1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426	06/01/2002	SCHEDULED REDEMPTION		44,029	44,029	45,226	44,029	44,029	0	0	0	0	670		1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432	06/01/2002	SCHEDULED REDEMPTION		184,739	184,739	190,038	184,739	184,739	0	0	0	0	2,726		1
31298A-YE-7	FED HOME LOAN MTG CORP GOLD #C42509	06/01/2002	SCHEDULED REDEMPTION		19,415	19,415	19,974	19,415	19,415	0	0	0	0	631		1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536	06/01/2002	SCHEDULED REDEMPTION		13,409	13,409	13,778	13,409	13,409	0	0	0	0	201		1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537	06/01/2002	SCHEDULED REDEMPTION		8,472	8,472	8,695	8,472	8,472	0	0	0	0	121		1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539	06/01/2002	SCHEDULED REDEMPTION		28,096	28,096	28,901	28,096	28,096	0	0	0	0	358		1
31298A-ZM-8	FED HOME LOAN MTG CORP GOLD #C42548	06/01/2002	SCHEDULED REDEMPTION		28,222	28,222	29,056	28,222	(1,891)	0	0	0	0	181		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)
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048	06/01/2002	SCHEDULED REDEMPTION		96,291	96,291	99,060	96,291	96,291	0	0	0	0	1,215		1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057	06/01/2002	SCHEDULED REDEMPTION		183	183	188	183	183	0	0	0	0	102		1
31298B-MS-7	FED HOME LOAN MTG CORP GOLD #C43069	06/01/2002	SCHEDULED REDEMPTION		342,595	342,595	350,945	342,595	(8,251)	0	0	0	0	6,438		1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324	06/01/2002	SCHEDULED REDEMPTION		9,089	9,089	9,327	9,089	9,089	0	0	0	0	164		1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407	06/01/2002	SCHEDULED REDEMPTION		48,355	48,355	49,700	48,355	48,355	0	0	0	0	607		1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458	06/01/2002	SCHEDULED REDEMPTION		1,661	1,661	1,747	1,661	1,661	0	0	0	0	369		1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602	06/01/2002	SCHEDULED REDEMPTION		50,715	50,715	52,395	50,715	(1,560)	0	0	0	0	343		1
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671	06/01/2002	SCHEDULED REDEMPTION		31,883	31,883	33,164	31,883	(1,280)	0	0	0	0	500		1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722	05/01/2002	PAYDOWN		28,829	28,829	28,829	28,829	28,829	0	0	0	0	0		1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733	06/01/2002	SCHEDULED REDEMPTION		104,127	104,127	106,817	104,127	104,127	0	0	0	0	1,314		1
31298C-J5-9	FED HOME LOAN MTG CORP GOLD #C43884	06/01/2002	SCHEDULED REDEMPTION		148,460	148,460	152,718	148,460	148,460	0	0	0	0	4,458		1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930	06/01/2002	SCHEDULED REDEMPTION		3,139	3,139	3,243	3,139	(121)	0	0	0	0	32		1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962	06/01/2002	SCHEDULED REDEMPTION		130,453	130,453	134,218	130,453	130,453	0	0	0	0	2,431		1
31298C-NK-1	FED HOME LOAN MTG CORP GOLD #C43994	06/01/2002	SCHEDULED REDEMPTION		112,750	112,750	115,970	112,750	112,750	0	0	0	0	1,752		1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006	06/01/2002	SCHEDULED REDEMPTION		43,838	43,838	43,564	43,838	458	0	0	0	0	821		1
31298C-PS-2	FED HOME LOAN MTG CORP GOLD #C44033	06/01/2002	SCHEDULED REDEMPTION		148,127	148,127	152,463	148,127	148,127	0	0	0	0	2,846		1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101	06/01/2002	SCHEDULED REDEMPTION		1,493	1,493	1,532	1,493	1,493	0	0	0	0	25		1
31298C-XU-8	FED HOME LOAN MTG CORP GOLD #C44291	06/01/2002	SCHEDULED REDEMPTION		38,773	38,773	39,824	38,773	38,773	0	0	0	0	832		1
31298C-Y4-5	FED HOME LOAN MTG CORP GOLD #C44331	06/01/2002	SCHEDULED REDEMPTION		6,110	6,110	6,291	6,110	6,110	0	0	0	0	133		1
31298C-Z3-6	FED HOME LOAN MTG CORP GOLD #C44362	06/01/2002	SCHEDULED REDEMPTION		20,003	20,003	20,551	20,003	20,003	0	0	0	0	295		1
31298C-2E-8	FED HOME LOAN MTG CORP GOLD #C44373	06/01/2002	SCHEDULED REDEMPTION		49,107	49,107	50,337	49,107	49,107	0	0	0	0	1,056		1
31298C-7G-8	FED HOME LOAN MTG CORP GOLD #C44495	06/01/2002	SCHEDULED REDEMPTION		9,373	9,373	9,638	9,373	9,373	0	0	0	0	119		1
31298D-BD-8	FED HOME LOAN MTG CORP GOLD #C44536	06/01/2002	SCHEDULED REDEMPTION		48,212	48,212	49,809	48,212	(1,745)	0	0	0	0	647		1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557	06/01/2002	SCHEDULED REDEMPTION		13,892	13,892	14,304	13,892	13,892	0	0	0	0	234		1
31298D-B3-0	FED HOME LOAN MTG CORP GOLD #C44558	06/01/2002	SCHEDULED REDEMPTION		34,782	34,782	35,712	34,782	34,782	0	0	0	0	549		1
31298D-CD-7	FED HOME LOAN MTG CORP GOLD #C44568	06/01/2002	SCHEDULED REDEMPTION		79,407	79,407	81,712	79,407	79,407	0	0	0	0	2,160		1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663	06/01/2002	SCHEDULED REDEMPTION		6,366	6,366	6,577	6,366	(202)	0	0	0	0	107		1
31298D-J3-2	FED HOME LOAN MTG CORP GOLD #C44782	06/01/2002	SCHEDULED REDEMPTION		16,189	16,189	16,640	16,189	16,189	0	0	0	0	247		1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798	06/01/2002	SCHEDULED REDEMPTION		8,170	8,170	8,441	8,170	(334)	0	0	0	0	52		1
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803	06/01/2002	SCHEDULED REDEMPTION		124,253	124,253	129,215	124,253	(4,962)	0	0	0	0	1,378		1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876	06/01/2002	SCHEDULED REDEMPTION		23,944	23,944	24,638	23,944	23,944	0	0	0	0	330		1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971	06/01/2002	SCHEDULED REDEMPTION		109,620	109,620	113,919	109,620	(4,299)	0	0	0	0	897		1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998	06/01/2002	SCHEDULED REDEMPTION		6,438	6,438	6,616	6,438	6,438	0	0	0	0	113		1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037	06/01/2002	SCHEDULED REDEMPTION		14,197	14,197	14,626	14,197	14,197	0	0	0	0	448		1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199	06/01/2002	SCHEDULED REDEMPTION		8,928	8,928	9,171	8,928	8,928	0	0	0	0	343		1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212	06/01/2002	SCHEDULED REDEMPTION		120,453	120,453	123,610	120,453	120,453	0	0	0	0	2,132		1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316	06/01/2002	SCHEDULED REDEMPTION		4,586	4,586	4,712	4,586	4,586	0	0	0	0	60		1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323	06/01/2002	SCHEDULED REDEMPTION		18,666	18,666	19,184	18,666	18,666	0	0	0	0	417		1
31298D-4V-6	FED HOME LOAN MTG CORP GOLD #C45336	06/01/2002	SCHEDULED REDEMPTION		436	436	449	436	436	0	0	0	0	8		1
31298D-6M-4	FED HOME LOAN MTG CORP GOLD #C45376	06/01/2002	SCHEDULED REDEMPTION		18,159	18,159	18,760	18,159	(831)	0	0	0	0	228		1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398	06/01/2002	SCHEDULED REDEMPTION		188	188	194	188	188	0	0	0	0	4		1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470	06/01/2002	SCHEDULED REDEMPTION		12,713	12,713	13,089	12,713	(444)	0	0	0	0	163		1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639	06/01/2002	SCHEDULED REDEMPTION		40,827	40,827	41,946	40,827	40,827	0	0	0	0	571		1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759	06/01/2002	SCHEDULED REDEMPTION		38,318	38,318	39,344	38,318	38,318	0	0	0	0	1,261		1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970	06/01/2002	SCHEDULED REDEMPTION		43,736	43,736	45,017	43,736	43,736	0	0	0	0	1,453		1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001	06/01/2002	SCHEDULED REDEMPTION		1,711	1,711	1,758	1,711	1,711	0	0	0	0	584		1
31298E-VH-5	FED HOME LOAN MTG CORP GOLD #C46016	06/01/2002	SCHEDULED REDEMPTION		5,081	5,081	5,250	5,081	(200)	0	0	0	0	86		1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025	06/01/2002	SCHEDULED REDEMPTION		101,106	101,106	104,141	101,106	101,106	0	0	0	0	1,606		1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038	06/01/2002	SCHEDULED REDEMPTION		421,116	421,116	433,749	421,116	260,007	0	0	0	0	7,226		1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189	06/01/2002	SCHEDULED REDEMPTION		88,380	88,380	90,812	88,380	88,380	0	0	0	0	1,334		1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263	06/01/2002	SCHEDULED REDEMPTION		7,411	7,411	7,618	7,411	7,411	0	0	0	0	118		1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354	06/01/2002	SCHEDULED REDEMPTION		55,524	55,524	57,257	55,524	55,524	0	0	0	0	909		1
31298F-EX-6	FED HOME LOAN MTG CORP GOLD #C46450	06/01/2002	SCHEDULED REDEMPTION		222,131	222,131	229,489	222,131	(9,109)	0	0	0	0	2,690		1
31298F-FC-1	FED HOME LOAN MTG CORP GOLD #C46463	06/01/2002	SCHEDULED REDEMPTION		44,008	44,008	45,308	44,008	(2,255)	0	0	0	0	1,196		1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464	06/01/2002	SCHEDULED REDEMPTION		78,792	78,792	81,951	78,792	(3,159)	0	0	0	0	496		1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467	06/01/2002	SCHEDULED REDEMPTION		65,276	65,276	67,243	65,276	65,276	0	0	0	0	818		1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666	06/01/2002	SCHEDULED REDEMPTION		7,637	7,637	7,449	7,637	167	0	0	0	0	843		1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704	06/01/2002	SCHEDULED REDEMPTION		10,714	10,714	11,144	10,714	(430)	0	0	0	0	67		1
31298F-NZ-1	FED HOME LOAN MTG CORP GOLD #C46708	06/01/2002	SCHEDULED REDEMPTION		55,596	55,596	57,146	55,596	55,596	0	0	0	0	839		1
31298F-N4-0	FED HOME LOAN MTG CORP GOLD #C46711	06/01/2002	SCHEDULED REDEMPTION		14,419	14,419	14,897	14,419	(569)	0	0	0	0	193		1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718	06/01/2002	SCHEDULED REDEMPTION		136,547	136,547	140,469	136,547	136,547	0	0	0	0	2,061		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)
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757	06/01/2002	SCHEDULED REDEMPTION		206	206	211	206	206	0	0	0	0	344		1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811	06/01/2002	SCHEDULED REDEMPTION		3,470	3,470	3,610	3,470	(139)	0	0	0	0	49		1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812	06/01/2002	SCHEDULED REDEMPTION		3,344	3,344	3,435	3,344	3,344	0	0	0	0	74		1
31298F-TY-8	FED HOME LOAN MTG CORP GOLD #C46867	06/01/2002	SCHEDULED REDEMPTION		63,905	63,905	65,665	63,905	63,905	0	0	0	0	1,044		1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909	06/01/2002	SCHEDULED REDEMPTION		2,452	2,452	2,550	2,452	(98)	0	0	0	0	39		1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034	06/01/2002	SCHEDULED REDEMPTION		113,240	113,240	116,405	113,240	113,240	0	0	0	0	1,932		1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055	06/01/2002	SCHEDULED REDEMPTION		59,721	59,721	61,438	59,721	59,721	0	0	0	0	924		1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060	06/01/2002	SCHEDULED REDEMPTION		1,280	1,280	1,315	1,280	1,280	0	0	0	0	24		1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287	06/01/2002	SCHEDULED REDEMPTION		309,357	309,357	318,480	309,357	309,357	0	0	0	0	5,161		1
31298G-FN-5	FED HOME LOAN MTG CORP GOLD #C47373	06/01/2002	SCHEDULED REDEMPTION		27,413	27,413	27,229	27,413	183	0	0	0	0	438		1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483	06/01/2002	SCHEDULED REDEMPTION		7,733	7,733	7,989	7,733	(245)	0	0	0	0	784		1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559	06/01/2002	SCHEDULED REDEMPTION		517	517	538	517	(21)	0	0	0	0	14		1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624	06/01/2002	SCHEDULED REDEMPTION		195,714	195,714	200,901	195,714	195,714	0	0	0	0	2,724		1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749	06/01/2002	SCHEDULED REDEMPTION		263	263	256	263	7	0	0	0	0	4		1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847	06/01/2002	SCHEDULED REDEMPTION		132,445	132,445	136,170	132,445	132,445	0	0	0	0	1,669		1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852	06/01/2002	SCHEDULED REDEMPTION		64,932	64,932	67,539	64,932	(2,607)	0	0	0	0	760		1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890	06/01/2002	SCHEDULED REDEMPTION		20,189	20,189	19,694	20,189	511	0	0	0	0	173		1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914	06/01/2002	SCHEDULED REDEMPTION		11,151	11,151	11,598	11,151	(448)	0	0	0	0	204		1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981	06/01/2002	SCHEDULED REDEMPTION		105	105	108	105	105	0	0	0	0	2		1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277	06/01/2002	SCHEDULED REDEMPTION		65,385	65,385	67,208	65,385	65,385	0	0	0	0	1,047		1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296	06/01/2002	SCHEDULED REDEMPTION		175,952	175,952	180,950	175,952	175,952	0	0	0	0	2,448		1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312	06/01/2002	SCHEDULED REDEMPTION		1,124	1,124	1,154	1,124	1,124	0	0	0	0	17		1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322	06/01/2002	SCHEDULED REDEMPTION		97,868	97,868	100,589	97,868	97,868	0	0	0	0	1,831		1
31298H-RM-2	FED HOME LOAN MTG CORP GOLD #C48592	06/01/2002	SCHEDULED REDEMPTION		39,874	39,874	38,896	39,874	1,002	0	0	0	0	806		1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819	06/01/2002	SCHEDULED REDEMPTION		13,600	13,600	14,002	13,600	(446)	0	0	0	0	123		1
31298H-4X-3	FED HOME LOAN MTG CORP GOLD #C48938	06/01/2002	SCHEDULED REDEMPTION		75	75	77	75	75	0	0	0	0	47		1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970	06/01/2002	SCHEDULED REDEMPTION		30,484	30,484	31,494	30,484	(929)	0	0	0	0	210		1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989	06/01/2002	SCHEDULED REDEMPTION		24,939	24,939	25,670	24,939	24,939	0	0	0	0	419		1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990	06/01/2002	SCHEDULED REDEMPTION		53,820	53,820	55,318	53,820	53,820	0	0	0	0	1,167		1
31298J-AF-1	FED HOME LOAN MTG CORP GOLD #C49006	06/01/2002	SCHEDULED REDEMPTION		65,821	65,821	67,656	65,821	65,821	0	0	0	0	837		1
31298J-A9-5	FED HOME LOAN MTG CORP GOLD #C49032	06/01/2002	SCHEDULED REDEMPTION		37,971	37,971	39,015	37,971	37,971	0	0	0	0	478		1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099	06/01/2002	SCHEDULED REDEMPTION		59,390	59,390	61,030	59,390	59,390	0	0	0	0	1,071		1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326	06/01/2002	SCHEDULED REDEMPTION		8,207	8,207	8,417	8,207	8,207	0	0	0	0	164		1
31298J-TA-2	FED HOME LOAN MTG CORP GOLD #C49545	06/01/2002	SCHEDULED REDEMPTION		19,600	19,600	20,179	19,600	(1,106)	0	0	0	0	245		1
31298J-Z4-9	FED HOME LOAN MTG CORP GOLD #C49763	06/01/2002	SCHEDULED REDEMPTION		121	121	125	121	121	0	0	0	0	4		1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287	06/01/2002	SCHEDULED REDEMPTION		48	48	50	48	(2)	0	0	0	0	1		1
31298L-M6-3	FED HOME LOAN MTG CORP GOLD #C50381	06/01/2002	SCHEDULED REDEMPTION		18,238	18,238	18,677	18,238	(569)	0	0	0	0	229		1
31298L-R7-6	FED HOME LOAN MTG CORP GOLD #C50510	06/01/2002	SCHEDULED REDEMPTION		11,771	11,771	12,119	11,771	(688)	0	0	0	0	148		1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621	06/01/2002	SCHEDULED REDEMPTION		625	625	642	625	625	0	0	0	0	11		1
31298L-XM-4	FED HOME LOAN MTG CORP GOLD #C50693	06/01/2002	SCHEDULED REDEMPTION		101,513	101,513	104,296	101,513	101,513	0	0	0	0	1,897		1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907	06/01/2002	SCHEDULED REDEMPTION		29,145	29,145	29,926	29,145	(779)	0	0	0	0	765		1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929	06/01/2002	SCHEDULED REDEMPTION		170,031	170,031	174,805	170,031	170,031	0	0	0	0	2,132		1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022	06/01/2002	SCHEDULED REDEMPTION		13,048	13,048	13,396	13,048	13,048	0	0	0	0	163		1
31298M-E6-0	FED HOME LOAN MTG CORP GOLD #C51057	06/01/2002	SCHEDULED REDEMPTION		324,030	324,030	332,990	324,030	315,614	0	0	0	0	4,079		1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275	06/01/2002	SCHEDULED REDEMPTION		9,483	9,483	9,763	9,483	(344)	0	0	0	0	175		1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364	06/01/2002	SCHEDULED REDEMPTION		10,374	10,374	10,627	10,374	(250)	0	0	0	0	276		1
31298M-7F-8	FED HOME LOAN MTG CORP GOLD #C51794	06/01/2002	SCHEDULED REDEMPTION		90,615	90,615	94,254	90,615	(3,639)	0	0	0	0	1,315		1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526	06/01/2002	SCHEDULED REDEMPTION		1,104	1,104	1,147	1,104	(43)	0	0	0	0	14		1
31298N-2Q-7	FED HOME LOAN MTG CORP GOLD #C52583	06/01/2002	SCHEDULED REDEMPTION		29,451	29,451	30,328	29,451	29,451	0	0	0	0	375		1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627	06/01/2002	SCHEDULED REDEMPTION		1,341	1,341	1,378	1,341	1,341	0	0	0	0	26		1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738	06/01/2002	SCHEDULED REDEMPTION		42,470	42,470	43,655	42,470	42,470	0	0	0	0	628		1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329	06/01/2002	SCHEDULED REDEMPTION		2,195	2,195	2,254	2,195	2,195	0	0	0	0	28		1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379	06/01/2002	SCHEDULED REDEMPTION		29,783	29,783	30,579	29,783	29,783	0	0	0	0	376		1
31298P-ZK-9	FED HOME LOAN MTG CORP GOLD #C53446	01/11/2002	Various		0	0	(10,528)	(926)	0	0	0	926	926	0		1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522	06/01/2002	SCHEDULED REDEMPTION		168,739	168,739	175,515	168,739	(6,776)	0	0	0	0	1,607		1
31298P-7K-0	FED HOME LOAN MTG CORP GOLD #C53598	06/01/2002	SCHEDULED REDEMPTION		198,673	198,673	206,471	198,673	(7,798)	0	0	0	0	1,251		1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644	06/01/2002	SCHEDULED REDEMPTION		171	171	176	171	171	0	0	0	0	3		1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686	06/01/2002	SCHEDULED REDEMPTION		68,581	68,581	70,593	68,581	68,581	0	0	0	0	859		1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808	06/01/2002	SCHEDULED REDEMPTION		78,999	78,999	81,351	78,999	78,999	0	0	0	0	1,588		1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221	06/01/2002	SCHEDULED REDEMPTION		43,836	43,836	45,041	43,836	43,836	0	0	0	0	1,197		1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267	06/01/2002	SCHEDULED REDEMPTION		65,545	65,545	67,395	65,545	65,545	0	0	0	0	1,099		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)
31298Q-XZ-6	FED HOME LOAN MTG CORP GOLD #C54296	06/01/2002	SCHEDULED REDEMPTION		3,480	3,480	3,596	3,480	(130)	0	0	0	0	43		1
31298Q-2C-1	FED HOME LOAN MTG CORP GOLD #C54371	06/01/2002	SCHEDULED REDEMPTION		90,297	90,297	92,772	90,297	90,297	0	0	0	0	1,130		1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521	06/01/2002	SCHEDULED REDEMPTION		464,461	464,461	477,187	464,461	464,461	0	0	0	0	5,824		1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903	06/01/2002	SCHEDULED REDEMPTION		30,573	30,573	31,390	30,573	30,573	0	0	0	0	389		1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904	06/01/2002	SCHEDULED REDEMPTION		35,512	35,512	36,485	35,512	35,512	0	0	0	0	452		1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017	06/01/2002	SCHEDULED REDEMPTION		8,716	8,716	8,956	8,716	8,716	0	0	0	0	141		1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070	06/01/2002	SCHEDULED REDEMPTION		55,199	55,199	56,811	55,199	55,199	0	0	0	0	793		1
31298S-CW-2	FED HOME LOAN MTG CORP GOLD #C55485	06/04/2002	Various		798,104	785,197	777,100	775,977	152	0	0	22,127	22,127	14,444		1
31298S-CX-0	FED HOME LOAN MTG CORP GOLD #C55486	06/04/2002	Various		306,571	301,687	298,576	298,810	92	0	0	7,761	7,761	5,516		1
31298S-G9-9	FED HOME LOAN MTG CORP GOLD #C55624	06/04/2002	Various		53,073	52,243	51,704	51,769	31	0	0	1,304	1,304	957		1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716	06/01/2002	SCHEDULED REDEMPTION		104,330	104,330	107,863	104,330	49,886	0	0	0	0	1,103		1
31298S-MC-5	FED HOME LOAN MTG CORP GOLD #C55755	06/01/2002	SCHEDULED REDEMPTION		140,230	140,230	144,216	140,230	140,230	0	0	0	0	2,858		1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829	06/01/2002	SCHEDULED REDEMPTION		42,243	42,243	43,937	42,243	(1,694)	0	0	0	0	1,287		1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893	06/01/2002	SCHEDULED REDEMPTION		58,330	58,330	59,752	58,330	(1,402)	0	0	0	0	1,018		1
31298S-TJ-3	FED HOME LOAN MTG CORP GOLD #C55953	06/04/2002	Various		388,391	382,307	378,365	378,739	179	0	0	9,652	9,652	6,940		1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999	06/01/2002	SCHEDULED REDEMPTION		5,718	5,718	5,948	5,718	(230)	0	0	0	0	78		1
31298S-WA-8	FED HOME LOAN MTG CORP GOLD #C56041	06/04/2002	Various		237,722	233,878	231,466	231,677	50	0	0	6,045	6,045	4,302		1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230	06/01/2002	SCHEDULED REDEMPTION		192,530	192,530	197,809	192,530	192,530	0	0	0	0	2,411		1
31298T-BW-1	FED HOME LOAN MTG CORP GOLD #C56353	06/04/2002	Various		1,969,040	1,938,182	1,918,194	1,920,131	684	0	0	48,909	48,909	35,504		1
31298T-DS-8	FED HOME LOAN MTG CORP GOLD #C56413	06/01/2002	SCHEDULED REDEMPTION		168,745	168,745	173,089	168,745	168,745	0	0	0	0	2,531		1
31298T-FF-4	FED HOME LOAN MTG CORP GOLD #C56466	06/04/2002	Various		1,006,513	990,918	980,699	981,950	554	0	0	24,564	24,564	18,135		1
31298T-G8-9	FED HOME LOAN MTG CORP GOLD #C56523	06/04/2002	Various		1,007,175	990,961	980,741	981,647	223	0	0	25,528	25,528	18,184		1
31298T-HH-8	FED HOME LOAN MTG CORP GOLD #C56532	06/04/2002	Various		1,608,317	1,582,334	1,566,016	1,563,921	339	0	0	44,396	44,396	29,095		1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549	06/01/2002	SCHEDULED REDEMPTION		42	42	43	42	42	0	0	0	0	1		1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670	06/01/2002	SCHEDULED REDEMPTION		96,147	96,147	98,831	96,147	96,147	0	0	0	0	1,916		1
31298T-VB-5	FED HOME LOAN MTG CORP GOLD #C56910	06/01/2002	SCHEDULED REDEMPTION		476	476	490	476	476	0	0	0	0	868		1
31298T-VE-9	FED HOME LOAN MTG CORP GOLD #C56913	06/04/2002	Various		1,896,981	1,867,138	1,847,883	1,848,630	494	0	0	48,351	48,351	33,817		1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922	06/01/2002	SCHEDULED REDEMPTION		1,865	1,865	1,915	1,865	1,865	0	0	0	0	160		1
31298T-4Q-2	FED HOME LOAN MTG CORP GOLD #C57131	06/01/2002	SCHEDULED REDEMPTION		150,812	150,812	154,488	150,812	(3,631)	0	0	0	0	4,023		1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132	06/01/2002	SCHEDULED REDEMPTION		237,421	237,421	243,208	237,421	(5,715)	0	0	0	0	2,672		1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323	06/01/2002	SCHEDULED REDEMPTION		12,005	12,005	12,335	12,005	12,005	0	0	0	0	234		1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368	06/01/2002	SCHEDULED REDEMPTION		49,369	49,369	50,817	49,369	49,369	0	0	0	0	621		1
31298U-HH-5	FED HOME LOAN MTG CORP GOLD #C57432	06/01/2002	SCHEDULED REDEMPTION		67,452	67,452	69,333	67,452	67,452	0	0	0	0	1,640		1
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472	06/01/2002	SCHEDULED REDEMPTION		55,374	55,374	57,598	55,374	(2,224)	0	0	0	0	350		1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656	06/01/2002	SCHEDULED REDEMPTION		1,224	1,224	1,253	1,224	(30)	0	0	0	0	586		1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879	06/01/2002	SCHEDULED REDEMPTION		176	176	184	176	(7)	0	0	0	0	60		1
31298V-AP-2	FED HOME LOAN MTG CORP GOLD #C58114	06/01/2002	SCHEDULED REDEMPTION		90,363	90,363	92,879	90,363	90,363	0	0	0	0	1,131		1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120	06/01/2002	SCHEDULED REDEMPTION		14,360	14,360	14,801	14,360	13,632	0	0	0	0	800		1
31298V-DT-1	FED HOME LOAN MTG CORP GOLD #C58214	01/11/2002	Various		0	0	(10,528)	(927)	0	0	0	927	927	0		1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262	06/01/2002	SCHEDULED REDEMPTION		23,000	23,000	23,667	23,000	23,000	0	0	0	0	512		1
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449	06/01/2002	SCHEDULED REDEMPTION		2,903	2,903	2,976	2,903	2,903	0	0	0	0	38		1
31298V-R8-2	FED HOME LOAN MTG CORP GOLD #C58611	01/11/2002	Various		0	0	(5,264)	(463)	0	0	0	463	463	0		1
31298V-WB-9	FED HOME LOAN MTG CORP GOLD #C58742	06/01/2002	SCHEDULED REDEMPTION		112,027	112,027	115,097	112,027	112,027	0	0	0	0	1,402		1
31298V-WR-4	FED HOME LOAN MTG CORP GOLD #C58756	06/01/2002	SCHEDULED REDEMPTION		963	963	990	963	963	0	0	0	0	15		1
31298V-W9-4	FED HOME LOAN MTG CORP GOLD #C58772	06/01/2002	SCHEDULED REDEMPTION		33,613	33,613	34,962	33,613	(1,350)	0	0	0	0	703		1
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788	06/01/2002	SCHEDULED REDEMPTION		92	92	96	92	35	0	0	0	0	1		1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846	06/01/2002	SCHEDULED REDEMPTION		214	214	219	214	214	0	0	0	0	4		1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091	06/01/2002	SCHEDULED REDEMPTION		988	988	1,039	988	988	0	0	0	0	1,125		1
31298W-GG-4	FED HOME LOAN MTG CORP GOLD #C59199	01/11/2002	Various		0	0	(5,264)	(463)	0	0	0	463	463	0		1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271	06/01/2002	SCHEDULED REDEMPTION		2,597	2,597	2,661	2,597	(63)	0	0	0	0	37		1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301	06/01/2002	SCHEDULED REDEMPTION		52,662	52,662	54,153	52,662	52,662	0	0	0	0	672		1
31298W-LZ-6	FED HOME LOAN MTG CORP GOLD #C59344	06/01/2002	SCHEDULED REDEMPTION		26,975	26,975	27,715	26,975	26,975	0	0	0	0	530		1
31298W-RL-1	FED HOME LOAN MTG CORP GOLD #C59491	01/11/2002	Various		0	0	(10,528)	(927)	0	0	0	927	927	0		1
31298X-BL-6	FED HOME LOAN MTG CORP GOLD #C59943	06/01/2002	SCHEDULED REDEMPTION		213,218	213,218	218,565	213,218	(5,347)	0	0	0	0	5,239		1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019	06/01/2002	SCHEDULED REDEMPTION		57,920	57,920	59,585	57,920	57,920	0	0	0	0	906		1
31298Y-GM-7	FED HOME LOAN MTG CORP GOLD #C60204	01/11/2002	Various		0	0	40,143	61,745	(532,448)	0	0	(61,745)	(61,745)	0		1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346	01/11/2002	Various		0	0	(6,068)	5,934	(38,603)	0	0	(5,934)	(5,934)	0		1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454	06/01/2002	SCHEDULED REDEMPTION		9,681	9,681	10,070	9,681	(389)	0	0	0	0	93		1
31298Y-WS-6	FED HOME LOAN MTG CORP GOLD #C60657	06/04/2002	Various		5,194,558	5,118,137	5,149,726	5,147,621	(1,851)	0	0	46,937	46,937	90,186		1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703	06/01/2002	SCHEDULED REDEMPTION		1,882	1,882	1,932	1,882	1,882	0	0	0	0	797		1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951	06/01/2002	SCHEDULED REDEMPTION		90,247	90,247	92,446	90,247	(2,177)	0	0	0	0	2,683		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)
31287L-CJ-9	FED HOME LOAN MTG CORP GOLD #C60973	06/01/2002	Various		127,896	127,896	127,997	127,896	(5,430)	0	0	0	0	3,018		1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045	06/01/2002	SCHEDULED REDEMPTION		6,964	6,964	7,150	6,964	6,964	0	0	0	0	129		1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241	06/01/2002	SCHEDULED REDEMPTION		679	679	706	679	(27)	0	0	0	0	9		1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296	06/01/2002	SCHEDULED REDEMPTION		1,439	1,439	1,497	1,439	(58)	0	0	0	0	35		1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969	06/01/2002	SCHEDULED REDEMPTION		514,482	514,482	527,022	514,482	(12,421)	0	0	0	0	9,109		1
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058	06/01/2002	SCHEDULED REDEMPTION		24,007	24,007	24,592	24,007	(579)	0	0	0	0	315		1
31287M-P9-5	FED HOME LOAN MTG CORP GOLD #C62248	06/01/2002	SCHEDULED REDEMPTION		11,634	11,634	11,918	11,634	(280)	0	0	0	0	79		1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874	06/01/2002	SCHEDULED REDEMPTION		92,895	92,895	95,490	92,895	92,895	0	0	0	0	1,167		1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688	06/01/2002	SCHEDULED REDEMPTION		1,393	1,393	1,449	1,393	(56)	0	0	0	0	15		1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807	06/01/2002	SCHEDULED REDEMPTION		1,724	1,724	1,794	1,724	(69)	0	0	0	0	23		1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032	06/01/2002	SCHEDULED REDEMPTION		53	53	55	53	(2)	0	0	0	0	1		1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721	06/01/2002	SCHEDULED REDEMPTION		13,704	13,704	13,920	13,704	(216)	0	0	0	0	138		1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051	06/01/2002	SCHEDULED REDEMPTION		169,171	169,171	173,892	169,171	169,171	0	0	0	0	3,840		1
31287R-DG-3	FED HOME LOAN MTG CORP GOLD #C65525	06/01/2002	SCHEDULED REDEMPTION		152,484	152,484	158,608	152,484	(6,123)	0	0	0	0	957		1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333	06/01/2002	SCHEDULED REDEMPTION		1,151	1,151	1,198	1,151	(46)	0	0	0	0	436		1
31287S-BK-2	FED HOME LOAN MTG CORP GOLD #C66342	06/01/2002	SCHEDULED REDEMPTION		66,469	66,469	68,136	66,469	(1,667)	0	0	0	0	1,300		1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170	06/01/2002	SCHEDULED REDEMPTION		259,866	259,866	265,459	259,866	(8,992)	0	0	0	0	2,860		1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969	06/01/2002	SCHEDULED REDEMPTION		14,498	14,498	14,791	14,498	(432)	0	0	0	0	1,024		1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158	06/01/2002	SCHEDULED REDEMPTION		239,430	239,430	243,966	239,430	(6,746)	0	0	0	0	5,234		1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404	06/01/2002	SCHEDULED REDEMPTION		146,057	146,057	148,844	146,057	(4,011)	0	0	0	0	1,827		1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385	06/01/2002	SCHEDULED REDEMPTION		149,130	149,130	151,871	149,130	(4,000)	0	0	0	0	1,788		1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957	06/01/2002	SCHEDULED REDEMPTION		4,560	4,560	4,740	4,560	(108)	0	0	0	0	32		1
3128FK-AY-1	FED HOME LOAN MTG CORP GOLD #D77223	06/01/2002	SCHEDULED REDEMPTION		555	555	529	555	36	0	0	0	0	8		1
3128FK-QV-0	FED HOME LOAN MTG CORP GOLD #D77668	06/01/2002	SCHEDULED REDEMPTION		2,991	2,991	2,847	2,991	108	0	0	0	0	45		1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102	06/01/2002	SCHEDULED REDEMPTION		169,854	169,854	167,972	169,854	1,738	0	0	0	0	2,778		1
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072	06/01/2002	SCHEDULED REDEMPTION		1,598	1,598	1,650	1,598	(49)	0	0	0	0	32		1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272	06/01/2002	SCHEDULED REDEMPTION		88,826	88,826	87,826	88,826	848	0	0	0	0	1,447		1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279	06/01/2002	SCHEDULED REDEMPTION		144,642	144,642	143,512	144,642	951	0	0	0	0	2,351		1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282	06/01/2002	SCHEDULED REDEMPTION		158,849	158,849	156,596	158,849	1,732	0	0	0	0	2,406		1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292	06/01/2002	SCHEDULED REDEMPTION		313,404	313,404	310,956	313,404	2,032	0	0	0	0	4,946		1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408	06/01/2002	SCHEDULED REDEMPTION		29,319	29,319	29,350	29,319	(38)	0	0	0	0	464		1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415	06/01/2002	SCHEDULED REDEMPTION		172,919	172,919	171,450	172,919	1,685	0	0	0	0	1,693		1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488	06/01/2002	SCHEDULED REDEMPTION		5,380	5,380	5,555	5,380	(162)	0	0	0	0	150		1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498	06/01/2002	SCHEDULED REDEMPTION		3,185	3,185	3,288	3,185	(112)	0	0	0	0	77		1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659	06/01/2002	SCHEDULED REDEMPTION		211,792	211,792	210,601	211,792	0	0	0	0	0	3,048		1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754	06/01/2002	SCHEDULED REDEMPTION		28,892	28,892	29,831	28,892	(944)	0	0	0	0	525		1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762	06/01/2002	SCHEDULED REDEMPTION		15,521	15,521	16,026	15,521	(573)	0	0	0	0	293		1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799	06/01/2002	SCHEDULED REDEMPTION		79,691	79,691	82,281	79,691	(2,463)	0	0	0	0	893		1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947	06/01/2002	SCHEDULED REDEMPTION		199,266	199,266	206,176	199,266	(6,789)	0	0	0	0	3,820		1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418	06/01/2002	SCHEDULED REDEMPTION		497,441	497,441	495,265	497,441	1,936	0	0	0	0	6,960		1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001	06/01/2002	SCHEDULED REDEMPTION		217,149	217,149	217,394	217,149	(286)	0	0	0	0	4,005		1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321	06/01/2002	SCHEDULED REDEMPTION		126,560	126,560	126,142	126,560	499	0	0	0	0	2,057		1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010	06/01/2002	SCHEDULED REDEMPTION		194	194	201	194	(6)	0	0	0	0	4		1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028	06/01/2002	SCHEDULED REDEMPTION		1,318	1,318	1,361	1,318	(35)	0	0	0	0	13		1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649	06/01/2002	SCHEDULED REDEMPTION		46,218	46,218	47,114	46,218	(683)	0	0	0	0	561		1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773	06/01/2002	SCHEDULED REDEMPTION		25,896	25,896	26,398	25,896	(472)	0	0	0	0	365		1
31286Y-3D-3	FED HOME LOAN MTG CORP GOLD #E73496	06/01/2002	SCHEDULED REDEMPTION		64,952	64,952	62,735	64,952	1,835	0	0	0	0	756		1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812	06/01/2002	SCHEDULED REDEMPTION		60,186	60,186	62,142	60,186	(2,108)	0	0	0	0	790		1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519	06/01/2002	SCHEDULED REDEMPTION		5,187	5,187	5,369	5,187	(156)	0	0	0	0	1,386		1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762	06/01/2002	SCHEDULED REDEMPTION		961	961	984	961	(23)	0	0	0	0	15		1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800	06/01/2002	SCHEDULED REDEMPTION		38,797	38,797	39,355	38,797	(554)	0	0	0	0	623		1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848	06/01/2002	SCHEDULED REDEMPTION		1,111	1,111	1,138	1,111	(27)	0	0	0	0	17		1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097	06/01/2002	SCHEDULED REDEMPTION		157,732	157,732	162,266	157,732	157,732	0	0	0	0	2,692		1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109	06/01/2002	SCHEDULED REDEMPTION		60,964	60,964	63,412	60,964	(2,448)	0	0	0	0	636		1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131	06/01/2002	SCHEDULED REDEMPTION		323,327	323,327	334,402	323,327	139,203	0	0	0	0	4,720		1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136	06/01/2002	SCHEDULED REDEMPTION		2,447,216	2,447,216	2,527,564	2,447,216	44,293	0	0	0	0	37,456		1
31283H-HZ-1	FED HOME LOAN MTG CORP GOLD #G01148	06/01/2002	SCHEDULED REDEMPTION		3,470	3,470	3,554	3,470	(84)	0	0	0	0	56		1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158	06/01/2002	SCHEDULED REDEMPTION		2,082,525	2,082,525	2,151,260	2,082,525	81,938	0	0	0	0	47,574		1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186	06/01/2002	SCHEDULED REDEMPTION		2,791	2,791	2,903	2,791	(112)	0	0	0	0	34		1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243	06/01/2002	SCHEDULED REDEMPTION		111,706	111,706	116,192	111,706	(4,486)	0	0	0	0	836		1
31283H-PG-4	FED HOME LOAN MTG CORP GOLD #G01323	06/01/2002	SCHEDULED REDEMPTION		146,066	146,066	149,627	146,066	(3,520)	0	0	0	0	2,251		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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31283H-PZ-2	FED HOME LOAN MTG CORP GOLD #G01340	06/01/2002	SCHEDULED REDEMPTION		457,777	457,777	468,935	457,777	(10,995)	0	0	0	0	7,325		1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354	06/01/2002	SCHEDULED REDEMPTION		85,567	85,567	88,114	85,567	85,567	0	0	0	0	1,540		1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288	06/01/2002	SCHEDULED REDEMPTION		512,134	512,134	499,010	512,134	9,659	0	0	0	0	7,371		1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411	06/01/2002	SCHEDULED REDEMPTION		535,031	535,031	517,635	535,031	19,533	0	0	0	0	8,957		1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423	06/01/2002	SCHEDULED REDEMPTION		113,273	113,273	113,646	113,273	(450)	0	0	0	0	1,894		1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569	06/01/2002	SCHEDULED REDEMPTION		119,632	119,632	122,193	119,632	(2,164)	0	0	0	0	2,120		1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644	06/01/2002	SCHEDULED REDEMPTION		37,800	37,800	39,028	37,800	(1,292)	0	0	0	0	616		1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735	06/01/2002	SCHEDULED REDEMPTION		574,462	574,462	590,798	574,462	(14,596)	0	0	0	0	9,144		1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024	06/01/2002	SCHEDULED REDEMPTION		153,295	153,295	151,694	153,295	1,873	0	0	0	0	2,067		1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030	06/01/2002	SCHEDULED REDEMPTION		210,127	210,127	207,940	210,127	2,810	0	0	0	0	4,201		1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054	06/01/2002	SCHEDULED REDEMPTION		257,277	257,277	251,327	257,277	5,084	0	0	0	0	3,898		1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057	06/01/2002	SCHEDULED REDEMPTION		6,159	6,159	6,093	6,159	68	0	0	0	0	100		1
31283Y-5T-1	FED HOME LOAN MTG CORP GOLD #P20059	06/01/2002	SCHEDULED REDEMPTION		185,845	185,845	183,870	185,845	1,407	0	0	0	0	1,123		1
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063	06/01/2002	SCHEDULED REDEMPTION		262,125	262,125	259,340	262,125	2,192	0	0	0	0	2,195		1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064	06/01/2002	SCHEDULED REDEMPTION		289,196	289,196	282,508	289,196	5,400	0	0	0	0	3,540		1
31283Y-6N-3	FED HOME LOAN MTG CORP GOLD #P20078	06/01/2002	SCHEDULED REDEMPTION		262	262	259	262	2	0	0	0	0	5		1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088	06/01/2002	SCHEDULED REDEMPTION		3,841	3,841	3,794	3,841	31	0	0	0	0	66		1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103	06/01/2002	SCHEDULED REDEMPTION		3,750	3,750	3,705	3,750	33	0	0	0	0	65		1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213	06/01/2002	SCHEDULED REDEMPTION		409,846	409,846	404,851	409,846	3,740	0	0	0	0	3,367		1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278	06/01/2002	SCHEDULED REDEMPTION		531,194	531,194	531,360	531,194	(116)	0	0	0	0	9,275		1
996990-AG-2	FED HOME LOAN MTG CORP TBA	12/27/2001	LEHMAN BROTHERS INC		0	0	(192,292)	(9,966)	0	0	0	9,966	9,966	0		1
996990-AJ-6	FED HOME LOAN MTG CORP TBA	06/01/2002	UNION BANK OF SWITZERLAND		0	0	0	0	(620,338)	0	0	0	0	0		1
996990-AL-1	FED HOME LOAN MTG CORP TBA	03/13/2002	CANCELLED TRADE		(17,454,220)	17,000,000	(17,454,220)	(17,418,360)	(708,025)	0	0	(35,860)	(35,860)	0		1
996990-AN-7	FED HOME LOAN MTG CORP TBA	06/01/2002	GOLDMAN, SACHS & CO		0	0	0	0	(218,704)	0	0	0	0	0		1
31360T-JS-5	FED NATL MTG ASSOC #015573	06/01/2002	SCHEDULED REDEMPTION		3,299	3,299	3,442	3,299	(88)	0	0	0	0	37		1
31361C-U9-0	FED NATL MTG ASSOC #027608	06/01/2002	SCHEDULED REDEMPTION		4,801	4,801	4,899	4,801	(111)	0	0	0	0	282		1
31361M-ML-0	FED NATL MTG ASSOC #035463	06/01/2002	SCHEDULED REDEMPTION		1,676	1,676	1,746	1,676	(95)	0	0	0	0	28		1
313615-F6-8	FED NATL MTG ASSOC #050589	06/01/2002	SCHEDULED REDEMPTION		4,899	4,899	4,939	4,899	0	0	0	0	0	90		1
313615-H4-1	FED NATL MTG ASSOC #050651	06/01/2002	SCHEDULED REDEMPTION		4,181	4,181	4,348	4,181	(238)	0	0	0	0	74		1
313615-L4-6	FED NATL MTG ASSOC #050747	06/01/2002	SCHEDULED REDEMPTION		556,040	556,040	553,954	556,040	1,158	0	0	0	0	9,128		1
313615-M3-7	FED NATL MTG ASSOC #050778	06/01/2002	SCHEDULED REDEMPTION		84,268	84,268	86,090	84,268	(1,675)	0	0	0	0	1,233		1
31362D-WJ-3	FED NATL MTG ASSOC #058249	06/01/2002	SCHEDULED REDEMPTION		94	94	97	94	(3)	0	0	0	0	5		1
31362F-UY-7	FED NATL MTG ASSOC #059999	06/01/2002	SCHEDULED REDEMPTION		665	665	689	665	(28)	0	0	0	0	13		1
31362T-WD-1	FED NATL MTG ASSOC #070844	06/01/2002	SCHEDULED REDEMPTION		1,682	1,682	1,766	1,682	(69)	0	0	0	0	46		1
313623-KG-4	FED NATL MTG ASSOC #076795	06/01/2002	SCHEDULED REDEMPTION		928	928	974	928	(48)	0	0	0	0	21		1
313623-2C-3	FED NATL MTG ASSOC #077271	06/01/2002	SCHEDULED REDEMPTION		23,400	23,400	24,306	23,400	(928)	0	0	0	0	999		1
31365D-CU-7	FED NATL MTG ASSOC #124383	06/01/2002	SCHEDULED REDEMPTION		36,590	36,590	36,239	36,590	293	0	0	0	0	583		1
31365D-JD-8	FED NATL MTG ASSOC #124560	06/01/2002	SCHEDULED REDEMPTION		13,251	13,251	13,618	13,251	(355)	0	0	0	0	264		1
31365D-MA-0	FED NATL MTG ASSOC #124653	06/01/2002	SCHEDULED REDEMPTION		1,168	1,168	1,213	1,168	1,168	0	0	0	0	19		1
31365D-T7-0	FED NATL MTG ASSOC #124874	06/01/2002	SCHEDULED REDEMPTION		329,512	329,512	328,277	329,512	683	0	0	0	0	4,423		1
31365R-4X-9	FED NATL MTG ASSOC #135938	06/01/2002	SCHEDULED REDEMPTION		949	949	996	949	(69)	0	0	0	0	18		1
31365T-2M-1	FED NATL MTG ASSOC #137680	06/01/2002	SCHEDULED REDEMPTION		825	825	858	825	(43)	0	0	0	0	35		1
31366G-YX-9	FED NATL MTG ASSOC #148426	06/01/2002	SCHEDULED REDEMPTION		1,062	1,062	1,106	1,062	(29)	0	0	0	0	38		1
31367U-2S-3	FED NATL MTG ASSOC #179985	06/01/2002	SCHEDULED REDEMPTION		1,829	1,829	1,900	1,829	1,829	0	0	0	0	70		1
31368B-RP-3	FED NATL MTG ASSOC #185094	06/01/2002	SCHEDULED REDEMPTION		520	520	539	520	(24)	0	0	0	0	5		1
31368H-BN-2	FED NATL MTG ASSOC #190045	06/01/2002	SCHEDULED REDEMPTION		40,479	40,479	42,371	40,479	(2,417)	0	0	0	0	926		1
31368H-H2-2	FED NATL MTG ASSOC #190249	06/01/2002	SCHEDULED REDEMPTION		7,619	7,619	7,549	7,619	73	0	0	0	0	117		1
31368H-KV-4	FED NATL MTG ASSOC #190308	06/01/2002	Various		8,269,641	7,969,163	8,277,941	8,225,643	32,243	0	0	43,998	43,998	112,929		1
31368H-UJ-0	FED NATL MTG ASSOC #190585	06/01/2002	SCHEDULED REDEMPTION		182,224	182,224	185,929	182,224	(3,081)	0	0	0	0	2,784		1
31368H-5U-3	FED NATL MTG ASSOC #190859	06/01/2002	SCHEDULED REDEMPTION		227,994	227,994	232,638	227,994	(3,568)	0	0	0	0	4,264		1
31369B-U8-6	FED NATL MTG ASSOC #205907	06/01/2002	SCHEDULED REDEMPTION		203,317	203,317	206,938	203,317	(3,533)	0	0	0	0	3,325		1
31371E-U6-0	FED NATL MTG ASSOC #250005	06/01/2002	SCHEDULED REDEMPTION		288,572	288,572	298,221	288,572	(9,461)	0	0	0	0	4,340		1
31371E-ZT-5	FED NATL MTG ASSOC #250154	06/01/2002	SCHEDULED REDEMPTION		74,208	74,208	76,261	74,208	(1,961)	0	0	0	0	1,282		1
31371E-5J-0	FED NATL MTG ASSOC #250249	06/01/2002	SCHEDULED REDEMPTION		2,373	2,373	2,489	2,373	(109)	0	0	0	0	114		1
31371E-5P-6	FED NATL MTG ASSOC #250254	06/01/2002	SCHEDULED REDEMPTION		6,322	6,322	6,695	6,322	(458)	0	0	0	0	98		1
31371F-JY-9	FED NATL MTG ASSOC #250579	06/01/2002	SCHEDULED REDEMPTION		21,994	21,994	22,260	21,994	(223)	0	0	0	0	327		1
31371G-TR-1	FED NATL MTG ASSOC #251760	06/01/2002	SCHEDULED REDEMPTION		8,174	8,174	8,117	8,174	0	0	0	0	0	123		1
31371G-XA-3	FED NATL MTG ASSOC #251873	06/01/2002	SCHEDULED REDEMPTION		444	444	433	444	9	0	0	0	0	6		1
31371G-2B-5	FED NATL MTG ASSOC #251970	06/01/2002	SCHEDULED REDEMPTION		39,701	39,701	38,771	39,701	780	0	0	0	0	326		1
31371H-E4-6	FED NATL MTG ASSOC #252255	06/01/2002	SCHEDULED REDEMPTION		8,624	8,624	8,226	8,624	403	0	0	0	0	124		1
31371H-GY-8	FED NATL MTG ASSOC #252315	06/01/2002	SCHEDULED REDEMPTION		66,489	66,489	63,175	66,489	2,985	0	0	0	0	794		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)
31371H-JY-5	FED NATL MTG ASSOC #252379	06/01/2002	SCHEDULED REDEMPTION		419,242	419,242	397,690	419,242	19,048	0	0	0	0	5,349		1
31371H-2B-3	FED NATL MTG ASSOC #252870	06/01/2002	SCHEDULED REDEMPTION		50,203	50,203	49,905	50,203	749	0	0	0	0	834		1
31371H-4H-8	FED NATL MTG ASSOC #252924	06/01/2002	SCHEDULED REDEMPTION		48,931	48,931	47,249	48,931	1,607	0	0	0	0	795		1
31371J-BA-1	FED NATL MTG ASSOC #253033	06/01/2002	SCHEDULED REDEMPTION		24,872	24,872	25,828	24,872	(956)	0	0	0	0	307		1
31371J-BE-3	FED NATL MTG ASSOC #253037	06/01/2002	SCHEDULED REDEMPTION		24,381	24,381	25,317	24,381	24,381	0	0	0	0	435		1
31371J-BM-5	FED NATL MTG ASSOC #253044	06/01/2002	SCHEDULED REDEMPTION		7,086	7,086	7,153	7,086	(61)	0	0	0	0	125		1
31371J-DM-3	FED NATL MTG ASSOC #253108	06/01/2002	SCHEDULED REDEMPTION		7,662	7,662	7,860	7,662	(226)	0	0	0	0	130		1
31371J-DS-0	FED NATL MTG ASSOC #253113	06/01/2002	SCHEDULED REDEMPTION		213,374	213,374	221,565	213,374	213,374	0	0	0	0	4,523		1
31371J-E9-1	FED NATL MTG ASSOC #253160	06/01/2002	SCHEDULED REDEMPTION		497	497	516	497	(24)	0	0	0	0	9		1
31371J-GA-6	FED NATL MTG ASSOC #253193	06/01/2002	SCHEDULED REDEMPTION		43,237	43,237	43,588	43,237	(586)	0	0	0	0	704		1
31371J-ND-2	FED NATL MTG ASSOC #253388	06/01/2002	SCHEDULED REDEMPTION		17,783	17,783	17,950	17,783	(157)	0	0	0	0	321		1
31371J-NQ-3	FED NATL MTG ASSOC #253399	06/01/2002	SCHEDULED REDEMPTION		104,803	104,803	110,993	104,803	(7,641)	0	0	0	0	1,987		1
31371J-SC-9	FED NATL MTG ASSOC #253515	06/01/2002	SCHEDULED REDEMPTION		339,849	339,849	352,896	339,849	339,849	0	0	0	0	5,802		1
31371J-S6-2	FED NATL MTG ASSOC #253541	06/01/2002	SCHEDULED REDEMPTION		10,699	10,699	11,111	10,699	(411)	0	0	0	0	110		1
31371J-UE-2	FED NATL MTG ASSOC #253581	06/01/2002	SCHEDULED REDEMPTION		33,478	33,478	34,560	33,478	(1,081)	0	0	0	0	458		1
31371J-UT-9	FED NATL MTG ASSOC #253594	06/01/2002	SCHEDULED REDEMPTION		590,279	590,279	596,920	590,279	736	0	0	0	0	8,352		1
31371J-V4-3	FED NATL MTG ASSOC #253635	06/01/2002	SCHEDULED REDEMPTION		87,208	87,208	89,367	87,208	(2,348)	0	0	0	0	1,258		1
31371J-WC-4	FED NATL MTG ASSOC #253643	06/01/2002	SCHEDULED REDEMPTION		394,039	394,039	409,167	394,039	394,039	0	0	0	0	6,658		1
31371J-XA-7	FED NATL MTG ASSOC #253673	06/01/2002	SCHEDULED REDEMPTION		17,665	17,665	18,162	17,665	(657)	0	0	0	0	290		1
31371J-XB-5	FED NATL MTG ASSOC #253674	06/01/2002	SCHEDULED REDEMPTION		4,205	4,205	4,357	4,205	(178)	0	0	0	0	63		1
31371J-2Y-9	FED NATL MTG ASSOC #253791	06/01/2002	SCHEDULED REDEMPTION		3,613	3,613	3,752	3,613	(131)	0	0	0	0	74		1
31371J-3B-8	FED NATL MTG ASSOC #253794	06/01/2002	Various		2,154,267	2,142,337	2,165,025	2,162,087	(2,593)	0	0	(7,821)	(7,821)	28,093		1
31371J-3G-7	FED NATL MTG ASSOC #253799	06/01/2002	SCHEDULED REDEMPTION		46,482	46,482	47,448	46,482	(942)	0	0	0	0	933		1
31371J-3T-9	FED NATL MTG ASSOC #253810	06/01/2002	SCHEDULED REDEMPTION		9,610	9,610	9,980	9,610	(485)	0	0	0	0	69		1
31371J-5A-8	FED NATL MTG ASSOC #253841	06/01/2002	SCHEDULED REDEMPTION		110,445	110,445	110,808	110,445	(360)	0	0	0	0	2,060		1
31371J-5K-6	FED NATL MTG ASSOC #253850	06/01/2002	SCHEDULED REDEMPTION		5,358	5,358	5,549	5,358	(191)	0	0	0	0	105		1
31371J-7C-2	FED NATL MTG ASSOC #253891	06/01/2002	SCHEDULED REDEMPTION		129,884	129,884	134,112	129,884	53,355	0	0	0	0	2,542		1
31371K-AX-9	FED NATL MTG ASSOC #253922	06/01/2002	SCHEDULED REDEMPTION		174,688	174,688	179,601	174,688	(4,590)	0	0	0	0	1,989		1
31371K-BQ-3	FED NATL MTG ASSOC #253947	06/01/2002	SCHEDULED REDEMPTION		1,119,703	1,119,703	1,173,939	1,119,703	(51,391)	0	0	0	0	20,113		1
31371K-BS-9	FED NATL MTG ASSOC #253949	06/01/2002	SCHEDULED REDEMPTION		19,164	19,164	19,224	19,164	(60)	0	0	0	0	254		1
31371K-DV-0	FED NATL MTG ASSOC #254016	06/01/2002	SCHEDULED REDEMPTION		73,503	73,503	77,845	73,503	(3,987)	0	0	0	0	1,236		1
31371K-F6-3	FED NATL MTG ASSOC #254089	04/12/2002	Various		1,945,052	1,926,710	1,956,814	1,955,161	(346)	0	0	(10,109)	(10,109)	14,406		1
31371K-F9-7	FED NATL MTG ASSOC #254092	06/01/2002	Various		3,058,100	3,035,891	3,071,629	3,069,318	(1,705)	0	0	(11,218)	(11,218)	55,290		1
31371K-HT-1	FED NATL MTG ASSOC #254142	06/01/2002	SCHEDULED REDEMPTION		3,360	3,360	3,430	3,360	(66)	0	0	0	0	58		1
31371K-KJ-9	FED NATL MTG ASSOC #254197	05/01/2002	Various		3,197,421	3,373,684	3,226,086	3,230,353	2,337	0	0	(32,931)	(32,931)	37,003		1
31371K-KK-6	FED NATL MTG ASSOC #254198	04/05/2002	Various		11,044,017	11,268,826	11,155,254	11,157,171	(110,001)	0	0	(113,155)	(113,155)	0		1
31371K-KL-4	FED NATL MTG ASSOC #254199	06/26/2002	Various		4,933,638	4,857,670	4,914,126	4,911,434	(1,718)	0	0	22,204	22,204	69,997		1
31371K-LC-3	FED NATL MTG ASSOC #254223	05/02/2002	Various		39,449	37,884	39,338	39,208	39,208	0	0	241	241	246		1
31371K-LU-3	FED NATL MTG ASSOC #254239	06/04/2002	Various		1,489,717	1,466,570	1,483,641	1,482,734	(580)	0	0	6,983	6,983	26,874		1
31371K-P3-9	FED NATL MTG ASSOC #254342	06/10/2002	DEUTSCHE BANK SECURITIES		312,210	307,348	311,871	311,871	(197)	0	0	339	339	0		1
31371K-QZ-7	FED NATL MTG ASSOC #254372	06/10/2002	DEUTSCHE BANK SECURITIES		1,336,137	1,315,328	1,324,397	1,324,397	(149)	0	0	11,740	11,740	0		1
31371Q-YB-8	FED NATL MTG ASSOC #259106	06/01/2002	SCHEDULED REDEMPTION		2,124	2,124	2,205	2,124	(116)	0	0	0	0	41		1
31371Q-ZD-3	FED NATL MTG ASSOC #259140	05/02/2002	Various		23,539	22,539	23,405	23,390	23,390	0	0	149	149	150		1
31372N-XJ-8	FED NATL MTG ASSOC #277981	06/01/2002	SCHEDULED REDEMPTION		583	583	604	583	(19)	0	0	0	0	12		1
31372Q-KV-8	FED NATL MTG ASSOC #279408	06/01/2002	SCHEDULED REDEMPTION		7,841	7,841	7,985	7,841	(127)	0	0	0	0	66		1
31372R-NB-7	FED NATL MTG ASSOC #280386	06/01/2002	SCHEDULED REDEMPTION		4,330	4,330	4,484	4,330	(163)	0	0	0	0	76		1
31372T-RM-5	FED NATL MTG ASSOC #282292	06/01/2002	SCHEDULED REDEMPTION		8,819	8,819	9,133	8,819	(309)	0	0	0	0	60		1
31372X-3A-8	FED NATL MTG ASSOC #286193	06/01/2002	SCHEDULED REDEMPTION		99,349	99,349	98,697	99,349	579	0	0	0	0	1,639		1
31372Y-E2-2	FED NATL MTG ASSOC #286453	06/01/2002	SCHEDULED REDEMPTION		285	285	295	285	(11)	0	0	0	0	6		1
31373C-Z7-5	FED NATL MTG ASSOC #289766	06/01/2002	SCHEDULED REDEMPTION		185	185	191	185	(5)	0	0	0	0	5		1
31373D-EG-6	FED NATL MTG ASSOC #290035	06/01/2002	SCHEDULED REDEMPTION		355,726	355,726	355,932	355,726	(231)	0	0	0	0	6,542		1
31373G-R2-6	FED NATL MTG ASSOC #293105	06/01/2002	SCHEDULED REDEMPTION		35	35	37	35	(2)	0	0	0	0	1		1
31373H-DA-1	FED NATL MTG ASSOC #293597	06/01/2002	SCHEDULED REDEMPTION		191	191	198	191	(7)	0	0	0	0	652		1
31373J-WD-0	FED NATL MTG ASSOC #295044	06/01/2002	SCHEDULED REDEMPTION		4,912	4,912	5,087	4,912	(160)	0	0	0	0	67		1
31373M-P5-8	FED NATL MTG ASSOC #297544	06/01/2002	SCHEDULED REDEMPTION		948	948	974	948	(27)	0	0	0	0	19		1
31373P-JK-5	FED NATL MTG ASSOC #299166	06/01/2002	SCHEDULED REDEMPTION		28,503	28,503	29,980	28,503	(1,867)	0	0	0	0	611		1
31373P-VP-0	FED NATL MTG ASSOC #299522	06/01/2002	SCHEDULED REDEMPTION		2,616	2,616	2,710	2,616	(141)	0	0	0	0	35		1
31373Q-GN-0	FED NATL MTG ASSOC #300005	06/01/2002	SCHEDULED REDEMPTION		550	550	582	550	(33)	0	0	0	0	8		1
31373T-AM-2	FED NATL MTG ASSOC #302512	06/01/2002	SCHEDULED REDEMPTION		21,421	21,421	22,014	21,421	(525)	0	0	0	0	352		1
31374D-T7-9	FED NATL MTG ASSOC #311174	06/01/2002	SCHEDULED REDEMPTION		45	45	48	45	(2)	0	0	0	0	1		1
31374E-5L-2	FED NATL MTG ASSOC #312351	06/01/2002	SCHEDULED REDEMPTION		185	185	191	185	(8)	0	0	0	0	192		1

SCHEDULE D - PART 4

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31374F-JF-7	FED NATL MTG ASSOC #312662	06/01/2002	SCHEDULED REDEMPTION		229	229	237	229	(6)	0	0	0	0	5		1
31374J-RF-0	FED NATL MTG ASSOC #315586	06/01/2002	SCHEDULED REDEMPTION		3,508	3,508	3,605	3,508	(78)	0	0	0	0	25		1
31374Q-WD-3	FED NATL MTG ASSOC #321144	06/01/2002	SCHEDULED REDEMPTION		12,583	12,583	12,395	12,583	163	0	0	0	0	226		1
31374S-CE-9	FED NATL MTG ASSOC #322369	06/01/2002	SCHEDULED REDEMPTION		4,735	4,735	5,015	4,735	(250)	0	0	0	0	100		1
31374S-ZE-4	FED NATL MTG ASSOC #323041	06/01/2002	SCHEDULED REDEMPTION		459,114	459,114	468,189	459,114	(7,871)	0	0	0	0	7,472		1
31374T-DX-4	FED NATL MTG ASSOC #323318	06/01/2002	SCHEDULED REDEMPTION		4,420	4,420	4,511	4,420	(111)	0	0	0	0	66		1
31374T-D6-3	FED NATL MTG ASSOC #323325	06/01/2002	SCHEDULED REDEMPTION		8,947	8,947	8,813	8,947	140	0	0	0	0	137		1
31374T-YZ-6	FED NATL MTG ASSOC #323928	06/01/2002	SCHEDULED REDEMPTION		7,294	7,294	7,107	7,294	126	0	0	0	0	117		1
31374V-GU-2	FED NATL MTG ASSOC #325211	06/01/2002	SCHEDULED REDEMPTION		1,796	1,796	1,754	1,796	32	0	0	0	0	23		1
31374V-TB-0	FED NATL MTG ASSOC #325546	06/01/2002	SCHEDULED REDEMPTION		92,631	92,631	90,214	92,631	2,804	0	0	0	0	1,547		1
31374W-2H-4	FED NATL MTG ASSOC #326676	06/01/2002	SCHEDULED REDEMPTION		14,027	14,027	13,818	14,027	188	0	0	0	0	222		1
31374X-EU-0	FED NATL MTG ASSOC #326947	06/01/2002	SCHEDULED REDEMPTION		773	773	794	773	(21)	0	0	0	0	15		1
31375A-RK-7	FED NATL MTG ASSOC #329090	06/01/2002	SCHEDULED REDEMPTION		78,246	78,246	74,236	78,246	5,080	0	0	0	0	1,252		1
31375B-FN-2	FED NATL MTG ASSOC #329673	06/01/2002	SCHEDULED REDEMPTION		45,887	45,887	43,518	45,887	2,871	0	0	0	0	767		1
31375B-V3-8	FED NATL MTG ASSOC #330134	06/01/2002	SCHEDULED REDEMPTION		294,761	294,761	291,574	294,761	2,455	0	0	0	0	4,073		1
31375C-W7-6	FED NATL MTG ASSOC #331070	06/01/2002	SCHEDULED REDEMPTION		146	146	151	146	(4)	0	0	0	0	142		1
31375F-KV-9	FED NATL MTG ASSOC #333408	06/01/2002	SCHEDULED REDEMPTION		274,757	274,757	279,045	274,757	(4,388)	0	0	0	0	3,367		1
31375H-HH-0	FED NATL MTG ASSOC #335132	06/01/2002	SCHEDULED REDEMPTION		14,798	14,798	15,208	14,798	(617)	0	0	0	0	184		1
31375K-5E-3	FED NATL MTG ASSOC #337545	06/01/2002	SCHEDULED REDEMPTION		378,329	378,329	385,507	378,329	(7,612)	0	0	0	0	7,242		1
31375M-U9-2	FED NATL MTG ASSOC #339108	06/01/2002	SCHEDULED REDEMPTION		8,721	8,721	8,150	8,721	569	0	0	0	0	157		1
31375R-GA-4	FED NATL MTG ASSOC #342293	06/01/2002	SCHEDULED REDEMPTION		16,316	16,316	16,073	16,316	246	0	0	0	0	277		1
31375U-DJ-1	FED NATL MTG ASSOC #344905	06/01/2002	SCHEDULED REDEMPTION		82,491	82,491	77,884	82,491	4,158	0	0	0	0	1,148		1
31375X-QE-2	FED NATL MTG ASSOC #347953	06/01/2002	SCHEDULED REDEMPTION		108,627	108,627	109,849	108,627	100	0	0	0	0	785		1
31376A-EY-0	FED NATL MTG ASSOC #349451	06/01/2002	SCHEDULED REDEMPTION		1,149	1,149	1,086	1,149	112	0	0	0	0	19		1
31376C-BM-5	FED NATL MTG ASSOC #351144	06/01/2002	SCHEDULED REDEMPTION		1,374	1,374	1,422	1,374	(48)	0	0	0	0	27		1
31376C-GZ-1	FED NATL MTG ASSOC #351316	06/01/2002	SCHEDULED REDEMPTION		7,717	7,717	7,651	7,717	71	0	0	0	0	136		1
31376C-UE-2	FED NATL MTG ASSOC #351681	06/01/2002	SCHEDULED REDEMPTION		5,927	5,927	6,138	5,927	(270)	0	0	0	0	82		1
31376J-TE-9	FED NATL MTG ASSOC #357049	06/01/2002	SCHEDULED REDEMPTION		4,435	4,435	4,606	4,435	(170)	0	0	0	0	31		1
31376M-GG-3	FED NATL MTG ASSOC #359421	06/01/2002	SCHEDULED REDEMPTION		2,463	2,463	2,359	2,463	106	0	0	0	0	34		1
31376T-DJ-3	FED NATL MTG ASSOC #364705	06/01/2002	SCHEDULED REDEMPTION		1,927	1,927	1,979	1,927	(60)	0	0	0	0	36		1
31377A-XU-6	FED NATL MTG ASSOC #371591	06/01/2002	SCHEDULED REDEMPTION		32,068	32,068	32,564	32,068	(456)	0	0	0	0	923		1
31377C-3D-3	FED NATL MTG ASSOC #373496	06/01/2002	SCHEDULED REDEMPTION		25,620	25,620	25,392	25,620	204	0	0	0	0	253		1
31377D-LW-9	FED NATL MTG ASSOC #373941	06/01/2002	SCHEDULED REDEMPTION		42,358	42,358	41,910	42,358	339	0	0	0	0	698		1
31377K-TG-0	FED NATL MTG ASSOC #379551	06/01/2002	SCHEDULED REDEMPTION		26,410	26,410	26,030	26,410	294	0	0	0	0	283		1
31378H-KV-2	FED NATL MTG ASSOC #399108	06/01/2002	SCHEDULED REDEMPTION		11,581	11,581	11,722	11,581	(122)	0	0	0	0	179		1
31378H-QU-8	FED NATL MTG ASSOC #399267	06/01/2002	SCHEDULED REDEMPTION		34,744	34,744	34,885	34,744	(172)	0	0	0	0	415		1
31378J-NN-3	FED NATL MTG ASSOC #400097	06/01/2002	SCHEDULED REDEMPTION		4,447	4,447	4,577	4,447	(113)	0	0	0	0	77		1
31378L-3K-6	FED NATL MTG ASSOC #402302	06/01/2002	SCHEDULED REDEMPTION		125,561	125,561	124,600	125,561	1,035	0	0	0	0	1,876		1
31378U-B5-0	FED NATL MTG ASSOC #408760	06/01/2002	SCHEDULED REDEMPTION		72,123	72,123	73,137	72,123	(860)	0	0	0	0	976		1
31378U-KX-9	FED NATL MTG ASSOC #409010	06/01/2002	SCHEDULED REDEMPTION		8,140	8,140	7,931	8,140	140	0	0	0	0	142		1
31378W-4P-0	FED NATL MTG ASSOC #411330	06/01/2002	SCHEDULED REDEMPTION		9,848	9,848	9,967	9,848	(94)	0	0	0	0	134		1
31379B-T4-5	FED NATL MTG ASSOC #414671	06/01/2002	SCHEDULED REDEMPTION		19,950	19,950	19,663	19,950	273	0	0	0	0	295		1
31379B-YU-1	FED NATL MTG ASSOC #414823	06/01/2002	SCHEDULED REDEMPTION		715	715	682	715	35	0	0	0	0	11		1
31379B-Y5-6	FED NATL MTG ASSOC #414832	06/01/2002	SCHEDULED REDEMPTION		252	252	262	252	(37)	0	0	0	0	4		1
31379C-X7-1	FED NATL MTG ASSOC #415702	06/01/2002	SCHEDULED REDEMPTION		442,422	442,422	448,644	442,422	(5,013)	0	0	0	0	6,166		1
31379D-LU-1	FED NATL MTG ASSOC #416239	06/01/2002	SCHEDULED REDEMPTION		71,677	71,677	69,706	71,677	1,612	0	0	0	0	702		1
31379E-BL-0	FED NATL MTG ASSOC #416843	06/01/2002	SCHEDULED REDEMPTION		18,140	18,140	17,879	18,140	217	0	0	0	0	292		1
31379F-QS-6	FED NATL MTG ASSOC #418165	06/01/2002	SCHEDULED REDEMPTION		18,687	18,687	18,950	18,687	(204)	0	0	0	0	304		1
31379F-5Q-3	FED NATL MTG ASSOC #418555	06/01/2002	SCHEDULED REDEMPTION		6,731	6,731	6,813	6,731	(65)	0	0	0	0	79		1
31379H-D3-1	FED NATL MTG ASSOC #419622	06/01/2002	SCHEDULED REDEMPTION		14,669	14,669	14,710	14,669	(35)	0	0	0	0	183		1
31379H-VS-6	FED NATL MTG ASSOC #420125	06/01/2002	SCHEDULED REDEMPTION		28,697	28,697	29,699	28,697	(884)	0	0	0	0	217		1
31379J-G6-7	FED NATL MTG ASSOC #420621	06/01/2002	SCHEDULED REDEMPTION		4,156	4,156	4,264	4,156	(85)	0	0	0	0	72		1
31379L-UL-3	FED NATL MTG ASSOC #422787	06/01/2002	SCHEDULED REDEMPTION		79,123	79,123	80,617	79,123	(1,356)	0	0	0	0	851		1
31379Q-WV-8	FED NATL MTG ASSOC #426460	06/01/2002	SCHEDULED REDEMPTION		416,329	416,329	386,860	416,329	26,192	0	0	0	0	5,216		1
31379R-WX-2	FED NATL MTG ASSOC #427362	06/01/2002	SCHEDULED REDEMPTION		31,573	31,573	31,756	31,573	(168)	0	0	0	0	515		1
31379S-KX-3	FED NATL MTG ASSOC #427910	06/01/2002	SCHEDULED REDEMPTION		775	775	784	775	(8)	0	0	0	0	15		1
31379T-E2-6	FED NATL MTG ASSOC #428653	06/01/2002	SCHEDULED REDEMPTION		380,478	380,478	390,171	380,478	(10,059)	0	0	0	0	4,253		1
31379T-MP-6	FED NATL MTG ASSOC #428866	06/01/2002	SCHEDULED REDEMPTION		395,629	395,629	408,858	395,629	(12,921)	0	0	0	0	5,263		1
31379T-2S-2	FED NATL MTG ASSOC #429285	06/01/2002	SCHEDULED REDEMPTION		78,946	78,946	79,372	78,946	(366)	0	0	0	0	1,967		1
31379U-FF-3	FED NATL MTG ASSOC #429566	06/01/2002	SCHEDULED REDEMPTION		33,759	33,759	33,501	33,759	258	0	0	0	0	741		1
31379U-GV-7	FED NATL MTG ASSOC #429612	06/01/2002	SCHEDULED REDEMPTION		22,793	22,793	22,856	22,793	(53)	0	0	0	0	301		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)
31379U-S5-1	FED NATL MTG ASSOC #429940	06/01/2002	SCHEDULED REDEMPTION		15,703	15,703	15,746	15,703	(33)	0	0	0	0	144		1
31379U-4Q-1	FED NATL MTG ASSOC #430231	06/01/2002	SCHEDULED REDEMPTION		8,324	8,324	8,200	8,324	109	0	0	0	0	110		1
31379V-XH-7	FED NATL MTG ASSOC #430980	06/01/2002	SCHEDULED REDEMPTION		325,056	325,056	326,377	325,056	(1,179)	0	0	0	0	6,045		1
31379V-XL-8	FED NATL MTG ASSOC #430983	06/01/2002	SCHEDULED REDEMPTION		1,001	1,001	994	1,001	8	0	0	0	0	15		1
31379Y-EA-7	FED NATL MTG ASSOC #433129	06/01/2002	SCHEDULED REDEMPTION		18,392	18,392	18,251	18,392	140	0	0	0	0	283		1
31379Y-M9-1	FED NATL MTG ASSOC #433384	06/01/2002	SCHEDULED REDEMPTION		12,461	12,461	12,365	12,461	100	0	0	0	0	154		1
31379Y-6V-0	FED NATL MTG ASSOC #433884	06/01/2002	SCHEDULED REDEMPTION		1,023	1,023	1,015	1,023	7	0	0	0	0	14		1
31380H-M4-6	FED NATL MTG ASSOC #440579	06/01/2002	SCHEDULED REDEMPTION		20,375	20,375	20,071	20,375	277	0	0	0	0	262		1
31380J-V4-2	FED NATL MTG ASSOC #441735	06/01/2002	SCHEDULED REDEMPTION		5,299	5,299	5,434	5,299	(114)	0	0	0	0	100		1
31380M-DF-0	FED NATL MTG ASSOC #443902	06/01/2002	SCHEDULED REDEMPTION		20,289	20,289	19,986	20,289	278	0	0	0	0	453		1
31380M-MC-7	FED NATL MTG ASSOC #444155	06/01/2002	SCHEDULED REDEMPTION		4,768	4,768	4,585	4,768	154	0	0	0	0	66		1
31380N-TJ-3	FED NATL MTG ASSOC #445253	06/01/2002	SCHEDULED REDEMPTION		33,828	33,828	32,474	33,828	432	0	0	0	0	526		1
31380P-A3-3	FED NATL MTG ASSOC #445626	06/01/2002	SCHEDULED REDEMPTION		59,402	59,402	57,128	59,402	1,977	0	0	0	0	305		1
31380Q-V7-9	FED NATL MTG ASSOC #447138	06/01/2002	SCHEDULED REDEMPTION		6,298	6,298	6,540	6,298	(268)	0	0	0	0	194		1
31380Q-WF-0	FED NATL MTG ASSOC #447146	06/01/2002	SCHEDULED REDEMPTION		5,637	5,637	5,443	5,637	206	0	0	0	0	74		1
31380R-HZ-1	FED NATL MTG ASSOC #447648	06/01/2002	SCHEDULED REDEMPTION		342,399	342,399	353,847	342,399	(11,286)	0	0	0	0	7,750		1
31380R-K6-1	FED NATL MTG ASSOC #447717	06/01/2002	SCHEDULED REDEMPTION		47,229	47,229	45,339	47,229	599	0	0	0	0	485		1
31380R-U4-5	FED NATL MTG ASSOC #448003	06/01/2002	SCHEDULED REDEMPTION		205	205	209	205	(3)	0	0	0	0	4		1
31380R-WE-1	FED NATL MTG ASSOC #448045	06/01/2002	SCHEDULED REDEMPTION		5,500	5,500	5,659	5,500	(227)	0	0	0	0	58		1
31380S-CR-2	FED NATL MTG ASSOC #448380	06/01/2002	SCHEDULED REDEMPTION		25,332	25,332	25,605	25,332	(201)	0	0	0	0	413		1
31380T-FW-6	FED NATL MTG ASSOC #449381	06/01/2002	SCHEDULED REDEMPTION		1,095	1,095	1,133	1,095	(31)	0	0	0	0	22		1
31380U-PD-4	FED NATL MTG ASSOC #450520	06/01/2002	SCHEDULED REDEMPTION		43,274	43,274	41,618	43,274	1,471	0	0	0	0	597		1
31380U-SC-3	FED NATL MTG ASSOC #450615	06/01/2002	SCHEDULED REDEMPTION		24,911	24,911	23,914	24,911	321	0	0	0	0	350		1
31380U-ZA-9	FED NATL MTG ASSOC #450837	06/01/2002	SCHEDULED REDEMPTION		18,368	18,368	17,938	18,368	373	0	0	0	0	139		1
31380W-V6-8	FED NATL MTG ASSOC #452537	06/01/2002	SCHEDULED REDEMPTION		32,642	32,642	31,392	32,642	1,169	0	0	0	0	445		1
31380X-KS-0	FED NATL MTG ASSOC #453105	06/01/2002	SCHEDULED REDEMPTION		222,619	222,619	223,350	222,619	(636)	0	0	0	0	2,522		1
31380X-LC-4	FED NATL MTG ASSOC #453123	06/01/2002	SCHEDULED REDEMPTION		28,339	28,339	27,205	28,339	356	0	0	0	0	295		1
31381A-E5-6	FED NATL MTG ASSOC #454756	06/01/2002	SCHEDULED REDEMPTION		5,978	5,978	5,676	5,978	287	0	0	0	0	103		1
31381A-KQ-3	FED NATL MTG ASSOC #454903	06/01/2002	SCHEDULED REDEMPTION		11,339	11,339	10,886	11,339	146	0	0	0	0	271		1
31381A-ME-8	FED NATL MTG ASSOC #454957	06/01/2002	SCHEDULED REDEMPTION		6,350	6,350	6,371	6,350	(18)	0	0	0	0	105		1
31381C-BN-6	FED NATL MTG ASSOC #456445	06/01/2002	SCHEDULED REDEMPTION		17,492	17,492	17,681	17,492	(147)	0	0	0	0	311		1
31381C-P5-0	FED NATL MTG ASSOC #456844	06/01/2002	SCHEDULED REDEMPTION		104,564	104,564	100,561	104,564	3,136	0	0	0	0	976		1
31381F-VB-3	FED NATL MTG ASSOC #459710	06/01/2002	SCHEDULED REDEMPTION		1,459	1,459	1,403	1,459	44	0	0	0	0	21		1
31381F-WZ-9	FED NATL MTG ASSOC #459764	06/01/2002	SCHEDULED REDEMPTION		1,415	1,415	1,366	1,415	48	0	0	0	0	35		1
31382D-GZ-1	FED NATL MTG ASSOC #479116	06/01/2002	SCHEDULED REDEMPTION		4,426	4,426	4,257	4,426	141	0	0	0	0	60		1
31382D-XB-5	FED NATL MTG ASSOC #479574	06/01/2002	SCHEDULED REDEMPTION		2,774	2,774	2,858	2,774	(93)	0	0	0	0	30		1
31382E-MC-3	FED NATL MTG ASSOC #480155	06/01/2002	SCHEDULED REDEMPTION		16,876	16,876	16,230	16,876	562	0	0	0	0	226		1
31382E-RM-6	FED NATL MTG ASSOC #480292	06/01/2002	SCHEDULED REDEMPTION		1,020	1,020	1,005	1,020	13	0	0	0	0	153		1
31382E-R6-1	FED NATL MTG ASSOC #480309	06/01/2002	SCHEDULED REDEMPTION		3,473	3,473	3,352	3,473	103	0	0	0	0	443		1
31382F-4A-4	FED NATL MTG ASSOC #481517	06/01/2002	SCHEDULED REDEMPTION		5,220	5,220	5,020	5,220	176	0	0	0	0	66		1
31382G-Z6-7	FED NATL MTG ASSOC #482365	06/01/2002	SCHEDULED REDEMPTION		8,407	8,407	8,281	8,407	122	0	0	0	0	286		1
31382L-X4-3	FED NATL MTG ASSOC #485899	06/01/2002	SCHEDULED REDEMPTION		3,821	3,821	3,687	3,821	129	0	0	0	0	57		1
31382M-JY-1	FED NATL MTG ASSOC #486379	06/01/2002	SCHEDULED REDEMPTION		13,634	13,634	13,157	13,634	498	0	0	0	0	188		1
31382N-LN-0	FED NATL MTG ASSOC #487333	06/01/2002	SCHEDULED REDEMPTION		5,181	5,181	4,999	5,181	207	0	0	0	0	113		1
31382Q-G8-2	FED NATL MTG ASSOC #489023	06/01/2002	SCHEDULED REDEMPTION		6,493	6,493	5,981	6,493	466	0	0	0	0	97		1
31382Q-KY-0	FED NATL MTG ASSOC #489111	06/01/2002	SCHEDULED REDEMPTION		2,563	2,563	2,440	2,563	105	0	0	0	0	34		1
31382R-3Y-7	FED NATL MTG ASSOC #490515	06/01/2002	SCHEDULED REDEMPTION		102,248	102,248	97,767	102,248	4,473	0	0	0	0	1,353		1
31382S-AM-3	FED NATL MTG ASSOC #490612	06/01/2002	SCHEDULED REDEMPTION		37,032	37,032	35,735	37,032	1,311	0	0	0	0	652		1
31382S-BQ-3	FED NATL MTG ASSOC #490647	06/01/2002	SCHEDULED REDEMPTION		2,671	2,671	2,773	2,671	(103)	0	0	0	0	16		1
31382S-F6-3	FED NATL MTG ASSOC #490789	06/01/2002	SCHEDULED REDEMPTION		41,640	41,640	39,974	41,640	522	0	0	0	0	539		1
31382U-LP-9	FED NATL MTG ASSOC #492734	06/01/2002	SCHEDULED REDEMPTION		32,453	32,453	30,942	32,453	1,541	0	0	0	0	470		1
31382U-QY-5	FED NATL MTG ASSOC #492871	06/01/2002	SCHEDULED REDEMPTION		337,689	337,689	335,368	337,689	0	0	0	0	0	5,193		1
31382V-AE-4	FED NATL MTG ASSOC #493305	06/01/2002	SCHEDULED REDEMPTION		27,019	27,019	25,939	27,019	342	0	0	0	0	376		1
31382W-DR-0	FED NATL MTG ASSOC #494312	06/01/2002	SCHEDULED REDEMPTION		16,277	16,277	16,102	16,277	162	0	0	0	0	307		1
31382W-FM-9	FED NATL MTG ASSOC #494372	06/01/2002	SCHEDULED REDEMPTION		1,761	1,761	1,680	1,761	89	0	0	0	0	31		1
31382W-SR-4	FED NATL MTG ASSOC #494728	06/01/2002	SCHEDULED REDEMPTION		9,359	9,359	8,923	9,359	409	0	0	0	0	137		1
31382W-5U-2	FED NATL MTG ASSOC #495059	06/01/2002	SCHEDULED REDEMPTION		42,151	42,151	43,758	42,151	(1,758)	0	0	0	0	923		1
31382X-XK-1	FED NATL MTG ASSOC #495782	06/01/2002	SCHEDULED REDEMPTION		46,979	46,979	46,964	46,979	10	0	0	0	0	668		1
31383A-XF-1	FED NATL MTG ASSOC #497578	06/01/2002	SCHEDULED REDEMPTION		5,344	5,344	5,550	5,344	(205)	0	0	0	0	35		1
31383C-AK-1	FED NATL MTG ASSOC #498710	06/01/2002	SCHEDULED REDEMPTION		29,398	29,398	30,519	29,398	(1,206)	0	0	0	0	416		1
31383D-3C-5	FED NATL MTG ASSOC #500395	06/01/2002	SCHEDULED REDEMPTION		13,767	13,767	14,292	13,767	(539)	0	0	0	0	238		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)
31383E-AG-6	FED NATL MTG ASSOC #500507	06/01/2002	SCHEDULED REDEMPTION		19,891	19,891	19,096	19,891	229	0	0	0	0	280		1
31383E-CU-3	FED NATL MTG ASSOC #500583	06/01/2002	SCHEDULED REDEMPTION		12,015	12,015	11,390	12,015	601	0	0	0	0	312		1
31383E-DG-3	FED NATL MTG ASSOC #500603	06/01/2002	SCHEDULED REDEMPTION		12,180	12,180	11,693	12,180	159	0	0	0	0	168		1
31383E-HX-2	FED NATL MTG ASSOC #500746	06/01/2002	SCHEDULED REDEMPTION		3,030	3,030	2,926	3,030	134	0	0	0	0	240		1
31383E-XP-1	FED NATL MTG ASSOC #501186	06/01/2002	SCHEDULED REDEMPTION		71,888	71,888	68,737	71,888	3,011	0	0	0	0	639		1
31383E-2T-7	FED NATL MTG ASSOC #501286	06/01/2002	SCHEDULED REDEMPTION		11,973	11,973	11,184	11,973	723	0	0	0	0	183		1
31383G-BQ-8	FED NATL MTG ASSOC #502347	06/01/2002	SCHEDULED REDEMPTION		19,550	19,550	19,340	19,550	157	0	0	0	0	129		1
31383G-C6-1	FED NATL MTG ASSOC #502393	06/01/2002	SCHEDULED REDEMPTION		57,349	57,349	59,551	57,349	57,349	0	0	0	0	730		1
31383G-U2-0	FED NATL MTG ASSOC #502901	06/01/2002	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	0		1
31383G-U6-1	FED NATL MTG ASSOC #502905	06/01/2002	SCHEDULED REDEMPTION		49,204	49,204	47,236	49,204	575	0	0	0	0	502		1
31383H-6N-9	FED NATL MTG ASSOC #504077	06/01/2002	SCHEDULED REDEMPTION		33,770	33,770	32,694	33,770	1,006	0	0	0	0	497		1
31383J-RT-9	FED NATL MTG ASSOC #504598	06/01/2002	SCHEDULED REDEMPTION		12,604	12,604	12,100	12,604	151	0	0	0	0	174		1
31383K-AW-7	FED NATL MTG ASSOC #505021	06/01/2002	SCHEDULED REDEMPTION		17,277	17,277	17,417	17,277	0	0	0	0	0	252		1
31383K-BT-3	FED NATL MTG ASSOC #505050	04/12/2002	Various		1,949,499	1,931,018	1,961,190	1,959,564	68	0	0	(10,065)	(10,065)	14,463		1
31383K-CE-5	FED NATL MTG ASSOC #505069	06/01/2002	SCHEDULED REDEMPTION		87,217	87,217	84,982	87,217	1,435	0	0	0	0	1,396		1
31383K-EP-8	FED NATL MTG ASSOC #505142	06/01/2002	SCHEDULED REDEMPTION		181,512	181,512	178,804	181,512	2,524	0	0	0	0	2,724		1
31383L-CG-8	FED NATL MTG ASSOC #505971	06/01/2002	SCHEDULED REDEMPTION		8,877	8,877	8,781	8,877	95	0	0	0	0	127		1
31383L-FX-8	FED NATL MTG ASSOC #506082	06/01/2002	SCHEDULED REDEMPTION		1,000,872	1,000,872	968,031	1,000,872	30,856	0	0	0	0	16,538		1
31383P-L5-3	FED NATL MTG ASSOC #508948	06/01/2002	SCHEDULED REDEMPTION		35,296	35,296	36,642	35,296	(1,867)	0	0	0	0	1,066		1
31383P-7K-6	FED NATL MTG ASSOC #509498	06/01/2002	SCHEDULED REDEMPTION		552	552	533	552	15	0	0	0	0	127		1
31383R-CA-8	FED NATL MTG ASSOC #510465	06/01/2002	SCHEDULED REDEMPTION		325,026	325,026	314,361	325,026	9,149	0	0	0	0	5,171		1
31383S-FY-1	FED NATL MTG ASSOC #511483	06/01/2002	SCHEDULED REDEMPTION		10,388	10,388	10,784	10,388	(506)	0	0	0	0	264		1
31383S-QG-8	FED NATL MTG ASSOC #511755	06/01/2002	SCHEDULED REDEMPTION		4,960	4,960	5,109	4,960	(170)	0	0	0	0	71		1
31383S-RF-9	FED NATL MTG ASSOC #511786	05/02/2002	Various		8,484,566	8,181,150	8,498,170	8,492,137	2,517	0	0	(7,571)	(7,571)	114,983		1
31383S-SB-7	FED NATL MTG ASSOC #511814	06/01/2002	SCHEDULED REDEMPTION		2,637	2,637	2,739	2,637	(101)	0	0	0	0	122		1
31383S-3C-2	FED NATL MTG ASSOC #512095	06/01/2002	SCHEDULED REDEMPTION		131,871	131,871	131,748	131,871	109	0	0	0	0	1,565		1
31383S-3D-0	FED NATL MTG ASSOC #512096	06/01/2002	SCHEDULED REDEMPTION		1,540	1,540	1,599	1,540	(65)	0	0	0	0	27		1
31383S-3G-3	FED NATL MTG ASSOC #512099	06/01/2002	SCHEDULED REDEMPTION		3,186	3,186	3,039	3,186	135	0	0	0	0	52		1
31383T-D6-2	FED NATL MTG ASSOC #512325	06/01/2002	SCHEDULED REDEMPTION		8,115	8,115	8,427	8,115	(419)	0	0	0	0	148		1
31383T-D9-6	FED NATL MTG ASSOC #512328	06/01/2002	SCHEDULED REDEMPTION		83,375	83,375	80,639	83,375	2,856	0	0	0	0	1,426		1
31383T-KR-8	FED NATL MTG ASSOC #512504	06/01/2002	SCHEDULED REDEMPTION		19,801	19,801	20,556	19,801	(1,028)	0	0	0	0	263		1
31383U-MV-4	FED NATL MTG ASSOC #513472	06/01/2002	SCHEDULED REDEMPTION		111,241	111,241	112,354	111,241	(986)	0	0	0	0	3,617		1
31383U-W4-3	FED NATL MTG ASSOC #513767	06/01/2002	SCHEDULED REDEMPTION		81,985	81,985	82,804	81,985	(789)	0	0	0	0	2,262		1
31383V-B8-5	FED NATL MTG ASSOC #514063	06/01/2002	SCHEDULED REDEMPTION		276,511	276,511	267,438	276,511	8,948	0	0	0	0	2,848		1
31383W-N7-2	FED NATL MTG ASSOC #515314	06/01/2002	SCHEDULED REDEMPTION		10,335	10,335	10,347	10,335	(8)	0	0	0	0	89		1
31383W-3X-7	FED NATL MTG ASSOC #515714	06/01/2002	SCHEDULED REDEMPTION		21,443	21,443	20,706	21,443	661	0	0	0	0	152		1
31383Y-C4-7	FED NATL MTG ASSOC #516791	06/01/2002	SCHEDULED REDEMPTION		4,062	4,062	4,176	4,062	(237)	0	0	0	0	76		1
31383Y-QW-0	FED NATL MTG ASSOC #517169	06/01/2002	SCHEDULED REDEMPTION		26,231	26,231	26,477	26,231	(195)	0	0	0	0	373		1
31383Y-QX-8	FED NATL MTG ASSOC #517170	06/01/2002	SCHEDULED REDEMPTION		97,728	97,728	98,644	97,728	(881)	0	0	0	0	1,997		1
31384A-GV-4	FED NATL MTG ASSOC #517812	06/01/2002	SCHEDULED REDEMPTION		2,083	2,083	2,163	2,083	(96)	0	0	0	0	38		1
31384A-G8-5	FED NATL MTG ASSOC #517823	06/01/2002	SCHEDULED REDEMPTION		4,135	4,135	4,293	4,135	(183)	0	0	0	0	66		1
31384B-4X-1	FED NATL MTG ASSOC #519338	05/02/2002	Various		168,828	161,660	167,867	167,764	167,764	0	0	1,065	1,065	1,077		1
31384D-B4-3	FED NATL MTG ASSOC #520359	06/01/2002	SCHEDULED REDEMPTION		4,525	4,525	4,699	4,525	(224)	0	0	0	0	90		1
31384D-LN-0	FED NATL MTG ASSOC #520633	06/01/2002	SCHEDULED REDEMPTION		17,090	17,090	17,571	17,090	(717)	0	0	0	0	268		1
31384E-AE-0	FED NATL MTG ASSOC #521205	06/01/2002	SCHEDULED REDEMPTION		2,550	2,550	2,648	2,550	2,550	0	0	0	0	32		1
31384E-GJ-3	FED NATL MTG ASSOC #521401	06/01/2002	SCHEDULED REDEMPTION		2,000	2,000	2,077	2,000	(110)	0	0	0	0	27		1
31384F-C6-2	FED NATL MTG ASSOC #522193	06/01/2002	SCHEDULED REDEMPTION		20,542	20,542	19,836	20,542	731	0	0	0	0	127		1
31384F-MB-0	FED NATL MTG ASSOC #522454	06/01/2002	SCHEDULED REDEMPTION		1,906	1,906	1,800	1,906	105	0	0	0	0	21		1
31384F-TT-4	FED NATL MTG ASSOC #522662	06/01/2002	SCHEDULED REDEMPTION		23,312	23,312	23,304	23,312	8	0	0	0	0	284		1
31384F-W4-5	FED NATL MTG ASSOC #522767	06/01/2002	SCHEDULED REDEMPTION		1,607	1,607	1,655	1,607	(51)	0	0	0	0	29		1
31384F-XM-4	FED NATL MTG ASSOC #522784	06/01/2002	SCHEDULED REDEMPTION		1,621	1,621	1,670	1,621	(58)	0	0	0	0	33		1
31384F-XR-3	FED NATL MTG ASSOC #522788	06/01/2002	SCHEDULED REDEMPTION		122	122	126	122	(4)	0	0	0	0	2		1
31384F-YY-7	FED NATL MTG ASSOC #522827	06/01/2002	SCHEDULED REDEMPTION		35,925	35,925	36,672	35,925	(733)	0	0	0	0	1,006		1
31384F-YZ-4	FED NATL MTG ASSOC #522828	06/01/2002	SCHEDULED REDEMPTION		12,619	12,619	12,945	12,619	(360)	0	0	0	0	221		1
31384G-KR-5	FED NATL MTG ASSOC #523304	06/01/2002	SCHEDULED REDEMPTION		99	99	96	99	4	0	0	0	0	2		1
31384G-NG-6	FED NATL MTG ASSOC #523391	06/01/2002	SCHEDULED REDEMPTION		3,410	3,410	3,541	3,410	(174)	0	0	0	0	46		1
31384H-CH-4	FED NATL MTG ASSOC #523972	06/01/2002	SCHEDULED REDEMPTION		40,805	40,805	38,905	40,805	1,835	0	0	0	0	387		1
31384H-N3-3	FED NATL MTG ASSOC #524310	06/01/2002	SCHEDULED REDEMPTION		3,216	3,216	3,340	3,216	3,216	0	0	0	0	42		1
31384H-YY-9	FED NATL MTG ASSOC #524624	06/01/2002	SCHEDULED REDEMPTION		1,948	1,948	2,006	1,948	(66)	0	0	0	0	15		1
31384H-2G-7	FED NATL MTG ASSOC #524675	06/01/2002	SCHEDULED REDEMPTION		24,031	24,031	24,947	24,031	(968)	0	0	0	0	323		1
31384H-4G-5	FED NATL MTG ASSOC #524723	06/01/2002	SCHEDULED REDEMPTION		94,914	94,914	95,804	94,914	(907)	0	0	0	0	1,163		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)
31384H-5D-1	FED NATL MTG ASSOC #524744	06/01/2002	SCHEDULED REDEMPTION		19,142	19,142	19,322	19,142	(195)	0	0	0	0	375		1
31384J-BQ-1	FED NATL MTG ASSOC #524847	06/01/2002	SCHEDULED REDEMPTION		2,795	2,795	2,896	2,795	(105)	0	0	0	0	38		1
31384J-B2-4	FED NATL MTG ASSOC #524857	06/01/2002	SCHEDULED REDEMPTION		33,534	33,534	33,848	33,534	(205)	0	0	0	0	669		1
31384J-CW-7	FED NATL MTG ASSOC #524885	06/01/2002	SCHEDULED REDEMPTION		13,805	13,805	13,934	13,805	(123)	0	0	0	0	278		1
31384J-EX-3	FED NATL MTG ASSOC #524950	05/02/2002	Various		466,170	450,327	467,616	463,955	463,955	0	0	2,215	2,215	2,769		1
31384J-K9-9	FED NATL MTG ASSOC #525120	05/02/2002	Various		503,001	483,296	501,850	500,282	500,282	0	0	2,720	2,720	3,124		1
31384J-XQ-7	FED NATL MTG ASSOC #525487	06/01/2002	SCHEDULED REDEMPTION		2,328	2,328	2,417	2,328	(119)	0	0	0	0	34		1
31384J-7M-5	FED NATL MTG ASSOC #525700	06/01/2002	SCHEDULED REDEMPTION		37,766	37,766	39,206	37,766	(1,797)	0	0	0	0	546		1
31384K-FD-3	FED NATL MTG ASSOC #525864	06/01/2002	SCHEDULED REDEMPTION		77,702	77,702	80,033	77,702	(2,620)	0	0	0	0	1,087		1
31384K-GS-9	FED NATL MTG ASSOC #525909	06/01/2002	SCHEDULED REDEMPTION		1,514	1,514	1,572	1,514	1,514	0	0	0	0	42		1
31384K-HF-6	FED NATL MTG ASSOC #525930	06/01/2002	SCHEDULED REDEMPTION		1,440	1,440	1,484	1,440	(48)	0	0	0	0	17		1
31384K-JE-7	FED NATL MTG ASSOC #525961	06/01/2002	SCHEDULED REDEMPTION		51,308	51,308	53,280	51,308	(2,812)	0	0	0	0	885		1
31384K-JX-5	FED NATL MTG ASSOC #525978	06/01/2002	SCHEDULED REDEMPTION		43,874	43,874	45,560	43,874	(2,332)	0	0	0	0	829		1
31384K-LD-6	FED NATL MTG ASSOC #526024	05/02/2002	Various		103,126	98,748	102,539	102,519	102,519	0	0	607	607	658		1
31384K-LQ-7	FED NATL MTG ASSOC #526035	06/01/2002	SCHEDULED REDEMPTION		2,915	2,915	3,027	2,915	(146)	0	0	0	0	49		1
31384K-WN-2	FED NATL MTG ASSOC #526353	06/01/2002	SCHEDULED REDEMPTION		126,616	126,616	131,477	126,616	126,616	0	0	0	0	2,533		1
31384L-MX-9	FED NATL MTG ASSOC #526974	06/01/2002	SCHEDULED REDEMPTION		16,491	16,491	17,125	16,491	(634)	0	0	0	0	162		1
31384L-PD-0	FED NATL MTG ASSOC #527020	06/01/2002	SCHEDULED REDEMPTION		15,894	15,894	16,505	15,894	(831)	0	0	0	0	273		1
31384L-P7-3	FED NATL MTG ASSOC #527046	06/01/2002	SCHEDULED REDEMPTION		466	466	484	466	(27)	0	0	0	0	201		1
31384L-QH-0	FED NATL MTG ASSOC #527056	06/01/2002	SCHEDULED REDEMPTION		771	771	800	771	(30)	0	0	0	0	9		1
31384L-YT-5	FED NATL MTG ASSOC #527322	06/01/2002	SCHEDULED REDEMPTION		39,843	39,843	41,375	39,843	(2,242)	0	0	0	0	1,136		1
31384M-G2-2	FED NATL MTG ASSOC #527717	06/01/2002	SCHEDULED REDEMPTION		2,640	2,640	2,742	2,640	2,640	0	0	0	0	58		1
31384M-RL-8	FED NATL MTG ASSOC #527991	06/01/2002	SCHEDULED REDEMPTION		688,769	688,769	715,458	688,769	(26,051)	0	0	0	0	8,697		1
31384N-VV-9	FED NATL MTG ASSOC #529028	05/02/2002	Various		601,872	576,467	598,598	598,352	598,352	0	0	3,520	3,520	3,833		1
31384P-JB-2	FED NATL MTG ASSOC #529558	06/01/2002	SCHEDULED REDEMPTION		10,162	10,162	10,432	10,162	(1)	0	0	0	0	217		1
31384P-ND-3	FED NATL MTG ASSOC #529688	06/01/2002	SCHEDULED REDEMPTION		35,881	35,881	34,412	35,881	2,025	0	0	0	0	254		1
31384P-NF-8	FED NATL MTG ASSOC #529690	06/01/2002	SCHEDULED REDEMPTION		54,511	54,511	56,589	54,511	(2,557)	0	0	0	0	709		1
31384P-QF-5	FED NATL MTG ASSOC #529754	06/01/2002	SCHEDULED REDEMPTION		6,930	6,930	7,197	6,930	(299)	0	0	0	0	145		1
31384P-YT-6	FED NATL MTG ASSOC #530022	06/01/2002	SCHEDULED REDEMPTION		5,545	5,545	5,757	5,545	(283)	0	0	0	0	172		1
31384P-YX-7	FED NATL MTG ASSOC #530026	06/01/2002	SCHEDULED REDEMPTION		88,859	88,859	92,098	88,859	(3,442)	0	0	0	0	1,441		1
31384P-4A-0	FED NATL MTG ASSOC #530117	06/01/2002	SCHEDULED REDEMPTION		38,131	38,131	38,441	38,131	0	0	0	0	0	436		1
31384P-GA-8	FED NATL MTG ASSOC #530165	06/01/2002	SCHEDULED REDEMPTION		15,792	15,792	16,394	15,792	(646)	0	0	0	0	721		1
31384Q-AB-9	FED NATL MTG ASSOC #530202	06/01/2002	SCHEDULED REDEMPTION		9,988	9,988	10,371	9,988	9,988	0	0	0	0	205		1
31384Q-CQ-4	FED NATL MTG ASSOC #530279	06/01/2002	SCHEDULED REDEMPTION		16,258	16,258	16,745	16,258	(492)	0	0	0	0	186		1
31384Q-QT-3	FED NATL MTG ASSOC #530666	06/01/2002	SCHEDULED REDEMPTION		36,022	36,022	37,405	36,022	36,022	0	0	0	0	454		1
31384Q-RG-0	FED NATL MTG ASSOC #530687	06/01/2002	SCHEDULED REDEMPTION		37,918	37,918	38,273	37,918	(424)	0	0	0	0	526		1
31384Q-SL-8	FED NATL MTG ASSOC #530723	06/01/2002	SCHEDULED REDEMPTION		32,795	32,795	34,056	32,795	(1,749)	0	0	0	0	528		1
31384Q-TC-7	FED NATL MTG ASSOC #530747	06/01/2002	SCHEDULED REDEMPTION		1,792	1,792	1,839	1,792	0	0	0	0	0	34		1
31384Q-YY-3	FED NATL MTG ASSOC #530927	06/01/2002	SCHEDULED REDEMPTION		915	915	924	915	(9)	0	0	0	0	18		1
31384R-FH-9	FED NATL MTG ASSOC #531268	06/01/2002	SCHEDULED REDEMPTION		18,289	18,289	18,991	18,289	18,289	0	0	0	0	234		1
31384R-KG-5	FED NATL MTG ASSOC #531395	06/01/2002	SCHEDULED REDEMPTION		262	262	264	262	(2)	0	0	0	0	5		1
31384R-Q2-0	FED NATL MTG ASSOC #531573	06/01/2002	SCHEDULED REDEMPTION		25,712	25,712	26,700	25,712	25,712	0	0	0	0	582		1
31384R-TG-6	FED NATL MTG ASSOC #531651	06/01/2002	SCHEDULED REDEMPTION		19,353	19,353	19,534	19,353	(152)	0	0	0	0	285		1
31384R-WH-0	FED NATL MTG ASSOC #531748	06/01/2002	SCHEDULED REDEMPTION		29,471	29,471	30,300	29,471	(1,190)	0	0	0	0	494		1
31384R-Y8-8	FED NATL MTG ASSOC #531835	06/01/2002	SCHEDULED REDEMPTION		2,552	2,552	2,650	2,552	(125)	0	0	0	0	47		1
31384R-ZP-9	FED NATL MTG ASSOC #531850	06/01/2002	SCHEDULED REDEMPTION		2,575	2,575	2,644	2,575	0	0	0	0	0	37		1
31384S-AF-6	FED NATL MTG ASSOC #532006	06/01/2002	SCHEDULED REDEMPTION		5,491	5,491	5,489	5,491	2	0	0	0	0	117		1
31384S-V2-2	FED NATL MTG ASSOC #532633	06/01/2002	SCHEDULED REDEMPTION		16,969	16,969	17,129	16,969	(120)	0	0	0	0	169		1
31384S-WA-3	FED NATL MTG ASSOC #532641	06/01/2002	SCHEDULED REDEMPTION		74,412	74,412	75,110	74,412	(538)	0	0	0	0	1,645		1
31384S-WR-6	FED NATL MTG ASSOC #532656	06/01/2002	SCHEDULED REDEMPTION		975	975	1,012	975	(37)	0	0	0	0	50		1
31384S-7J-2	FED NATL MTG ASSOC #532897	05/02/2002	Various		48,193	46,505	48,291	47,957	47,957	0	0	236	236	289		1
31384T-DU-8	FED NATL MTG ASSOC #533015	06/01/2002	SCHEDULED REDEMPTION		37,961	37,961	39,420	37,961	(1,768)	0	0	0	0	621		1
31384T-EB-9	FED NATL MTG ASSOC #533030	06/01/2002	SCHEDULED REDEMPTION		60,846	60,846	63,185	60,846	(3,004)	0	0	0	0	968		1
31384T-U5-4	FED NATL MTG ASSOC #533504	06/01/2002	SCHEDULED REDEMPTION		14,500	14,500	15,057	14,500	(577)	0	0	0	0	332		1
31384T-VT-1	FED NATL MTG ASSOC #533526	06/01/2002	SCHEDULED REDEMPTION		12,638	12,638	13,124	12,638	(564)	0	0	0	0	111		1
31384T-7H-4	FED NATL MTG ASSOC #533796	06/01/2002	SCHEDULED REDEMPTION		4,150	4,150	4,299	4,150	(158)	0	0	0	0	150		1
31384U-BY-9	FED NATL MTG ASSOC #533855	06/01/2002	SCHEDULED REDEMPTION		3,747	3,747	3,891	3,747	(209)	0	0	0	0	50		1
31384U-CA-0	FED NATL MTG ASSOC #533865	06/01/2002	SCHEDULED REDEMPTION		98,639	98,639	98,617	98,639	274	0	0	0	0	957		1
31384U-C3-6	FED NATL MTG ASSOC #533890	06/01/2002	SCHEDULED REDEMPTION		18,485	18,485	19,194	18,485	18,485	0	0	0	0	334		1
31384U-EA-8	FED NATL MTG ASSOC #533929	06/01/2002	SCHEDULED REDEMPTION		51,520	51,520	52,003	51,520	(407)	0	0	0	0	670		1
31384U-EQ-3	FED NATL MTG ASSOC #533943	06/01/2002	SCHEDULED REDEMPTION		90,299	90,299	92,634	90,299	(2,681)	0	0	0	0	1,650		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-ET-7	FED NATL MTG ASSOC #533946	06/01/2002	SCHEDULED REDEMPTION		296	296	298	296	(2)	0	0	0	0	14		1
31384U-EY-6	FED NATL MTG ASSOC #533951	06/01/2002	SCHEDULED REDEMPTION		6,814	6,814	6,771	6,814	45	0	0	0	0	95		1
31384U-FH-2	FED NATL MTG ASSOC #533968	06/01/2002	SCHEDULED REDEMPTION		73,447	73,447	74,135	73,447	(627)	0	0	0	0	959		1
31384U-KN-3	FED NATL MTG ASSOC #534101	06/01/2002	SCHEDULED REDEMPTION		43,995	43,995	45,672	43,995	(2,056)	0	0	0	0	691		1
31384U-LT-9	FED NATL MTG ASSOC #534138	05/02/2002	Various		56,173	53,789	55,855	55,835	0	0	0	339	339	358		1
31384U-MQ-4	FED NATL MTG ASSOC #534167	06/01/2002	SCHEDULED REDEMPTION		3,777	3,777	3,920	3,777	(152)	0	0	0	0	26		1
31384U-NK-6	FED NATL MTG ASSOC #534194	06/01/2002	SCHEDULED REDEMPTION		19,734	19,734	20,487	19,734	(937)	0	0	0	0	153		1
31384U-WC-4	FED NATL MTG ASSOC #534443	06/01/2002	SCHEDULED REDEMPTION		9,512	9,512	9,463	9,512	(21)	0	0	0	0	232		1
31384U-ZJ-6	FED NATL MTG ASSOC #534545	06/01/2002	SCHEDULED REDEMPTION		23,628	23,628	24,536	23,628	(1,668)	0	0	0	0	473		1
31384U-3L-6	FED NATL MTG ASSOC #534603	06/01/2002	SCHEDULED REDEMPTION		53,387	53,387	54,767	53,387	(1,688)	0	0	0	0	941		1
31384V-BT-8	FED NATL MTG ASSOC #534750	06/01/2002	SCHEDULED REDEMPTION		20,037	20,037	20,807	20,037	(1,502)	0	0	0	0	1,058		1
31384V-KQ-4	FED NATL MTG ASSOC #535003	06/01/2002	SCHEDULED REDEMPTION		17,750	17,750	17,295	17,750	295	0	0	0	0	275		1
31384V-NT-5	FED NATL MTG ASSOC #535102	06/01/2002	SCHEDULED REDEMPTION		3,559	3,559	3,696	3,559	(137)	0	0	0	0	39		1
31384V-NU-2	FED NATL MTG ASSOC #535103	06/01/2002	SCHEDULED REDEMPTION		191,371	191,371	195,975	191,371	(5,170)	0	0	0	0	3,087		1
31384V-NV-0	FED NATL MTG ASSOC #535104	06/01/2002	SCHEDULED REDEMPTION		2,622	2,622	2,723	2,622	(101)	0	0	0	0	33		1
31384V-QG-0	FED NATL MTG ASSOC #535155	06/01/2002	SCHEDULED REDEMPTION		37,223	37,223	38,567	37,223	(1,441)	0	0	0	0	611		1
31384V-UY-6	FED NATL MTG ASSOC #535299	06/01/2002	SCHEDULED REDEMPTION		20,599	20,599	21,390	20,599	20,599	0	0	0	0	360		1
31384V-VG-4	FED NATL MTG ASSOC #535315	06/01/2002	SCHEDULED REDEMPTION		61,093	61,093	63,441	61,093	(2,348)	0	0	0	0	631		1
31384V-YW-6	FED NATL MTG ASSOC #535425	06/01/2002	SCHEDULED REDEMPTION		1,256,226	1,256,226	1,304,905	1,256,226	(47,367)	0	0	0	0	20,456		1
31384V-5P-3	FED NATL MTG ASSOC #535554	06/01/2002	SCHEDULED REDEMPTION		62,624	62,624	64,034	62,624	(1,468)	0	0	0	0	963		1
31384V-6X-5	FED NATL MTG ASSOC #535586	06/01/2002	SCHEDULED REDEMPTION		15,024	15,024	15,601	15,024	(577)	0	0	0	0	160		1
31384W-A8-3	FED NATL MTG ASSOC #535631	06/01/2002	SCHEDULED REDEMPTION		63,667	63,667	66,114	63,667	(2,447)	0	0	0	0	716		1
31384W-CL-2	FED NATL MTG ASSOC #535675	06/01/2002	SCHEDULED REDEMPTION		40,769	40,769	42,336	40,769	(1,567)	0	0	0	0	421		1
31384W-EA-4	FED NATL MTG ASSOC #535729	06/01/2002	SCHEDULED REDEMPTION		15,805	15,805	16,134	15,805	(316)	0	0	0	0	267		1
31384W-EM-8	FED NATL MTG ASSOC #535740	06/01/2002	SCHEDULED REDEMPTION		102,963	102,963	106,921	102,963	(3,958)	0	0	0	0	1,091		1
31384W-E6-3	FED NATL MTG ASSOC #535757	06/01/2002	SCHEDULED REDEMPTION		59,515	59,515	61,802	59,515	(2,655)	0	0	0	0	1,047		1
31384W-GJ-3	FED NATL MTG ASSOC #535801	06/01/2002	SCHEDULED REDEMPTION		28,744	28,744	29,849	28,744	(1,105)	0	0	0	0	369		1
31384W-GU-8	FED NATL MTG ASSOC #535811	06/01/2002	SCHEDULED REDEMPTION		135,346	135,346	136,943	135,346	(1,572)	0	0	0	0	2,082		1
31384W-G8-7	FED NATL MTG ASSOC #535823	06/01/2002	SCHEDULED REDEMPTION		50,621	50,621	51,210	50,621	(577)	0	0	0	0	797		1
31384W-HL-7	FED NATL MTG ASSOC #535835	06/01/2002	SCHEDULED REDEMPTION		65,271	65,271	66,628	65,271	(1,390)	0	0	0	0	995		1
31384W-JP-6	FED NATL MTG ASSOC #535870	06/01/2002	SCHEDULED REDEMPTION		68,082	68,082	69,497	68,082	(1,348)	0	0	0	0	1,043		1
31384W-KQ-2	FED NATL MTG ASSOC #535903	06/01/2002	SCHEDULED REDEMPTION		2,514	2,514	2,585	2,514	(93)	0	0	0	0	43		1
31384W-KY-5	FED NATL MTG ASSOC #535911	06/01/2002	SCHEDULED REDEMPTION		30,006	30,006	29,588	30,006	360	0	0	0	0	478		1
31384W-K2-5	FED NATL MTG ASSOC #535913	06/01/2002	SCHEDULED REDEMPTION		261,877	261,877	264,820	261,877	(2,900)	0	0	0	0	4,120		1
31384W-LB-4	FED NATL MTG ASSOC #535922	06/01/2002	SCHEDULED REDEMPTION		53,544	53,544	55,602	53,544	(2,388)	0	0	0	0	909		1
31384W-LN-8	FED NATL MTG ASSOC #535933	06/01/2002	SCHEDULED REDEMPTION		241,978	241,978	244,663	241,978	(2,641)	0	0	0	0	3,792		1
31384W-LX-6	FED NATL MTG ASSOC #535942	06/01/2002	SCHEDULED REDEMPTION		12,154	12,154	12,593	12,154	(491)	0	0	0	0	202		1
31384W-MK-3	FED NATL MTG ASSOC #535962	06/01/2002	SCHEDULED REDEMPTION		5,254	5,254	5,364	5,254	(109)	0	0	0	0	80		1
31384W-NN-8	FED NATL MTG ASSOC #535996	06/01/2002	Various		1,672,781	1,646,329	1,709,829	1,668,975	817,684	0	0	3,806	3,806	29,123		1
31384W-NW-6	FED NATL MTG ASSOC #536005	06/01/2002	SCHEDULED REDEMPTION		8,715	8,715	9,050	8,715	(335)	0	0	0	0	132		1
31384W-QM-5	FED NATL MTG ASSOC #536060	06/01/2002	SCHEDULED REDEMPTION		1,353	1,353	1,383	1,353	(29)	0	0	0	0	72		1
31384W-S8-4	FED NATL MTG ASSOC #536143	06/01/2002	SCHEDULED REDEMPTION		32,514	32,514	33,764	32,514	(1,739)	0	0	0	0	511		1
31384W-UT-5	FED NATL MTG ASSOC #536194	06/01/2002	SCHEDULED REDEMPTION		28,715	28,715	29,818	28,715	(1,770)	0	0	0	0	615		1
31384W-XN-5	FED NATL MTG ASSOC #536285	06/01/2002	SCHEDULED REDEMPTION		47,541	47,541	50,349	47,541	(3,059)	0	0	0	0	488		1
31384W-Y3-8	FED NATL MTG ASSOC #536330	06/01/2002	SCHEDULED REDEMPTION		63,993	63,993	66,453	63,993	(3,976)	0	0	0	0	949		1
31384W-2H-2	FED NATL MTG ASSOC #536376	06/01/2002	SCHEDULED REDEMPTION		77,342	77,342	78,067	77,342	(614)	0	0	0	0	1,188		1
31384W-4F-4	FED NATL MTG ASSOC #536422	06/01/2002	SCHEDULED REDEMPTION		38,578	38,578	38,940	38,578	(308)	0	0	0	0	914		1
31384X-KD-9	FED NATL MTG ASSOC #536792	06/01/2002	SCHEDULED REDEMPTION		58,619	58,619	60,853	58,619	(2,761)	0	0	0	0	755		1
31384X-KF-4	FED NATL MTG ASSOC #536794	06/01/2002	SCHEDULED REDEMPTION		3,205	3,205	3,328	3,205	(123)	0	0	0	0	540		1
31384X-UQ-9	FED NATL MTG ASSOC #537091	06/01/2002	SCHEDULED REDEMPTION		67,106	67,106	67,735	67,106	(429)	0	0	0	0	1,652		1
31384X-WM-6	FED NATL MTG ASSOC #537152	05/02/2002	Various		683,841	654,823	679,963	679,689	679,689	0	0	4,151	4,151	4,363		1
31384X-WN-4	FED NATL MTG ASSOC #537153	06/01/2002	SCHEDULED REDEMPTION		38,104	38,104	39,569	38,104	(2,113)	0	0	0	0	864		1
31384X-ZA-9	FED NATL MTG ASSOC #537237	06/01/2002	SCHEDULED REDEMPTION		60,891	60,891	63,229	60,891	60,891	0	0	0	0	764		1
31384X-2S-6	FED NATL MTG ASSOC #537285	06/01/2002	SCHEDULED REDEMPTION		5,039	5,039	5,233	5,039	5,039	0	0	0	0	120		1
31384X-3M-8	FED NATL MTG ASSOC #537304	06/01/2002	SCHEDULED REDEMPTION		1,573	1,573	1,620	1,573	(61)	0	0	0	0	19		1
31384X-4E-5	FED NATL MTG ASSOC #537321	06/01/2002	SCHEDULED REDEMPTION		111,646	111,646	112,693	111,646	(943)	0	0	0	0	1,231		1
31384X-4H-8	FED NATL MTG ASSOC #537324	06/01/2002	SCHEDULED REDEMPTION		69,523	69,523	72,195	69,523	(4,168)	0	0	0	0	1,169		1
31384X-5H-7	FED NATL MTG ASSOC #537348	05/02/2002	Various		412,646	396,619	411,846	410,338	410,338	0	0	2,308	2,308	2,556		1
31384Y-JS-6	FED NATL MTG ASSOC #537673	06/01/2002	SCHEDULED REDEMPTION		41,882	41,882	43,489	41,882	41,882	0	0	0	0	725		1
31384Y-JJ-1	FED NATL MTG ASSOC #537682	06/01/2002	SCHEDULED REDEMPTION		105,346	105,346	109,396	105,346	(5,734)	0	0	0	0	1,531		1
31384Y-LM-6	FED NATL MTG ASSOC #537732	06/01/2002	SCHEDULED REDEMPTION		41,631	41,631	43,218	41,631	(2,222)	0	0	0	0	698		1

SCHEDULE D - PART 4

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31384Y-LQ-7	FED NATL MTG ASSOC #537735	06/01/2002	SCHEDULED REDEMPTION		37,963	37,963	39,031	37,963	(1,470)	0	0	0	0	347		1
31384Y-QP-4	FED NATL MTG ASSOC #537862	06/01/2002	SCHEDULED REDEMPTION		76	76	79	76	(4)	0	0	0	0	2		1
31384Y-Q4-1	FED NATL MTG ASSOC #537875	06/01/2002	SCHEDULED REDEMPTION		15,026	15,026	15,167	15,026	(140)	0	0	0	0	446		1
31384Y-TY-2	FED NATL MTG ASSOC #537967	06/01/2002	SCHEDULED REDEMPTION		2,414	2,414	2,507	2,414	(93)	0	0	0	0	28		1
31384Y-UE-4	FED NATL MTG ASSOC #537981	06/01/2002	SCHEDULED REDEMPTION		26,620	26,620	27,643	26,620	(1,570)	0	0	0	0	706		1
31384Y-2H-8	FED NATL MTG ASSOC #538176	06/01/2002	SCHEDULED REDEMPTION		23,082	23,082	23,270	23,082	0	0	0	0	0	722		1
31384Y-2Q-8	FED NATL MTG ASSOC #538183	06/01/2002	SCHEDULED REDEMPTION		156	156	162	156	(15)	0	0	0	0	3		1
31384Y-6R-2	FED NATL MTG ASSOC #538280	06/01/2002	SCHEDULED REDEMPTION		3,685	3,685	3,720	3,685	(32)	0	0	0	0	258		1
31384Y-6X-9	FED NATL MTG ASSOC #538286	06/01/2002	SCHEDULED REDEMPTION		11,435	11,435	11,874	11,435	(814)	0	0	0	0	149		1
31385A-DX-2	FED NATL MTG ASSOC #538418	06/01/2002	SCHEDULED REDEMPTION		24,031	24,031	23,734	24,031	279	0	0	0	0	396		1
31385A-H5-9	FED NATL MTG ASSOC #538552	06/01/2002	SCHEDULED REDEMPTION		17,597	17,597	18,092	17,597	(684)	0	0	0	0	263		1
31385A-K9-7	FED NATL MTG ASSOC #538620	06/01/2002	SCHEDULED REDEMPTION		169,140	169,140	170,725	169,140	(1,287)	0	0	0	0	1,192		1
31385A-RX-7	FED NATL MTG ASSOC #538802	06/01/2002	SCHEDULED REDEMPTION		30,391	30,391	31,560	30,391	(1,848)	0	0	0	0	338		1
31385A-SM-0	FED NATL MTG ASSOC #538824	05/02/2002	Various		27,008	26,195	27,200	26,892	26,892	0	0	116	116	155		1
31385A-TC-1	FED NATL MTG ASSOC #538847	06/01/2002	SCHEDULED REDEMPTION		816,542	816,542	848,183	816,542	(31,300)	0	0	0	0	12,273		1
31385A-UD-7	FED NATL MTG ASSOC #538880	06/01/2002	SCHEDULED REDEMPTION		34,761	34,761	35,087	34,761	(272)	0	0	0	0	365		1
31385A-VU-8	FED NATL MTG ASSOC #538927	06/01/2002	SCHEDULED REDEMPTION		650	650	656	650	(5)	0	0	0	0	11		1
31385A-ZR-1	FED NATL MTG ASSOC #539052	06/01/2002	SCHEDULED REDEMPTION		22,468	22,468	23,332	22,468	(979)	0	0	0	0	470		1
31385A-2U-0	FED NATL MTG ASSOC #539087	05/02/2002	Various		519,318	497,901	517,017	516,379	516,379	0	0	2,939	2,939	3,281		1
31385A-7K-7	FED NATL MTG ASSOC #539198	06/01/2002	SCHEDULED REDEMPTION		49,282	49,282	49,744	49,282	(389)	0	0	0	0	653		1
31385B-D9-3	FED NATL MTG ASSOC #539328	06/01/2002	SCHEDULED REDEMPTION		40,687	40,687	42,239	40,687	(2,390)	0	0	0	0	675		1
31385B-XY-6	FED NATL MTG ASSOC #539895	06/01/2002	SCHEDULED REDEMPTION		8,608	8,608	8,937	8,608	(435)	0	0	0	0	123		1
31385B-Y6-6	FED NATL MTG ASSOC #539933	06/01/2002	SCHEDULED REDEMPTION		15,244	15,244	15,829	15,244	15,244	0	0	0	0	230		1
31385B-ZN-8	FED NATL MTG ASSOC #539949	06/01/2002	SCHEDULED REDEMPTION		5,254	5,254	5,456	5,254	(326)	0	0	0	0	108		1
31385B-3M-5	FED NATL MTG ASSOC #540004	06/01/2002	SCHEDULED REDEMPTION		4,229	4,229	4,391	4,229	(208)	0	0	0	0	126		1
31385C-DZ-3	FED NATL MTG ASSOC #540220	06/01/2002	SCHEDULED REDEMPTION		44,801	44,801	46,061	44,801	(1,926)	0	0	0	0	1,014		1
31385C-EK-5	FED NATL MTG ASSOC #540238	06/01/2002	SCHEDULED REDEMPTION		42,055	42,055	43,658	42,055	(3,596)	0	0	0	0	1,516		1
31385C-GN-7	FED NATL MTG ASSOC #540305	06/01/2002	SCHEDULED REDEMPTION		1,875	1,875	1,923	1,875	(57)	0	0	0	0	33		1
31385C-HC-0	FED NATL MTG ASSOC #540327	06/01/2002	SCHEDULED REDEMPTION		30,035	30,035	30,317	30,035	(308)	0	0	0	0	850		1
31385C-R2-1	FED NATL MTG ASSOC #540605	06/01/2002	SCHEDULED REDEMPTION		27,536	27,536	28,595	27,536	(1,058)	0	0	0	0	164		1
31385C-WQ-2	FED NATL MTG ASSOC #540755	06/01/2002	SCHEDULED REDEMPTION		58,292	58,292	60,515	58,292	(2,849)	0	0	0	0	887		1
31385C-YY-9	FED NATL MTG ASSOC #540824	06/01/2002	SCHEDULED REDEMPTION		78,353	78,353	80,379	78,353	(2,236)	0	0	0	0	1,030		1
31385C-ZR-7	FED NATL MTG ASSOC #540852	06/01/2002	SCHEDULED REDEMPTION		59,226	59,226	60,151	59,226	(888)	0	0	0	0	992		1
31385D-DQ-1	FED NATL MTG ASSOC #541111	05/02/2002	Various		301,357	289,271	300,377	299,616	299,616	0	0	1,740	1,740	1,886		1
31385D-EA-5	FED NATL MTG ASSOC #541129	06/01/2002	SCHEDULED REDEMPTION		57,877	57,877	60,083	57,877	(3,155)	0	0	0	0	861		1
31385D-FJ-5	FED NATL MTG ASSOC #541169	06/01/2002	SCHEDULED REDEMPTION		7,398	7,398	7,682	7,398	(509)	0	0	0	0	174		1
31385D-GU-9	FED NATL MTG ASSOC #541211	06/01/2002	SCHEDULED REDEMPTION		6,360	6,360	6,605	6,360	(364)	0	0	0	0	106		1
31385D-M4-0	FED NATL MTG ASSOC #541379	06/01/2002	SCHEDULED REDEMPTION		79,514	79,514	80,259	79,514	(744)	0	0	0	0	1,309		1
31385D-M9-9	FED NATL MTG ASSOC #541384	06/01/2002	SCHEDULED REDEMPTION		6,255	6,255	6,313	6,255	(57)	0	0	0	0	123		1
31385D-4T-5	FED NATL MTG ASSOC #541834	06/01/2002	SCHEDULED REDEMPTION		4,396	4,396	4,565	4,396	(169)	0	0	0	0	155		1
31385E-AP-4	FED NATL MTG ASSOC #541914	06/01/2002	SCHEDULED REDEMPTION		30,112	30,112	30,394	30,112	(242)	0	0	0	0	555		1
31385E-BS-7	FED NATL MTG ASSOC #541949	06/01/2002	SCHEDULED REDEMPTION		21,744	21,744	22,578	21,744	21,744	0	0	0	0	283		1
31385E-FS-3	FED NATL MTG ASSOC #542077	06/01/2002	SCHEDULED REDEMPTION		31,636	31,636	32,852	31,636	(1,729)	0	0	0	0	490		1
31385E-GD-5	FED NATL MTG ASSOC #542096	06/01/2002	SCHEDULED REDEMPTION		235,220	235,220	237,425	235,220	(1,953)	0	0	0	0	3,140		1
31385E-UK-3	FED NATL MTG ASSOC #542486	06/01/2002	SCHEDULED REDEMPTION		38,009	38,009	38,317	38,009	0	0	0	0	0	481		1
31385E-WH-8	FED NATL MTG ASSOC #542548	06/01/2002	SCHEDULED REDEMPTION		20,302	20,302	21,083	20,302	(1,166)	0	0	0	0	330		1
31385E-XH-7	FED NATL MTG ASSOC #542580	06/01/2002	SCHEDULED REDEMPTION		54,933	54,933	57,044	54,933	(2,886)	0	0	0	0	879		1
31385F-CZ-7	FED NATL MTG ASSOC #542888	06/01/2002	SCHEDULED REDEMPTION		97,401	97,401	101,115	97,401	(6,301)	0	0	0	0	1,490		1
31385F-EM-4	FED NATL MTG ASSOC #542940	06/01/2002	SCHEDULED REDEMPTION		61,933	61,933	65,591	61,933	(3,658)	0	0	0	0	736		1
31385F-KC-9	FED NATL MTG ASSOC #543091	06/01/2002	SCHEDULED REDEMPTION		53,916	53,916	55,988	53,916	(3,201)	0	0	0	0	943		1
31385F-PL-4	FED NATL MTG ASSOC #543227	06/01/2002	SCHEDULED REDEMPTION		13	13	13	13	13	0	0	0	0	18		1
31385F-QZ-2	FED NATL MTG ASSOC #543272	06/01/2002	SCHEDULED REDEMPTION		54,891	54,891	56,984	54,891	(2,475)	0	0	0	0	1,255		1
31385F-U9-5	FED NATL MTG ASSOC #543408	06/01/2002	SCHEDULED REDEMPTION		5,044	5,044	5,296	5,044	(298)	0	0	0	0	86		1
31385F-5S-1	FED NATL MTG ASSOC #543657	06/01/2002	SCHEDULED REDEMPTION		110,205	110,205	114,407	110,205	(6,094)	0	0	0	0	1,996		1
31385G-E8-3	FED NATL MTG ASSOC #543859	06/01/2002	SCHEDULED REDEMPTION		563,536	563,536	596,819	563,536	(33,689)	0	0	0	0	7,788		1
31385G-PZ-1	FED NATL MTG ASSOC #544140	06/01/2002	SCHEDULED REDEMPTION		21,019	21,019	21,190	21,019	0	0	0	0	0	980		1
31385G-ZH-0	FED NATL MTG ASSOC #544444	06/01/2002	SCHEDULED REDEMPTION		1,351	1,351	1,400	1,351	(55)	0	0	0	0	19		1
31385H-AB-8	FED NATL MTG ASSOC #544602	06/01/2002	SCHEDULED REDEMPTION		31,442	31,442	31,736	31,442	(295)	0	0	0	0	454		1
31385H-AD-4	FED NATL MTG ASSOC #544604	06/01/2002	SCHEDULED REDEMPTION		1,759	1,759	1,827	1,759	(68)	0	0	0	0	19		1
31385H-BX-9	FED NATL MTG ASSOC #544654	06/01/2002	SCHEDULED REDEMPTION		310	310	321	310	(19)	0	0	0	0	7		1
31385H-NN-8	FED NATL MTG ASSOC #544997	06/01/2002	SCHEDULED REDEMPTION		2,285	2,285	2,306	2,285	(18)	0	0	0	0	47		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-PJ-5	FED NATL MTG ASSOC #545025	06/01/2002	SCHEDULED REDEMPTION		57,564	57,564	58,760	57,564	(1,138)	0	0	0	0	898		1
31385H-Q7-0	FED NATL MTG ASSOC #545078	05/02/2002	Various		3,950,973	3,806,561	3,954,065	3,929,512	(20,491)	0	0	21,461	21,461	53,673		1
31385H-S2-9	FED NATL MTG ASSOC #545137	06/01/2002	SCHEDULED REDEMPTION		195,766	195,766	201,272	195,766	(7,305)	0	0	0	0	3,469		1
31385H-TK-8	FED NATL MTG ASSOC #545154	06/01/2002	SCHEDULED REDEMPTION		7,930	7,930	8,235	7,930	(305)	0	0	0	0	89		1
31385H-VT-6	FED NATL MTG ASSOC #545226	06/01/2002	SCHEDULED REDEMPTION		1,656	1,656	1,719	1,656	(64)	0	0	0	0	17		1
31385H-2A-9	FED NATL MTG ASSOC #545369	06/01/2002	SCHEDULED REDEMPTION		8,513	8,513	8,840	8,513	(327)	0	0	0	0	100		1
31385J-UL-0	FED NATL MTG ASSOC #546087	06/01/2002	SCHEDULED REDEMPTION		2,149	2,149	2,170	2,149	(18)	0	0	0	0	43		1
31385J-VG-0	FED NATL MTG ASSOC #546115	06/01/2002	SCHEDULED REDEMPTION		3,204	3,204	3,234	3,204	(34)	0	0	0	0	32		1
31385J-5K-0	FED NATL MTG ASSOC #546350	06/01/2002	SCHEDULED REDEMPTION		20,047	20,047	20,818	20,047	(771)	0	0	0	0	133		1
31385K-ED-3	FED NATL MTG ASSOC #546532	06/01/2002	SCHEDULED REDEMPTION		25,580	25,580	26,555	25,580	(1,052)	0	0	0	0	371		1
31385K-FA-8	FED NATL MTG ASSOC #546561	06/01/2002	SCHEDULED REDEMPTION		19,918	19,918	20,677	19,918	(1,106)	0	0	0	0	330		1
31385K-GC-3	FED NATL MTG ASSOC #546595	06/01/2002	SCHEDULED REDEMPTION		43,641	43,641	45,319	43,641	(2,468)	0	0	0	0	1,244		1
31385K-K5-3	FED NATL MTG ASSOC #546716	06/01/2002	SCHEDULED REDEMPTION		7,605	7,605	7,898	7,605	(351)	0	0	0	0	92		1
31385K-XE-0	FED NATL MTG ASSOC #547077	06/01/2002	SCHEDULED REDEMPTION		19,749	19,749	20,737	19,749	(1,359)	0	0	0	0	178		1
31385K-YD-1	FED NATL MTG ASSOC #547108	06/01/2002	SCHEDULED REDEMPTION		47,264	47,264	47,707	47,264	(410)	0	0	0	0	1,323		1
31385K-ZM-0	FED NATL MTG ASSOC #547148	06/01/2002	SCHEDULED REDEMPTION		51,311	51,311	52,465	51,311	(1,431)	0	0	0	0	790		1
31385K-3Y-9	FED NATL MTG ASSOC #547215	06/01/2002	SCHEDULED REDEMPTION		22,469	22,469	23,326	22,469	(1,221)	0	0	0	0	560		1
31385K-5H-4	FED NATL MTG ASSOC #547248	06/01/2002	SCHEDULED REDEMPTION		41,526	41,526	43,122	41,526	(2,276)	0	0	0	0	664		1
31385K-5V-3	FED NATL MTG ASSOC #547260	06/01/2002	SCHEDULED REDEMPTION		1,474	1,474	1,530	1,474	(67)	0	0	0	0	1,625		1
31385N-GV-5	FED NATL MTG ASSOC #547512	06/01/2002	SCHEDULED REDEMPTION		1,344	1,344	1,392	1,344	(64)	0	0	0	0	46		1
31385N-LZ-0	FED NATL MTG ASSOC #547644	06/01/2002	SCHEDULED REDEMPTION		13,335	13,335	13,843	13,335	(515)	0	0	0	0	179		1
31385N-TJ-8	FED NATL MTG ASSOC #547853	06/01/2002	SCHEDULED REDEMPTION		37,437	37,437	38,279	37,437	(1,013)	0	0	0	0	378		1
31385N-YX-1	FED NATL MTG ASSOC #548026	06/01/2002	SCHEDULED REDEMPTION		2,375	2,375	2,466	2,375	2,375	0	0	0	0	73		1
31385N-5T-2	FED NATL MTG ASSOC #548158	05/28/2002	Various		2,633,574	2,539,813	2,638,230	2,619,446	(16,020)	0	0	14,128	14,128	35,501		1
31385N-7B-9	FED NATL MTG ASSOC #548190	05/02/2002	Various		1,783,106	1,721,357	1,788,060	1,781,238	(4,883)	0	0	1,869	1,869	23,772		1
31385P-AC-8	FED NATL MTG ASSOC #548203	06/01/2002	SCHEDULED REDEMPTION		24,474	24,474	25,107	24,474	(790)	0	0	0	0	229		1
31385P-AH-7	FED NATL MTG ASSOC #548208	06/01/2002	SCHEDULED REDEMPTION		20,963	20,963	21,499	20,963	(577)	0	0	0	0	367		1
31385P-QZ-0	FED NATL MTG ASSOC #548672	06/01/2002	SCHEDULED REDEMPTION		766	766	788	766	(29)	0	0	0	0	15		1
31385Q-6E-7	FED NATL MTG ASSOC #549969	06/01/2002	SCHEDULED REDEMPTION		1,654	1,654	1,697	1,654	(61)	0	0	0	0	29		1
31385R-N6-3	FED NATL MTG ASSOC #550413	06/01/2002	SCHEDULED REDEMPTION		1,377	1,377	1,430	1,377	(53)	0	0	0	0	93		1
31385R-TC-4	FED NATL MTG ASSOC #550547	06/01/2002	SCHEDULED REDEMPTION		39,126	39,126	40,617	39,126	(2,038)	0	0	0	0	1,363		1
31385R-UV-0	FED NATL MTG ASSOC #550596	06/01/2002	SCHEDULED REDEMPTION		10,388	10,388	10,664	10,388	(1)	0	0	0	0	161		1
31385R-WB-2	FED NATL MTG ASSOC #550642	06/01/2002	SCHEDULED REDEMPTION		40,548	40,548	42,106	40,548	(2,530)	0	0	0	0	650		1
31385R-4G-2	FED NATL MTG ASSOC #550823	06/01/2002	SCHEDULED REDEMPTION		755	755	784	755	(29)	0	0	0	0	9		1
31385S-AL-2	FED NATL MTG ASSOC #550911	06/01/2002	SCHEDULED REDEMPTION		20,172	20,172	20,694	20,172	(716)	0	0	0	0	160		1
31385S-K5-6	FED NATL MTG ASSOC #551216	06/01/2002	SCHEDULED REDEMPTION		103,291	103,291	107,257	103,291	103,291	0	0	0	0	1,530		1
31385U-FY-4	FED NATL MTG ASSOC #552883	05/02/2002	Various		545,192	523,087	543,170	541,896	541,896	0	0	3,296	3,296	3,425		1
31385U-P9-8	FED NATL MTG ASSOC #553148	06/01/2002	SCHEDULED REDEMPTION		39,456	39,456	40,343	39,456	(1,288)	0	0	0	0	628		1
31385U-6B-4	FED NATL MTG ASSOC #553566	06/01/2002	SCHEDULED REDEMPTION		2,928	2,928	3,040	2,928	2,928	0	0	0	0	58		1
31385U-7E-7	FED NATL MTG ASSOC #553593	05/02/2002	Various		118,373	113,631	117,993	117,675	117,675	0	0	698	698	741		1
31385W-J8-3	FED NATL MTG ASSOC #554787	06/01/2002	SCHEDULED REDEMPTION		510,876	510,876	516,623	510,876	701	0	0	0	0	6,588		1
31385W-LQ-0	FED NATL MTG ASSOC #554835	06/01/2002	SCHEDULED REDEMPTION		325,136	325,136	337,735	325,136	(12,233)	0	0	0	0	4,883		1
31385W-MK-2	FED NATL MTG ASSOC #554862	06/01/2002	SCHEDULED REDEMPTION		220,509	220,509	229,054	220,509	(8,300)	0	0	0	0	5,409		1
31385W-MS-5	FED NATL MTG ASSOC #554869	06/01/2002	SCHEDULED REDEMPTION		24,652	24,652	25,346	24,652	(992)	0	0	0	0	427		1
31385W-NA-3	FED NATL MTG ASSOC #554885	06/01/2002	SCHEDULED REDEMPTION		259,182	259,182	266,066	259,182	(29)	0	0	0	0	2,682		1
31385X-5Y-9	FED NATL MTG ASSOC #556263	06/01/2002	SCHEDULED REDEMPTION		2,137	2,137	2,185	2,137	(54)	0	0	0	0	32		1
31385Y-EY-7	FED NATL MTG ASSOC #556451	06/01/2002	SCHEDULED REDEMPTION		16,067	16,067	16,684	16,067	(811)	0	0	0	0	585		1
31385Y-E6-8	FED NATL MTG ASSOC #556457	06/01/2002	SCHEDULED REDEMPTION		2,038	2,038	2,115	2,038	(81)	0	0	0	0	39		1
31386A-BN-5	FED NATL MTG ASSOC #557245	06/01/2002	SCHEDULED REDEMPTION		81,212	81,212	84,333	81,212	(4,229)	0	0	0	0	1,301		1
31386A-CV-6	FED NATL MTG ASSOC #557284	06/01/2002	SCHEDULED REDEMPTION		15,820	15,820	16,229	15,820	(410)	0	0	0	0	201		1
31386A-DZ-6	FED NATL MTG ASSOC #557320	06/01/2002	SCHEDULED REDEMPTION		961	961	982	961	(24)	0	0	0	0	15		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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31386A-4N-3	FED NATL MTG ASSOC #558029	06/01/2002	SCHEDULED REDEMPTION		4,641	4,641	4,745	4,641	(120)	0	0	0	0	52		1
31386B-PC-2	FED NATL MTG ASSOC #558519	06/01/2002	SCHEDULED REDEMPTION		2,028	2,028	2,106	2,028	2,028	0	0	0	0	39		1
31386B-UH-5	FED NATL MTG ASSOC #558684	06/01/2002	SCHEDULED REDEMPTION		3,380	3,380	3,510	3,380	3,380	0	0	0	0	56		1
31386B-UK-8	FED NATL MTG ASSOC #558686	06/01/2002	SCHEDULED REDEMPTION		31,513	31,513	32,650	31,513	(1,074)	0	0	0	0	736		1
31386B-7H-1	FED NATL MTG ASSOC #558996	06/01/2002	SCHEDULED REDEMPTION		54,430	54,430	54,872	54,430	0	0	0	0	0	988		1
31386C-KC-5	FED NATL MTG ASSOC #559291	06/01/2002	SCHEDULED REDEMPTION		1,043,244	1,043,244	1,083,638	1,043,244	54,841	0	0	0	0	19,796		1
31386C-QY-1	FED NATL MTG ASSOC #559471	06/01/2002	SCHEDULED REDEMPTION		24,506	24,506	25,448	24,506	(942)	0	0	0	0	268		1
31386C-R9-5	FED NATL MTG ASSOC #559512	06/01/2002	SCHEDULED REDEMPTION		10,104	10,104	10,372	10,104	0	0	0	0	0	322		1
31386C-SY-9	FED NATL MTG ASSOC #559535	06/01/2002	SCHEDULED REDEMPTION		67,429	67,429	69,220	67,429	(3)	0	0	0	0	574		1
31386C-WA-6	FED NATL MTG ASSOC #559641	05/02/2002	Various		880,970	845,478	877,937	875,677	875,677	0	0	5,293	5,293	5,522		1
31386C-WE-8	FED NATL MTG ASSOC #559645	06/01/2002	SCHEDULED REDEMPTION		15,469	15,469	16,064	15,469	(595)	0	0	0	0	165		1
31386C-WQ-1	FED NATL MTG ASSOC #559655	05/02/2002	Various		897,853	860,985	894,040	892,401	892,401	0	0	5,452	5,452	5,665		1
31386C-5W-8	FED NATL MTG ASSOC #559861	06/01/2002	SCHEDULED REDEMPTION		15,676	15,676	16,092	15,676	0	0	0	0	0	103		1
31386D-ET-3	FED NATL MTG ASSOC #560046	06/01/2002	SCHEDULED REDEMPTION		1,730	1,730	1,796	1,730	1,730	0	0	0	0	22		1
31386D-RG-7	FED NATL MTG ASSOC #560387	06/01/2002	SCHEDULED REDEMPTION		1,702	1,702	1,740	1,702	(49)	0	0	0	0	16		1
31386D-TN-0	FED NATL MTG ASSOC #560457	06/01/2002	SCHEDULED REDEMPTION		101,956	101,956	105,870	101,956	101,956	0	0	0	0	1,747		1
31386E-M2-1	FED NATL MTG ASSOC #561177	06/01/2002	SCHEDULED REDEMPTION		5,069	5,069	5,263	5,069	5,069	0	0	0	0	223		1
31386E-PY-8	FED NATL MTG ASSOC #561239	06/01/2002	SCHEDULED REDEMPTION		174	174	181	174	(7)	0	0	0	0	3		1
31386E-QK-7	FED NATL MTG ASSOC #561258	05/02/2002	Various		167,479	160,554	166,718	166,455	166,455	0	0	1,024	1,024	1,059		1
31386E-QW-1	FED NATL MTG ASSOC #561269	06/01/2002	SCHEDULED REDEMPTION		3,658	3,658	3,799	3,658	(141)	0	0	0	0	39		1
31386E-UE-6	FED NATL MTG ASSOC #561381	06/01/2002	SCHEDULED REDEMPTION		25,917	25,917	26,913	25,917	(1,166)	0	0	0	0	518		1
31386F-BM-6	FED NATL MTG ASSOC #561744	06/01/2002	SCHEDULED REDEMPTION		241,959	241,959	256,249	241,959	(14,504)	0	0	0	0	4,871		1
31386F-K9-5	FED NATL MTG ASSOC #562020	06/01/2002	SCHEDULED REDEMPTION		356,897	356,897	364,928	356,897	(9,618)	0	0	0	0	6,431		1
31386F-MY-8	FED NATL MTG ASSOC #562075	06/01/2002	SCHEDULED REDEMPTION		42,526	42,526	43,656	42,526	0	0	0	0	0	585		1
31386F-M3-6	FED NATL MTG ASSOC #562078	06/01/2002	SCHEDULED REDEMPTION		37,031	37,031	38,453	37,031	37,031	0	0	0	0	684		1
31386F-U2-9	FED NATL MTG ASSOC #562301	06/01/2002	SCHEDULED REDEMPTION		34,672	34,672	35,647	34,672	(1,515)	0	0	0	0	590		1
31386F-VF-9	FED NATL MTG ASSOC #562314	06/01/2002	SCHEDULED REDEMPTION		26,338	26,338	27,350	26,338	(1,012)	0	0	0	0	234		1
31386F-YW-9	FED NATL MTG ASSOC #562425	05/02/2002	Various		495,018	476,934	495,244	492,311	492,311	0	0	2,707	2,707	3,006		1
31386G-HL-0	FED NATL MTG ASSOC #562835	06/01/2002	SCHEDULED REDEMPTION		16,393	16,393	16,709	16,393	(315)	0	0	0	0	586		1
31386G-JJ-3	FED NATL MTG ASSOC #562865	05/02/2002	Various		197,550	189,538	196,815	196,355	196,355	0	0	1,195	1,195	1,241		1
31386G-K3-6	FED NATL MTG ASSOC #562914	06/01/2002	SCHEDULED REDEMPTION		995	995	1,007	995	(11)	0	0	0	0	19		1
31386G-ZL-0	FED NATL MTG ASSOC #563347	06/01/2002	SCHEDULED REDEMPTION		39,627	39,627	40,518	39,627	(976)	0	0	0	0	727		1
31386H-HT-1	FED NATL MTG ASSOC #563742	05/02/2002	Various		2,271,386	2,186,408	2,271,132	2,257,700	(10,854)	0	0	13,686	13,686	30,430		1
31386H-H3-8	FED NATL MTG ASSOC #563750	06/01/2002	SCHEDULED REDEMPTION		68,847	68,847	71,490	68,847	68,847	0	0	0	0	1,262		1
31386H-L2-5	FED NATL MTG ASSOC #563845	06/01/2002	SCHEDULED REDEMPTION		46,184	46,184	47,379	46,184	(1,452)	0	0	0	0	867		1
31386H-MR-9	FED NATL MTG ASSOC #563868	06/01/2002	SCHEDULED REDEMPTION		1,167,646	1,167,646	1,212,892	1,167,646	(44,705)	0	0	0	0	16,733		1
31386H-S8-5	FED NATL MTG ASSOC #564043	06/01/2002	SCHEDULED REDEMPTION		358,287	358,287	372,043	358,287	358,287	0	0	0	0	4,500		1
31386H-Y7-0	FED NATL MTG ASSOC #564234	04/01/2002	Various		275,463	261,161	276,586	277,431	(1,595)	0	0	(1,968)	(1,968)	2,403		1
31386H-4A-6	FED NATL MTG ASSOC #564317	06/01/2002	SCHEDULED REDEMPTION		5,146	5,146	5,450	5,146	(308)	0	0	0	0	62		1
31386J-FQ-5	FED NATL MTG ASSOC #564575	06/01/2002	SCHEDULED REDEMPTION		91,049	91,049	94,544	91,049	91,049	0	0	0	0	1,555		1
31386J-HH-3	FED NATL MTG ASSOC #564632	06/01/2002	SCHEDULED REDEMPTION		7,889	7,889	7,830	7,889	61	0	0	0	0	112		1
31386J-KL-0	FED NATL MTG ASSOC #564699	06/01/2002	SCHEDULED REDEMPTION		9,398	9,398	9,759	9,398	(361)	0	0	0	0	117		1
31386K-YF-5	FED NATL MTG ASSOC #566010	06/01/2002	SCHEDULED REDEMPTION		1,855	1,855	1,897	1,855	(47)	0	0	0	0	21		1
31386L-S9-4	FED NATL MTG ASSOC #566744	06/01/2002	SCHEDULED REDEMPTION		388,923	388,923	403,944	388,923	131,926	0	0	0	0	7,006		1
31386L-XL-1	FED NATL MTG ASSOC #566883	06/10/2002	DEUTSCHE BANK SECURITIES		968,949	953,859	959,978	959,978	(97)	0	0	8,971	8,971	0		1
31386L-YN-6	FED NATL MTG ASSOC #566917	06/01/2002	SCHEDULED REDEMPTION		9,682	9,682	10,054	9,682	9,682	0	0	0	0	139		1
31386L-YZ-9	FED NATL MTG ASSOC #566928	06/01/2002	SCHEDULED REDEMPTION		1,379	1,379	1,431	1,379	(53)	0	0	0	0	66		1
31386M-EH-9	FED NATL MTG ASSOC #567236	05/02/2002	Various		92,733	88,795	92,204	92,150	92,150	0	0	582	582	777		1
31386M-HB-9	FED NATL MTG ASSOC #567326	06/01/2002	SCHEDULED REDEMPTION		62,948	62,948	65,348	62,948	(2,804)	0	0	0	0	1,148		1
31386M-SP-6	FED NATL MTG ASSOC #567626	06/01/2002	SCHEDULED REDEMPTION		22,987	22,987	23,869	22,987	22,987	0	0	0	0	448		1
31386M-UJ-7	FED NATL MTG ASSOC #567685	06/01/2002	SCHEDULED REDEMPTION		59,533	59,533	58,845	59,533	679	0	0	0	0	626		1
31386M-3B-4	FED NATL MTG ASSOC #567894	06/01/2002	SCHEDULED REDEMPTION		3,233	3,233	3,357	3,233	(124)	0	0	0	0	73		1
31386M-5V-8	FED NATL MTG ASSOC #567960	06/01/2002	SCHEDULED REDEMPTION		1,452	1,452	1,414	1,452	35	0	0	0	0	9		1
31386N-B7-2	FED NATL MTG ASSOC #568062	06/01/2002	SCHEDULED REDEMPTION		41,263	41,263	42,192	41,263	(1,962)	0	0	0	0	578		1
31386N-C2-2	FED NATL MTG ASSOC #568089	06/01/2002	SCHEDULED REDEMPTION		40,250	40,250	41,784	40,250	(1,911)	0	0	0	0	800		1
31386N-DQ-8	FED NATL MTG ASSOC #568111	06/01/2002	SCHEDULED REDEMPTION		5,370	5,370	5,576	5,370	(322)	0	0	0	0	38		1
31386N-LR-7	FED NATL MTG ASSOC #568336	06/01/2002	SCHEDULED REDEMPTION		40,605	40,605	42,070	40,605	(1,699)	0	0	0	0	723		1
31386N-QJ-0	FED NATL MTG ASSOC #568457	06/01/2002	SCHEDULED REDEMPTION		3,631	3,631	3,770	3,631	3,631	0	0	0	0	50		1
31386N-SH-2	FED NATL MTG ASSOC #568520	06/01/2002	SCHEDULED REDEMPTION		47,275	47,275	48,339	47,275	(1,177)	0	0	0	0	526		1
31386N-SM-1	FED NATL MTG ASSOC #568524	06/01/2002	SCHEDULED REDEMPTION		2,409	2,409	2,502	2,409	(93)	0	0	0	0	62		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)
31386N-VK-1	FED NATL MTG ASSOC #568618	06/01/2002	SCHEDULED REDEMPTION		4,608	4,608	4,727	4,608	(138)	0	0	0	0	58		1
31386N-VS-4	FED NATL MTG ASSOC #568625	06/01/2002	SCHEDULED REDEMPTION		3,175	3,175	3,297	3,175	(122)	0	0	0	0	58		1
31386N-WL-8	FED NATL MTG ASSOC #568651	06/01/2002	SCHEDULED REDEMPTION		132,604	132,604	137,742	132,604	(4,983)	0	0	0	0	1,679		1
31386N-XE-3	FED NATL MTG ASSOC #568677	06/01/2002	SCHEDULED REDEMPTION		106,131	106,131	110,244	106,131	(4,065)	0	0	0	0	1,387		1
31386N-5T-1	FED NATL MTG ASSOC #568858	05/01/2002	Various		700,430	696,376	709,814	708,080	(981)	0	0	(7,650)	(7,650)	8,695		1
31386N-6A-1	FED NATL MTG ASSOC #568865	06/01/2002	SCHEDULED REDEMPTION		30,779	30,779	31,962	30,779	(1,327)	0	0	0	0	1,012		1
31386P-E5-8	FED NATL MTG ASSOC #569056	05/02/2002	Various		78,223	75,308	78,200	77,787	77,787	0	0	436	436	478		1
31386P-LY-7	FED NATL MTG ASSOC #569243	04/12/2002	Various		1,986,063	1,967,249	1,997,988	1,996,041	(207)	0	0	(9,979)	(9,979)	14,731		1
31386P-N6-6	FED NATL MTG ASSOC #569313	06/01/2002	SCHEDULED REDEMPTION		4,976	4,976	5,105	4,976	(210)	0	0	0	0	88		1
31386P-RU-9	FED NATL MTG ASSOC #569399	06/01/2002	SCHEDULED REDEMPTION		24,573	24,573	25,510	24,573	(1,951)	0	0	0	0	491		1
31386Q-C5-8	FED NATL MTG ASSOC #569892	06/01/2002	SCHEDULED REDEMPTION		192,922	192,922	200,329	192,922	(7,407)	0	0	0	0	2,797		1
31386Q-DC-2	FED NATL MTG ASSOC #569899	06/01/2002	SCHEDULED REDEMPTION		66,377	66,377	68,928	66,377	(2,643)	0	0	0	0	803		1
31386Q-E6-4	FED NATL MTG ASSOC #569957	06/01/2002	SCHEDULED REDEMPTION		24,088	24,088	24,711	24,088	(806)	0	0	0	0	341		1
31386Q-HS-3	FED NATL MTG ASSOC #570041	06/01/2002	SCHEDULED REDEMPTION		2,678	2,678	2,774	2,678	(98)	0	0	0	0	18		1
31386Q-XT-3	FED NATL MTG ASSOC #570490	06/01/2002	SCHEDULED REDEMPTION		148	148	154	148	(6)	0	0	0	0	2		1
31386S-BY-2	FED NATL MTG ASSOC #571655	06/01/2002	SCHEDULED REDEMPTION		6,418	6,418	6,636	6,418	(224)	0	0	0	0	79		1
31386S-N7-8	FED NATL MTG ASSOC #572014	06/01/2002	SCHEDULED REDEMPTION		1,459	1,459	1,515	1,459	(56)	0	0	0	0	15		1
31386S-PM-3	FED NATL MTG ASSOC #572028	06/01/2002	SCHEDULED REDEMPTION		22,950	22,950	23,308	22,950	(380)	0	0	0	0	343		1
31386S-T5-6	FED NATL MTG ASSOC #572172	06/01/2002	SCHEDULED REDEMPTION		18,859	18,859	19,584	18,859	18,859	0	0	0	0	407		1
31386T-AV-7	FED NATL MTG ASSOC #572520	06/01/2002	SCHEDULED REDEMPTION		15,651	15,651	15,977	15,651	(318)	0	0	0	0	249		1
31386T-B2-0	FED NATL MTG ASSOC #572557	06/01/2002	SCHEDULED REDEMPTION		56,120	56,120	57,571	56,120	(1,435)	0	0	0	0	1,911		1
31386T-FU-4	FED NATL MTG ASSOC #572679	06/01/2002	SCHEDULED REDEMPTION		11,767	11,767	11,904	11,767	(135)	0	0	0	0	200		1
31386T-GN-9	FED NATL MTG ASSOC #572705	05/02/2002	Various		73,780	71,112	73,842	73,382	73,382	0	0	398	398	447		1
31386T-M7-7	FED NATL MTG ASSOC #572882	06/01/2002	SCHEDULED REDEMPTION		30,672	30,672	31,310	30,672	(623)	0	0	0	0	500		1
31386T-P8-2	FED NATL MTG ASSOC #572947	06/01/2002	SCHEDULED REDEMPTION		61,382	61,382	62,657	61,382	(1,321)	0	0	0	0	1,077		1
31386T-QG-3	FED NATL MTG ASSOC #572955	06/01/2002	SCHEDULED REDEMPTION		5,324	5,324	5,205	5,324	112	0	0	0	0	72		1
31386T-VN-2	FED NATL MTG ASSOC #573121	06/01/2002	SCHEDULED REDEMPTION		18,087	18,087	18,781	18,087	18,087	0	0	0	0	763		1
31386U-K7-6	FED NATL MTG ASSOC #573718	04/26/2002	Various		3,238,964	3,065,851	3,246,928	3,241,702	(12,362)	0	0	(2,738)	(2,738)	28,407		1
31386U-ZX-3	FED NATL MTG ASSOC #574158	06/01/2002	SCHEDULED REDEMPTION		3,095	3,095	3,214	3,095	(119)	0	0	0	0	38		1
31386W-DN-5	FED NATL MTG ASSOC #575309	06/01/2002	SCHEDULED REDEMPTION		280	280	290	280	(11)	0	0	0	0	3		1
31386W-FK-9	FED NATL MTG ASSOC #575370	06/01/2002	SCHEDULED REDEMPTION		1,554	1,554	1,614	1,554	(69)	0	0	0	0	32		1
31386X-AN-6	FED NATL MTG ASSOC #576113	06/01/2002	SCHEDULED REDEMPTION		173	173	179	173	(6)	0	0	0	0	3		1
31386X-AR-7	FED NATL MTG ASSOC #576116	06/01/2002	SCHEDULED REDEMPTION		1,497	1,497	1,528	1,497	(30)	0	0	0	0	25		1
31386X-B6-2	FED NATL MTG ASSOC #576161	06/01/2002	SCHEDULED REDEMPTION		24,892	24,892	25,410	24,892	(524)	0	0	0	0	461		1
31386X-TB-2	FED NATL MTG ASSOC #576646	06/01/2002	SCHEDULED REDEMPTION		21,415	21,415	22,237	21,415	21,415	0	0	0	0	351		1
31386X-VH-6	FED NATL MTG ASSOC #576716	05/02/2002	Various		450,099	430,987	447,534	447,218	447,218	0	0	2,880	2,880	3,770		1
31386Y-F4-1	FED NATL MTG ASSOC #577187	05/01/2002	Various		1,002,717	996,672	1,015,904	1,014,127	(701)	0	0	(11,410)	(11,410)	12,811		1
31386Y-QR-8	FED NATL MTG ASSOC #577464	05/02/2002	Various		28,164	27,203	28,248	28,019	28,019	0	0	145	145	167		1
31386Y-S8-8	FED NATL MTG ASSOC #577543	06/01/2002	SCHEDULED REDEMPTION		720	720	735	720	(15)	0	0	0	0	12		1
31386Y-XR-0	FED NATL MTG ASSOC #577688	06/01/2002	SCHEDULED REDEMPTION		37,563	37,563	39,441	37,563	(1,980)	0	0	0	0	749		1
31386Y-4P-6	FED NATL MTG ASSOC #577830	06/01/2002	SCHEDULED REDEMPTION		53,840	53,840	52,645	53,840	1,126	0	0	0	0	766		1
31387B-GH-0	FED NATL MTG ASSOC #579000	05/01/2002	Various		28,856	28,677	29,010	29,007	2	0	0	(152)	(152)	373		1
31387B-SD-6	FED NATL MTG ASSOC #579316	06/01/2002	SCHEDULED REDEMPTION		2,635	2,635	2,690	2,635	(60)	0	0	0	0	32		1
31387B-S7-9	FED NATL MTG ASSOC #579342	06/01/2002	SCHEDULED REDEMPTION		1,432	1,432	1,462	1,432	(28)	0	0	0	0	17		1
31387B-T8-6	FED NATL MTG ASSOC #579375	06/01/2002	SCHEDULED REDEMPTION		21,016	21,016	21,489	21,016	(457)	0	0	0	0	257		1
31387C-AN-1	FED NATL MTG ASSOC #579713	05/02/2002	Various		914,965	876,123	909,759	909,372	909,372	0	0	5,593	5,593	7,664		1
31387C-D9-9	FED NATL MTG ASSOC #579828	06/01/2002	SCHEDULED REDEMPTION		176	176	182	176	(7)	0	0	0	0	13		1
31387C-EH-0	FED NATL MTG ASSOC #579836	06/01/2002	SCHEDULED REDEMPTION		69,223	69,223	67,688	69,223	1,459	0	0	0	0	1,829		1
31387C-QK-0	FED NATL MTG ASSOC #580158	06/01/2002	SCHEDULED REDEMPTION		27,509	27,509	28,128	27,509	(623)	0	0	0	0	407		1
31387C-QU-8	FED NATL MTG ASSOC #580167	06/01/2002	SCHEDULED REDEMPTION		4,708	4,708	4,806	4,708	(98)	0	0	0	0	73		1
31387C-6M-8	FED NATL MTG ASSOC #580576	05/01/2002	Various		978,949	973,134	984,614	984,357	(78)	0	0	(5,409)	(5,409)	12,401		1
31387D-BR-9	FED NATL MTG ASSOC #580648	06/01/2002	SCHEDULED REDEMPTION		150,304	150,304	156,034	150,304	(7,686)	0	0	0	0	2,493		1
31387D-HP-7	FED NATL MTG ASSOC #580838	06/01/2002	SCHEDULED REDEMPTION		19,450	19,450	19,018	19,450	396	0	0	0	0	126		1
31387D-JH-3	FED NATL MTG ASSOC #580864	06/01/2002	SCHEDULED REDEMPTION		34,533	34,533	35,860	34,533	(1,327)	0	0	0	0	213		1
31387D-KZ-1	FED NATL MTG ASSOC #580912	06/01/2002	SCHEDULED REDEMPTION		1,396	1,396	1,425	1,396	(29)	0	0	0	0	33		1
31387D-SW-0	FED NATL MTG ASSOC #581133	06/01/2002	SCHEDULED REDEMPTION		3,365	3,365	3,494	3,365	(129)	0	0	0	0	41		1
31387D-4E-6	FED NATL MTG ASSOC #581421	05/01/2002	Various		5,250,524	5,218,873	5,277,448	5,274,881	(1,624)	0	0	(24,357)	(24,357)	67,114		1
31387D-4W-6	FED NATL MTG ASSOC #581437	06/01/2002	SCHEDULED REDEMPTION		320,741	320,741	322,404	320,741	(1,648)	0	0	0	0	6,546		1
31387E-E2-9	FED NATL MTG ASSOC #581653	06/01/2002	SCHEDULED REDEMPTION		6,883	6,883	7,026	6,883	(134)	0	0	0	0	113		1
31387E-NM-5	FED NATL MTG ASSOC #581896	06/01/2002	SCHEDULED REDEMPTION		22,023	22,023	22,519	22,023	(499)	0	0	0	0	223		1
31387E-TY-3	FED NATL MTG ASSOC #582067	06/01/2002	SCHEDULED REDEMPTION		58,686	58,686	59,603	58,686	(893)	0	0	0	0	1,386		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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31387F-JD-7	FED NATL MTG ASSOC #582660	05/01/2002	Various		30,830	30,642	30,999	30,986	(7)	0	0	(156)	(156)	395		1
31387F-N2-6	FED NATL MTG ASSOC #582809	06/01/2002	SCHEDULED REDEMPTION		119,192	119,192	126,232	119,192	(6,509)	0	0	0	0	2,306		1
31387F-R9-7	FED NATL MTG ASSOC #582912	06/01/2002	SCHEDULED REDEMPTION		2,790	2,790	2,898	2,790	(107)	0	0	0	0	20		1
31387F-T9-5	FED NATL MTG ASSOC #582976	05/01/2002	Various		176,517	175,468	177,511	177,370	(104)	0	0	(853)	(853)	2,237		1
31387F-UR-3	FED NATL MTG ASSOC #582992	05/28/2002	Various		2,316,363	2,235,580	2,322,209	2,319,864	383	0	0	(3,501)	(3,501)	30,408		1
31387H-WR-7	FED NATL MTG ASSOC #584856	06/01/2002	SCHEDULED REDEMPTION		4,571	4,571	4,469	4,571	97	0	0	0	0	62		1
31387H-YU-8	FED NATL MTG ASSOC #584923	06/01/2002	SCHEDULED REDEMPTION		57,811	57,811	59,437	57,811	(1,991)	0	0	0	0	2,144		1
31387H-2Y-5	FED NATL MTG ASSOC #584991	06/01/2002	SCHEDULED REDEMPTION		26,192	26,192	26,274	26,192	(82)	0	0	0	0	391		1
31387J-HR-0	FED NATL MTG ASSOC #585340	06/01/2002	SCHEDULED REDEMPTION		30,457	30,457	29,781	30,457	621	0	0	0	0	290		1
31387J-JC-2	FED NATL MTG ASSOC #585363	06/01/2002	SCHEDULED REDEMPTION		513	513	510	513	3	0	0	0	0	8		1
31387J-QM-1	FED NATL MTG ASSOC #585560	06/01/2002	SCHEDULED REDEMPTION		580	580	592	580	(12)	0	0	0	0	10		1
31387J-SD-9	FED NATL MTG ASSOC #585616	05/02/2002	Various		26,436	25,351	26,325	26,272	26,272	0	0	165	165	167		1
31387K-BQ-5	FED NATL MTG ASSOC #586047	06/01/2002	Various		392,043	389,101	395,181	393,849	(1,295)	0	0	(1,806)	(1,806)	3,325		1
31387K-BV-4	FED NATL MTG ASSOC #586052	06/01/2002	SCHEDULED REDEMPTION		65,763	65,763	64,304	65,763	1,358	0	0	0	0	1,091		1
31387K-B5-1	FED NATL MTG ASSOC #586060	05/01/2002	Various		5,300,351	5,268,580	5,327,903	5,324,344	(2,575)	0	0	(23,993)	(23,993)	67,739		1
31387K-CE-1	FED NATL MTG ASSOC #586069	05/01/2002	Various		3,917,686	3,894,631	3,937,837	3,936,851	(236)	0	0	(19,165)	(19,165)	49,361		1
31387K-G7-2	FED NATL MTG ASSOC #586222	05/01/2002	Various		8,658,561	8,605,986	8,696,081	8,692,477	(2,668)	0	0	(33,915)	(33,915)	111,004		1
31387M-A6-6	FED NATL MTG ASSOC #587829	06/01/2002	SCHEDULED REDEMPTION		82,500	82,500	84,634	82,500	(1,970)	0	0	0	0	4,248		1
31387M-BH-1	FED NATL MTG ASSOC #587840	05/01/2002	Various		332,366	328,692	335,035	334,571	(114)	0	0	(2,205)	(2,205)	4,260		1
31387M-BZ-1	FED NATL MTG ASSOC #587856	06/04/2002	Various		4,049,720	4,002,908	4,047,338	4,044,422	(2,120)	0	0	5,298	5,298	73,250		1
31387M-QW-2	FED NATL MTG ASSOC #588269	06/01/2002	SCHEDULED REDEMPTION		1,641	1,641	1,676	1,641	(37)	0	0	0	0	19		1
31387N-U5-4	FED NATL MTG ASSOC #589304	05/01/2002	Various		354,159	351,991	358,784	358,250	(155)	0	0	(4,091)	(4,091)	4,550		1
31387N-WF-0	FED NATL MTG ASSOC #589346	06/01/2002	SCHEDULED REDEMPTION		82,865	82,865	84,160	82,865	(1,276)	0	0	0	0	1,204		1
31387N-YP-6	FED NATL MTG ASSOC #589418	06/01/2002	SCHEDULED REDEMPTION		2,106	2,106	2,187	2,106	(81)	0	0	0	0	71		1
31387N-ZK-6	FED NATL MTG ASSOC #589446	06/01/2002	SCHEDULED REDEMPTION		7,857	7,857	8,020	7,857	(154)	0	0	0	0	54		1
31387N-Z9-1	FED NATL MTG ASSOC #589468	06/01/2002	SCHEDULED REDEMPTION		1,579	1,579	1,639	1,579	(61)	0	0	0	0	10		1
31387N-2P-1	FED NATL MTG ASSOC #589482	06/01/2002	SCHEDULED REDEMPTION		119,597	119,597	121,466	119,597	(1,830)	0	0	0	0	1,234		1
31387N-6D-4	FED NATL MTG ASSOC #589568	06/01/2002	SCHEDULED REDEMPTION		44,757	44,757	45,764	44,757	(996)	0	0	0	0	364		1
31387P-QF-2	FED NATL MTG ASSOC #590054	06/01/2002	SCHEDULED REDEMPTION		11,682	11,682	11,815	11,682	(125)	0	0	0	0	195		1
31387P-QZ-8	FED NATL MTG ASSOC #590072	06/01/2002	SCHEDULED REDEMPTION		31,884	31,884	32,546	31,884	(631)	0	0	0	0	797		1
31387P-SH-6	FED NATL MTG ASSOC #590120	06/01/2002	SCHEDULED REDEMPTION		13,882	13,882	14,170	13,882	(273)	0	0	0	0	188		1
31387Q-F5-4	FED NATL MTG ASSOC #590688	06/04/2002	Various		507,440	499,474	505,288	505,030	(150)	0	0	2,410	2,410	9,182		1
31387Q-F9-6	FED NATL MTG ASSOC #590692	05/07/2002	Various		1,013,358	1,000,100	1,006,429	1,006,238	(141)	0	0	7,120	7,120	12,948		1
31387Q-GP-9	FED NATL MTG ASSOC #590706	06/10/2002	DEUTSCHE BANK SECURITIES		1,015,913	1,000,091	1,006,507	1,006,507	(101)	0	0	9,406	9,406	0		1
31387Q-UH-1	FED NATL MTG ASSOC #591084	06/01/2002	SCHEDULED REDEMPTION		3,743	3,743	3,839	3,743	(126)	0	0	0	0	413		1
31387Q-WD-8	FED NATL MTG ASSOC #591144	06/01/2002	SCHEDULED REDEMPTION		600	600	623	600	600	0	0	0	0	12		1
31387R-AU-2	FED NATL MTG ASSOC #591419	06/01/2002	SCHEDULED REDEMPTION		150,154	150,154	153,274	150,154	(2,979)	0	0	0	0	4,111		1
31387R-B5-6	FED NATL MTG ASSOC #591460	06/01/2002	SCHEDULED REDEMPTION		2,396	2,396	2,446	2,396	(49)	0	0	0	0	44		1
31387R-XR-4	FED NATL MTG ASSOC #592088	06/01/2002	SCHEDULED REDEMPTION		328	328	335	328	(6)	0	0	0	0	5		1
31387R-5L-8	FED NATL MTG ASSOC #592251	06/01/2002	SCHEDULED REDEMPTION		8,947	8,947	9,291	8,947	8,947	0	0	0	0	114		1
31387S-LW-4	FED NATL MTG ASSOC #592641	05/01/2002	Various		555,840	552,395	563,572	564,590	(125)	0	0	(8,749)	(8,749)	7,175		1
31387S-QV-1	FED NATL MTG ASSOC #592768	06/01/2002	SCHEDULED REDEMPTION		56,886	56,886	57,064	56,886	(178)	0	0	0	0	437		1
31387S-VS-2	FED NATL MTG ASSOC #592925	06/01/2002	SCHEDULED REDEMPTION		794	794	810	794	(17)	0	0	0	0	13		1
31387S-W9-3	FED NATL MTG ASSOC #592972	05/01/2002	Various		256,663	255,122	260,284	260,402	(52)	0	0	(3,740)	(3,740)	3,273		1
31387S-2S-4	FED NATL MTG ASSOC #593085	06/01/2002	SCHEDULED REDEMPTION		31,282	31,282	32,483	31,282	31,282	0	0	0	0	721		1
31387S-3T-1	FED NATL MTG ASSOC #593110	06/01/2002	SCHEDULED REDEMPTION		6,369	6,369	6,534	6,369	(160)	0	0	0	0	134		1
31387S-4N-3	FED NATL MTG ASSOC #593129	04/12/2002	Various		1,876,473	1,858,812	1,887,856	1,887,289	(370)	0	0	(10,816)	(10,816)	13,889		1
31387S-4S-2	FED NATL MTG ASSOC #593133	04/01/2002	SCHEDULED REDEMPTION		5,120	5,120	5,200	5,120	(79)	0	0	0	0	0		1
31387S-5G-7	FED NATL MTG ASSOC #593147	06/01/2002	SCHEDULED REDEMPTION		59,260	59,260	60,491	59,260	(1,194)	0	0	0	0	800		1
31387S-5H-5	FED NATL MTG ASSOC #593148	06/01/2002	SCHEDULED REDEMPTION		4,799	4,799	4,923	4,799	(126)	0	0	0	0	85		1
31387S-5Z-5	FED NATL MTG ASSOC #593164	05/02/2002	Various		414,231	397,231	412,482	412,001	412,001	0	0	2,229	2,229	2,613		1
31387S-6C-5	FED NATL MTG ASSOC #593167	05/01/2002	Various		4,885,268	4,856,891	4,911,455	4,909,551	(980)	0	0	(24,283)	(24,283)	61,475		1
31387T-HG-2	FED NATL MTG ASSOC #593431	06/01/2002	SCHEDULED REDEMPTION		50,382	50,382	51,169	50,382	(769)	0	0	0	0	1,278		1
31387T-3K-8	FED NATL MTG ASSOC #594002	04/12/2002	Various		978,723	969,606	984,756	983,504	(327)	0	0	(4,780)	(4,780)	7,220		1
31387U-SL-6	FED NATL MTG ASSOC #594623	06/01/2002	SCHEDULED REDEMPTION		168,496	168,496	171,998	168,496	(3,291)	0	0	0	0	1,407		1
31387U-TJ-0	FED NATL MTG ASSOC #594653	06/01/2002	SCHEDULED REDEMPTION		521,052	521,052	551,827	521,052	(28,846)	0	0	0	0	12,330		1
31387U-5Z-0	FED NATL MTG ASSOC #594964	06/01/2002	SCHEDULED REDEMPTION		20,461	20,461	20,990	20,461	(489)	0	0	0	0	305		1
31387V-RL-5	FED NATL MTG ASSOC #595491	06/01/2002	SCHEDULED REDEMPTION		1,805	1,805	1,839	1,805	(33)	0	0	0	0	30		1
31387V-WR-6	FED NATL MTG ASSOC #595656	06/01/2002	SCHEDULED REDEMPTION		585	585	608	585	(23)	0	0	0	0	7		1
31387V-YG-8	FED NATL MTG ASSOC #595711	06/01/2002	SCHEDULED REDEMPTION		101,671	101,671	103,260	101,671	(1,509)	0	0	0	0	1,359		1
31387V-YH-6	FED NATL MTG ASSOC #595712	04/01/2002	SCHEDULED REDEMPTION		26,995	26,995	27,417	26,995	(414)	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)
31387V-YQ-6	FED NATL MTG ASSOC #595719	06/01/2002	SCHEDULED REDEMPTION		26,688	26,688	27,243	26,688	(576)	0	0	0	0	432		1
31387V-2M-0	FED NATL MTG ASSOC #595780	06/01/2002	SCHEDULED REDEMPTION		50,610	50,610	52,034	50,610	(1,716)	0	0	0	0	328		1
31387V-4A-4	FED NATL MTG ASSOC #595817	05/01/2002	Various		1,319,592	1,311,733	1,329,976	1,329,095	(871)	0	0	(9,503)	(9,503)	16,774		1
31387W-AZ-0	FED NATL MTG ASSOC #595924	06/01/2002	SCHEDULED REDEMPTION		6,558	6,558	6,660	6,558	(98)	0	0	0	0	0		1
31387W-D2-0	FED NATL MTG ASSOC #596021	05/01/2002	Various		544,704	541,341	552,295	551,981	(43)	0	0	(7,277)	(7,277)	7,025		1
31387W-LE-5	FED NATL MTG ASSOC #596225	06/01/2002	SCHEDULED REDEMPTION		20,772	20,772	21,309	20,772	(511)	0	0	0	0	276		1
31387W-QG-5	FED NATL MTG ASSOC #596355	06/01/2002	SCHEDULED REDEMPTION		75,581	75,581	77,152	75,581	(1,492)	0	0	0	0	982		1
31387W-QH-3	FED NATL MTG ASSOC #596356	06/01/2002	SCHEDULED REDEMPTION		31,655	31,655	32,313	31,655	(630)	0	0	0	0	648		1
31387W-UN-5	FED NATL MTG ASSOC #596489	05/01/2002	Various		1,012,087	999,195	1,010,982	1,010,636	(147)	0	0	1,451	1,451	12,980		1
31387W-ZK-6	FED NATL MTG ASSOC #596646	06/01/2002	SCHEDULED REDEMPTION		79,457	79,457	81,108	79,457	(1,767)	0	0	0	0	954		1
31387W-5G-8	FED NATL MTG ASSOC #596747	05/01/2002	Various		515,760	512,562	522,934	523,809	(127)	0	0	(8,050)	(8,050)	6,659		1
31387W-7D-3	FED NATL MTG ASSOC #596792	04/12/2002	Various		1,921,839	1,904,563	1,934,321	1,931,771	(1,660)	0	0	(9,932)	(9,932)	14,017		1
31387X-HX-6	FED NATL MTG ASSOC #597046	06/01/2002	SCHEDULED REDEMPTION		7,759	7,759	7,921	7,759	(152)	0	0	0	0	367		1
31387X-JP-1	FED NATL MTG ASSOC #597070	06/01/2002	SCHEDULED REDEMPTION		4,483	4,483	4,576	4,483	(93)	0	0	0	0	66		1
31387Y-MK-6	FED NATL MTG ASSOC #598062	06/01/2002	SCHEDULED REDEMPTION		13,552	13,552	13,934	13,552	(448)	0	0	0	0	202		1
31387Y-TE-3	FED NATL MTG ASSOC #598249	06/01/2002	SCHEDULED REDEMPTION		4,671	4,671	4,768	4,671	(99)	0	0	0	0	81		1
31387Y-TF-0	FED NATL MTG ASSOC #598250	06/10/2002	DEUTSCHE BANK SECURITIES		257,951	253,934	257,671	257,671	(163)	0	0	280	280	0		1
31387Y-UA-9	FED NATL MTG ASSOC #598277	04/01/2002	SCHEDULED REDEMPTION		18,274	18,274	18,559	18,274	(281)	0	0	0	0	0		1
31387Y-YB-3	FED NATL MTG ASSOC #598406	04/12/2002	Various		1,940,641	1,922,291	1,952,327	1,950,835	(257)	0	0	(10,194)	(10,194)	14,386		1
31388A-K9-4	FED NATL MTG ASSOC #598920	06/01/2002	SCHEDULED REDEMPTION		71,524	71,524	73,010	71,524	(1,448)	0	0	0	0	863		1
31388A-QZ-0	FED NATL MTG ASSOC #599072	05/01/2002	Various		696,207	691,985	705,338	705,208	(41)	0	0	(9,001)	(9,001)	8,876		1
31388A-RG-1	FED NATL MTG ASSOC #599087	05/01/2002	Various		772,080	763,534	778,268	777,267	(249)	0	0	(5,187)	(5,187)	9,901		1
31388A-RZ-9	FED NATL MTG ASSOC #599104	06/26/2002	Various		2,324,800	2,281,992	2,308,712	2,307,528	(694)	0	0	17,272	17,272	33,802		1
31388A-R3-0	FED NATL MTG ASSOC #599106	06/04/2002	Various		4,059,781	3,996,638	4,043,161	4,040,628	(1,655)	0	0	19,154	19,154	73,194		1
31388A-W2-6	FED NATL MTG ASSOC #599265	06/01/2002	SCHEDULED REDEMPTION		13,130	13,130	13,402	13,130	(258)	0	0	0	0	111		1
31388A-2S-2	FED NATL MTG ASSOC #599385	06/01/2002	Various		236,536	233,599	240,169	236,507	(5,656)	0	0	29	29	3,339		1
31388A-4X-9	FED NATL MTG ASSOC #599438	06/01/2002	SCHEDULED REDEMPTION		99,499	99,499	105,376	99,499	(5,573)	0	0	0	0	1,652		1
31388B-F7-2	FED NATL MTG ASSOC #599690	04/12/2002	Various		969,250	960,060	975,061	974,329	104	0	0	(5,079)	(5,079)	7,191		1
31388B-Q2-1	FED NATL MTG ASSOC #599973	06/01/2002	SCHEDULED REDEMPTION		9,581	9,581	9,780	9,581	(187)	0	0	0	0	354		1
31388B-TC-6	FED NATL MTG ASSOC #600047	06/01/2002	SCHEDULED REDEMPTION		86,290	86,290	88,717	86,290	(3,210)	0	0	0	0	1,120		1
31388B-TJ-1	FED NATL MTG ASSOC #600053	05/01/2002	Various		734,494	730,285	744,377	742,692	(1,154)	0	0	(8,198)	(8,198)	9,367		1
31388B-X8-0	FED NATL MTG ASSOC #600203	06/01/2002	SCHEDULED REDEMPTION		89,679	89,679	94,975	89,679	(4,839)	0	0	0	0	2,096		1
31388B-ZZ-8	FED NATL MTG ASSOC #600260	06/01/2002	SCHEDULED REDEMPTION		95,268	95,268	97,247	95,268	(1,979)	0	0	0	0	1,668		1
31388C-FZ-8	FED NATL MTG ASSOC #600584	05/01/2002	Various		280,230	278,532	284,168	283,910	(179)	0	0	(3,680)	(3,680)	3,580		1
31388C-7G-9	FED NATL MTG ASSOC #601295	06/01/2002	SCHEDULED REDEMPTION		84,892	84,892	87,280	84,892	(3,266)	0	0	0	0	1,271		1
31388D-DP-0	FED NATL MTG ASSOC #601410	06/01/2002	SCHEDULED REDEMPTION		5,550	5,550	5,666	5,550	(111)	0	0	0	0	54		1
31388D-KP-2	FED NATL MTG ASSOC #601602	05/01/2002	Various		386,970	384,594	392,376	392,587	105	0	0	(5,618)	(5,618)	4,988		1
31388D-LC-0	FED NATL MTG ASSOC #601623	06/01/2002	SCHEDULED REDEMPTION		77,846	77,846	80,036	77,846	(2,199)	0	0	0	0	790		1
31388D-PB-8	FED NATL MTG ASSOC #601718	06/01/2002	SCHEDULED REDEMPTION		11,254	11,254	11,487	11,254	(220)	0	0	0	0	160		1
31388D-P4-4	FED NATL MTG ASSOC #601743	06/01/2002	SCHEDULED REDEMPTION		1,042	1,042	1,064	1,042	(21)	0	0	0	0	16		1
31388D-SH-2	FED NATL MTG ASSOC #601820	05/01/2002	Various		63,208	62,822	63,554	63,502	(22)	0	0	(294)	(294)	812		1
31388D-YP-7	FED NATL MTG ASSOC #602018	06/01/2002	SCHEDULED REDEMPTION		32,135	32,135	32,858	32,135	(669)	0	0	0	0	747		1
31388D-Y7-7	FED NATL MTG ASSOC #602034	06/01/2002	SCHEDULED REDEMPTION		25,717	25,717	26,705	25,717	(1,333)	0	0	0	0	366		1
31388D-ZG-6	FED NATL MTG ASSOC #602043	06/01/2002	SCHEDULED REDEMPTION		44,066	44,066	44,982	44,066	(872)	0	0	0	0	838		1
31388D-Z2-7	FED NATL MTG ASSOC #602061	05/01/2002	Various		1,004,207	998,074	1,009,848	1,009,361	(295)	0	0	(5,154)	(5,154)	12,860		1
31388E-FY-7	FED NATL MTG ASSOC #602383	06/01/2002	SCHEDULED REDEMPTION		70,056	70,056	71,512	70,056	(1,409)	0	0	0	0	870		1
31388E-JY-3	FED NATL MTG ASSOC #602479	04/12/2002	Various		1,951,460	1,933,040	1,963,243	1,961,223	(294)	0	0	(9,763)	(9,763)	14,457		1
31388E-T7-1	FED NATL MTG ASSOC #602774	06/01/2002	SCHEDULED REDEMPTION		10,595	10,595	11,002	10,595	(407)	0	0	0	0	96		1
31388E-UJ-3	FED NATL MTG ASSOC #602785	06/01/2002	SCHEDULED REDEMPTION		229,177	229,177	242,712	229,177	(14,009)	0	0	0	0	4,863		1
31388E-W4-4	FED NATL MTG ASSOC #602867	06/01/2002	SCHEDULED REDEMPTION		19,154	19,154	19,552	19,154	(377)	0	0	0	0	297		1
31388F-DY-6	FED NATL MTG ASSOC #603219	06/04/2002	Various		84,992	83,712	84,686	84,610	(58)	0	0	382	382	1,520		1
31388F-EJ-8	FED NATL MTG ASSOC #603237	06/01/2002	SCHEDULED REDEMPTION		143,457	143,457	145,049	143,457	(1,566)	0	0	0	0	2,650		1
31388F-EQ-2	FED NATL MTG ASSOC #603243	05/01/2002	Various		746,932	739,026	753,287	751,632	(823)	0	0	(4,699)	(4,699)	9,336		1
31388G-B9-1	FED NATL MTG ASSOC #604064	05/01/2002	Various		701,224	693,441	706,822	706,184	(297)	0	0	(4,960)	(4,960)	9,007		1
31388G-HN-4	FED NATL MTG ASSOC #604237	04/12/2002	Various		989,512	980,127	995,441	994,517	(97)	0	0	(5,005)	(5,005)	7,342		1
31388G-ZL-8	FED NATL MTG ASSOC #604747	06/01/2002	SCHEDULED REDEMPTION		1,820	1,820	1,826	1,820	(6)	0	0	0	0	24		1
31388H-HV-4	FED NATL MTG ASSOC #605144	05/01/2002	Various		1,216,865	1,203,938	1,227,171	1,224,549	(1,266)	0	0	(7,684)	(7,684)	15,526		1
31388H-NM-7	FED NATL MTG ASSOC #605296	06/01/2002	SCHEDULED REDEMPTION		1,022	1,022	1,043	1,022	(20)	0	0	0	0	17		1
31388H-R4-3	FED NATL MTG ASSOC #605407	06/01/2002	SCHEDULED REDEMPTION		76,316	76,316	80,823	76,316	(3,907)	0	0	0	0	1,275		1
31388H-TY-5	FED NATL MTG ASSOC #605467	06/01/2002	SCHEDULED REDEMPTION		165,076	165,076	174,826	165,076	(9,206)	0	0	0	0	3,787		1
31388J-XL-4	FED NATL MTG ASSOC #606483	06/01/2002	SCHEDULED REDEMPTION		2,287	2,287	2,335	2,287	(45)	0	0	0	0	36		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)
31388K-K6-8	FED NATL MTG ASSOC #607017	06/01/2002	SCHEDULED REDEMPTION		1,765	1,765	1,801	1,765	(35)	0	0	0	0	29		1
31388K-PK-2	FED NATL MTG ASSOC #607126	06/01/2002	SCHEDULED REDEMPTION		10,020	10,020	10,051	10,020	(31)	0	0	0	0	231		1
31388K-X5-6	FED NATL MTG ASSOC #607400	06/01/2002	SCHEDULED REDEMPTION		88,500	88,500	89,427	88,500	(919)	0	0	0	0	1,700		1
31388K-5N-8	FED NATL MTG ASSOC #607553	04/12/2002	Various		994,183	984,762	1,000,148	999,138	(109)	0	0	(4,955)	(4,955)	7,375		1
31388K-7A-4	FED NATL MTG ASSOC #607589	06/01/2002	SCHEDULED REDEMPTION		5,858	5,858	5,980	5,858	(115)	0	0	0	0	76		1
31388L-CK-4	FED NATL MTG ASSOC #607674	06/04/2002	Various		857,482	844,267	854,095	853,495	(417)	0	0	3,987	3,987	15,425		1
31388L-DW-7	FED NATL MTG ASSOC #607717	06/01/2002	Various		2,000,859	1,985,940	2,009,368	2,008,191	(780)	0	0	(7,331)	(7,331)	36,355		1
31388L-DX-5	FED NATL MTG ASSOC #607718	05/01/2002	Various		652,539	645,433	657,888	656,894	(412)	0	0	(4,355)	(4,355)	8,304		1
31388L-EW-6	FED NATL MTG ASSOC #607749	05/02/2002	Various		4,126,150	3,950,958	4,102,643	4,099,250	(4,099,250)	0	0	26,900	26,900	26,332		1
31388L-FJ-4	FED NATL MTG ASSOC #607769	06/04/2002	Various		3,005,869	2,975,103	3,010,045	3,008,426	(1,007)	0	0	(2,558)	(2,558)	54,466		1
31388L-P4-6	FED NATL MTG ASSOC #608043	05/01/2002	Various		713,232	705,317	718,928	717,875	(206)	0	0	(4,643)	(4,643)	9,159		1
31388L-U7-3	FED NATL MTG ASSOC #608206	06/04/2002	Various		2,396,495	2,374,518	2,402,418	2,400,443	(1,486)	0	0	(3,948)	(3,948)	41,119		1
31388L-7G-9	FED NATL MTG ASSOC #608495	04/01/2002	SCHEDULED REDEMPTION		20,292	20,292	20,426	20,292	(132)	0	0	0	0	0		1
31388M-BP-2	FED NATL MTG ASSOC #608546	05/02/2002	Various		680,437	651,548	676,562	676,011	(676,011)	0	0	4,426	4,426	4,342		1
31388M-EN-4	FED NATL MTG ASSOC #608641	06/01/2002	SCHEDULED REDEMPTION		50,337	50,337	52,288	50,337	(1,889)	0	0	0	0	813		1
31388M-JQ-2	FED NATL MTG ASSOC #608771	06/01/2002	SCHEDULED REDEMPTION		106,194	106,194	107,886	106,194	(1,181)	0	0	0	0	961		1
31388M-K4-9	FED NATL MTG ASSOC #608815	06/01/2002	SCHEDULED REDEMPTION		90,710	90,710	92,156	90,710	(1,020)	0	0	0	0	1,216		1
31388M-S7-4	FED NATL MTG ASSOC #609042	06/01/2002	SCHEDULED REDEMPTION		36,157	36,157	36,908	36,157	(741)	0	0	0	0	814		1
31388M-T6-5	FED NATL MTG ASSOC #609073	04/12/2002	Various		1,946,467	1,928,011	1,958,136	1,956,282	(164)	0	0	(9,814)	(9,814)	14,442		1
31388M-UA-4	FED NATL MTG ASSOC #609077	06/01/2002	SCHEDULED REDEMPTION		3,357	3,357	3,426	3,357	(68)	0	0	0	0	60		1
31388M-VD-7	FED NATL MTG ASSOC #609112	06/04/2002	Various		52,289	51,467	52,066	52,042	(14)	0	0	247	247	947		1
31388M-5X-2	FED NATL MTG ASSOC #609362	06/01/2002	SCHEDULED REDEMPTION		10,968	10,968	11,196	10,968	(215)	0	0	0	0	177		1
31388M-6C-7	FED NATL MTG ASSOC #609367	06/01/2002	SCHEDULED REDEMPTION		53,280	53,280	53,447	53,280	(167)	0	0	0	0	458		1
31388N-BN-5	FED NATL MTG ASSOC #609445	06/01/2002	SCHEDULED REDEMPTION		297,674	297,674	315,255	297,674	(15,190)	0	0	0	0	8,430		1
31388N-FK-7	FED NATL MTG ASSOC #609570	06/01/2002	SCHEDULED REDEMPTION		53,634	53,634	54,748	53,634	(1,049)	0	0	0	0	1,406		1
31388N-GW-0	FED NATL MTG ASSOC #609613	06/01/2002	SCHEDULED REDEMPTION		19,229	19,229	19,628	19,229	(379)	0	0	0	0	280		1
31388N-HD-1	FED NATL MTG ASSOC #609628	05/01/2002	Various		414,621	409,575	414,342	413,895	(284)	0	0	726	726	5,214		1
31388N-QE-9	FED NATL MTG ASSOC #609853	06/01/2002	SCHEDULED REDEMPTION		418	418	434	418	(418)	0	0	0	0	262		1
31388N-VW-3	FED NATL MTG ASSOC #610029	05/02/2002	Various		27,625	26,585	27,606	27,466	(27,466)	0	0	159	159	169		1
31388P-BJ-9	FED NATL MTG ASSOC #610341	06/04/2002	Various		1,511,055	1,487,850	1,505,169	1,504,155	(696)	0	0	6,900	6,900	27,199		1
31388P-EJ-6	FED NATL MTG ASSOC #610437	05/01/2002	Various		671,071	663,620	676,426	675,501	(178)	0	0	(4,430)	(4,430)	8,621		1
31388P-5F-4	FED NATL MTG ASSOC #611146	05/01/2002	Various		2,024,298	1,998,501	2,022,077	2,021,340	(328)	0	0	2,958	2,958	25,964		1
31388Q-W8-8	FED NATL MTG ASSOC #611871	06/01/2002	SCHEDULED REDEMPTION		23,272	23,272	23,755	23,272	(457)	0	0	0	0	381		1
31388Q-6A-2	FED NATL MTG ASSOC #612065	04/12/2002	Various		1,819,658	1,802,426	1,830,588	1,831,025	(215)	0	0	(11,367)	(11,367)	13,495		1
31388R-DT-1	FED NATL MTG ASSOC #612214	06/10/2002	DEUTSCHE BANK SECURITIES		223,794	220,308	221,722	221,722	(22)	0	0	2,072	2,072	0		1
31388R-F7-7	FED NATL MTG ASSOC #612290	04/12/2002	Various		1,960,685	1,942,348	1,972,698	1,970,911	(235)	0	0	(10,225)	(10,225)	14,482		1
31388S-AN-5	FED NATL MTG ASSOC #613013	06/01/2002	SCHEDULED REDEMPTION		61,476	61,476	63,836	61,476	(61,476)	0	0	0	0	943		1
31388S-FK-6	FED NATL MTG ASSOC #613170	05/28/2002	Various		2,291,458	2,195,754	2,280,053	2,276,868	(2,276,868)	0	0	14,590	14,590	14,541		1
31388S-U4-5	FED NATL MTG ASSOC #613603	05/01/2002	Various		3,719,127	3,925,302	3,753,570	3,757,747	1,908	0	0	(38,620)	(38,620)	43,139		1
31388S-2T-1	FED NATL MTG ASSOC #613786	04/01/2002	SCHEDULED REDEMPTION		19,493	19,493	19,623	19,493	(127)	0	0	0	0	0		1
31388T-CD-3	FED NATL MTG ASSOC #613968	04/12/2002	Various		1,983,365	1,964,555	1,995,251	1,993,319	(173)	0	0	(9,954)	(9,954)	14,716		1
31388T-CH-4	FED NATL MTG ASSOC #613972	06/04/2002	Various		193,390	190,393	192,609	192,468	(100)	0	0	922	922	3,497		1
31388T-LU-5	FED NATL MTG ASSOC #614239	05/01/2002	Various		4,870,563	4,811,624	4,867,634	4,860,882	(3,650)	0	0	9,681	9,681	61,249		1
31388T-QY-2	FED NATL MTG ASSOC #614371	06/04/2002	Various		506,195	498,453	504,255	503,847	(299)	0	0	2,349	2,349	9,051		1
31388T-WE-9	FED NATL MTG ASSOC #614545	06/01/2002	SCHEDULED REDEMPTION		210,001	210,001	222,404	210,001	(11,350)	0	0	0	0	2,837		1
31388T-YH-0	FED NATL MTG ASSOC #614612	05/01/2002	Various		38,247	40,352	38,586	38,640	31	0	0	(393)	(393)	442		1
31388U-HB-9	FED NATL MTG ASSOC #615026	06/01/2002	SCHEDULED REDEMPTION		459,910	459,910	459,694	459,910	211	0	0	0	0	10,251		1
31388U-PK-0	FED NATL MTG ASSOC #615226	06/01/2002	SCHEDULED REDEMPTION		6,513	6,513	6,648	6,513	(131)	0	0	0	0	101		1
31388V-M2-1	FED NATL MTG ASSOC #616077	06/01/2002	SCHEDULED REDEMPTION		77,039	77,039	78,640	77,039	(1,537)	0	0	0	0	1,992		1
31388V-RC-4	FED NATL MTG ASSOC #616183	06/04/2002	Various		50,624	49,855	50,436	50,391	(34)	0	0	232	232	906		1
31388W-BR-6	FED NATL MTG ASSOC #616648	05/09/2002	Various		2,023,198	2,000,200	2,009,810	2,009,478	(256)	0	0	13,720	13,720	25,940		1
31388W-FK-7	FED NATL MTG ASSOC #616770	06/04/2002	Various		6,071,696	5,994,626	6,062,221	6,057,818	(3,186)	0	0	13,878	13,878	109,267		1
31388W-R2-4	FED NATL MTG ASSOC #617105	06/26/2002	Various		3,745,105	3,690,050	3,733,269	3,730,999	(1,531)	0	0	14,106	14,106	55,597		1
31388X-R9-7	FED NATL MTG ASSOC #618012	06/01/2002	Various		2,040,634	2,025,657	2,049,505	2,047,884	(1,212)	0	0	(7,250)	(7,250)	37,316		1
31388X-UC-6	FED NATL MTG ASSOC #618079	06/01/2002	SCHEDULED REDEMPTION		17,892	17,892	18,264	17,892	(380)	0	0	0	0	172		1
31388X-Z3-1	FED NATL MTG ASSOC #618262	06/01/2002	Various		2,042,269	2,021,237	2,045,049	2,044,064	(571)	0	0	(1,795)	(1,795)	26,847		1
31388X-2L-7	FED NATL MTG ASSOC #618279	06/04/2002	Various		248,212	244,391	247,236	247,110	(72)	0	0	1,101	1,101	4,436		1
31388X-2M-5	FED NATL MTG ASSOC #618280	06/01/2002	Various		3,048,924	3,014,580	3,050,116	3,048,764	(735)	0	0	160	160	39,367		1
31388X-6K-5	FED NATL MTG ASSOC #618374	05/01/2002	Various		41,261,798	41,012,768	41,490,181	41,469,212	(11,376)	0	0	(207,414)	(207,414)	527,101		1
31388X-6S-8	FED NATL MTG ASSOC #618381	06/01/2002	SCHEDULED REDEMPTION		26,841	26,841	27,739	26,841	(891)	0	0	0	0	523		1
31388Y-VP-4	FED NATL MTG ASSOC #619022	06/10/2002	DEUTSCHE BANK SECURITIES		657,126	646,892	651,042	651,042	(66)	0	0	6,084	6,084	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)
31388Y-WF-5	FED NATL MTG ASSOC #619046	06/10/2002	DEUTSCHE BANK SECURITIES		100,334	98,772	99,405	99,405	(10)	0	0	929	929	0		1
31388Y-W3-2	FED NATL MTG ASSOC #619066	06/01/2002	SCHEDULED REDEMPTION		24,582	24,582	24,658	24,582	(77)	0	0	0	0	355		1
31388Y-XH-0	FED NATL MTG ASSOC #619080	06/01/2002	Various		2,012,784	1,997,792	2,021,360	2,020,197	(760)	0	0	(7,414)	(7,414)	36,468		1
31388Y-XR-8	FED NATL MTG ASSOC #619088	06/01/2002	SCHEDULED REDEMPTION		641	641	665	641	641	0	0	0	0	980		1
31389A-BP-7	FED NATL MTG ASSOC #619346	06/25/2002	Various		2,064,781	2,039,734	2,063,738	2,062,562	(761)	0	0	2,218	2,218	26,763		1
31389A-B4-4	FED NATL MTG ASSOC #619359	06/01/2002	Various		3,015,450	2,984,897	3,020,077	3,018,058	(1,408)	0	0	(2,608)	(2,608)	38,613		1
31389A-B6-9	FED NATL MTG ASSOC #619361	06/01/2002	Various		2,005,712	1,980,801	2,004,160	2,003,383	(374)	0	0	2,329	2,329	26,798		1
31389A-NM-1	FED NATL MTG ASSOC #619696	05/01/2002	Various		525,068	518,405	524,440	523,957	(131)	0	0	1,111	1,111	6,730		1
31389A-NP-4	FED NATL MTG ASSOC #619698	05/01/2002	Various		262,287	258,972	261,987	261,738	(86)	0	0	549	549	3,348		1
31389A-RK-1	FED NATL MTG ASSOC #619790	06/01/2002	Various		2,033,203	2,007,586	2,031,256	2,030,357	(506)	0	0	2,846	2,846	26,047		1
31389A-T8-6	FED NATL MTG ASSOC #619875	05/01/2002	Various		48,494	51,182	48,943	49,001	28	0	0	(507)	(507)	562		1
31389A-UH-4	FED NATL MTG ASSOC #619884	06/01/2002	SCHEDULED REDEMPTION		6,924	6,924	6,621	6,924	300	0	0	0	0	78		1
31389A-WY-5	FED NATL MTG ASSOC #619963	06/10/2002	DEUTSCHE BANK SECURITIES		968,267	953,187	959,302	959,302	(97)	0	0	8,965	8,965	0		1
31389A-XY-4	FED NATL MTG ASSOC #619995	06/26/2002	Various		3,551,019	3,496,923	3,536,693	3,535,095	(881)	0	0	15,924	15,924	51,349		1
31389B-DC-2	FED NATL MTG ASSOC #620299	05/01/2002	Various		998,751	1,054,129	1,008,011	1,009,124	504	0	0	(10,373)	(10,373)	11,585		1
31389B-ET-4	FED NATL MTG ASSOC #620346	06/01/2002	SCHEDULED REDEMPTION		332	332	317	332	14	0	0	0	0	5		1
31389B-NL-1	FED NATL MTG ASSOC #620595	06/01/2002	Various		3,030,713	2,996,879	3,032,224	3,031,056	(558)	0	0	(342)	(342)	38,941		1
31389B-N2-3	FED NATL MTG ASSOC #620609	06/04/2002	Various		84,319	83,004	83,970	83,919	(32)	0	0	400	400	1,526		1
31389B-N6-4	FED NATL MTG ASSOC #620613	05/01/2002	Various		1,012,079	999,185	1,010,972	1,010,610	(160)	0	0	1,469	1,469	12,980		1
31389C-FD-6	FED NATL MTG ASSOC #621264	04/12/2002	SALOMON SMITH BARNEY		12,171,139	12,431,422	12,050,410	12,050,410	0	0	0	120,729	120,729	24,863		1
31389C-HH-5	FED NATL MTG ASSOC #621332	05/01/2002	Various		1,647,029	1,734,622	1,658,733	1,663,437	3,702	0	0	(16,408)	(16,408)	18,633		1
31389C-4L-0	FED NATL MTG ASSOC #621927	05/01/2002	Various		1,019,429	1,075,964	1,028,891	1,030,047	528	0	0	(10,617)	(10,617)	11,826		1
31389D-FH-5	FED NATL MTG ASSOC #622168	05/01/2002	Various		214,510	226,402	216,497	216,694	69	0	0	(2,184)	(2,184)	2,488		1
31389D-KP-1	FED NATL MTG ASSOC #622302	06/01/2002	Various		2,066,202	2,043,871	2,067,918	2,066,629	(877)	0	0	(427)	(427)	27,159		1
31389D-K9-7	FED NATL MTG ASSOC #622320	06/04/2002	Various		4,365,698	4,310,414	4,361,048	4,359,204	(945)	0	0	6,494	6,494	63,552		1
31389D-LC-9	FED NATL MTG ASSOC #622323	06/01/2002	Various		57,391	57,391	54,503	57,391	(14,933)	0	0	0	0	0		1
31389D-LZ-8	FED NATL MTG ASSOC #622344	06/04/2002	Various		428,746	423,060	427,985	427,017	(874)	0	0	1,729	1,729	7,275		1
31389D-MJ-3	FED NATL MTG ASSOC #622361	05/01/2002	Various		210,979	222,680	212,937	213,176	109	0	0	(2,197)	(2,197)	2,448		1
31389D-MM-6	FED NATL MTG ASSOC #622364	05/01/2002	Various		1,443,327	1,523,353	1,456,706	1,458,382	853	0	0	(15,055)	(15,055)	16,741		1
31389D-MQ-7	FED NATL MTG ASSOC #622367	05/01/2002	Various		1,990,116	2,100,483	2,008,587	2,010,842	1,031	0	0	(20,727)	(20,727)	23,087		1
31389D-P9-2	FED NATL MTG ASSOC #622448	06/10/2002	DEUTSCHE BANK SECURITIES		770,573	758,572	769,736	769,736	(463)	0	0	837	837	0		1
31389D-SL-2	FED NATL MTG ASSOC #622523	06/01/2002	Various		3,062,685	3,028,754	3,064,440	3,062,601	(1,222)	0	0	84	84	38,899		1
31389D-TA-5	FED NATL MTG ASSOC #622545	06/01/2002	SCHEDULED REDEMPTION		201,702	201,702	203,996	201,702	(2,256)	0	0	0	0	3,428		1
31389D-6R-3	FED NATL MTG ASSOC #622880	06/04/2002	Various		3,392,629	3,353,929	3,393,410	3,391,686	(1,043)	0	0	943	943	45,761		1
31389E-AK-1	FED NATL MTG ASSOC #622910	06/01/2002	SCHEDULED REDEMPTION		11,412	11,412	11,412	11,412	0	0	0	0	0	166		1
31389E-BC-8	FED NATL MTG ASSOC #622935	06/01/2002	SCHEDULED REDEMPTION		79,466	79,466	79,848	79,466	(379)	0	0	0	0	48,584		1
31389E-MP-7	FED NATL MTG ASSOC #623266	06/01/2002	SCHEDULED REDEMPTION		175	175	182	175	(7)	0	0	0	0	2		1
31389E-PC-3	FED NATL MTG ASSOC #623319	06/01/2002	Various		957	957	906	957	(2,703)	0	0	0	0	0		1
31389E-PD-1	FED NATL MTG ASSOC #623320	05/01/2002	Various		217,735	229,803	219,749	220,002	119	0	0	(2,266)	(2,266)	2,525		1
31389E-QL-2	FED NATL MTG ASSOC #623359	06/01/2002	Various		139,921	139,921	132,472	139,921	74,104	0	0	0	0	0		1
31389E-RF-4	FED NATL MTG ASSOC #623386	06/01/2002	Various		191,686	191,686	181,483	191,686	141,058	0	0	0	0	0		1
31389E-R2-3	FED NATL MTG ASSOC #623405	06/01/2002	Various		10,268	10,268	9,720	10,268	(37,944)	0	0	0	0	0		1
31389E-SH-9	FED NATL MTG ASSOC #623420	06/01/2002	Various		4,162	4,162	3,940	4,162	(24,975)	0	0	0	0	0		1
31389E-VU-6	FED NATL MTG ASSOC #623527	05/01/2002	Various		1,012,065	999,172	1,010,959	1,010,596	(160)	0	0	1,469	1,469	12,980		1
31389E-3K-9	FED NATL MTG ASSOC #623702	06/01/2002	Various		2,040,775	2,018,379	2,042,162	2,041,203	(552)	0	0	(428)	(428)	26,604		1
31389E-3X-1	FED NATL MTG ASSOC #623714	05/01/2002	Various		2,019,590	1,997,332	2,020,894	2,020,015	(477)	0	0	(426)	(426)	25,912		1
31389E-5G-6	FED NATL MTG ASSOC #623747	04/01/2002	SCHEDULED REDEMPTION		20,399	20,399	20,534	20,399	(133)	0	0	0	0	0		1
31389F-B7-6	FED NATL MTG ASSOC #623862	06/01/2002	Various		2,042,116	2,019,226	2,043,016	2,042,012	(594)	0	0	104	104	26,657		1
31389F-GJ-5	FED NATL MTG ASSOC #624001	05/01/2002	Various		2,135,778	2,254,223	2,155,601	2,158,022	1,105	0	0	(22,244)	(22,244)	24,777		1
31389F-GN-6	FED NATL MTG ASSOC #624005	05/09/2002	Various		325,068	321,880	322,936	322,911	(17)	0	0	2,157	2,157	4,181		1
31389F-LJ-9	FED NATL MTG ASSOC #624129	06/01/2002	Various		2,035,300	2,009,656	2,033,345	2,032,413	(530)	0	0	2,887	2,887	26,129		1
31389F-LL-4	FED NATL MTG ASSOC #624131	06/04/2002	Various		3,696,280	3,645,519	3,688,218	3,685,960	(1,541)	0	0	10,320	10,320	55,978		1
31389F-LR-1	FED NATL MTG ASSOC #624136	06/01/2002	Various		2,066,391	2,041,111	2,065,121	2,063,746	(968)	0	0	2,645	2,645	26,427		1
31389F-LS-9	FED NATL MTG ASSOC #624137	06/01/2002	Various		3,081,528	3,047,681	3,083,551	3,081,675	(1,267)	0	0	(147)	(147)	39,582		1
31389F-PQ-9	FED NATL MTG ASSOC #624231	06/01/2002	SCHEDULED REDEMPTION		47,405	47,405	45,331	47,405	2,051	0	0	0	0	645		1
31389F-QH-8	FED NATL MTG ASSOC #624256	06/04/2002	Various		4,047,168	3,997,725	4,044,689	4,042,949	(925)	0	0	4,219	4,219	88,583		1
31389F-SU-7	FED NATL MTG ASSOC #624331	06/01/2002	SCHEDULED REDEMPTION		96,229	96,229	99,923	96,229	96,229	0	0	0	0	1,304		1
31389F-T7-7	FED NATL MTG ASSOC #624374	06/01/2002	Various		1,017,248	1,007,403	1,010,730	1,010,587	(117)	0	0	6,661	6,661	12,979		1
31389G-AT-7	FED NATL MTG ASSOC #624718	06/01/2002	SCHEDULED REDEMPTION		32,340	32,340	33,582	32,340	32,340	0	0	0	0	406		1
31389G-EN-6	FED NATL MTG ASSOC #624841	06/01/2002	Various		3,069,240	3,035,300	3,071,055	3,069,130	(1,303)	0	0	110	110	39,423		1
31389G-EU-0	FED NATL MTG ASSOC #624847	06/04/2002	Various		828,318	815,414	824,906	824,394	(332)	0	0	3,924	3,924	14,969		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	06/26/2002	Various		4,072,381	3,996,617	4,040,955	4,038,961	(1,195)	0	0	33,419	33,419	58,390		1
31389G-E5-5	FED NATL MTG ASSOC #624856	06/26/2002	Various		5,069,632	4,995,479	5,051,600	5,048,912	(1,688)	0	0	20,720	20,720	85,744		1
31389G-FR-6	FED NATL MTG ASSOC #624876	06/01/2002	Various		1,029,522	1,019,635	1,023,040	1,022,833	(180)	0	0	6,689	6,689	12,978		1
31389G-G5-3	FED NATL MTG ASSOC #624920	05/01/2002	Various		2,018,195	1,998,091	2,021,663	2,019,911	(1,342)	0	0	(1,716)	(1,716)	25,765		1
31389G-H9-4	FED NATL MTG ASSOC #624956	05/01/2002	Various		1,417,475	1,496,059	1,430,606	1,432,303	832	0	0	(14,828)	(14,828)	16,442		1
31389G-JQ-4	FED NATL MTG ASSOC #624971	06/26/2002	Various		865,485	845,205	855,044	854,088	(773)	0	0	11,397	11,397	13,721		1
31389G-R2-8	FED NATL MTG ASSOC #625205	06/04/2002	Various		4,389,828	4,337,547	4,388,480	4,386,240	(1,329)	0	0	3,587	3,587	63,656		1
31389G-SQ-4	FED NATL MTG ASSOC #625227	06/26/2002	Various		2,134,405	2,106,046	2,130,866	2,129,959	(477)	0	0	4,445	4,445	28,155		1
31389H-A5-7	FED NATL MTG ASSOC #625628	04/05/2002	Various		779,933	795,833	787,786	787,952	(819,475)	0	0	(8,019)	(8,019)	0		1
31389H-A9-9	FED NATL MTG ASSOC #625632	04/05/2002	Various		2,825,567	2,883,157	2,854,019	2,854,601	(569,186)	0	0	(29,034)	(29,034)	0		1
31389H-DY-1	FED NATL MTG ASSOC #625719	06/01/2002	Various		4,627,004	4,570,391	4,596,266	4,595,234	(825)	0	0	31,770	31,770	65,916		1
31389H-HU-5	FED NATL MTG ASSOC #625843	06/04/2002	Various		2,841,490	2,809,297	2,842,239	2,839,704	(1,952)	0	0	1,786	1,786	40,367		1
31389H-NC-8	FED NATL MTG ASSOC #625987	06/01/2002	SCHEDULED REDEMPTION		11,222	11,222	11,489	11,222	(260)	0	0	0	0	255		1
31389H-ND-6	FED NATL MTG ASSOC #625988	04/01/2002	SCHEDULED REDEMPTION		54,562	54,562	54,925	54,562	(356)	0	0	0	0	0		1
31389H-TK-4	FED NATL MTG ASSOC #626154	06/10/2002	DEUTSCHE BANK SECURITIES		319,454	314,479	319,400	319,400	(33)	0	0	55	55	0		1
31389H-V4-7	FED NATL MTG ASSOC #626235	06/04/2002	Various		67,009	65,956	66,723	66,689	(20)	0	0	320	320	1,213		1
31389H-W5-3	FED NATL MTG ASSOC #626268	06/01/2002	SCHEDULED REDEMPTION		7,922	7,922	7,972	7,922	(50)	0	0	0	0	0		1
31389H-XB-9	FED NATL MTG ASSOC #626274	06/01/2002	Various		2,041,765	2,026,738	2,033,470	2,033,033	(382)	0	0	8,732	8,732	36,486		1
31389H-3P-1	FED NATL MTG ASSOC #626406	06/01/2002	Various		3,503	3,503	3,317	3,503	(16,853)	0	0	0	0	0		1
31389H-5S-3	FED NATL MTG ASSOC #626457	05/01/2002	Various		2,020,656	1,998,224	2,021,797	2,021,103	(294)	0	0	(447)	(447)	25,956		1
31389J-CA-0	FED NATL MTG ASSOC #626565	04/01/2002	SCHEDULED REDEMPTION		18,045	18,045	18,165	18,045	(118)	0	0	0	0	0		1
31389J-J5-4	FED NATL MTG ASSOC #626784	05/01/2002	Various		100,357	99,735	100,896	100,861	(14)	0	0	(504)	(504)	1,296		1
31389J-LS-1	FED NATL MTG ASSOC #626837	05/01/2002	Various		646,559	682,380	652,526	653,286	362	0	0	(6,727)	(6,727)	7,499		1
31389J-TH-7	FED NATL MTG ASSOC #627052	06/01/2002	SCHEDULED REDEMPTION		14,931	14,931	15,096	14,931	(163)	0	0	0	0	48,167		1
31389K-ES-6	FED NATL MTG ASSOC #627545	06/26/2002	Various		4,068,174	3,996,716	4,041,054	4,039,199	(1,050)	0	0	28,975	28,975	58,400		1
31389K-FH-9	FED NATL MTG ASSOC #627568	06/01/2002	SCHEDULED REDEMPTION		12,209	12,209	12,286	12,209	(77)	0	0	0	0	16,201		1
31389K-KV-2	FED NATL MTG ASSOC #627708	06/04/2002	Various		3,044,437	2,996,974	3,031,860	3,030,003	(1,193)	0	0	14,434	14,434	54,940		1
31389K-K5-9	FED NATL MTG ASSOC #627716	05/01/2002	Various		1,009,597	999,083	1,010,869	1,010,495	(170)	0	0	(898)	(898)	12,978		1
31389K-YH-8	FED NATL MTG ASSOC #628112	06/01/2002	SCHEDULED REDEMPTION		96,870	96,870	97,998	96,870	(1,106)	0	0	0	0	3,184		1
31389L-GJ-2	FED NATL MTG ASSOC #628501	06/01/2002	Various		600,769	596,226	598,182	598,110	(57)	0	0	2,659	2,659	10,956		1
31389L-MQ-9	FED NATL MTG ASSOC #628667	06/01/2002	Various		3,064,767	3,035,491	3,045,558	3,044,954	(524)	0	0	19,813	19,813	38,753		1
31389L-N6-2	FED NATL MTG ASSOC #628713	06/01/2002	Various		1,037,747	1,027,855	1,031,312	1,031,052	(232)	0	0	6,694	6,694	12,988		1
31389L-Q5-1	FED NATL MTG ASSOC #628776	06/01/2002	Various		1,012,773	1,002,868	1,006,168	1,006,070	(71)	0	0	6,703	6,703	12,992		1
31389L-R4-3	FED NATL MTG ASSOC #628807	05/09/2002	Various		2,023,441	2,000,200	2,009,810	2,009,571	(165)	0	0	13,870	13,870	25,985		1
31389L-SY-6	FED NATL MTG ASSOC #628835	06/01/2002	Various		1,053,040	1,043,134	1,046,688	1,046,336	(324)	0	0	6,704	6,704	12,993		1
31389L-SZ-3	FED NATL MTG ASSOC #628836	05/09/2002	Various		3,420,285	3,378,992	3,397,327	3,396,727	(457)	0	0	23,558	23,558	43,835		1
31389L-WZ-8	FED NATL MTG ASSOC #628964	06/01/2002	Various		2,012,686	1,998,341	2,021,915	2,019,653	(1,864)	0	0	(6,967)	(6,967)	36,228		1
31389L-XX-2	FED NATL MTG ASSOC #628994	06/04/2002	Various		818,951	807,516	810,166	809,787	(357)	0	0	9,164	9,164	14,527		1
31389M-DA-2	FED NATL MTG ASSOC #629297	06/04/2002	Various		1,009,319	993,663	1,005,229	1,004,638	(370)	0	0	4,681	4,681	18,208		1
31389M-DM-6	FED NATL MTG ASSOC #629308	06/04/2002	Various		506,172	498,318	504,119	503,793	(214)	0	0	2,379	2,379	9,137		1
31389M-EX-1	FED NATL MTG ASSOC #629350	06/04/2002	Various		504,665	496,895	502,679	502,387	(183)	0	0	2,278	2,278	9,057		1
31389M-HD-2	FED NATL MTG ASSOC #629428	06/04/2002	Various		3,428,317	3,401,031	3,441,001	3,438,212	(2,105)	0	0	(9,895)	(9,895)	92,461		1
31389M-NM-5	FED NATL MTG ASSOC #629596	06/04/2002	Various		2,715,684	2,690,651	2,722,216	2,720,349	(1,314)	0	0	(4,665)	(4,665)	79,942		1
31389M-TN-7	FED NATL MTG ASSOC #629757	06/01/2002	SCHEDULED REDEMPTION		3,720	3,720	3,744	3,720	(23)	0	0	0	0	0		1
31389M-TP-2	FED NATL MTG ASSOC #629758	06/01/2002	SCHEDULED REDEMPTION		521	521	523	521	(2)	0	0	0	0	3,030		1
31389M-W5-2	FED NATL MTG ASSOC #629868	06/04/2002	Various		317,497	313,275	314,303	314,271	(24)	0	0	3,227	3,227	5,068		1
31389M-4B-0	FED NATL MTG ASSOC #630018	06/01/2002	SCHEDULED REDEMPTION		302,650	302,650	304,565	302,650	(1,900)	0	0	0	0	0		1
31389M-6S-1	FED NATL MTG ASSOC #630081	06/01/2002	Various		2,156,314	2,142,116	2,167,184	2,163,641	(3,117)	0	0	(7,327)	(7,327)	68,280		1
31389N-AH-8	FED NATL MTG ASSOC #630108	06/01/2002	SCHEDULED REDEMPTION		1,108,655	1,108,655	1,151,616	1,108,655	(41,602)	0	0	0	0	13,459		1
31389N-BN-4	FED NATL MTG ASSOC #630145	06/26/2002	Various		4,072,352	3,996,965	4,041,307	4,039,224	(1,278)	0	0	33,128	33,128	57,998		1
31389N-BR-5	FED NATL MTG ASSOC #630148	06/04/2002	Various		1,425,271	1,403,003	1,419,334	1,418,523	(501)	0	0	6,748	6,748	25,700		1
31389N-CT-0	FED NATL MTG ASSOC #630182	05/02/2002	Various		1,312,138	1,260,926	1,309,335	1,307,886	1,307,886	0	0	4,252	4,252	8,139		1
31389N-FQ-3	FED NATL MTG ASSOC #630275	06/10/2002	DEUTSCHE BANK SECURITIES		338,063	332,799	337,696	337,696	(214)	0	0	367	367	0		1
31389N-KB-0	FED NATL MTG ASSOC #630390	06/01/2002	Various		1,018,503	1,008,656	1,011,992	1,011,839	(126)	0	0	6,664	6,664	12,949		1
31389N-KH-7	FED NATL MTG ASSOC #630396	06/26/2002	Various		6,605,596	6,500,213	6,573,850	6,570,455	(2,051)	0	0	35,141	35,141	98,798		1
31389N-KM-6	FED NATL MTG ASSOC #630400	06/26/2002	Various		5,094,033	4,995,954	5,050,675	5,048,304	(1,362)	0	0	45,730	45,730	74,620		1
31389N-TG-0	FED NATL MTG ASSOC #630651	06/01/2002	SCHEDULED REDEMPTION		165,276	165,276	171,621	165,276	165,276	0	0	0	0	2,497		1
31389N-VM-4	FED NATL MTG ASSOC #630720	05/01/2002	Various		404,590	427,020	408,338	408,825	250	0	0	(4,235)	(4,235)	4,693		1
31389N-VN-2	FED NATL MTG ASSOC #630721	05/01/2002	Various		541,689	571,701	546,689	547,251	245	0	0	(5,562)	(5,562)	6,282		1
31389N-XN-0	FED NATL MTG ASSOC #630785	06/01/2002	SCHEDULED REDEMPTION		2,611	2,611	2,627	2,611	(16)	0	0	0	0	11,930		1
31389N-Z7-3	FED NATL MTG ASSOC #630866	06/10/2002	DEUTSCHE BANK SECURITIES		2,251,880	2,216,809	2,241,677	2,241,677	(847)	0	0	10,203	10,203	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)
31389P-A7-5	FED NATL MTG ASSOC #631030	06/01/2002	SCHEDULED REDEMPTION		18,474	18,474	18,591	18,474	(116)	0	0	0	0	0		1
31389P-C3-2	FED NATL MTG ASSOC #631090	05/01/2002	Various		1,009,698	999,073	1,010,858	1,009,876	(776)	0	0	(178)	(178)	12,864		1
31389P-H7-8	FED NATL MTG ASSOC #631254	05/07/2002	Various		173,424	171,171	172,254	172,213	(32)	0	0	1,210	1,210	2,218		1
31389P-PR-5	FED NATL MTG ASSOC #631432	06/26/2002	Various		4,078,662	4,021,294	4,067,294	4,061,669	(1,808)	0	0	13,993	13,993	56,185		1
31389P-P4-6	FED NATL MTG ASSOC #631443	06/01/2002	Various		2,060,272	2,079,825	2,048,628	2,049,507	706	0	0	10,765	10,765	25,169		1
31389Q-MM-7	FED NATL MTG ASSOC #632264	06/01/2002	SCHEDULED REDEMPTION		105	105	109	105	105	0	0	0	0	2		1
31389Q-NT-1	FED NATL MTG ASSOC #632302	05/01/2002	Various		21,790,805	22,000,000	21,670,000	21,675,635	3,796	0	0	115,170	115,170	263,754		1
31389Q-PC-6	FED NATL MTG ASSOC #632319	04/12/2002	SALOMON SMITH BARNEY		12,302,988	12,566,091	12,183,362	12,183,362	0	0	0	119,626	119,626	25,132		1
31389Q-PG-7	FED NATL MTG ASSOC #632323	06/01/2002	Various		1,060,683	1,053,163	1,056,781	1,056,281	(470)	0	0	4,402	4,402	18,361		1
31389Q-PQ-5	FED NATL MTG ASSOC #632331	06/01/2002	Various		1,108,270	1,098,449	1,102,352	1,101,623	(698)	0	0	6,647	6,647	12,973		1
31389Q-XF-0	FED NATL MTG ASSOC #632578	06/04/2002	Various		2,056,086	2,024,512	2,045,585	2,044,241	(992)	0	0	11,844	11,844	36,986		1
31389R-T8-9	FED NATL MTG ASSOC #633375	06/10/2002	DEUTSCHE BANK SECURITIES		923,263	908,885	922,261	922,261	(484)	0	0	1,003	1,003	0		1
31389S-CD-4	FED NATL MTG ASSOC #633768	06/01/2002	Various		1,026,561	1,016,694	1,020,081	1,019,883	(171)	0	0	6,677	6,677	12,983		1
31389S-CL-6	FED NATL MTG ASSOC #633775	06/01/2002	SCHEDULED REDEMPTION		14,459	14,459	14,551	14,459	(91)	0	0	0	0	0		1
31389S-DD-3	FED NATL MTG ASSOC #633800	06/01/2002	SCHEDULED REDEMPTION		15,637	15,637	15,637	15,637	0	0	0	0	0	236		1
31389S-FL-3	FED NATL MTG ASSOC #633871	06/01/2002	Various		2,728,784	2,708,431	2,717,410	2,716,863	(476)	0	0	11,921	11,921	49,235		1
31389S-FN-9	FED NATL MTG ASSOC #633873	06/25/2002	Various		1,451,551	1,438,244	1,443,068	1,442,549	(480)	0	0	9,002	9,002	25,477		1
31389S-FX-7	FED NATL MTG ASSOC #633882	05/09/2002	Various		504,911	500,000	501,641	501,587	(40)	0	0	3,323	3,323	6,464		1
31389S-FY-5	FED NATL MTG ASSOC #633883	06/04/2002	Various		1,021,901	1,009,048	1,012,386	1,012,213	(146)	0	0	9,687	9,687	18,396		1
31389S-F4-1	FED NATL MTG ASSOC #633887	06/04/2002	Various		3,057,266	3,009,393	3,019,295	3,018,882	(333)	0	0	38,384	38,384	55,170		1
31389S-F8-2	FED NATL MTG ASSOC #633891	06/04/2002	Various		1,028,621	1,012,807	1,016,169	1,015,933	(210)	0	0	12,688	12,688	18,373		1
31389S-GB-4	FED NATL MTG ASSOC #633894	06/04/2002	Various		2,106,881	2,075,193	2,082,231	2,081,480	(693)	0	0	25,402	25,402	36,754		1
31389S-GL-2	FED NATL MTG ASSOC #633903	05/09/2002	Various		3,036,872	3,000,300	3,016,239	3,015,839	(275)	0	0	21,033	21,033	38,973		1
31389S-MB-7	FED NATL MTG ASSOC #634054	06/01/2002	SCHEDULED REDEMPTION		96,729	96,729	97,187	96,729	(454)	0	0	0	0	61,678		1
31389S-Z6-4	FED NATL MTG ASSOC #634465	06/01/2002	SCHEDULED REDEMPTION		9,698	9,698	9,800	9,698	(101)	0	0	0	0	170		1
31389S-Z7-2	FED NATL MTG ASSOC #634466	06/04/2002	Various		1,678,042	1,651,668	1,668,959	1,668,221	(589)	0	0	9,821	9,821	30,381		1
31389S-ZG-8	FED NATL MTG ASSOC #634475	06/01/2002	SCHEDULED REDEMPTION		17,150	17,150	17,258	17,150	(108)	0	0	0	0	0		1
31389S-ZN-3	FED NATL MTG ASSOC #634481	06/01/2002	SCHEDULED REDEMPTION		8,687	8,687	8,742	8,687	(55)	0	0	0	0	0		1
31389S-6C-3	FED NATL MTG ASSOC #634567	06/01/2002	SCHEDULED REDEMPTION		2,137	2,137	2,151	2,137	(13)	0	0	0	0	0		1
31389T-G8-9	FED NATL MTG ASSOC #634823	06/01/2002	SCHEDULED REDEMPTION		37,589	37,589	37,982	37,589	(390)	0	0	0	0	416		1
31389T-KM-3	FED NATL MTG ASSOC #634900	05/07/2002	Various		1,013,436	1,000,100	1,006,429	1,006,271	(108)	0	0	7,165	7,165	12,992		1
31389V-NK-9	FED NATL MTG ASSOC #636794	06/01/2002	Various		1,013,151	1,003,248	1,006,550	1,006,442	(81)	0	0	6,709	6,709	12,991		1
31389V-P7-6	FED NATL MTG ASSOC #636846	06/04/2002	Various		1,022,211	1,006,293	1,009,614	1,009,440	(147)	0	0	12,771	12,771	18,377		1
31389V-RC-3	FED NATL MTG ASSOC #636883	06/01/2002	SCHEDULED REDEMPTION		1,512	1,512	1,570	1,512	1,512	0	0	0	0	28		1
31389V-RL-3	FED NATL MTG ASSOC #636891	06/01/2002	SCHEDULED REDEMPTION		3,109	3,109	3,228	3,109	3,109	0	0	0	0	58		1
31389V-TY-3	FED NATL MTG ASSOC #636967	06/01/2002	SCHEDULED REDEMPTION		2,032	2,032	2,110	2,032	2,032	0	0	0	0	38		1
31389V-WG-8	FED NATL MTG ASSOC #637047	06/01/2002	Various		1,208,124	1,196,321	1,200,258	1,200,136	(90)	0	0	7,988	7,988	15,492		1
31389V-Z8-3	FED NATL MTG ASSOC #637167	06/10/2002	DEUTSCHE BANK SECURITIES		419,907	413,368	419,451	419,451	(265)	0	0	456	456	0		1
31389V-3X-3	FED NATL MTG ASSOC #637214	05/09/2002	Various		1,010,005	1,000,100	1,003,382	1,003,302	(54)	0	0	6,704	6,704	12,992		1
31389V-7L-5	FED NATL MTG ASSOC #637299	06/01/2002	SCHEDULED REDEMPTION		710	710	737	710	710	0	0	0	0	301		1
31389W-AB-1	FED NATL MTG ASSOC #637302	06/01/2002	SCHEDULED REDEMPTION		1,015	1,015	1,054	1,015	1,015	0	0	0	0	18		1
31389W-BQ-7	FED NATL MTG ASSOC #637347	06/04/2002	Various		2,046,679	2,014,738	2,021,393	2,021,080	(257)	0	0	25,599	25,599	117,273		1
31389W-BX-2	FED NATL MTG ASSOC #637354	06/04/2002	Various		1,016,064	1,000,100	1,003,382	1,003,270	(84)	0	0	12,794	12,794	18,392		1
31389W-D3-6	FED NATL MTG ASSOC #637422	06/10/2002	DEUTSCHE BANK SECURITIES		428,521	421,847	428,055	428,055	(272)	0	0	465	465	0		1
31389X-JK-0	FED NATL MTG ASSOC #638466	06/01/2002	SCHEDULED REDEMPTION		1,347	1,347	1,399	1,347	1,347	0	0	0	0	26		1
31389Y-BG-5	FED NATL MTG ASSOC #639139	06/10/2002	DEUTSCHE BANK SECURITIES		1,005,669	990,007	996,358	996,358	(101)	0	0	9,311	9,311	0		1
31390B-PH-5	FED NATL MTG ASSOC #641324	06/01/2002	SCHEDULED REDEMPTION		141,278	141,278	146,702	141,278	141,278	0	0	0	0	3,020		1
31390B-RK-6	FED NATL MTG ASSOC #641390	06/01/2002	SCHEDULED REDEMPTION		6,937	6,937	7,203	6,937	6,937	0	0	0	0	291		1
31390B-YA-0	FED NATL MTG ASSOC #641605	06/01/2002	SCHEDULED REDEMPTION		5,558	5,558	5,771	5,558	5,558	0	0	0	0	329		1
31390B-Y6-9	FED NATL MTG ASSOC #641633	06/01/2002	SCHEDULED REDEMPTION		2,447	2,447	2,454	2,447	(8)	0	0	0	0	10,826		1
31390B-7C-6	FED NATL MTG ASSOC #641791	06/10/2002	DEUTSCHE BANK SECURITIES		12,315,510	12,123,709	12,203,162	12,203,162	(1,269)	0	0	112,347	112,347	0		1
31390D-JK-1	FED NATL MTG ASSOC #642966	06/01/2002	SCHEDULED REDEMPTION		54,378	54,378	56,466	54,378	54,378	0	0	0	0	743		1
31390H-VS-1	FED NATL MTG ASSOC #646925	06/10/2002	DEUTSCHE BANK SECURITIES		403,412	397,129	402,974	402,974	(256)	0	0	438	438	0		1
31390J-C9-0	FED NATL MTG ASSOC #647296	06/10/2002	DEUTSCHE BANK SECURITIES		1,409,037	1,387,093	1,395,992	1,395,992	(143)	0	0	13,046	13,046	0		1
31390J-DA-6	FED NATL MTG ASSOC #647297	06/10/2002	DEUTSCHE BANK SECURITIES		692,610	681,823	686,197	686,197	(70)	0	0	6,413	6,413	0		1
31390J-DD-0	FED NATL MTG ASSOC #647300	06/10/2002	DEUTSCHE BANK SECURITIES		1,644,132	1,618,526	1,628,909	1,628,909	(167)	0	0	15,222	15,222	0		1
31390J-LN-9	FED NATL MTG ASSOC #647533	06/10/2002	DEUTSCHE BANK SECURITIES		693,148	682,353	686,730	686,730	(70)	0	0	6,418	6,418	0		1
31390K-L8-9	FED NATL MTG ASSOC #648451	06/10/2002	DEUTSCHE BANK SECURITIES		76,106	74,921	75,402	75,402	(8)	0	0	705	705	0		1
31390K-M9-6	FED NATL MTG ASSOC #648484	06/10/2002	DEUTSCHE BANK SECURITIES		939,714	925,079	931,014	931,014	(94)	0	0	8,700	8,700	0		1
31358K-GK-8	FED NATL MTG ASSOC 1991-149 G	06/01/2002	SCHEDULED REDEMPTION		167,105	167,105	170,604	167,105	(1,525)	0	0	0	0	3,330		1PE
31359B-JJ-7	FED NATL MTG ASSOC 1993-120 G	06/01/2002	SCHEDULED REDEMPTION		2,394,646	2,394,646	1,999,530	2,394,646	13,499	0	0	0	0	17,932		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)
31359D-VZ-3	FED NATL MTG ASSOC 1993-160 PH	06/01/2002	SCHEDULED REDEMPTION		166,691	166,691	168,204	166,691	(405)	0	0	0	0	2,262		1PE
999990-BS-2	FED NATL MTG ASSOC TBA	04/15/2002	Various		50,998,648	51,998,001	50,362,669	50,306,003	(551)	0	0	692,645	692,645	0		1
	Total Other States				669,027,141	700,262,848	668,663,108	667,277,028	27,180,319	0	0	1,750,113	1,750,113	10,685,441	XXX	XXX
OTHER COUNTRIES																
745268-4J-8	PUERTO RICO ELEC PWR AUTH 2001 II	06/06/2002	J. P. MORGAN SECURITIES, INC.		7,490,625	7,500,000	7,291,800	7,293,219	650	0	0	197,406	197,406	172,813		2PE
745235-QW-4	PUERTO RICO PUB BLDG GTD GOVT FAC 02 D	06/07/2002	Various		30,251,089	30,000,000	29,661,900	29,663,713	993	0	0	587,376	587,376	590,981		2PE
	Totals - OTHER COUNTRIES				37,741,714	37,500,000	36,953,700	36,956,932	1,643	0	0	784,782	784,782	763,794	XXX	XXX
3199996	- Bonds - Special Revenues - United States				1,952,585,939	1,967,988,762	1,936,483,935	1,932,085,888	15,884,712	0	0	20,500,050	20,500,050	37,282,545	XXX	XXX
3199997	- Bonds - Special Revenues - Canada				0	0	0	0	0	0	0	0	0	0	XXX	XXX
3199998	- Bonds - Special Revenues - Other Countries				37,741,714	37,500,000	36,953,700	36,956,932	1,643	0	0	784,782	784,782	763,794	XXX	XXX
3199999	- Bonds - Special Revenues				1,990,327,653	2,005,488,762	1,973,437,635	1,969,042,820	15,886,355	0	0	21,284,832	21,284,832	38,046,339	XXX	XXX
PUBLIC UTILITIES UNITED STATES																
125896-AH-3	CMS ENERGY	06/12/2002	Various		38,600	50,000	50,000	50,000	0	0	0	(11,400)	(11,400)	1,583		4
	Totals - UNITED STATES				38,600	50,000	50,000	50,000	0	0	0	(11,400)	(11,400)	1,583	XXX	XXX
3899996	- Bonds - Public Utilities - United States				38,600	50,000	50,000	50,000	0	0	0	(11,400)	(11,400)	1,583	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				0	0	0	0	0	0	0	0	0	0	XXX	XXX
3899999	- Bonds - Public Utilities				38,600	50,000	50,000	50,000	0	0	0	(11,400)	(11,400)	1,583	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
006848-BG-9	ADELPHIA COMM	04/17/2002	Various		739,750	1,100,000	1,107,563	1,106,000	304,375	0	0	(366,250)	(366,250)	11,117		4
006848-BK-0	ADELPHIA COMMUNICATIONS	06/27/2002	Various		163,250	325,000	315,773	316,699	14,449	0	0	(153,449)	(153,449)	46,338		6
00755W-EW-2	ADVANTA MTG LN TR 98-1 A6	06/01/2002	SCHEDULED REDEMPTION		474,822	474,822	474,611	474,822	120	0	0	0	0	4,975		1PE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII LTD. SERIES B	05/31/2002	SCHEDULED REDEMPTION		85,134	85,134	54,903	85,134	23,565	0	0	0	0	0		1Z
00777#-AA-5	ADVANTAGE CAPITAL WISCONSIN	06/15/2002	SCHEDULED REDEMPTION		145,834	145,834	90,073	145,834	48,300	0	0	0	0	0		1Z
00103R-AB-2	AESOP FUNDING II LLC 97-1 A-2	05/30/2002	Various		20,152,343	20,000,000	19,996,875	19,999,916	78	0	0	152,428	152,428	254,815		1
006848-BE-4	ALDELPHIA COMMUNICATIONS	06/27/2002	Various		130,263	235,000	234,413	234,515	14,790	0	0	(104,253)	(104,253)	931		6
018490-AA-0	ALLERGAN INC	05/23/2002	WARBURG DILLION READ LLC		401,570	650,000	397,313	405,950	1,668	0	0	(4,380)	(4,380)	0		1
02261W-AA-7	ALZA CORP	05/15/2002	WARBURG DILLION READ LLC		503,625	600,000	381,000	373,453	(1,374)	0	0	130,172	130,172	0		2
023608-20-1	AMEREN CORP	04/03/2002	GOLDMAN, SACHS & CO		333,740	12,500	312,500	312,500	0	0	0	21,240	21,240	0		1Z
02378J-AR-9	AMERICAN AIRLINE	05/24/2002	SCHEDULED REDEMPTION		86,027	86,027	86,027	86,027	0	0	0	0	0	3,007		1PE
026651-A#-6	AMERICAN HOMESTAR CORP SERIES B SR NTS	06/29/2002	Various		436,042	2,742,832	2,742,832	436,021	(904,306)	0	0	21	21	0		6
036731-AB-3	ANTEON CORPORATION	04/15/2002	CALLED @ 112.00000000		248,640	222,000	222,000	222,000	0	0	0	26,640	26,640	11,100		4
00184A-AC-9	AOL TIME WARNER	04/03/2002	GOLDMAN, SACHS & CO		4,930,760	5,000,000	4,990,150	4,966,098	2	0	0	(35,338)	(35,338)	183,212		2
03760A-AD-3	APOGENT TECHNOLOGIES INC	04/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		776,250	750,000	750,000	750,000	0	0	0	26,250	26,250	8,531		2
00212@-AA-0	ASP HOLDINGS, LLC	06/24/2002	Various		882,440	882,440	517,379	0	0	0	0	882,440	882,440	25,525		4Z
00209A-AE-6	AT&T WIRELESS	04/26/2002	WARBURG DILLION READ LLC		3,068,042	3,000,000	3,120,990	3,114,393	(779)	0	0	(46,351)	(46,351)	39,375		2
054303-AP-7	AVON PRODUCTS	05/08/2002	WARBURG DILLION READ LLC		599,830	1,100,000	576,994	579,804	510	0	0	20,026	20,026	0		1
054540-AA-7	AXCELIS TECHNOLOGIES	05/28/2002	JEFFERIES & COMPANY, INC		427,500	450,000	450,000	450,000	6,188	0	0	(22,500)	(22,500)	7,225		4Z
058904-AH-6	BANC ONE GRANTOR TRUST 97-B B	05/20/2002	SCHEDULED REDEMPTION		255,415	255,415	257,122	255,415	(327)	0	0	0	0	2,578		1PE
071813-AQ-2	BAXTER INTL	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,505,400	1,500,000	1,511,235	1,510,840	(73)	0	0	(5,440)	(5,440)	8,958		1
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)	06/15/2002	SCHEDULED REDEMPTION		37,205	37,205	32,064	37,205	4,301	0	0	0	0	0		1Z
09777#-AA-6	BOME INVESTORS II,L.L.C. SR STRCTD NT	06/30/2002	SCHEDULED REDEMPTION		450,907	450,907	287,476	450,907	116,412	0	0	0	0	0		1Z
10805*-AE-6	BRIDGE INFO. SYSTEMS. INC. SR. SECD. TERM B DUE 2005	06/28/2002	Various		19,079	19,079	18,207	0	0	0	0	19,079	19,079	0		6
11434A-AA-8	BROOKS AUTOMATION	05/22/2002	JEFFERIES & COMPANY, INC		774,000	900,000	839,063	845,128	8,866	0	0	(71,128)	(71,128)	21,019		4Z
13033#-AA-8	CALIFORNIA HOUSING LOAN INSUR. FUND-1ST FUNDING	05/17/2002	SCHEDULED REDEMPTION		481,487	481,487	481,487	481,487	0	0	0	0	0	16,610		3Z
13033#-AB-6	CALIFORNIA HOUSING LOAN INSUR. FUND-2ND FUNDING	05/17/2002	SCHEDULED REDEMPTION		734,754	734,754	734,754	734,754	0	0	0	0	0	22,816		1Z
13033#-AC-4	CALIFORNIA HOUSING LOAN INSUR. FUND-3RD FUNDING	05/17/2002	SCHEDULED REDEMPTION		236,413	236,413	236,413	236,413	0	0	0	0	0	7,798		1Z

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)
131700-AC-0	CALW 2002-CALW, A	05/16/2002	GOLDMAN, SACHS & CO		3,002,109	3,000,000	3,000,171	3,000,168	(2)	0	0	1,941	1,941	33,698		1Z
139732-CA-7	CAPITAL AUTO RECEIVABLES ASSET TRUST	06/15/2002	SCHEDULED REDEMPTION		998,112	998,112	998,015	998,112	60	0	0	0	0	9,616		1
12613X-AQ-4	CASE NEW HOLLAND 2001-A CLASS B	06/15/2002	SCHEDULED REDEMPTION		488,457	488,457	488,385	488,457	53	0	0	0	0	4,627		1PE
12478L-AE-1	CBA MORTGAGE CORP	06/01/2002	SCHEDULED REDEMPTION		312	312	309	312	2	0	0	0	0	0		2
161505-HX-3	CCMSC 2001-245 PARK, A2	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		10,062,891	10,000,000	9,999,450	9,999,504	4	0	0	63,387	63,387	106,326		1PE
151313-AG-8	CENDANT	04/10/2002	GOLDMAN, SACHS & CO		999,420	1,000,000	1,000,000	1,000,000	0	0	0	(580)	(580)	0		2
151313-AE-3	CENDANT CORP	04/11/2002	LEHMAN BROTHERS INC		2,180,750	3,050,000	1,889,208	1,930,953	1,522	0	0	249,797	249,797	0		2
156503-AG-9	CENTURY COMMUN	06/27/2002	Various		39,119	100,000	108,469	103,863	7,863	0	0	(64,744)	(64,744)	0		6
156503-AJ-3	CENTURY COMMUN	06/27/2002	Various		73,000	175,000	182,875	180,118	22,618	0	0	(107,118)	(107,118)	12,033		6
156503-AL-8	CENTURY COMMUN	06/27/2002	Various		127,100	290,000	295,438	293,625	28,791	0	0	(166,525)	(166,525)	0		6
159863-AK-5	CHARLES RIVER LABS INC	05/20/2002	LEHMAN BROTHERS INC		459,000	400,000	400,000	400,000	500	0	0	59,000	59,000	4,628		4
16117M-AC-1	CHARTER COMM	04/29/2002	CIBC WORLD MARKETS		507,500	700,000	696,290	696,768	152,518	0	0	(189,268)	(189,268)	13,947		4
16117M-AB-3	CHARTER COMM	06/10/2002	Various		299,560	400,000	458,600	436,825	88,325	0	0	(137,265)	(137,265)	13,800		4
161581-AY-9	CHASE MANHATTAN AUTO OWNER TRUST 98-A	06/15/2002	SCHEDULED REDEMPTION		13,000,000	13,000,000	12,967,891	13,000,000	2,647	0	0	0	0	195,000		1PE
161581-BD-4	CHASE MANHATTEN AUTO OWN TR 98-B CERT	06/15/2002	SCHEDULED REDEMPTION		17,604,000	17,604,000	17,604,000	17,604,000	0	0	0	0	0	266,261		1PE
17305E-AP-0	CITBANK CREDIT CARD ISSUANCE TRUST	06/13/2002	SALOMON SMITH BARNEY		10,426,172	10,000,000	9,997,100	9,997,781	162	0	0	428,391	428,391	301,333		1
177376-AB-6	CITRIX SYSTEMS	06/20/2002	THOMAS WEISEL PARTNERS		745,000	2,000,000	843,750	852,246	22,246	0	0	(107,246)	(107,246)	0		4
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE REVENUE BOND (QUAL REHAB LN PRG) TAX 1999	06/01/2002	SCHEDULED REDEMPTION		28,941	28,941	28,941	28,941	0	0	0	0	0	159		1Z
184502-AE-2	CLEAR CHANNEL COMMUNICATIONS	04/29/2002	SALOMON SMITH BARNEY		588,000	600,000	611,250	602,845	(421)	0	0	(14,845)	(14,845)	3,775		2
12613X-AK-7	CNH EQUIPMENT TRUST	06/15/2002	SCHEDULED REDEMPTION		515,625	515,625	515,561	515,625	38	0	0	0	0	6,161		1PE
20029#-AE-1	COMCAR INDUSTRIES SERIES B SR NTS	03/28/2002	MAKE-WHOLE		0	0	0	(322)	6,373	0	0	322	322	1,595		3
205887-BA-9	CONAGRA FOOD	06/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		13,040,091	12,300,000	12,465,681	12,456,701	(2,756)	0	0	583,390	583,390	221,400		2
20846Q-DT-2	CONSECO 2000-4 A-4	04/02/2002	LEHMAN BROTHERS INC		10,475,000	10,000,000	9,997,079	9,997,935	6	0	0	477,065	477,065	73,006		1
20847U-AE-8	CONSECO FINANCE LEASE LLC	06/20/2002	SCHEDULED REDEMPTION		1,535,552	1,535,552	1,535,446	1,535,552	37	0	0	0	0	19,108		1PE
20846Q-BM-9	CONSECO FINANCE SECURITIZATIONS CORP	04/02/2002	Various		14,304,961	14,000,000	13,997,813	13,999,332	23	0	0	305,629	305,629	96,276		1PE
20846Q-BN-7	CONSECO FINANCE SECURITIZATIONS CORP	04/02/2002	DEUTSCHE BANK SECURITIES		10,456,250	10,000,000	9,996,875	9,999,005	12	0	0	457,245	457,245	71,967		1
20846Q-EM-6	CONSECO FINANCE SECURITIZATIONS CORP	04/02/2002	LEHMAN BROTHERS INC		12,412,500	12,000,000	12,000,000	12,000,000	0	0	0	412,500	412,500	81,713		1PE
20846Q-EN-4	CONSECO FINANCE SECURITIZATIONS CORP	04/02/2002	DEUTSCHE BANK SECURITIES		10,423,438	10,000,000	10,008,594	10,006,328	(18)	0	0	417,110	417,110	70,550		1
216845-A*-8	COOPERATIVE COMPUTING, INC. SR. SECD. TERM B DUE 2004	06/28/2002	PRINCIPAL PAYMENT		74,109	74,109	74,109	74,109	1,126	0	0	0	0	34,982		4
21724P-AF-2	COPELCO CAPITAL RECEIVABLES	06/20/2002	SCHEDULED REDEMPTION		767,259	767,259	767,144	767,259	53	0	0	0	0	9,301		1PE
219350-AK-1	CORNING INC	04/26/2002	GOLDMAN, SACHS & CO		497,063	550,000	550,000	550,000	0	0	0	(52,938)	(52,938)	8,930		2
219350-AJ-4	CORNING INC	06/25/2002	Various		1,287,500	2,500,000	1,964,085	1,991,461	3,363	0	0	(703,961)	(703,961)	0		2
126671-HP-4	COUNTRYWIDE ASSET-BACKED CERTIFICATES	06/01/2002	SCHEDULED REDEMPTION		457,270	457,270	457,251	457,270	8	0	0	0	0	6,253		1PE
224044-50-3	COX COMMUNICATIONS	05/23/2002	JEFFERIES & COMPANY, INC		407,352	11,500	1,017,750	1,020,154	208	0	0	(612,802)	(612,802)	19,719		2
22540A-FR-4	CSFB 1998-C1	06/11/2002	SCHEDULED REDEMPTION		242,566	242,566	229,159	242,566	10,284	0	0	0	0	2,683		1
232572-AD-9	CYMER INC	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		685,750	650,000	650,000	650,000	0	0	0	35,750	35,750	8,152		4Z
246688-AF-2	DELHAIZE AMERICA	06/24/2002	WARBURG DILLION READ LLC		6,560,340	6,000,000	6,526,320	6,526,242	(78)	0	0	34,098	34,098	108,000		2
24763L-CZ-1	DELTA FUNDING HE LN TR 98-A A3F	06/01/2002	SCHEDULED REDEMPTION		1,286,352	1,286,352	1,285,992	1,286,352	44	0	0	0	0	10,670		1PE
256159-AA-2	DOCUMENTUM INC	05/13/2002	WARBURG DILLION READ LLC		241,688	300,000	300,000	300,000	0	0	0	(58,313)	(58,313)	1,538		4Z
263578-AB-2	DUANE READE INC	04/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		234,880	400,000	229,104	229,272	168	0	0	5,608	5,608	310		3
26816L-AG-7	DYNEGY HOLDINGS INC	04/30/2002	Various		9,712,500	10,000,000	10,125,000	10,123,513	(692)	0	0	(411,013)	(411,013)	171,354		2PE
278762-AG-4	ECHOSTAR COMMUNICATIONS	06/13/2002	WARBURG DILLION READ LLC		1,431,000	1,800,000	1,656,000	1,660,620	4,005	0	0	(229,620)	(229,620)	61,241		5
28336L-AC-3	EL PASO CORP	05/30/2002	DUETSCHE BANK SECURITIES		304,688	750,000	313,125	323,364	2,531	0	0	(18,676)	(18,676)	0		2
285659-AD-0	ELEC DATA SYSTEM	06/28/2002	SALOMON SMITH BARNEY		10,363,000	10,000,000	9,989,900	9,994,974	519	0	0	368,026	368,026	490,917		1
29363P-10-4	ENTERCOM COMM CORP	05/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		622,231	9,500	475,000	475,000	0	0	0	147,231	147,231	7,422		4Z
268917-EJ-6	EQCC HOME EQUITY LOAN TR 98-1 A6F	06/01/2002	SCHEDULED REDEMPTION		339,575	339,575	339,575	339,575	0	0	0	0	0	3,482		1
30226D-AA-4	EXTREME NETWORKS INC	06/10/2002	JEFFERIES & COMPANY, INC		565,500	650,000	692,250	688,750	153,312	0	0	(123,250)	(123,250)	11,754		4Z

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
313747-AD-9	FEDERAL RLTY INVT TR	04/21/2002	MATURED		5,000,000	5,000,000	4,984,150	5,000,000	161	0	0	0	0	200,000		2PE
3133TT-K3-4	FHR 2313 JA	04/16/2002	UNION BANK OF SWITZERLAND		27,459,614	28,474,000	27,753,252	27,762,237	2,540	0	0	(302,624)	(302,624)	227,792		1PE
31339L-T2-6	FHR 2391 AW	06/25/2002	U.S. BANCORP PIPER JAFFRAY		6,373,577	6,459,110	6,275,429	6,280,063	3,137	0	0	93,514	93,514	125,953		1PE
31339N-2X-3	FHR 2406 PE	06/25/2002	LEHMAN BROTHERS INC.		25,414,063	25,000,000	24,960,938	24,961,969	610	0	0	452,094	452,094	528,125		1PE
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNRS VII	06/30/2002	SCHEDULED REDEMPTION		644,972	644,972	351,997	644,972	217,734	0	0	0	0	0		1PE
317928-AA-7	FINOVA GROUP	06/27/2002	WRITE DOWN		0	0	0	0	(34,486)	0	0	0	0	0		6
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND	06/01/2002	SCHEDULED REDEMPTION		100,969	100,969	100,969	100,969	0	0	0	0	0	1,401		1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR	06/01/2002	SCHEDULED REDEMPTION		27,079	27,079	27,079	27,079	0	0	0	0	0	469		1
337435-CP-4	FIRST USA CREDIT CARD MSTR TR 97-6 B	05/30/2002	BANK ONE CAPTIAL MARKETS		29,850,735	29,678,000	29,703,873	29,678,741	(1,090)	0	0	171,994	171,994	417,685		1PE
31392B-XL-5	FNR 2002-2 QD	04/12/2002	UNION BANK OF SWITZERLAND		36,777,868	38,173,590	37,231,180	37,242,735	2,998	0	0	(464,867)	(464,867)	292,664		1PE
922944-AB-9	FOOT LOCKER INC	05/14/2002	FIRST UNION CAPITAL MARKETS		492,449	450,000	537,179	526,030	(3,945)	0	0	(33,581)	(33,581)	11,413		3
302571-20-3	FPL GROUP INC	06/30/2002	VARIOUS		875,000	875,000	875,000	875,000	0	0	0	0	0	0		1Z
369339-AB-2	GENERAL CHEM INDUST PROD	04/24/2002	MERRILL LYNCH CAPITAL MARKETS		12,450	15,000	15,300	15,215	2,765	0	0	(2,765)	(2,765)	788		5
372917-AJ-3	GENZYME CORP	05/14/2002	GOLDMAN, SACHS & CO		450,480	500,000	499,250	499,272	27,397	0	0	(48,792)	(48,792)	7,583		3
373298-BS-6	GEORGIA-PACIFIC CORP	05/01/2002	LEHMAN BROTHERS INC.		2,940,000	3,000,000	2,745,000	2,757,950	4,673	0	0	182,050	182,050	181,875		3
375558-AB-9	GILEAD SCIENCES INC	05/28/2002	FIRST UNION CAPITAL MARKETS		589,750	350,000	467,775	433,357	(8,545)	0	0	156,393	156,393	8,069		4Z
38373T-WY-7	GNR 2001-59 PG	04/24/2002	BANK OF AMERICA		17,317,948	17,562,171	17,287,762	17,289,737	1,351	0	0	28,211	28,211	169,768		1PE
38373T-SA-4	GNR 2001-62 PG	04/16/2002	MERRILL LYNCH CAPITAL MARKETS		14,669,532	15,000,000	14,901,563	14,902,305	298	0	0	(232,773)	(232,773)	120,000		1PE
38141G-BU-7	GOLDMAN SACHS GROUP INC	05/06/2002	GOLDMAN, SACHS & CO		4,953,250	5,000,000	5,061,400	5,060,412	(475)	0	0	(107,162)	(107,162)	109,083		1
388684-AA-0	GRAPHIC PACKAGING CORP	04/18/2002	Various		364,438	350,000	350,000	350,000	0	0	0	14,438	14,438	3,486		4
393505-3X-8	GREEN TREE HOME IMPROVEMENT LOAN TRUST	06/15/2002	SCHEDULED REDEMPTION		2,245,922	2,245,922	2,255,046	2,245,922	(2,483)	0	0	0	0	26,423		1PE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A	06/01/2002	SCHEDULED REDEMPTION		272,155	272,155	284,105	272,155	(10,389)	0	0	0	0	3,495		1
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A	06/01/2002	SCHEDULED REDEMPTION		173,040	173,040	181,313	173,040	(7,756)	0	0	0	0	2,414		1PE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A	06/01/2002	SCHEDULED REDEMPTION		311,419	311,419	324,509	311,419	(11,543)	0	0	0	0	4,137		1PE
36228F-CG-9	GSMPS 99-2 A1	06/01/2002	SCHEDULED REDEMPTION		639,939	639,939	657,938	639,939	(17,155)	0	0	0	0	9,307		1PE
36228C-JX-2	GSMSC 2001-ROCK, A2	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		10,210,547	10,000,000	10,000,393	10,000,367	(2)	0	0	210,180	210,180	110,400		1
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS	06/27/2002	WRITE DOWN		0	0	0	0	(850,000)	0	0	0	0	0		5
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES	06/30/2002	SCHEDULED REDEMPTION		200,000	200,000	201,194	200,000	(854)	0	0	0	0	0		2
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMMERCIAL MORTGAGE PASS-THROUGH	06/01/2002	SCHEDULED REDEMPTION		86,570	86,570	88,998	86,570	(2,409)	0	0	0	0	8,378		1
460146-BL-6	INTERNATIONAL PAPER	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,237,250	2,450,000	1,150,511	1,187,244	3,865	0	0	50,006	50,006	0		2
460254-AD-7	INTERNATIONAL RECTIFIER CORP	05/28/2002	CIBC WORLD MARKETS		383,680	400,000	400,000	400,000	29,500	0	0	(16,320)	(16,320)	6,422		4
46625H-AN-0	J.P. MORGAN CHASE & CO	05/06/2002	GOLDMAN, SACHS & CO		7,001,120	7,000,000	6,977,250	6,977,504	173	0	0	23,616	23,616	72,139		1PE
46620Q-AB-1	JL FRENCH AUTO CASTING	05/02/2002	BANK OF AMERICA		45,000	100,000	100,000	28,000	0	0	0	17,000	17,000	4,983		5
244217-BG-9	JOHN DEERE CAPITAL CORP	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		15,175,050	15,000,000	14,898,600	14,899,096	318	0	0	275,954	275,954	72,917		1
617059-DD-9	JPMC 1997-C5, A2	06/01/2002	SCHEDULED REDEMPTION		1,169,214	1,169,214	1,243,705	1,169,214	(63,886)	0	0	0	0	10,344		1
48203R-AA-2	JUNIPER NETWORKS	06/25/2002	Various		899,375	1,250,000	1,098,500	1,117,951	230,451	0	0	(218,576)	(218,576)	10,391		4
502424-AC-8	L-3 COMMUNICATIONS HLDGS	04/11/2002	JEFFERIES & COMPANY, INC.		1,427,250	1,100,000	1,100,000	1,100,000	0	0	0	327,250	327,250	3,789		4
502424-AD-6	L-3 COMMUNICATIONS HLDGS	05/23/2002	LEHMAN BROTHERS INC.		680,313	525,000	681,188	663,367	(17,820)	0	0	16,945	16,945	2,800		3
518415-AC-8	LATTICE SEMICOND	04/23/2002	FIRST UNION CAPITAL MARKETS		476,750	500,000	710,938	558,212	23,837	0	0	(81,462)	(81,462)	11,545		4
501773-DF-9	LB COMMERCIAL CONDUIT MORTGAGE TRUST	06/01/2002	SCHEDULED REDEMPTION		86,693	86,693	86,703	86,693	(8)	0	0	0	0	1,030		1
501773-CT-0	LB COMMERCIAL MORTGAGE TRUST 1999-C1	05/16/2002	DUETSCHE BANK SECURITIES		6,372,656	6,000,000	6,059,232	6,045,357	(718)	0	0	327,299	327,299	92,400		1
521865-AF-2	LEAR CORP	05/31/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		612,500	1,400,000	639,163	640,644	1,481	0	0	(28,144)	(28,144)	0		3
52517P-LX-7	LEHMAN BROTHERS HOLDINGS MTN	04/25/2002	LEHMAN BROTHERS INC.		10,273,900	10,000,000	10,089,700	10,019,385	(1,934)	0	0	254,515	254,515	138,021		1PE
52536#-AC-4	LEINER HEALTH PRODUCTS INC. TERM B	04/18/2002	EXCHANGE		849,412	849,412	722,000	753,821	159,232	0	0	95,591	95,591	6,394		6
52536#-AB-6	LEINER HEALTH PRODUCTS INC. TERM C	04/18/2002	EXCHANGE		2,873,957	2,873,957	2,442,864	2,522,818	511,048	0	0	351,139	351,139	21,976		6
52536#-9B-8	LEINER HEALTH RESTRUCT. TERM A	05/22/2002	PRINCIPAL PAYMENT		399,902	399,902	399,902	399,902	0	0	0	0	0	3,180		4Z
526107-AA-5	LENNOX INTERNATIONAL	06/20/2002	Various		656,017	600,000	600,000	600,000	0	0	0	56,017	56,017	2,040		3Z
530715-AK-7	LIBERTY MEDIA	05/20/2002	FIRST UNION CAPITAL MARKETS		687,050	1,400,000	1,400,000	1,400,000	0	0	0	(712,950)	(712,950)	12,760		2
502161-AF-9	LSI LOGIC CORP	05/28/2002	LEHMAN BROTHERS INC.		1,042,500	1,200,000	1,176,750	1,178,434	21,727	0	0	(135,934)	(135,934)	28,133		4
565849-AB-2	MARATHON OIL	04/29/2002	LEHMAN BROTHERS INC.		4,768,500	5,000,000	4,979,500	4,979,534	19	0	0	(211,034)	(211,034)	54,778		2PE
57122#-AB-5	MARLIN WATER TRUST CERTIFICATES DUE 2004	03/29/2002	CANCELLED TRADE		0	(7,000,000)	(7,066,644)	0	0	0	0	0	0	0		6Z
55265K-CN-7	MASTR ASSET SECURITIZATION TRUST 2002-1 SR	06/01/2002	SCHEDULED REDEMPTION		571,153	571,153	572,491	571,153	(1,331)	0	0	0	0	6,352		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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55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST	06/05/2002	Various		22,977,492	23,050,000	22,960,824	22,963,803	2,914	0	0	13,689	13,689	132,855		1
583334-AA-5	MEADWESTVACO CORP	04/02/2002	MERRILL LYNCH CAPITAL MARKETS		9,955,000	10,000,000	9,933,800	9,933,839	39	0	0	21,161	21,161	5,708		2
617446-GR-4	MORGAN STANLEY	04/12/2002	MORGAN STANLEY DEAN WITTER		427,188	500,000	495,000	495,372	25	0	0	(68,185)	(68,185)	1,858		1
629527-AR-3	NABISCO INC NT	06/15/2002	MATURED		6,000,000	6,000,000	6,127,560	6,000,000	(6,788)	0	0	0	0	201,000		1
639051-AY-7	NATS R-11 B	04/23/2002	CALLED @ 100		308,925	308,925	308,925	308,925	0	0	0	0	0	342,680		1PE
638902-AL-0	NAVISTAR FINANCIAL CORP	04/30/2002	SALOMON SMITH BARNEY		642,785	650,000	650,000	650,000	0	0	0	(7,215)	(7,215)	3,259		3Z
64016*-DH-8	NEIGHBORHOOD HSG SVCS AMER	04/01/2002	SCHEDULED REDEMPTION		23,279	23,279	23,279	23,279	0	0	0	0	0	1,937		3
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-DOWN-PAYMENT ASSISTANCE LOAN	04/01/2002	SCHEDULED REDEMPTION		6,856	6,856	6,856	6,856	0	0	0	0	0	117		3Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-REHABILITATION LOAN	04/01/2002	SCHEDULED REDEMPTION		66,965	66,965	66,965	66,965	0	0	0	0	0	740		3
64016*-BD-9	NEIGHBORHOOD HSG SVCS OF AMER SECD NT	04/18/2002	CALLED @ 100.00		69,668	69,668	69,668	69,668	0	0	0	0	0	362		3Z
64123L-AA-9	NETWORKS ASSOCIATES	04/05/2002	JEFFERIES & COMPANY, INC		523,250	350,000	350,000	350,000	0	0	0	173,250	173,250	2,807		4
65118N-AN-1	NEWCOURT EQUIPMENT TRUST SECURITIES	06/15/2002	SCHEDULED REDEMPTION		772,587	772,587	772,466	772,587	80	0	0	0	0	7,901		1PE
651195-30-7	NEWELL FINANCIAL TRUST I	05/09/2002	GOLDMAN, SACHS & CO		363,525	8,000	314,000	315,250	142	0	0	48,275	48,275	0		2
62913N-AA-3	NHSA 1999-1 LLC	06/01/2002	SCHEDULED REDEMPTION		368,292	368,292	368,292	368,292	0	0	0	0	0	5,725		1Z
670008-AA-9	NOVELLUS SYSTEMS	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		706,230	700,000	700,000	700,000	0	0	0	6,230	6,230	0		4Z
67066G-AA-2	NVIDIA CORP	04/10/2002	MORGAN STANLEY DEAN WITTER		348,563	325,000	450,125	448,480	54,418	0	0	(99,918)	(99,918)	7,719		4
674135-BL-1	OAKWOOD MTG INVESTORS 96-C A-5	05/01/2002	Various		3,115,489	3,000,000	2,999,531	2,999,807	3	0	0	115,683	115,683	37,347		1PE
67612W-AA-6	ODYSSEY RE HOLDINGS	06/13/2002	KBC FINANCIAL PRODUCTS USA INC		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0		2Z
68338S-BG-2	ONYX ACCEPTANCE AUTO TRUST	06/15/2002	SCHEDULED REDEMPTION		1,020,755	1,020,755	1,014,854	1,020,755	1,827	0	0	0	0	15,767		1PE
686328-AL-9	ORIX 2000-A CLASS B	06/15/2002	SCHEDULED REDEMPTION		380,230	380,230	380,207	380,230	3	0	0	0	0	4,354		1PE
686328-AQ-8	ORIX CREDIT ALLIANCE OWNER TRUST	06/15/2002	SCHEDULED REDEMPTION		2,954,030	2,954,030	2,960,722	2,954,030	(2,292)	0	0	0	0	32,481		1PE
686328-AS-4	ORIX CREDIT ALLIANCE OWNER TRUST	06/15/2002	SCHEDULED REDEMPTION		431,058	431,058	431,017	431,058	16	0	0	0	0	4,915		1PE
671040-AA-1	OSI PHARMACEUTICALS INC	04/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		570,468	600,000	600,000	600,000	0	0	0	(29,532)	(29,532)	4,867		4Z
701081-AG-6	PARKER DRILLING	04/30/2002	Various		361,250	350,000	344,000	348,144	25	0	0	13,106	13,106	15,580		4
69316Y-AA-7	PBG EQUIP TR A	06/20/2002	SCHEDULED REDEMPTION		194,940	194,940	194,922	194,940	16	0	0	0	0	1,651		1PE
708160-BU-9	PENNEY (JC) CO INC	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,067,000	1,100,000	1,101,313	1,101,229	75,479	0	0	(34,229)	(34,229)	29,028		3
709323-AD-1	PENNZOIL-QUAKER STATE	04/18/2002	SALOMON SMITH BARNEY		234,000	200,000	198,766	198,825	8	0	0	35,175	35,175	9,500		3
713411-AA-4	PEPSI BOTTLING HOLDINGS INC 144A	04/09/2002	HSBC SECURITIES, INC		27,542,469	26,875,000	27,559,775	27,403,301	(6,707)	0	0	139,168	139,168	211,734		1PE
713755-AA-4	PERFORMANCE FOOD GR COMP	05/31/2002	FIRST UNION CAPITAL MARKETS		337,025	250,000	289,513	288,397	(979)	0	0	48,628	48,628	8,746		3Z
69344F-AB-2	PMC SIERRA INC	05/24/2002	WARBURG DILLION READ LLC		733,500	900,000	789,563	795,856	73,794	0	0	(62,356)	(62,356)	9,844		4Z
69344M-AC-5	PMI GROUP	04/10/2002	JEFFERIES & COMPANY, INC		515,250	450,000	450,000	450,000	0	0	0	65,250	65,250	2,813		1
61746W-GQ-7	POTOMAC/GURNEE MILLS TRUST	05/08/2002	MORGAN STANLEY DEAN WITTER		5,492,332	5,300,000	5,328,800	5,327,432	(242)	0	0	164,900	164,900	69,008		1
743977-AD-2	PROVINCE HEALTHCARE	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,240,896	1,100,000	1,128,188	1,125,946	21,821	0	0	114,951	114,951	29,414		4
69364@-AA-1	PTCL 1997 RECEIVABLE TRUST CERTIFICATE	05/14/2002	SCHEDULED REDEMPTION		545,196	545,196	545,196	545,196	0	0	0	0	0	24,969		5
74913E-AH-3	QWEST CAPITAL FUNDING	06/26/2002	DEUTSCHE BANK SECURITIES		2,850,000	5,000,000	4,999,650	4,999,685	7	0	0	(2,149,685)	(2,149,685)	136,944		3Z
749361-AJ-0	RCN CORP	06/21/2002	GOLDMAN, SACHS & CO		21,600	80,000	27,200	28,186	7,786	0	0	(6,586)	(6,586)	3,623		5
75628*-AH-7	RECREATIONAL EQUIPMENT 7.57% SER. A SR. NTS.	06/08/2002	SCHEDULED REDEMPTION		105,621	105,621	105,621	105,621	0	0	0	0	0	2,012		2
76110W-KE-5	RESIDENTIAL ASSET SECURITIES CORPORATION	06/01/2002	SCHEDULED REDEMPTION		3,726,979	3,726,979	3,726,979	3,726,979	0	0	0	0	0	40,938		1
769507-AH-7	RIVERWOOD INTL	05/23/2002	CALLED @ 103.41670000		129,271	125,000	126,250	125,523	(38)	0	0	3,748	3,748	8,257		4
770196-AA-1	ROBBINS & MYERS INC CONV	04/15/2002	JEFFERIES & COMPANY, INC		525,000	500,000	513,750	508,180	(1,046)	0	0	16,820	16,820	4,243		3Z
781904-AF-4	RURAL CELLULAR CORP	06/17/2002	Various		359,688	600,000	539,531	540,729	46,552	0	0	(181,042)	(181,042)	23,888		4Z
78388J-AB-2	SBA COMMUNICATION	06/06/2002	Various		162,125	250,000	145,000	214,264	64,264	0	0	(52,139)	(52,139)	0		4
78388J-AE-6	SBA COMMUNICATION	06/05/2002	LEHMAN BROTHERS INC		35,000	50,000	50,500	50,431	16,056	0	0	(15,431)	(15,431)	1,836		4
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST	06/24/2002	Various		99,032	99,032	98,636	99,032	91,110	0	0	0	0	(733)		6
830566-AA-3	SKECHERS USA INC	04/24/2002	CIBC WORLD MARKETS		220,000	200,000	200,000	200,000	0	0	0	20,000	20,000	500		4Z
83170#-AA-4	SMARTE CARTE CORP. TERM LN DUE 2006	03/29/2002	PRINCIPAL PAYMENT		5,000	5,000	4,930	4,941	0	0	0	59	59	310		5
834182-AL-1	SOLECTRON	04/04/2002	WARBURG DILLION READ LLC		640,500	1,400,000	621,250	627,531	601	0	0	12,969	12,969	0		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)
834182-AK-3	SOLECTRON CORP	05/20/2002	Various		2,613,750	4,500,000	2,300,875	2,389,880	9,989	0	0	223,870	223,870	0		3
842644-A*-7	SOUTHERN CONTAINER CORP	06/30/2002	SCHEDULED REDEMPTION		168,750	168,750	178,365	168,750	(3,227)	0	0	0	0	8,501		3
845905-30-6	SOVEREIGN BANCORP	05/23/2002	LEHMAN BROTHERS INC		413,238	5,000	250,000	250,000	0	0	0	163,238	163,238	4,687		3
85590A-AA-2	STARWOODS HOTELS & RESOR	04/12/2002	SALOMON SMITH BARNEY		823,750	1,000,000	808,750	811,117	395	0	0	12,633	12,633	0		3Z
784752-AC-1	STC BROADCASTING	06/07/2002	CALLED @ 105.50000000		237,375	225,000	242,031	232,748	1,286	0	0	4,627	4,627	5,638		5
86063*-AB-9	STIFEL CAPCO SERIES A	06/01/2002	SCHEDULED REDEMPTION		87,500	87,500	53,802	87,500	28,721	0	0	0	0	0		1Z
871503-AA-6	SYMANTEC CORP	05/29/2002	KBC FINANCIAL PRODUCTS USA INC		857,815	700,000	700,000	700,000	0	0	0	157,815	157,815	12,775		4
878154-AV-5	TEAM FLEET FINANCING 1999-3 A	06/25/2002	SCHEDULED REDEMPTION		2,239,054	2,239,054	2,237,305	2,239,054	149	0	0	0	0	37,520		1PE
88033G-AM-2	TENET HEALTHCARE	04/08/2002	TENDER OFFER		589,655	550,000	521,125	525,270	53	0	0	64,385	64,385	26,765		3
881609-AK-7	TESORO ESCROW CORP	06/19/2002	Various		1,391,338	1,430,000	1,430,000	1,430,000	0	0	0	(38,663)	(38,663)	13,836		4
87252@-AC-4	THC SYSTEMS, INC	04/24/2002	PRINCIPAL PAYDOWN		636,312	636,312	636,312	636,312	0	0	0	0	0	14,606		2
60934Y-AL-4	THE MONEY STORE HI TRUST 97-2 M1	06/01/2002	SCHEDULED REDEMPTION		1,173,711	1,173,711	1,173,527	1,173,711	48	0	0	0	0	13,904		1PE
60935B-BE-8	THE MONEY STORE HOME EQ TR 96-C A-13	06/01/2002	SCHEDULED REDEMPTION		763,373	763,373	763,135	763,373	8	0	0	0	0	9,675		1PE
883556-AH-5	THERMO INSTR SYS INC CONV	04/03/2002	WARBURG DILLION READ LLC		612,625	650,000	541,125	593,718	357	0	0	18,907	18,907	5,994		2
872540-AL-3	TJX COMPANIES	05/24/2002	LEHMAN BROTHERS INC		475,620	600,000	427,103	430,948	785	0	0	44,672	44,672	0		2
89420G-30-7	TRAVELERS PPTY CASUALTY	06/30/2002	VARIOUS		562,500	562,500	562,500	562,500	0	0	0	0	0	0		2PE
896106-AK-7	TRICO MARINE SVC	05/31/2002	TENDER OFFER		361,900	350,000	327,438	335,929	627	0	0	25,971	25,971	9,916		4
74282#-AA-8	TRIPOINT GLOBAL (PRODELIN) TERM B	06/28/2002	PRINCIPAL PAYMENT		224,333	224,333	221,529	221,905	757	0	0	2,428	2,428	3,740		4
89824@-AE-5	TRUSERV CORP. AMENDED SENIOR NOTES	04/11/2002	PRINCIPAL PAYDOWN		228,381	228,381	211,869	216,645	85	0	0	11,736	11,736	82,122		4
902124-AC-0	TYCO INT'L	06/12/2002	Various		2,555,250	4,650,000	3,477,063	3,499,931	10,937	0	0	(944,681)	(944,681)	0		2
911684-AA-6	U S CELLULAR CORP CONV	06/07/2002	JEFFERIES & COMPANY, INC		200,250	600,000	268,674	271,556	2,882	0	0	(71,306)	(71,306)	0		2Z
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B	06/30/2002	Various		59,885	59,885	45,243	59,885	48,574	0	0	0	0	0		5
902533-BD-9	UACSC AUTO TRUST 1997-D A4	04/01/2002	SCHEDULED REDEMPTION		61,849	61,849	61,838	61,849	0	0	0	0	0	324		1PE
90263B-FY-9	UCFC 1998-A A3	05/01/2002	SCHEDULED REDEMPTION		341,511	341,511	341,511	341,511	0	0	0	0	0	2,310		1PE
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25%	05/21/2002	WARBURG DILLION READ LLC		505,413	10,000	485,500	485,698	36	0	0	19,715	19,715	0		2
670893-AA-4	UPS/OPL FUNDING CORP SERIES A	06/27/2002	PRINCIPAL PAYDOWN		6,459,500	6,459,500	8,325,004	8,032,079	(24,510)	0	0	(1,572,579)	(1,572,579)	2,947,068		1
921796-HM-3	VANDERBILT 1999-D IA2	06/01/2002	SCHEDULED REDEMPTION		1,012,360	1,012,360	1,012,360	1,012,360	0	0	0	0	0	12,065		1PE
921796-HZ-4	VANDERBILT MORTGAGE FINANCE	06/07/2002	SCHEDULED REDEMPTION		834,181	834,181	834,181	834,181	0	0	0	0	0	10,007		1PE
921796-DM-7	VANDERBILT MORTGAGE FINANCE 97-D 1A3	06/01/2002	SCHEDULED REDEMPTION		2,605,314	2,605,314	2,605,001	2,605,314	86	0	0	0	0	40,331		1PE
921796-BS-6	VANDERBILT MTG 1996-C A5	06/18/2002	Various		1,984,513	1,859,220	1,858,058	1,858,702	38	0	0	125,811	125,811	40,644		1PE
921796-BG-2	VANDERBILT MTG FIN 96-B A3	06/01/2002	SCHEDULED REDEMPTION		356,783	356,783	363,217	356,783	(1,609)	0	0	0	0	7,720		1PE
921796-EB-0	VANDERBILT MTG FIN 98-A 1A5	06/18/2002	LEHMAN BROTHERS INC		5,557,866	5,265,000	5,265,000	5,265,000	0	0	0	292,866	292,866	106,580		1PE
92344G-AP-1	VERIZON GLOBAL	04/30/2002	Various		1,760,469	3,250,000	1,781,470	1,832,167	4,322	0	0	(71,698)	(71,698)	0		1
928298-AC-2	VISHAY	05/31/2002	Various		1,386,120	2,300,000	1,244,550	1,274,725	18,350	0	0	111,395	111,395	0		3
928298-AD-0	VISHAY INTERTECHNOLOGY	06/20/2002	WARBURG DILLION READ LLC		1,514,786	2,600,000	1,514,786	1,514,786	0	0	0	0	0	0		3Z
98157D-AJ-5	WORLDCOM INC	04/30/2002	Various		7,287,500	15,000,000	14,096,850	14,109,983	5,723	0	0	(6,822,483)	(6,822,483)	523,958		3Z
98157D-AK-2	WORLDCOM INC	06/26/2002	Various		1,295,000	11,500,000	11,587,100	11,587,086	(200)	0	0	(10,292,086)	(10,292,086)	474,375		3
Totals - UNITED STATES					607,012,846	634,267,175	620,860,729	625,214,772	894,252	0	0	(18,201,926)	(18,201,926)	12,236,278	XXX	XXX
CANADA																
87203R-AC-6	BAE SYSTEMS CAN 144A	06/15/2002	SCHEDULED REDEMPTION		24,897	24,897	24,897	24,897	0	0	0	0	0	452		1
15101Q-AA-6	CELESTICA INC	05/08/2002	WARBURG DILLION READ LLC		598,500	1,400,000	664,142	709,899	214,649	0	0	(111,399)	(111,399)	0		3
559222-AG-9	MAGNA INTL INC	05/09/2002	WARBURG DILLION READ LLC		589,223	600,000	615,714	612,573	(479)	0	0	(23,350)	(23,350)	6,988		2
656568-AA-0	NORTEL NETWORKS	04/11/2002	JEFFERIES & COMPANY, INC		412,750	650,000	676,842	674,569	(144)	0	0	(261,819)	(261,819)	3,453		2
87970C-AA-4	TEMBEC FINANCE	04/08/2002	CALLED @ 103.29200000		1,497,734	1,450,000	1,528,500	1,469,806	(249)	0	0	27,928	27,928	74,776		3
Totals - CANADA					3,123,103	4,124,897	3,510,095	3,491,744	213,777	0	0	(368,641)	(368,641)	85,668	XXX	XXX
OTHER COUNTRIES																
652482-AY-6	NEWS AMERICA	04/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		420,750	900,000	449,640	467,778	769	0	0	(47,028)	(47,028)	0		2
668603-20-1	PARTNERRE LTD	06/30/2002	VARIOUS		692,100	692,100	692,100	692,100	0	0	0	0	0	0		2PE
284129-AC-7	ELAN FINANCE	05/13/2002	Various		751,875	1,500,000	841,032	849,026	119,651	0	0	(97,151)	(97,151)	0		3
62953@-AA-2	ELAN PHARMACEUTICAL 9.56% SR GTD NTS	04/12/2002	LIBRA		4,450,000	5,000,000	5,000,000	5,000,000	0	0	0	(550,000)	(550,000)	164,644		3
02342T-AB-5	AMDOCS LIMITED	06/25/2002	WARBURG DILLION READ LLC		522,000	600,000	533,000	538,277	14,199	0	0	(16,277)	(16,277)	6,900		3
88163V-AA-7	TEVA PHARMACEUTICAL	05/02/2002	LEHMAN BROTHERS INC		591,000	600,000	600,000	600,000	0	0	0	(9,000)	(9,000)	5,050		2
88163X-AA-3	TEVA PHARMACEUTICAL	05/03/2002	LEHMAN BROTHERS INC		470,000	500,000	500,000	500,000	0	0	0	(30,000)	(30,000)	865		2
31563N-AA-1	FIAT FINANCE LUX LTD SA	04/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,554,000	1,500,000	1,472,500	1,473,987	337	0	0	80,013	80,013	14,354		2
865622-AA-2	SUMITOMO MITSUI BANK NY	06/24/2002	GOLDMAN, SACHS & CO.		5,092,800	5,000,000	4,995,450	4,995,452	2	0	0	97,348	97,348	2,222		2PE
902118-AK-4	TYCO INTL GROUP SA	04/24/2002	GOLDMAN, SACHS & CO.		2,355,000	3,000,000	2,430,000	2,431,043	429	0	0	(76,043)	(76,043)	59,583		2
82929R-AA-4	SING TELECOMMUNICATIONS	06/05/2002	WARBURG DILLION READ LLC		5,001,300	5,000,000	4,983,000	4,983,427	242	0	0	17,873	17,873	177,083		1
Totals - OTHER COUNTRIES					21,900,825	24,292,100	22,496,722	22,531,089	135,629	0	0	(630,264)	(630,264)	430,702	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)
4599996 - Bonds - Industrial and Misc - United States					607,012,846	634,267,175	620,860,729	625,214,772	894,252	0	0	(18,201,926)	(18,201,926)	12,236,278	XXX	XXX
4599997 - Bonds - Industrial and Misc - Canada					3,123,103	4,124,897	3,510,095	3,491,744	213,777	0	0	(368,641)	(368,641)	85,668	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					21,900,825	24,292,100	22,496,722	22,531,089	135,629	0	0	(630,264)	(630,264)	430,702	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					632,036,774	662,684,172	646,867,546	651,237,605	1,243,659	0	0	(19,200,831)	(19,200,831)	12,752,648	XXX	XXX
6099997 - Bonds - Part 4					2,912,045,424	2,961,819,940	2,908,538,716	2,909,468,614	18,419,194	0	0	2,576,810	2,576,810	55,148,636	XXX	XXX
6099998 - Bonds - Part 5					270,438,869	272,282,347	269,453,018	269,491,910	38,893	0	0	946,959	946,959	1,222,865	XXX	XXX
6099999 - Total - Bonds					3,182,484,293	3,234,102,287	3,177,991,734	3,178,960,523	18,458,087	0	0	3,523,769	3,523,769	56,371,500	XXX	XXX
PREFERRED STOCKS BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING	06/30/2002	VARIOUS	25,000,000.000	25,000,000	0.00	25,000,000	25,000,000	0	0	0	0	0		0	P1A
14170K-30-8	CAREMARK RX CAPITAL TRUST	04/26/2002	WARBURG DILLION READ LLC	3,000.000	424,986	0.00	246,708	242,460	(847)	0	0	182,526	182,526		2,625	RP4U
873168-50-4	TEXAS UTILITIES	04/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	7,500.000	435,362	0.00	375,000	375,000	(51,000)	0	0	60,362	60,362		0	P2L
Totals - UNITED STATES					25,860,348	XXX	25,621,708	25,617,460	(51,847)	0	0	242,888	242,888	XXX	2,625	XXX
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					25,860,348	XXX	25,621,708	25,617,460	(51,847)	0	0	242,888	242,888	XXX	2,625	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
006848-40-2	ADELPHIA COMMUNICATIONS CORP	04/02/2002	Various	3,500.000	215,244	0.00	353,395	353,395	104,895	0	0	(138,151)	(138,151)		0	P5L
020039-82-2	ALLTEL CORP	05/01/2002	Various	25,000.000	1,254,837	0.00	1,250,000	1,250,000	0	0	0	4,837	4,837		0	P1LZ
03674B-20-3	ANTHEM INC	05/24/2002	Various	11,500.000	945,178	0.00	575,000	575,000	(262,200)	0	0	370,178	370,178		5,925	P2LZ
03840P-20-1	AQUILA INC	04/30/2002	SALOMON SMITH BARNEY	27,500.000	525,015	0.00	726,290	726,290	(21,710)	0	0	(201,275)	(201,275)		0	P2LZ
2574GU-20-8	DOMINION RESOURCES	04/30/2002	SALOMON SMITH BARNEY	15,500.000	963,400	0.00	855,275	830,302	(121,863)	0	0	133,098	133,098		0	P2L
285661-20-3	ELECTRONIC DATA SYSTEMS	06/27/2002	WARBURG DILLION READ LLC	500.000	19,289	0.00	25,000	25,000	(160)	0	0	(5,711)	(5,711)		10,484	RP1A
29477Q-20-4	EQUITY SECURITIES TRUST	06/10/2002	Various	22,000.000	529,744	0.00	495,000	495,000	(37,400)	0	0	34,744	34,744		(56)	P2LZ
29477R-10-3	EQUITY SECURITIES TRUST ONE	06/30/2002	VARIOUS	1,104,320.000	1,193,360	0.00	1,193,360	1,193,360	89,040	0	0	0	0		0	P2LZ
492386-30-5	KERR MCGEE CORP	05/21/2002	SALOMON SMITH BARNEY	16,000.000	720,858	0.00	606,224	566,449	(160,751)	0	0	154,409	154,409		7,301	P2LZ
58440J-50-0	MEDIONE GROUP	04/09/2002	BANK OF AMERICA	17,500.000	331,615	0.00	438,525	438,525	81,525	0	0	(106,910)	(106,910)		0	P2L
717265-50-8	PHELPS DODGE CO	06/10/2002	KBC FINANCIAL PRODUCTS USA INC	3,000.000	299,991	0.00	303,000	303,000	0	0	0	(3,009)	(3,009)		0	P3LZ
826428-20-3	SIERRA PACIFIC RESOURCES	05/16/2002	LEHMAN BROTHERS INC.	14,500.000	496,610	0.00	725,000	725,000	(59,450)	0	0	(228,390)	(228,390)		13,500	P2LZ
83237C-70-8	SMITHKLINE BEACH SERIES B-3 AUCTION RATE	06/30/2002	Various	6,108,660.000	6,000,000	0.00	6,000,000	6,000,000	(108,660)	0	0	0	0		0	RP1L
852061-60-5	SPRINT CAPITOL CORP	06/24/2002	Various	58,000.000	534,886	0.00	1,450,000	1,450,000	640,900	0	0	(915,114)	(915,114)		25,825	P2L
892335-20-9	TOYS R US INC	05/22/2002	WARBURG DILLION READ LLC	10,000.000	509,485	0.00	500,000	500,000	0	0	0	9,485	9,485		0	P2AZ
93933U-30-8	WASHINGTON MUTUAL	04/17/2002	LEHMAN BROTHERS INC.	40,000.000	2,099,937	0.00	2,173,080	2,171,944	236,944	0	0	(72,007)	(72,007)		0	P2A
939322-84-8	WASHINGTON MUTUAL INC	06/06/2002	LEHMAN BROTHERS INC.	10,000.000	530,214	0.00	525,625	525,625	0	0	0	4,589	4,589		6,719	P1A
98411F-20-2	XEROX CAPITAL TRUST II	04/12/2002	WARBURG DILLION READ LLC	9,000.000	575,460	0.00	450,000	450,000	0	0	0	125,460	125,460		0	P3AZ
Totals - UNITED STATES					17,745,123	XXX	18,644,774	18,578,890	381,110	0	0	(833,768)	(833,768)	XXX	69,698	XXX
CANADA																
C6710#-11-9	OSBBC, LTD CUMMULATIVE PREFERRED CLASS 1	06/30/2002	VARIOUS	9,000,000.000	9,000,000	0.00	9,000,000	9,000,000	0	0	0	0	0		0	P5UZ
Totals - CANADA					9,000,000	XXX	9,000,000	9,000,000	0	0	0	0	0	XXX	0	XXX
6399999 - Preferred Stocks - Industrial and Miscellaneous					26,745,123	XXX	27,644,774	27,578,890	381,110	0	0	(833,768)	(833,768)	XXX	69,698	XXX
6599997 - Preferred Stocks - Part 4					52,605,471	XXX	53,266,482	53,196,350	329,263	0	0	(590,880)	(590,880)	XXX	72,323	XXX
6599998 - Preferred Stocks - Part 5					2,448,116	XXX	2,777,250	2,777,250	0	0	0	(329,134)	(329,134)	XXX	8,906	XXX
6599999 - Total - Preferred Stocks					55,053,587	XXX	56,043,732	55,973,600	329,263	0	0	(920,013)	(920,013)	XXX	81,229	XXX
COMMON STOCKS PUBLIC UTILITIES UNITED STATES																
00130H-10-5	AES CORP	06/10/2002	BERNSTEIN (SANFORD C.) & CO., INC	31,500.000	125,246		949,878	949,878	666,378	0	0	(824,632)	(824,632)		0	L
017361-10-6	ALLEGHENY ENERGY INC	06/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	46,500.000	1,398,221		1,626,011	1,626,011	(296,764)	0	0	(227,790)	(227,790)		19,995	L
018522-10-2	ALLETE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	185,648		143,133	143,133	(43,044)	0	0	42,516	42,516		1,760	L
029899-10-1	AMERICAN STATES WATER CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	24,933		25,046	25,046	1,546	0	0	(113)	(113)		325	L
030411-10-2	AMERICAN WATER WORKS CO., INC.	06/17/2002	MORGAN STANLEY DEAN WITTER	8,800.000	381,307		225,810	225,810	(159,630)	0	0	155,496	155,496		2,156	L
03840P-10-2	AQUILA INC	06/10/2002	BERNSTEIN (SANFORD C.) & CO., INC	74,200.000	1,078,420		2,005,036	2,005,036	161,908	0	0	(926,615)	(926,615)		12,630	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)
00209A-10-6	AT&T WIRELESS SERVICES INC	06/06/2002	INVESTMENT TECHNOLOGY GROUP, INC	94,300.000	692,018		1,290,381	1,290,381	446,396	0	0	(598,363)	(598,363)		0	L
049560-10-5	ATMOS ENERGY CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	68,626		74,482	74,482	(1,038)	0	0	(5,856)	(5,856)		944	L
05379B-10-7	AVISTA CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	49,904		83,872	83,872	17,093	0	0	(33,967)	(33,967)		516	L
12541M-10-2	CH ENERGY GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	98,408		90,919	90,919	(8,726)	0	0	7,489	7,489		1,134	L
172474-10-8	CINERGY CORP	06/18/2002	Various	157,500.000	5,518,065		4,529,322	4,529,322	(1,101,304)	0	0	988,743	988,743		38,160	L
12561W-10-5	CLECO CORP. HOLDING CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,600.000	80,482		84,856	84,856	(1,184)	0	0	(4,375)	(4,375)		810	L
233293-10-9	D P L, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	26,300.000	689,610		782,098	782,098	110,133	0	0	(92,488)	(92,488)		6,180	L
23329J-10-4	D Q E, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,300.000	19,765		45,214	45,214	17,511	0	0	(25,449)	(25,449)		546	L
264399-10-6	DUKE ENERGY CORP	05/30/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	45,300.000	1,461,887		1,763,611	1,763,611	51,271	0	0	(301,724)	(301,724)		12,457	L
26816Q-10-1	DYNEGY INC	06/10/2002	BERNSTEIN (SANFORD C.) & CO., INC	61,400.000	513,338		2,260,276	2,260,276	479,676	0	0	(1,746,938)	(1,746,938)		4,605	L
28336L-10-9	EL PASO CORPORATION	05/10/2002	WEEDEN & COMPANY	50,700.000	1,765,529		1,895,095	1,895,095	(337,226)	0	0	(129,567)	(129,567)		11,027	L
283677-85-4	EL PASO ELECTRIC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	56,517		61,607	61,607	(5,688)	0	0	(5,090)	(5,090)		0	L
29265N-10-8	ENERGEN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	78,248		101,689	101,689	19,694	0	0	(23,441)	(23,441)		543	L
29266M-10-9	ENERGY EAST CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	33,453		30,719	30,719	(1,907)	0	0	2,735	2,735		360	L
294549-10-0	EQUITABLE RESOURCES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,400.000	260,615		255,411	255,411	(2,183)	0	0	5,204	5,204		1,258	L
391164-10-0	GREAT PLAINS ENERGY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	10,500.000	232,531		273,218	273,218	11,243	0	0	(40,687)	(40,687)		4,358	L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,700.000	205,004		158,252	158,252	(48,595)	0	0	46,752	46,752		2,914	L
505597-10-4	LACLEDE GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	41,560		42,111	42,111	171	0	0	(551)	(551)		603	L
552690-10-9	M D U RESOURCES GROUP, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,900.000	82,999		99,615	99,615	9,715	0	0	(16,616)	(16,616)		667	L
629431-10-7	N U I CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	30,081		36,109	36,109	6,253	0	0	(6,029)	(6,029)		294	L
636180-10-1	NATIONAL FUEL GAS CO	06/17/2002	MORGAN STANLEY DEAN WITTER	11,600.000	263,614		340,790	340,790	58,330	0	0	(77,176)	(77,176)		2,929	L
646025-10-6	NEW JERSEY RESOURCES CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	97,807		87,565	87,565	(12,227)	0	0	10,242	10,242		990	L
667655-10-4	NORTHWEST NATURAL GAS CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	78,694		67,984	67,984	(10,444)	0	0	10,710	10,710		882	L
718009-60-8	PHILADELPHIA SUBURBAN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	95,469		89,023	89,023	(23,777)	0	0	6,446	6,446		636	L
720186-10-5	PIEDMONT NATURAL GAS CO., INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	112,152		108,884	108,884	(5,036)	0	0	3,268	3,268		1,280	L
748356-10-2	QUESTAR CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,400.000	204,908		260,752	260,752	44,788	0	0	(55,844)	(55,844)		1,512	L
74956K-10-4	R G S ENERGY GROUP, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	129,823		122,032	122,032	(7,493)	0	0	7,791	7,791		1,485	L
844030-10-6	SOUTHERN UNION CO	06/13/2002	MORGAN STANLEY DEAN WITTER	5,300.000	82,435		122,712	122,712	25,616	0	0	(40,278)	(40,278)		0	L
844895-10-2	SOUTHWEST GAS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	47,973		41,107	41,107	(8,893)	0	0	6,866	6,866		410	L
845467-10-9	SOUTHWESTERN ENERGY CO	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	43,449		41,525	41,525	11	0	0	1,924	1,924		0	L
873168-10-8	TXU CORPORATION (HLDG)	04/18/2002	GOLDMAN, SACHS & CO	31,200.000	1,735,766		1,147,957	1,147,957	(552,755)	0	0	587,809	587,809		18,719	L
902681-10-5	U G I CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	75,048		61,321	61,321	(17,029)	0	0	13,727	13,727		1,000	L
902748-10-2	UIL HOLDINGS CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	91,012		79,725	79,725	(19,045)	0	0	11,287	11,287		1,224	L
92240G-10-1	VECTREN CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	2,000.000	47,910		45,821	45,821	(5,559)	0	0	2,089	2,089		530	L
958259-10-3	WESTERN GAS RESOURCES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	95,672		97,344	97,344	572	0	0	(1,672)	(1,672)		130	L
92924F-10-6	WGL HOLDINGS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	15,500.000	397,138		432,632	432,632	16,302	0	0	(35,494)	(35,494)		4,921	L
969457-10-0	WILLIAMS COS., INC	06/11/2002	Various	137,100.000	1,918,525		2,707,120	2,707,120	(522,956)	0	0	(788,595)	(788,595)		10,540	L
976657-10-6	WISCONSIN ENERGY CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	1,300.000	32,354		27,339	27,339	(5,005)	0	0	5,015	5,015		260	L
Totals - UNITED STATES					20,722,159	XXX	24,815,403	24,815,403	(1,052,899)	0	0	(4,093,244)	(4,093,244)	XXX	171,690	XXX
OTHER COUNTRIES																
Y16690-10-4	CHINA LIGHT AND POWER	04/18/2002	CREDT LYONNAIS SECURITIES	203,234.000	774,246		749,261	749,261	(88,558)	4,016	(4,859)	29,843	24,985		27,361	U
X67925-11-9	ELECT DE PORTUGAL	04/03/2002	Santander Central Hispano Investment Sec	85,100.000	179,495		394,466	240,556	21,403	41,719	(44,168)	(16,893)	(61,061)		0	L
Totals - OTHER COUNTRIES					953,740	XXX	1,143,727	989,817	(67,155)	45,735	(49,027)	12,951	(36,076)	XXX	27,361	XXX
6699999 - Common Stocks - Public Utilities					21,675,899	XXX	25,959,129	25,805,219	(1,120,055)	45,735	(49,027)	(4,080,293)	(4,129,320)	XXX	199,052	XXX
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
001055-10-2	AFLAC CORP	06/13/2002	GOLDMAN, SACHS & CO	130,200.000	4,015,026		3,896,521	3,896,521	0	0	0	118,504	118,504		7,812	L
019754-10-0	ALLAMERICA FINC. CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	5,300.000	248,141		318,318	318,318	80,348	0	0	(70,177)	(70,177)		0	L
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	24,200.000	1,660,605		335,078	335,078	(1,410,710)	0	0	1,325,526	1,325,526		1,016	L
032839-10-2	ANCHOR BANCORP WISCONSIN	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	53,611		43,440	43,440	(4,632)	0	0	10,171	10,171		198	L
045487-10-5	ASSOCIATED BANC-CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,500.000	93,048		60,183	60,183	(34,892)	0	0	32,865	32,865		775	L
046265-10-4	ASTORIA FINANCIAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	129,199		78,921	78,921	(28,564)	0	0	50,278	50,278		740	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)
060505-10-4	BANK OF AMERICA CORP	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,500.000	1,146,983		761,599	761,599	(360,731)	0	0	385,384	385,384		0	L
062540-10-9	BANK OF HAWAII CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	900.000	26,665		12,952	12,952	(10,502)	0	0	13,713	13,713		162	L
064057-10-2	BANK OF NEW YORK CO., INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	12,900.000	454,184		382,094	382,094	(159,964)	0	0	72,090	72,090		2,451	L
06423A-10-3	BANK ONE CORPORATION	04/22/2002	Various	211,800.000	8,816,005		6,931,548	6,931,548	(1,917,456)	0	0	1,884,457	1,884,457		44,478	L
06646R-10-7	BANKNORTH GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,800.000	182,320		127,109	127,109	(52,071)	0	0	55,211	55,211		986	L
170228-10-0	CHITTENDEN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	87,047		75,550	75,550	(14,815)	0	0	11,496	11,496		620	L
170388-10-2	CHOICEPOINT INC	06/17/2002	Various	13,976.831	334,660		222,417	222,417	(88,636)	0	0	112,243	112,243		0	L
178566-10-5	CITY NATIONAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,600.000	247,167		151,601	151,601	(90,405)	0	0	95,566	95,566		897	L
200519-10-6	COMMERCE BANCORP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	8,200.000	374,423		270,250	270,250	(97,930)	0	0	104,173	104,173		1,230	L
201647-10-4	COMMERCIAL FEDERAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	6,000.000	167,269		140,594	140,594	(20,806)	0	0	26,675	26,675		480	L
203902-10-1	COMMUNITY FIRST BANKSHARES	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	115,338		101,329	101,329	(15,041)	0	0	14,008	14,008		855	L
20449H-10-9	COMPASS BANKSHARES	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	108,048		62,437	62,437	(36,347)	0	0	45,611	45,611		800	L
229899-10-9	CULLEN FROST BANKERS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,400.000	197,159		170,414	170,414	(23,284)	0	0	26,745	26,745		1,188	L
247131-10-5	DELPHI FINANCIAL GROUP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	92,888		120,756	120,756	30,573	0	0	(27,868)	(27,868)		161	L
261018-10-5	DOWNEY FINANCIAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	149,080		130,659	130,659	(6,141)	0	0	18,421	18,421		270	L
27579R-10-4	EAST WEST BANCORP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	92,295		55,679	55,679	(26,333)	0	0	36,616	36,616		189	L
316326-10-7	FIDELITY NAT FINL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	111,038		107,974	107,974	10,405	0	0	3,064	3,064		370	L
318522-30-7	FIRST AMERICAN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	6,000.000	130,027		47,553	47,553	(80,127)	0	0	82,474	82,474		480	L
337907-10-9	FIRST FED FINANCIAL	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	44,816		46,744	46,744	4,904	0	0	(1,929)	(1,929)		0	L
320867-10-4	FIRST MIDWEST BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,700.000	158,825		139,460	139,460	(26,068)	0	0	19,365	19,365		969	L
337162-10-1	FIRST TENNESSEE NATIONAL CORP	05/06/2002	CANTOR, FITZGERALD & CO	35,900.000	1,395,448		814,717	814,717	(443,578)	0	0	580,732	580,732		6,925	L
337477-10-3	FIRST VIRGINIA BANKS, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,900.000	104,608		79,851	79,851	(22,046)	0	0	24,757	24,757		760	L
337915-10-2	FIRSTMERIT CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,100.000	171,870		140,521	140,521	(35,098)	0	0	31,348	31,348		1,464	L
357288-10-9	FREMONT GENERAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	7,100.000	31,415		107,054	107,054	63,744	0	0	(75,639)	(75,639)		142	L
361475-10-6	GBC BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	30,115		38,638	38,638	1,843	0	0	(8,522)	(8,522)		132	L
381197-10-2	GOLDEN STATE BANCORP	06/17/2002	MORGAN STANLEY DEAN WITTER	9,100.000	346,868		270,634	270,634	455	0	0	76,234	76,234		910	L
391648-10-2	GREATER BAY BANCORP	06/17/2002	MORGAN STANLEY DEAN WITTER	7,400.000	230,155		239,029	239,029	(13,459)	0	0	(8,874)	(8,874)		851	L
395384-10-0	GREENPOINT FINANCIAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	5,800.000	280,391		171,172	171,172	(82,288)	0	0	109,219	109,219		1,450	L
404132-10-2	HCC INSURANCE HOLDINGS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	10,000.000	256,848		285,610	285,610	6,110	0	0	(28,762)	(28,762)		625	L
428656-10-2	HIBERNIA CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	29,897		17,346	17,346	(11,304)	0	0	12,551	12,551		210	L
444165-10-4	HUDSON UNITED BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	142,658		146,914	146,914	(5,774)	0	0	(4,257)	(4,257)		1,344	L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,800.000	139,089		167,556	167,556	23,061	0	0	(28,467)	(28,467)		95	L
514936-10-3	LANDAMERICA FINANCIAL GROUP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	38,631		41,061	41,061	(495)	0	0	(2,430)	(2,430)		60	L
527288-10-4	LEUCADIA NATIONAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	7,100.000	229,174		234,513	234,513	(19,312)	0	0	(5,339)	(5,339)		0	L
534187-10-9	LINCOLN NATIONAL CORP	04/24/2002	Various	154,300.000	7,657,944		5,684,427	5,684,427	(2,143,212)	0	0	1,973,517	1,973,517		49,376	L
55261F-10-4	M&T BANK CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	11,500.000	990,086		714,633	714,633	(209,622)	0	0	275,453	275,453		2,875	L
55261R-10-8	MAF BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	80,654		58,016	58,016	(19,534)	0	0	22,638	22,638		330	L
587405-10-1	MERCANTILE BANKSHARES CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	7,200.000	294,809		264,154	264,154	(47,318)	0	0	30,655	30,655		2,016	L
591598-10-7	METRIS COMPANIES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,600.000	18,678		42,385	42,385	10,385	0	0	(23,707)	(23,707)		16	L
601148-10-9	MILLS CORP	06/03/2002	Various	14,800.000	456,125		432,666	432,666	22,647	0	0	23,460	23,460		0	L
615337-10-2	MONY GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	600.000	20,236		26,593	26,593	2,401	0	0	(6,356)	(6,356)		0	L
63545P-10-4	NATIONAL COMMERCE FINANCIAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,600.000	227,975		177,335	177,335	(61,745)	0	0	50,640	50,640		1,290	L
649445-10-3	NEW YORK COMMUNITY BANCORP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	16,900.000	470,037		443,465	443,465	(23,820)	0	0	26,573	26,573		3,380	L
659424-10-5	NORTH FORK BANCORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	14,900.000	586,305		302,298	302,298	(227,546)	0	0	284,007	284,007		3,576	L
665859-10-4	NORTHERN TRUST CO	06/17/2002	GOLDMAN SACHS INTERNATIONAL	13,400.000	641,621		689,457	689,457	(116,017)	0	0	(47,836)	(47,836)		2,278	L
677240-10-3	OHIO CAS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	7,100.000	147,685		61,401	61,401	(73,073)	0	0	86,285	86,285		0	L
680223-10-4	OLD REPUBLIC INTL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,600.000	211,743		177,966	177,966	(33,036)	0	0	33,777	33,777		1,056	L
743674-10-3	PROTECTIVE LIFE CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,400.000	78,863		56,777	56,777	(18,055)	0	0	22,087	22,087		360	L
743859-10-0	PROVIDENT BANKSHARES CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	63,454		57,959	57,959	(4,441)	0	0	5,495	5,495		546	L
749607-10-7	R L I CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	44,356		39,402	39,402	(7,128)	0	0	4,954	4,954		144	L
750236-10-1	RADIAN GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,500.000	383,970		242,967	242,967	(125,133)	0	0	141,003	141,003		150	L
766570-10-5	RIGGS NATIONAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	50,585		62,550	62,550	7,290	0	0	(11,965)	(11,965)		180	L
778162-10-7	ROSLYN BANCORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,700.000	199,550		130,545	130,545	(49,545)	0	0	69,005	69,005		1,131	L
78402P-10-4	SCPIE HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	8,263		38,218	38,218	17,842	0	0	(29,955)	(29,955)		40	L
81170Q-10-6	SEACOST FINANCIAL	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	50,397		48,590	48,590	0	0	0	1,807	1,807		220	L
816300-10-7	SELECTIVE INSURANCE GROUP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	93,552		67,554	67,554	(28,566)	0	0	25,998	25,998		540	L
827064-10-6	SILICON VY BANCSHARES	06/17/2002	MORGAN STANLEY DEAN WITTER	400.000	11,340		16,499	16,499	4,399	0	0	(5,159)	(5,159)		0	L
837841-10-5	SOUTH FINANCIAL GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	85,447		78,852	78,852	(513)	0	0	6,595	6,595		468	L
84476R-10-9	SOUTHWEST BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	84,507		76,341	76,341	(10,343)	0	0	8,166	8,166		0	L
845905-10-8	SOVEREIGN BANCORP, INC	06/17/2002	Various	577,200.000	8,394,939		4,546,140	4,546,140	(3,563,520)	0	0	3,848,799	3,848,799		127	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)
857550-10-7	STATEN ISLAND BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	7,900.000	145,616		97,541	97,541	(57,931)	0	0	48,075	48,075		869	L
869099-10-1	SUSQUEHANNA BANCSHARES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	82,159		89,273	89,273	1,145	0	0	(7,114)	(7,114)		720	L
872275-10-2	TCF FINANCIAL	06/17/2002	Various	187,900.000	9,834,137		7,072,204	7,072,204	(2,813,215)	0	0	2,761,932	2,761,932		2,616	L
69344M-10-1	THE PMI GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,300.000	339,414		126,894	126,894	(198,874)	0	0	212,520	212,520		172	L
898349-10-5	TRUSTCO BANK CORP NY	06/13/2002	MORGAN STANLEY DEAN WITTER	6,000.000	71,074		84,035	84,035	6,575	0	0	(12,960)	(12,960)		900	L
902737-10-5	UICI COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	79,986		83,555	83,555	0	0	0	(3,569)	(3,569)		0	L
909907-10-7	UNITED BANKSHARES	06/13/2002	MORGAN STANLEY DEAN WITTER	4,200.000	119,519		108,150	108,150	(15,876)	0	0	11,369	11,369		966	L
938824-10-9	WASHINGTON FEDERAL	06/13/2002	MORGAN STANLEY DEAN WITTER	6,100.000	157,371		154,606	154,606	8,572	0	0	2,765	2,765		1,342	L
947890-10-9	WEBSTER FINL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	144,233		87,277	87,277	(51,214)	0	0	56,956	56,956		703	L
949746-10-1	WELLS FARGO & CO	04/17/2002	M. RAMSEY KING SECURITIES, INC.	153,000.000	7,737,352		5,696,717	5,696,717	(1,861,483)	0	0	2,040,635	2,040,635		0	L
957090-10-3	WESTAMERICA BANCORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	5,700.000	243,846		193,874	193,874	(49,801)	0	0	49,972	49,972		1,254	L
966612-10-3	WHITNEY HOLDING CORP	06/13/2002	Various	3,400.000	114,434		89,030	89,030	(23,986)	0	0	25,404	25,404		972	L
971807-10-2	WILMINGTON TRUST CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	5,500.000	340,749		288,912	288,912	(81,293)	0	0	51,837	51,837		2,805	L
Totals - UNITED STATES					63,426,045	XXX	46,255,052	46,255,052	(16,751,951)	0	0	17,170,992	17,170,992	XXX	165,514	XXX
OTHER COUNTRIES																
026915-10-0	COMMONWEALTH BANK OF AUSTRALIA	04/10/2002	SALOMON SMITH BARNEY	18,900.000	314,644		311,916	311,916	(44,878)	33,612	(31,880)	34,608	2,729		6,859	U
097417-10-1	WESTPAC BANKING CORP	05/14/2002	Various	67,000.000	559,036		378,836	378,836	(451,087)	271,750	(122,516)	302,715	180,200		0	U
G3223R-10-8	EVEREST RE GROUP LTD	06/17/2002	MORGAN STANLEY DEAN WITTER	5,300.000	315,277		314,366	314,366	(53,136)	0	0	912	912		504	L
G9032C-10-9	TRENWICK GROUP LTD	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	13,101		61,617	61,617	45,471	0	0	(48,515)	(48,515)		40	L
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.	04/03/2002	Santander Central Hispano Investment Sec	65,864.000	229,043		387,841	387,841	109,847	46,435	(67,032)	(91,767)	(158,799)		0	U
318672-10-2	FIRST BANCORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	108,038		43,903	43,903	(45,687)	0	0	64,136	64,136		630	L
Totals - OTHER COUNTRIES					1,539,140	XXX	1,498,479	1,498,479	(439,471)	351,797	(221,427)	262,089	40,662	XXX	8,033	XXX
6799999 - Common Stocks - Banks, Trust and Insurance Companies					64,965,185	XXX	47,753,531	47,753,531	(17,191,423)	351,797	(221,427)	17,433,082	17,211,654	XXX	173,547	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
885535-10-4	3 COM CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	33,100.000	161,262		562,018	188,008	(14,233)	0	0	(26,746)	(26,746)		0	L
350865-10-1	4 KIDS ENTERTAINMENT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	21,249		24,600	24,600	696	0	0	(3,351)	(3,351)		0	L
65440K-10-6	99 CENTS ONLY STORES	06/17/2002	Various	5,500.666	156,464		110,013	110,013	(48,158)	0	0	46,451	46,451		0	L
000361-10-5	A A R CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	36,048		60,029	60,029	24,488	0	0	(23,980)	(23,980)		83	L
002535-20-1	AARONS RENTS	06/13/2002	MORGAN STANLEY DEAN WITTER	800.000	17,215		14,391	14,391	(3,889)	0	0	2,824	2,824		0	L
002824-10-0	ABBOTT LABORATORIES	06/05/2002	Various	70,800.000	3,228,141		3,322,685	3,322,685	(401,395)	0	0	(94,544)	(94,544)		16,638	L
000957-10-0	ABM INDUSTRIES	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	86,252		76,746	76,746	(15,004)	0	0	9,506	9,506		468	L
00437V-10-4	ACCREDO HEALTH	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	131,272		83,021	83,021	(60,154)	0	0	48,251	48,251		0	L
004934-10-5	ACTEL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	45,882		56,044	56,044	12,553	0	0	(10,162)	(10,162)		0	L
004933-10-7	ACTION PERFORMANCE CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	42,638		47,736	47,736	(11,364)	0	0	(5,098)	(5,098)		0	L
004930-20-2	ACTIVISION	06/17/2002	MORGAN STANLEY DEAN WITTER	100.000	2,899		2,474	2,474	(509)	0	0	425	425		0	L
00508Y-10-2	ACUITY BRANDS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	57,954		52,239	52,239	(10,575)	0	0	5,715	5,715		570	L
00651F-10-8	ADAPTEC INC	06/13/2002	MORGAN STANLEY DEAN WITTER	9,200.000	93,476		83,783	83,783	(39,221)	0	0	9,694	9,694		0	L
007094-10-5	ADMINISTAFF INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	27,301		48,156	48,156	(18,156)	0	0	(20,855)	(20,855)		0	L
00724F-10-1	ADOBE SYSTEMS INC	06/20/2002	Various	308,800.000	11,077,722		10,428,163	10,428,163	(2,013,389)	0	0	649,559	649,559		3,860	L
00738A-10-6	ADTRAN INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,700.000	35,164		67,813	67,813	26,775	0	0	(32,649)	(32,649)		0	L
007973-10-0	ADVANCED ENERGY INDUSTRIES	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	84,666		87,350	87,350	(27,722)	0	0	(2,684)	(2,684)		0	L
00754A-10-5	ADVANCED FIBRE COMM	06/17/2002	MORGAN STANLEY DEAN WITTER	4,900.000	85,971		119,160	119,160	25,129	0	0	(33,189)	(33,189)		0	L
00753T-10-5	ADVANCED MARKETING SERVICE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	27,347		31,005	31,005	(7,395)	0	0	(3,658)	(3,658)		0	L
00755F-10-3	ADVANCED TISSUE SCIENCES, INC	06/14/2002	Various	19,200.000	22,653		60,264	60,264	(120)	0	0	(37,611)	(37,611)		0	L
00790K-10-9	ADVANCEPCS	06/17/2002	MORGAN STANLEY DEAN WITTER	4,700.000	130,611		166,827	166,827	25,404	0	0	(36,216)	(36,216)		0	L
007974-10-8	ADVENT SOFTWARE	06/17/2002	MORGAN STANLEY DEAN WITTER	2,100.000	53,070		137,004	137,004	12,768	0	0	(83,934)	(83,934)		0	L
007585-10-2	ADVO INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	84,196		85,743	85,743	(7,185)	0	0	(1,547)	(1,547)		0	L
007768-10-4	AEROFLEX INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	56,944		91,000	91,000	26,700	0	0	(34,056)	(34,056)		0	L
008190-10-0	AFFILIATED COMPUTER SERV	06/17/2002	MORGAN STANLEY DEAN WITTER	7,100.000	379,678		234,957	234,957	(163,566)	0	0	144,721	144,721		0	L
001084-10-2	AGCO CORP	06/21/2002	Various	2,300.000	47,979		23,890	23,890	(28,596)	0	0	24,089	24,089		0	L
00845V-10-0	AGERE SYSTEMS INC CLASS A	06/11/2002	Various	0.300	0		4	4	0	0	0	(4)	(4)		0	L
001204-10-6	AGL RESOURCES INC	06/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10,300.000	232,155		229,998	229,998	(12,052)	0	0	2,157	2,157		2,781	L
009269-10-1	AIRBORNE, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,200.000	105,961		49,490	49,490	(41,458)	0	0	56,471	56,471		234	L
009363-10-2	AIRGAS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,800.000	47,625		21,445	21,445	(34,835)	0	0	26,181	26,181		0	L
001547-10-8	AK STEEL HOLDING CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,200.000	75,276		58,640	58,640	(30,020)	0	0	16,636	16,636		0	L
011659-10-9	ALASKA AIR GROUP, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,700.000	177,229		192,592	192,592	(30,451)	0	0	(15,363)	(15,363)		0	L
012348-10-8	ALBANY INTERNATIONAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	77,422		32,566	32,566	(61,364)	0	0	44,856	44,856		155	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)
012653-10-1	ALBEMARLE CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	112,484		78,961	78,961	(17,499)	0	0	33,523	33,523		455	L
018091-10-8	ALLEN TELECOM INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	17,447		73,820	73,820	50,440	0	0	(56,373)	(56,373)		0	L
01877H-10-0	ALLIANCE SEMICONDUCTOR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	31,449		102,750	102,750	56,670	0	0	(71,301)	(71,301)		0	L
018804-10-4	ALLIANT TECHSYSTEMS, INC	06/20/2002	Various	2,300.500	206,599		109,155	109,155	(94,859)	0	0	97,443	97,443		0	L
020039-10-3	ALLTEL CORP	04/26/2002	LEHMAN BROTHERS INC	64,700.000	3,248,023		3,697,441	3,697,441	103,356	0	0	(449,418)	(449,418)		21,998	L
020813-10-1	ALPHARMA INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	82,450		146,802	146,802	79,592	0	0	(64,352)	(64,352)		212	L
00163T-10-9	AMB PROPERTY CORP	06/28/2002	Various	100,000.000	2,779,208		2,052,430	2,025,790	(754,835)	0	0	753,418	753,418		71,639	L
002896-20-7	AMBERCROMBIE & FITCH CL A	06/17/2002	MORGAN STANLEY DEAN WITTER	8,100.000	211,703		242,154	242,154	(7,326)	0	0	(30,451)	(30,451)		0	L
025816-10-9	AMERICAN EXPRESS CO	06/17/2002	GOLDMAN SACHS INTERNATIONAL	21,900.000	834,137		587,143	587,143	(309,881)	0	0	246,994	246,994		1,752	L
026075-10-1	AMERICAN FINANCIAL HOLDINGS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	66,038		52,440	52,440	(8,763)	0	0	13,598	13,598		414	L
027070-10-1	AMERICAN ITALIAN PASTA CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	84,514		53,675	53,675	(23,505)	0	0	30,839	30,839		0	L
027352-10-3	AMERICAN MANAGEMENT SYSTEMS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	92,532		92,569	92,569	8,505	0	0	(38)	(38)		0	L
029712-10-6	AMERICAN STANDARD COMPANIES	05/13/2002	CANTOR, FITZGERALD & CO	17,400.000	1,322,647		741,143	741,143	(489,907)	0	0	581,504	581,504		0	L
03060R-10-1	AMERICREDIT CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	99,188		81,065	81,065	(48,102)	0	0	18,123	18,123		0	L
03071D-10-9	AMERIPATH INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	78,701		81,338	81,338	0	0	0	(2,637)	(2,637)		0	L
031100-10-0	AMETEK INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	97,299		59,288	59,288	(37,458)	0	0	38,011	38,011		156	L
031162-10-0	AMGEN, INC	06/07/2002	LEHMAN BROTHERS INC	49,100.000	2,020,105		3,172,832	3,172,832	242,544	0	0	(1,152,727)	(1,152,727)		0	L
032657-20-7	ANALOGIC CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	66,598		71,200	71,200	4,656	0	0	(4,602)	(4,602)		112	L
032681-10-8	ANALYSTS INTERNATION CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	7,064		50,025	50,025	42,825	0	0	(42,961)	(42,961)		0	L
034663-10-4	ANGELICA CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	33,212		36,120	36,120	5,140	0	0	(2,908)	(2,908)		160	L
035290-10-5	ANIXTER INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	95,139		86,360	86,360	(23,272)	0	0	8,779	8,779		0	L
036115-10-3	ANNTAYLOR STORES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	100,230		67,368	67,368	(39,241)	0	0	32,861	32,861		0	L
03662Q-10-5	ANSYS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	31,887		32,240	32,240	(2,990)	0	0	(353)	(353)		0	L
00184A-10-5	AOL TIME WARNER INC	05/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	62,800.000	1,189,063		2,768,022	2,768,022	1,282,802	0	0	(1,578,959)	(1,578,959)		0	L
03748R-10-1	APARTMENT INVT & MGMT CO CL A	04/29/2002	Various	50,000.000	2,092,401		2,073,221	2,008,456	(410,044)	0	0	83,944	83,944		509	L
037598-10-9	APOGEE ENTERPRISES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	43,743		65,202	65,202	23,722	0	0	(21,459)	(21,459)		187	L
03760A-10-1	APOGENT TECHNOLOGIES INTL	06/17/2002	MORGAN STANLEY DEAN WITTER	8,000.000	187,771		180,497	180,497	(16,943)	0	0	7,274	7,274		0	L
037604-10-5	APOLLO GROUP INC	05/21/2002	CANTOR, FITZGERALD & CO	45,650.000	1,729,270		774,939	774,939	(660,201)	0	0	954,331	954,331		0	L
037899-10-1	APPLEBEES INTL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	152,865		93,785	93,785	(48,995)	0	0	59,079	59,079		0	L
03815A-10-6	APPLICA INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	20,750		37,994	37,994	19,934	0	0	(17,244)	(17,244)		0	L
03820C-10-5	APPLIED INDUSTRIAL TECH INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	50,830		82,031	82,031	31,981	0	0	(31,201)	(31,201)		312	L
037933-10-8	APRIA HEALTHCARE GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	34,398		34,660	34,660	(2,105)	0	0	(262)	(262)		0	L
038336-10-3	APTARGROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	133,360		66,192	66,192	(66,998)	0	0	67,168	67,168		228	L
03875Q-10-8	ARBITRON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	88,284		59,193	59,193	(32,067)	0	0	29,091	29,091		0	L
03937R-10-2	ARCH CHEMICALS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	46,096		41,979	41,979	(4,326)	0	0	4,117	4,117		420	L
039380-10-0	ARCH COAL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,100.000	129,847		113,582	113,582	(16,836)	0	0	16,265	16,265		351	L
039583-10-9	ARCHSTONE SMITH TRUST	05/30/2002	Various	143,800.000	3,170,543		1,087,698	27,744	(4,113,804)	0	0	3,142,800	3,142,800		56,980	L
039670-10-4	ARCTIC CAT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	71,584		49,983	49,983	(26,587)	0	0	21,601	21,601		228	L
039793-10-4	ARDEN REALTY INC	04/29/2002	DISTRIBUTION	0.000	35,476		35,476	35,476	0	0	0	0	0		0	L
040228-10-8	ARGOSY GAMING COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	75,254		76,096	76,096	(22,967)	0	0	(843)	(843)		0	L
040790-10-7	ARKANSAS BEST CORP DEL	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	25,498		18,522	18,522	(12,047)	0	0	6,976	6,976		0	L
042260-10-9	ARMOR HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	54,119		36,644	36,644	(20,266)	0	0	17,475	17,475		0	L
04269E-10-7	ARQULE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	6,381		11,609	11,609	(1,021)	0	0	(5,228)	(5,228)		0	L
042735-10-0	ARROW ELECTRONICS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,100.000	103,859		132,283	132,283	(10,364)	0	0	(28,424)	(28,424)		0	L
043127-10-9	ARTESYN TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	20,250		78,931	78,931	47,277	0	0	(58,682)	(58,682)		0	L
043136-10-0	ARTHRO CARE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	21,476		39,000	39,000	2,980	0	0	(17,524)	(17,524)		0	L
043353-10-1	ARVINMERITOR INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	76,263		44,437	44,437	(46,923)	0	0	31,825	31,825		320	L
04362P-10-8	ASCENTIAL SOFTWARE CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	27,400.000	79,493		99,453	99,453	(6,037)	0	0	(19,960)	(19,960)		0	L
04523Q-10-2	ASPECT COMMUNICATIONS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	15,428		86,337	86,337	70,306	0	0	(70,909)	(70,909)		0	L
045327-10-3	ASPEN TECHNOLOGY	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	23,602		58,236	58,236	3,276	0	0	(34,634)	(34,634)		0	L
046224-10-1	ASTEC INDS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	16,025		29,938	29,938	12,368	0	0	(13,912)	(13,912)		0	L
04644A-10-1	ASTROPOWER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	36,007		35,433	35,433	(9,111)	0	0	575	575		0	L
001957-10-9	AT & T	04/12/2002	Various	76,177.000	1,082,496		1,297,938	1,297,938	101,959	0	0	(215,442)	(215,442)		1,759	L
048396-10-5	ATLANTIC COAST AIRLINES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	82,471		77,925	77,925	(10,801)	0	0	4,546	4,546		0	L
049164-10-6	ATLAS AIR WORLDWIDE HOLDINGS	06/17/2002	MORGAN STANLEY DEAN WITTER	2,200.000	7,773		91,639	91,639	62,665	0	0	(83,867)	(83,867)		0	L
049513-10-4	ATMEL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	41,700.000	295,665		498,439	498,439	75,601	0	0	(202,774)	(202,774)		0	L
00207R-10-1	ATMI INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	69,667		55,987	55,987	(32,073)	0	0	13,680	13,680		0	L
050095-10-8	ATWOOD OCEANICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	52,013		56,830	56,830	(2,840)	0	0	(4,817)	(4,817)		0	L
050757-10-3	AUDIOVOX CL A	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	13,231		85,623	85,623	72,699	0	0	(72,392)	(72,392)		0	L
053015-10-3	AUTOMATIC DATA PROCESSING, INC	05/17/2002	CIBC WORLD MARKETS	6,000.000	326,330		304,146	304,146	(45,474)	0	0	22,184	22,184		690	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)
053484-10-1	AVALON BAY COMMUNITIES, COMMON	06/25/2002	Various	37,600.000	1,371,689		807,164	791,240	(1,104,832)	0	0	580,449	580,449		49,886	L
053487-10-4	AVANT CORP	06/04/2002	CANTOR, FITZGERALD & CO	12,600.000	232,185		232,502	232,502	(19,877)	0	0	(317)	(317)		0	L
05367P-10-0	AVID TECHNOLOGY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	20,014		74,949	74,949	40,174	0	0	(54,936)	(54,936)		0	L
053807-10-3	AVNET, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,400.000	112,328		124,461	124,461	(21,663)	0	0	(12,133)	(12,133)		0	L
053893-10-3	AVOCENT CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	5,900.000	95,263		313,481	313,481	155,420	0	0	(218,217)	(218,217)		0	L
054303-10-2	AVON PRODUCTS, INC	05/23/2002	Various	67,500.000	3,687,006		3,493,665	3,493,665	(172,935)	0	0	193,341	193,341		13,500	L
05453N-10-0	AWARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	7,600		106,657	106,657	93,322	0	0	(99,057)	(99,057)		0	L
054540-10-9	AXCELIS TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	9,200.000	96,622		106,528	106,528	(25,033)	0	0	(9,906)	(9,906)		0	L
00246W-10-3	AXT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	13,353		32,979	32,979	13,719	0	0	(19,626)	(19,626)		0	L
054802-10-3	AZTAR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	95,478		51,823	51,823	(53,297)	0	0	43,655	43,655		0	L
057741-10-0	BALDOR ELECTRIC CO	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	85,187		64,736	64,736	(14,364)	0	0	20,452	20,452		455	L
05873K-10-8	BALLY TOTAL FITNESS	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	63,722		90,030	90,030	24,180	0	0	(26,308)	(26,308)		0	L
059815-10-0	BANDAG, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,600.000	45,657		61,548	61,548	1,260	0	0	(15,891)	(15,891)		504	L
05564E-10-6	BANKAMERICA REALTY INVESTORS	04/29/2002	Various	25,000.000	795,551		795,161	791,361	(21,389)	0	0	4,189	4,189		(7,848)	L
066821-10-9	BANTA CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	1,600.000	54,390		38,348	38,348	(18,788)	0	0	16,042	16,042		256	L
067774-10-9	BARNES & NOBLE	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	78,707		76,365	76,365	(4,209)	0	0	2,342	2,342		0	L
067806-10-9	BARNES GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	45,877		50,163	50,163	(1,287)	0	0	(4,286)	(4,286)		420	L
068306-10-9	BARR LABS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,100.000	137,423		151,162	151,162	12,940	0	0	(13,740)	(13,740)		0	L
068313-10-5	BARRA, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	78,165		93,821	93,821	(21,263)	0	0	(15,656)	(15,656)		0	L
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	34,126		48,080	48,080	7,080	0	0	(13,954)	(13,954)		400	L
073302-10-1	BE AEROSPACE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	32,504		61,981	61,981	36,163	0	0	(29,477)	(29,477)		0	L
075811-10-9	BECKMAN COULTER INC	06/17/2002	Various	57,900.000	2,870,061		2,643,151	2,643,151	(313,802)	0	0	226,910	226,910		332	L
05538P-10-4	BEI TECHNOLOGIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	18,272		37,258	37,258	12,753	0	0	(18,986)	(18,986)		13	L
077347-30-0	BEL FUSE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	25,592		39,570	39,570	15,110	0	0	(13,978)	(13,978)		50	L
077459-10-5	BELDEN INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	52,721		87,927	57,028	(2,547)	0	0	(4,307)	(4,307)		125	L
078137-10-6	BELL MICROPRODUCTS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	11,778		27,996	27,996	13,436	0	0	(16,218)	(16,218)		0	L
079860-10-2	BELLSOUTH CORP	06/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	95,200.000	2,796,644		3,124,664	3,124,664	0	0	0	(328,020)	(328,020)		0	L
080555-10-5	BELO CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	7,300.000	167,915		131,023	131,023	(38,702)	0	0	36,892	36,892		548	L
08160H-10-1	BENCHMARK ELECTRONICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	34,869		36,165	36,165	(235)	0	0	(1,296)	(1,296)		0	L
086516-10-1	BEST BUY, INC	06/27/2002	BERNSTEIN (SANFORD C.) & CO., INC	73,800.000	2,726,090		2,577,281	2,577,281	(1,414,399)	0	0	148,809	148,809		0	L
090578-10-5	BIO TECHNOLOGY GENERAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,600.000	25,424		73,166	73,166	45,670	0	0	(47,742)	(47,742)		0	L
090597-10-5	BIOGEN INC	04/23/2002	JEFFERIES & COMPANY, INC	93,100.000	3,887,152		5,102,038	5,102,038	534,552	0	0	(1,214,886)	(1,214,886)		0	L
090945-10-6	BIOSITE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	34,004		26,504	26,504	(5,671)	0	0	7,500	7,500		0	L
055472-10-4	BISYS GROUP	06/17/2002	MORGAN STANLEY DEAN WITTER	7,600.000	255,180		190,713	190,713	(77,188)	0	0	64,467	64,467		0	L
055482-10-3	BJ SERVICES CO	05/20/2002	CANTOR, FITZGERALD & CO	46,600.000	1,743,659		1,366,536	1,366,536	(239,766)	0	0	377,123	377,123		0	L
05548J-10-6	BJ'S WHOLESALE CLUB	06/17/2002	MORGAN STANLEY DEAN WITTER	8,100.000	342,978		276,626	276,626	(85,444)	0	0	66,352	66,352		0	L
091826-10-7	BLACK BOX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	87,257		99,450	99,450	12,294	0	0	(12,193)	(12,193)		0	L
09643P-10-8	BLYTH INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	47,741		38,787	38,787	(993)	0	0	8,954	8,954		165	L
096761-10-1	BOB EVANS FARMS, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,400.000	77,428		47,988	47,988	(19,740)	0	0	29,440	29,440		240	L
097023-10-5	BOEING CO	04/23/2002	PRUDENTIAL SECURITIES, INCORPORATED	198,444.000	8,567,071		6,317,582	6,317,582	(3,257,341)	0	0	2,249,488	2,249,488		0	L
097383-10-3	BOISE CASCADE CORP	05/08/2002	Various	128,800.000	4,544,357		4,178,395	4,178,395	(489,317)	0	0	365,962	365,962		19,320	L
099709-10-7	BORDERS GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,300.000	26,051		16,214	16,214	(14,869)	0	0	9,838	9,838		0	L
099724-10-6	BORG WARNER INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,400.000	84,561		51,940	51,940	(36,148)	0	0	32,621	32,621		210	L
100582-10-5	BOSTON COMMUNICATIONS GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	12,439		39,119	39,119	26,204	0	0	(26,680)	(26,680)		0	L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	51,495		46,464	46,464	(9,711)	0	0	5,030	5,030		84	L
101121-10-1	BOSTON PROPERTIES INC	06/25/2002	Various	189,200.000	7,764,568		7,315,672	7,315,672	(148,268)	0	0	448,896	448,896		109,736	L
102183-10-0	BOWATER, INC	06/17/2002	Various	70,800.000	3,582,993		3,711,463	3,711,463	185,623	0	0	(128,471)	(128,471)		14,160	L
103043-10-5	BOWNE & CO., INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	51,738		46,690	46,690	(8,183)	0	0	5,048	5,048		215	L
104674-10-6	BRADY CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	80,802		82,144	82,144	(8,606)	0	0	(1,342)	(1,342)		475	L
109043-10-9	BRIGGS & STRATTON CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	75,912		81,117	81,117	(10,883)	0	0	(5,205)	(5,205)		1,280	L
109641-10-0	BRINKER INTERNATIONAL, INC	06/17/2002	Various	99,900.000	3,410,616		3,223,049	3,223,049	(14,710)	0	0	187,567	187,567		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO	05/24/2002	Various	147,000.000	4,833,446		7,208,062	7,208,062	1,256,032	0	0	(2,374,616)	(2,374,616)		32,900	L
111320-10-7	BROADCOM CORP CL A	06/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	95,500.000	1,888,599		4,274,279	4,274,279	845,829	0	0	(2,385,681)	(2,385,681)		0	L
11442E-10-2	BROOKS PRI AUTOMATION INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	76,608		114,116	114,116	(13,116)	0	0	(37,508)	(37,508)		0	L
114580-10-3	BROOKTROUT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	5,443		30,113	30,113	23,337	0	0	(24,670)	(24,670)		0	L
115736-10-0	BROWN SHOE COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	63,292		47,467	47,467	(1,183)	0	0	15,825	15,825		250	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)
117421-10-7	BRUSH ENGINEERED MATERIALS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	20,153		32,055	32,055	10,465	0	0	(11,902)	(11,902)		0	L
118255-10-8	BUCKEYE TECHNOLOGIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	35,148		55,178	55,178	19,128	0	0	(20,029)	(20,029)		0	L
121579-10-6	BURLINGTON COAT FACTORY WRHS	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	85,048		75,853	75,853	(1,147)	0	0	9,195	9,195		0	L
123655-10-2	BUTLER MANUFACTURING CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	25,537		33,535	33,535	6,685	0	0	(7,998)	(7,998)		180	L
124661-10-9	C & D TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	45,265		60,804	60,804	14,560	0	0	(15,539)	(15,539)		30	L
125071-10-0	C D I CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	54,890		59,388	59,388	11,193	0	0	(4,498)	(4,498)		0	L
126501-10-5	C T S CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	36,167		46,791	46,791	2,916	0	0	(10,624)	(10,624)		81	L
12541W-10-0	C.H. ROBINSON WORLDWIDE	06/17/2002	MORGAN STANLEY DEAN WITTER	9,200.000	314,870		279,265	279,265	(29,855)	0	0	35,604	35,604		552	L
126924-10-9	CABLE DESIGN TECH	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	45,858		75,006	75,006	17,601	0	0	(29,149)	(29,149)		0	L
127055-10-1	CABOT CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,700.000	79,912		67,976	67,976	(31,519)	0	0	11,936	11,936		351	L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	2,800.000	127,741		112,171	112,171	(77,249)	0	0	15,569	15,569		0	L
127097-10-3	CABOT OIL & GAS CORP -CL A	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	55,380		73,515	73,515	9,139	0	0	(18,135)	(18,135)		104	L
127190-30-4	CACI INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	69,561		28,532	28,532	(45,200)	0	0	41,029	41,029		0	L
127387-10-8	CADENCE DESIGNS SYS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	17,200.000	291,591		428,669	428,669	39,777	0	0	(137,077)	(137,077)		0	L
127914-10-9	CAL DIVE INTL	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	67,966		50,250	50,250	(24,450)	0	0	17,716	17,716		0	L
131193-10-4	CALLOWAY GOLF COMPANY	06/17/2002	MORGAN STANLEY DEAN WITTER	100.000	1,613		1,888	1,888	(37)	0	0	(275)	(275)		7	L
132011-10-7	CAMBREX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	98,215		102,646	102,646	1,606	0	0	(4,431)	(4,431)		72	L
134429-10-9	CAMPBELL SOUP CO	06/17/2002	GOLDMAN SACHS INTERNATIONAL	25,400.000	710,414		903,022	903,022	222,302	0	0	(192,608)	(192,608)		4,001	L
14071N-10-4	CAPTARIS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	8,366		32,025	32,025	22,337	0	0	(23,659)	(23,659)		0	L
140909-10-2	CARAUSTAR INDS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	30,308		82,195	82,195	52,935	0	0	(51,887)	(51,887)		0	L
140781-10-5	CARBO CERAMICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	48,395		44,286	44,286	(13,059)	0	0	4,110	4,110		126	L
142339-10-0	CARLISLE CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	100.000	4,295		4,333	4,333	(39)	0	0	(38)	(38)		21	L
143436-40-0	CARMIKE CINEMAS	06/24/2002	CANTOR, FITZGERALD & CO	565.000	13,594		71,135	71,135	59,129	0	0	(57,541)	(57,541)		0	L
144285-10-3	CARPENTER TECHNOLOGY CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	500.000	14,173		17,221	17,221	2,751	0	0	(3,048)	(3,048)		165	L
144418-10-0	CARRAMERICA REALTY CORP	05/06/2002	Various	122,000.000	3,901,210		3,676,523	3,664,793	(167,227)	0	0	236,418	236,418		37,903	L
144433-10-9	CARREKER CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	21,978		54,629	54,629	37,189	0	0	(32,651)	(32,651)		0	L
147528-10-3	CASEYS GENERAL STORES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,900.000	67,824		50,607	50,607	(29,043)	0	0	17,216	17,216		147	L
14754D-10-0	CASH AMERICA INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	23,562		24,465	24,465	(1,935)	0	0	(903)	(903)		38	L
148411-10-1	CASTLE A M & CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	19,518		37,816	37,816	16,136	0	0	(18,297)	(18,297)		0	L
148867-10-4	CATALINA MARKETING CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	5,000.000	146,590		199,926	199,926	17,426	0	0	(53,337)	(53,337)		0	L
149016-10-7	CATAPULT COMMUNICATIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	18,585		30,609	30,609	321	0	0	(12,024)	(12,024)		0	L
149205-10-6	CATO CORP NEW	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	44,444		28,417	28,417	(11,688)	0	0	16,027	16,027		270	L
124830-10-0	CBL AND ASSOCIATES	06/28/2002	WEEDEN & COMPANY	8,000.000	319,605		282,798	282,798	0	0	0	36,807	36,807		0	L
125010-10-8	C-COR.NET CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	24,342		87,469	87,469	33,469	0	0	(63,127)	(63,127)		0	L
125129-10-6	CDW COMPUTER CENTERS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,400.000	352,720		362,890	362,890	(9,626)	0	0	(10,170)	(10,170)		0	L
125137-10-9	CEC ENTERTAINMENT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	139,890		126,879	126,879	(11,721)	0	0	13,011	13,011		0	L
151313-10-3	CENDANT CORPORATION	05/14/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	60,500.000	1,119,277		624,856	624,856	(536,744)	0	0	494,421	494,421		0	L
151895-10-9	CENTERPOINT PROPERTIES CORP	06/07/2002	Various	12,000.000	652,169		632,571	632,571	(39,482)	0	0	19,598	19,598		13,247	L
154785-10-9	CENTRAL PARKING CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	67,902		98,504	98,504	29,534	0	0	(30,603)	(30,603)		45	L
156431-10-8	CENTURY ALUMINUM COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	28,619		35,150	35,150	4,275	0	0	(6,531)	(6,531)		35	L
156708-10-9	CEPHALON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	223,007		223,541	223,541	(66,259)	0	0	(535)	(535)		0	L
156779-10-0	CERIDIAN CORP NEW	06/17/2002	MORGAN STANLEY DEAN WITTER	8,800.000	177,484		131,050	131,050	(62,990)	0	0	46,435	46,435		0	L
156782-10-4	CERNER CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	162,845		121,650	121,650	(31,022)	0	0	41,195	41,195		0	L
156880-10-6	CERTEGY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	12,400.000	528,706		373,080	373,080	(119,200)	0	0	155,626	155,626		0	L
158496-10-9	CHAMPION ENTERPRISES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	32,900		75,105	75,105	38,305	0	0	(42,204)	(42,204)		0	L
161726-10-4	CHATEAU COMMUNITIES	04/29/2002	DISTRIBUTION	0.000	58,811		58,811	58,811	58,811	0	0	0	0		0	L
162813-10-9	CHECKFREE CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,000.000	121,735		327,525	327,525	235,545	0	0	(205,790)	(205,790)		0	L
162825-10-3	CHECKPOINT SYSTEMS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	42,665		56,564	56,564	(4,046)	0	0	(13,899)	(13,899)		0	L
163072-10-1	CHEESECAKE FACTORY INC	06/17/2002	Various	5,300.000	204,482		123,710	123,710	(71,860)	0	0	80,772	80,772		0	L
163596-10-9	CHEMED CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	59,330		61,543	61,543	(1,952)	0	0	(2,213)	(2,213)		187	L
16361A-10-6	CHEMFIRST INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	45,887		45,803	45,803	328	0	0	85	85		170	L
165159-10-4	CHESAPEAKE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	35,049		33,925	33,925	(4,085)	0	0	1,124	1,124		308	L
168615-10-2	CHICO FAS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	146,934		57,175	57,175	(64,145)	0	0	89,759	89,759		0	L
168905-10-7	CHILDREN'S PLACE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	64,152		86,772	86,772	0	0	0	(22,620)	(22,620)		0	L
171046-10-5	CHRISTOPHER AND BANKS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	91,870		57,462	57,462	(14,808)	0	0	34,408	34,408		0	L
171340-10-2	CHURCH & DWIGHT CO	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	51,070		32,645	32,645	(11,545)	0	0	18,426	18,426		112	L
17163B-10-2	CIBER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,500.000	40,024		112,150	112,150	61,825	0	0	(72,126)	(72,126)		0	L
172755-10-0	CIRRUS LOGIC INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,500.000	17,203		101,113	101,113	53,938	0	0	(83,910)	(83,910)		0	L
17275R-10-2	CISCO SYSTEMS, INC	05/29/2002	GOLDMAN, SACHS & CO	67,900.000	1,098,206		586,188	586,188	(563,359)	0	0	512,018	512,018		0	L
179584-10-7	CLAIRES STORES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,500.000	93,095		111,165	111,165	23,505	0	0	(18,070)	(18,070)		180	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

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179895-10-7	CLARCOR INCORPORATED	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	81,077		66,726	66,726	(22,874)	0	0	14,351	14,351		336	L
184190-10-6	CLAYTON HOMES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	12,900.000	209,821		133,548	133,548	(82,527)	0	0	76,274	76,274		0	L
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	06/28/2002	FRANKEL, STUART, & CO., INC.	97,100.000	3,117,388		4,650,548	4,650,548	(341,363)	0	0	(1,533,160)	(1,533,160)		0	L
185896-10-7	CLEVELAND-CLIFFS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	26,255		22,317	22,317	317	0	0	3,939	3,939		0	L
12612W-10-4	CNF INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	131,865		103,895	103,895	(18,168)	0	0	27,969	27,969		370	L
189754-10-4	COACH INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,300.000	180,811		94,116	94,116	(73,227)	0	0	86,695	86,695		0	L
189873-10-2	COACHMAN INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	22,893		27,637	27,637	4,817	0	0	(4,744)	(4,744)		70	L
191098-10-2	COCA COLA BOTTLING COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	600.000	26,601		27,355	27,355	(2,045)	0	0	(753)	(753)		150	L
191219-10-4	COCA-COLA ENTERPRISES, INC.	06/18/2002	Various	156,500.000	3,577,211		2,667,674	2,667,674	(271,396)	0	0	909,537	909,537		6,260	L
192422-10-3	COGNEX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	84,417		94,908	94,908	(21,333)	0	0	(10,490)	(10,490)		0	L
192479-10-3	COHERENT, INC.	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	79,586		58,818	58,818	(36,102)	0	0	20,768	20,768		0	L
192576-10-6	COHU INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	35,165		91,350	91,350	40,068	0	0	(56,185)	(56,185)		90	L
195872-10-6	COLONIAL PROPERTY TRUST	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	72,502		63,062	63,062	(5,838)	0	0	9,441	9,441		2,679	L
200300-20-0	COMCAST CORP, CLASS A SPECIAL	05/15/2002	JEFFERIES & COMPANY, INC.	282,700.000	8,344,138		10,100,118	10,100,118	1,110,258	0	0	(1,755,979)	(1,755,979)		0	L
201723-10-3	COMMERCIAL METALS CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	84,140		54,402	54,402	(25,398)	0	0	29,738	29,738		247	L
203004-10-6	COMMONWEALTH INDUSTRIALS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	9,753		14,655	14,655	4,295	0	0	(4,902)	(4,902)		70	L
203372-10-7	COMMSCOPE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,100.000	51,447		103,532	103,532	32,192	0	0	(52,084)	(52,084)		0	L
204493-10-0	COMPAQ COMPUTER CORP	05/06/2002	MERGER	660,700.000	8,996,477		8,996,477	8,996,477	2,092,162	0	0	0	0		16,518	L
205477-10-2	COMPUTER TASK GROUP, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	7,519		65,374	65,374	55,548	0	0	(57,855)	(57,855)		0	L
205862-40-2	COMVERSE TECHNOLOGY	04/24/2002	INSTINET REUTER	65,900.000	814,505		1,152,723	1,152,723	317,770	0	0	(338,218)	(338,218)		0	L
20602T-10-6	CONCERTO SOFTWARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	10,378		34,775	34,775	24,375	0	0	(24,397)	(24,397)		0	L
206156-10-1	CONCORD CAMERA	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	16,297		33,399	33,399	10,874	0	0	(17,102)	(17,102)		0	L
206186-10-8	CONCORD COMMUNICATIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	16,567		56,325	56,325	30,945	0	0	(39,758)	(39,758)		0	L
207142-10-0	CONEXANT SYSTEMS INC	06/28/2002	Various	13,700.000	387,084		1,454,029	661,695	496,610	0	0	(274,611)	(274,611)		0	L
207410-10-1	CONMED CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	41,602		32,268	32,268	(12,732)	0	0	9,334	9,334		0	L
209341-10-6	CONSOLIDATED GRAPHICS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	21,723		68,689	68,689	44,809	0	0	(46,966)	(46,966)		0	L
216640-10-2	COOPER CAMERON CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,000.000	219,678		235,847	235,847	31,407	0	0	(16,169)	(16,169)		0	L
216648-40-2	COOPER COMPANIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	71,884		62,294	62,294	(4,066)	0	0	9,590	9,590		0	L
217204-10-6	COPART INC	06/17/2002	MORGAN STANLEY DEAN WITTER	13,800.000	229,775		324,695	324,695	77,123	0	0	(94,919)	(94,919)		0	L
218868-10-7	CORINTHIAN COLLEGES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	113,591		97,701	97,701	(3,399)	0	0	15,889	15,889		0	L
219023-10-8	CORN PRODUCTS INTL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,200.000	131,906		122,010	122,010	(13,230)	0	0	9,896	9,896		420	L
221485-10-5	COST PLUS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	65,331		76,250	76,250	21,526	0	0	(10,919)	(10,919)		0	L
222795-10-6	COUSINS PROPERTY	04/26/2002	DISTRIBUTION	0.000	(19,492)		(19,492)	(19,492)	(19,492)	0	0	0	0		0	L
222816-10-0	COVANCE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,500.000	118,733		62,231	62,231	(69,589)	0	0	56,503	56,503		0	L
222862-10-4	COVENTRY HEALTH CARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	172,270		79,825	79,825	(55,375)	0	0	92,445	92,445		0	L
12489V-10-6	CRACKER BARREL OLD COUNTRY STORE, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	104,073		67,202	67,202	(21,055)	0	0	36,872	36,872		0	L
225302-10-8	CREDENCE SYS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,300.000	77,623		89,797	89,797	(4,631)	0	0	(12,174)	(12,174)		0	L
225447-10-1	CREE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,800.000	90,556		175,756	175,756	83,072	0	0	(85,200)	(85,200)		0	L
228903-10-0	CRYOLIFE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	48,597		52,367	52,367	14,747	0	0	(3,770)	(3,770)		0	L
126349-10-9	CSG SYSTEMS INTERNATION	06/17/2002	MORGAN STANLEY DEAN WITTER	3,600.000	93,987		166,857	166,857	64,365	0	0	(72,870)	(72,870)		0	L
231021-10-6	CUMMINS INC	04/26/2002	Various	28,600.000	1,247,672		1,350,066	1,350,066	0	0	0	(102,393)	(102,393)		0	L
126583-10-3	CUNO INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	50,731		41,869	41,869	(13,811)	0	0	8,862	8,862		0	L
231561-10-1	CURTIS WRIGHT CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	64,642		47,965	47,965	(11,885)	0	0	16,678	16,678		135	L
231561-40-8	CURTISS WRIGHT CORP CLASS B	06/19/2002	FRANKEL, STUART, & CO., INC.	1,400.000	97,242		49,168	49,168	(42,182)	0	0	48,074	48,074		210	L
232560-10-2	CYGNUS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	5,912		36,811	36,811	27,036	0	0	(30,899)	(30,899)		0	L
232572-10-7	CYMER, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	96,496		63,750	63,750	(60,400)	0	0	32,746	32,746		0	L
232806-10-9	CYPRESS SEMICONDUCTOR CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	12,600.000	224,358		368,169	368,169	78,369	0	0	(143,811)	(143,811)		0	L
232820-10-0	CYTEC INDUSTRIES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,300.000	68,806		79,219	79,219	9,253	0	0	(10,413)	(10,413)		0	L
232946-10-3	CYTYC CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	10,100.000	113,690		276,806	276,806	4,914	0	0	(163,116)	(163,116)		0	L
238113-10-4	DATASCOPE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	36,593		49,642	49,642	8,552	0	0	(13,049)	(13,049)		70	L
242370-10-4	DEAN FOODS	06/17/2002	MORGAN STANLEY DEAN WITTER	8,400.000	321,201		273,652	273,652	(44,372)	0	0	47,549	47,549		0	L
247357-10-6	DELTA AND PINE LAND	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	65,200		85,989	85,989	19,594	0	0	(20,789)	(20,789)		175	L
248239-10-5	DENDRITE INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	39,352		63,750	63,750	27,370	0	0	(24,398)	(24,398)		0	L
249030-10-7	DENTSPLY INTERNATIONAL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,900.000	226,556		138,962	138,962	(79,692)	0	0	87,594	87,594		271	L
249509-10-0	DEPSRTMENT 56 INC	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	15,334		29,939	29,939	17,339	0	0	(14,605)	(14,605)		0	L
251893-10-3	DEVRY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,100.000	169,374		284,870	284,870	70,947	0	0	(115,496)	(115,496)		0	L
252450-10-1	DIAGNOSTIC PRODUCTS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	139,571		79,682	79,682	(49,918)	0	0	59,889	59,889		180	L
25247D-10-1	DIAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	5,000.000	100,539		55,222	55,222	(34,879)	0	0	45,318	45,318		200	L
252826-10-2	DIANON SYSTEMS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	71,322		77,553	77,553	0	0	0	(6,231)	(6,231)		0	L
253651-10-3	DIEBOLD, INC.	06/17/2002	MORGAN STANLEY DEAN WITTER	4,600.000	175,712		139,997	139,997	(47,407)	0	0	35,715	35,715		759	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)
253798-10-2	DIGI INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	800.000	3,268		8,879	8,879	4,519	0	0	(5,611)	(5,611)		0	L
253922-10-8	DIME COMMUNITY BANCSHARES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	52,947		41,422	41,422	(7,858)	0	0	11,524	11,524		240	L
254394-10-9	DIMON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	25,778		29,917	29,917	3,007	0	0	(4,139)	(4,139)		195	L
254546-10-4	DIONEX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	54,426		39,083	39,083	(14,443)	0	0	15,343	15,343		0	L
23322L-10-6	DMC STRATEX NETWORKS	06/13/2002	MORGAN STANLEY DEAN WITTER	6,500.000	17,873		70,704	70,704	35,344	0	0	(52,832)	(52,832)		0	L
256605-10-6	DOLE FOODS CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	119,681		45,912	45,912	(68,788)	0	0	73,769	73,769		555	L
256747-10-6	DOLLAR TREE STORES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,900.000	302,895		304,730	304,730	45,531	0	0	(1,835)	(1,835)		0	L
257651-10-9	DONALDSON CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	135,377		84,197	84,197	(56,538)	0	0	51,180	51,180		280	L
260543-10-3	DOW CHEMICAL CO	05/17/2002	FRANKEL, STUART, & CO., INC.	137,700.000	4,682,503		4,218,960	4,218,960	(286,584)	0	0	463,543	463,543		46,130	L
23331A-10-9	DR HORTON INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,900.000	143,534		143,773	143,773	(4,513)	0	0	(239)	(239)		354	L
261570-10-5	DRESS BARN, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	82,494		58,591	58,591	(18,396)	0	0	23,903	23,903		0	L
261878-10-2	DREYER'S GRAND ICE CREAM, INC.	06/17/2002	MORGAN STANLEY DEAN WITTER	2,400.000	160,926		68,258	68,258	(30,598)	0	0	92,668	92,668		144	L
261934-10-3	DREYFUS MONEY MARKET	06/28/2002	DIRECT	74,031,547.880	74,031,548		74,031,548	74,031,548	0	0	0	0	0		227,075	L
262037-10-4	DRIL QUIP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	36,795		49,638	49,638	6,033	0	0	(12,843)	(12,843)		0	L
23330X-10-0	DRS TECHNOLOGIES INC COM	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	59,847		53,009	53,009	(9,166)	0	0	6,838	6,838		0	L
23332B-10-6	DSP GROUP	06/13/2002	Various	2,900.000	53,996		75,287	75,287	15,924	0	0	(21,291)	(21,291)		0	L
233326-10-7	DST SYSTEMS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	12,200.000	561,669		847,002	847,002	239,442	0	0	(285,333)	(285,333)		0	L
263534-10-9	DU PONT (E.I.) DE NEMOURS & CO., INC	06/25/2002	Various	192,500.000	8,448,199		8,353,001	8,353,001	(723,374)	0	0	95,199	95,199		67,375	L
263578-10-6	DUANE READE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	77,193		79,527	79,527	0	0	0	(2,335)	(2,335)		0	L
264411-50-5	DUKE REALTY CORPORATION	04/26/2002	DISTRIBUTION	0.000	(54,630)		(54,630)	(54,630)	(54,630)	0	0	0	0		0	L
26483E-10-0	DUN AND BRADSTREET CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	10,100.000	344,355		235,248	235,248	(168,853)	0	0	109,107	109,107		0	L
26613X-10-1	DUPONT PHOTOMASKS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	53,305		82,959	82,959	(241)	0	0	(29,654)	(29,654)		0	L
267475-10-1	DYCOM INDUSTRIES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	500.000	6,512		22,513	0	(7,475)	0	0	6,512	6,512		0	L
281347-10-4	E D O CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	48,935		51,590	51,590	2,972	0	0	(2,655)	(2,655)		54	L
268648-10-2	E M C CORP	05/17/2002	BERNSTEIN (SANFORD C.) & CO., INC	270,500.000	2,343,175		4,617,543	4,617,543	1,393,183	0	0	(2,274,368)	(2,274,368)		0	L
269246-10-4	E TRADE GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	36,700.000	187,763		401,465	401,465	55,751	0	0	(213,702)	(213,702)		0	L
278265-10-3	EATON VANCE CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	9,700.000	322,898		302,215	302,215	(85,300)	0	0	20,683	20,683		703	L
278762-10-9	ECHOSTAR COMMUNICATIONS CORPORATION	06/18/2002	JEFFERIES & COMPANY, INC.	145,100.000	3,354,901		3,843,700	3,843,700	(265,532)	0	0	(488,799)	(488,799)		0	L
281760-10-8	EDWARDS (AG), INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	136,673		177,304	177,304	14,578	0	0	(40,631)	(40,631)		592	L
28176E-10-8	EDWARDS LIFESCIENCES CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,100.000	100,691		65,370	65,370	(49,225)	0	0	35,321	35,321		0	L
28224R-10-1	EFUNDS CORPORATON	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	41,856		78,764	78,764	4,934	0	0	(36,908)	(36,908)		0	L
268484-10-2	EGL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,800.000	40,449		97,514	97,514	53,134	0	0	(57,064)	(57,064)		0	L
284155-10-8	ELANTEC SEMICONDUCTOR INC	05/14/2002	CANTOR, FITZGERALD & CO	7,300.000	324,402		184,040	184,040	(128,181)	0	0	140,363	140,363		0	L
284443-10-8	ELCOR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	62,179		65,213	65,213	14,153	0	0	(3,033)	(3,033)		115	L
285229-10-0	ELECTRO SCIENTIFIC, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	61,001		60,000	60,000	(27,960)	0	0	1,001	1,001		0	L
285324-10-9	ELECTROGLAS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	29,556		64,330	64,330	23,770	0	0	(34,775)	(34,775)		0	L
285512-10-9	ELECTRONIC ARTS INC	06/17/2002	Various	8,100.000	524,505		362,597	362,597	(129,883)	0	0	161,908	161,908		0	L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	06/27/2002	FRANKEL, STUART, & CO., INC.	95,500.000	3,720,195		6,128,516	6,128,516	590,471	0	0	(2,408,321)	(2,408,321)		14,685	L
29084Q-10-0	EMCOR GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	75,179		56,817	56,817	(24,383)	0	0	18,362	18,362		0	L
291525-10-3	EMMIS COMMUNICATIONS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	1,700.000	44,703		46,727	46,727	1,269	0	0	(2,024)	(2,024)		0	L
29266R-10-8	ENERGIZER HOLDINGS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	12,800.000	350,162		284,329	284,329	(19,671)	0	0	65,833	65,833		0	L
292973-10-4	ENESCO GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	9,651		19,980	19,980	11,010	0	0	(10,329)	(10,329)		0	L
26874Q-10-0	ENSCO INTERNATIONAL, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	11,000.000	322,911		355,717	355,717	24,177	0	0	(32,807)	(32,807)		275	L
293637-10-4	ENTERASYS NETWORKS, INC	04/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	61,300.000	244,580		849,216	259,299	0	0	0	(14,719)	(14,719)		0	L
293639-10-0	ENTERCOM COMMUNICATIONS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,400.000	223,130		216,819	216,819	(24,609)	0	0	6,311	6,311		0	L
294100-10-2	ENZO BIOCHEM, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	40,220		41,351	41,351	(11,325)	0	0	(1,131)	(1,131)		0	L
294348-10-7	EPRESENCE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	11,785		43,896	43,896	30,752	0	0	(32,111)	(32,111)		0	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	06/18/2002	Various	200,000.000	4,886,002		3,063,691	2,841,780	(3,000,101)	0	0	2,044,221	2,044,221		67,885	L
29476L-10-7	EQUITY RESIDENTIAL	04/30/2002	Various	0.000	(369,446)		33,479	33,479	33,479	0	0	(402,925)	(402,925)		0	L
29477R-10-3	EQUITY SECURITIES TRUST ONE	05/14/2002	WARBURG DILLION READ LLC	16,000.000	372,597		576,800	576,800	(64,400)	0	0	(204,203)	(204,203)		9,373	L
269151-10-6	ESS TECHNOLOGY	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	63,042		47,689	47,689	(33,197)	0	0	15,353	15,353		0	L
297178-10-5	ESSEX PROPERTY	06/13/2002	Various	10,900.000	568,353		549,800	549,800	(19,964)	0	0	18,552	18,552		10,703	L
297425-10-0	ESTERLINE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	30,384		41,694	41,694	9,054	0	0	(11,311)	(11,311)		0	L
297602-10-4	ETHAN ALLEN INTERIORS	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	151,823		89,930	89,930	(66,116)	0	0	61,893	61,893		164	L
299900-30-8	EVERGREEN RESOURCES	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	75,920		66,006	66,006	(9,054)	0	0	9,914	9,914		0	L
300645-10-8	EXAR CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	75,185		72,432	72,432	(1,512)	0	0	2,754	2,754		0	L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,300.000	322,728		301,438	301,438	(21,863)	0	0	21,291	21,291		636	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)
302182-10-0	EXPRESS SCRIPTS	06/17/2002	MORGAN STANLEY DEAN WITTER	4,800.000	273,110		182,551	182,551	(93,881)	0	0	90,559	90,559		0	L
30224P-10-1	EXTENDED STAY AMERICA	06/17/2002	MORGAN STANLEY DEAN WITTER	8,300.000	134,927		143,839	143,839	(581)	0	0	(8,912)	(8,912)		0	L
302491-30-3	F M C CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,900.000	199,356		220,884	220,884	(68,364)	0	0	(21,528)	(21,528)		0	L
303072-10-2	FACTORY 2 U STORES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	17,209		49,500	49,500	34,020	0	0	(32,291)	(32,291)		0	L
303075-10-5	FACTSET RESEARCH SYSTEMS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	67,752		56,558	56,558	(40,282)	0	0	11,194	11,194		120	L
303250-10-4	FAIR ISAAC & CO	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	113,670		81,528	81,528	(49,478)	0	0	32,141	32,141		0	L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,600.000	124,041		121,292	121,292	(10,268)	0	0	2,749	2,749		0	L
311900-10-4	FASTENAL CO	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	245,982		190,589	190,589	(50,435)	0	0	55,393	55,393		0	L
313135-50-1	FEDDERS CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	5,700.000	15,851		27,132	27,132	10,032	0	0	(11,281)	(11,281)		171	L
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/13/2002	INVESTMENT TECHNOLOGY GROUP, INC	22,700.000	1,728,485		1,830,090	1,830,090	0	0	0	(101,605)	(101,605)		7,492	L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT	04/26/2002	DISTRIBUTION	0.000	(11,086)		(11,086)	(11,086)	(11,086)	0	0	0	0		0	L
30241L-10-9	FEI COMPANY	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	74,920		67,683	67,683	(42,522)	0	0	7,237	7,237		0	L
31430F-10-1	FELCOR LODGING TRUST INC	04/25/2002	DISTRIBUTION	0.000	23,480		23,480	23,480	23,480	0	0	0	0		0	L
315405-10-0	FERRO CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,100.000	180,461		127,067	127,067	(48,613)	0	0	53,393	53,393		885	L
316869-10-6	FILENET CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	46,041		27,804	27,804	(26,884)	0	0	18,237	18,237		0	L
317492-10-6	FINANCIAL FEDERAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	52,079		45,923	45,923	(6,573)	0	0	6,155	6,155		0	L
320960-10-7	FIRST HEALTH GROUP CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	10,200.000	297,978		235,098	235,098	(11,028)	0	0	62,880	62,880		0	L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST	04/29/2002	DISTRIBUTION	0.000	17,076		17,076	17,076	17,076	0	0	0	0		0	L
336158-10-0	FIRST REPUBLIC BANK	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	38,827		29,932	29,932	(6,988)	0	0	8,895	8,895		0	L
339099-10-3	FLEETWOOD ENTERPRISES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	23,008		40,897	40,897	14,977	0	0	(17,889)	(17,889)		0	L
339130-10-6	FLEMING COS., INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	66,067		75,556	75,556	6,116	0	0	(9,489)	(9,489)		62	L
302445-10-1	FLIR SYSTEMS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	70,036		73,679	73,679	0	0	0	(3,644)	(3,644)		0	L
341140-10-1	FLORIDA ROCK INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	97,324		76,836	76,836	(30,732)	0	0	20,489	20,489		230	L
34354P-10-5	FLOWSERVE CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	106,599		110,188	110,188	0	0	0	(3,589)	(3,589)		0	L
30249U-10-1	FMC TECHNLOGIES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	900.000	19,310		14,375	14,375	(3,562)	0	0	4,935	4,935		0	L
344912-10-0	FOOTSTAR INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	62,912		107,175	107,175	30,950	0	0	(44,263)	(44,263)		0	L
345370-86-0	FORD MOTOR COMPANY	06/17/2002	GOLDMAN SACHS INTERNATIONAL	5,100.000	83,203		47,275	47,275	(36,824)	0	0	35,929	35,929		510	L
345838-10-6	FOREST LABORATORIES, INC	04/23/2002	GOLDMAN, SACHS & CO	30,000.000	2,240,878		2,247,288	2,247,288	(203,712)	0	0	(6,410)	(6,410)		0	L
346091-70-5	FOREST OIL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	900.000	25,834		23,841	23,841	(2,817)	0	0	1,993	1,993		0	L
349853-10-1	FORWARD AIR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	58,621		83,019	83,019	22,884	0	0	(24,398)	(24,398)		0	L
349882-10-0	FOSSIL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	64,654		61,422	61,422	10,015	0	0	3,232	3,232		0	L
302571-20-3	FPL GROUP INC	05/17/2002	LEHMAN BROTHERS INC	7,500.000	425,987		375,000	375,000	0	0	0	50,987	50,987		9,032	L
353469-10-9	FRANKLIN COVEY COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	7,094		49,910	49,910	43,766	0	0	(42,815)	(42,815)		0	L
313400-30-1	FREDDIE MAC	06/13/2002	FRANKEL, STUART, & CO., INC	55,600.000	3,498,191		3,016,605	3,016,605	(506,767)	0	0	481,586	481,586		12,231	L
356108-10-0	FRED'S INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	88,371		74,507	74,507	(11,893)	0	0	13,864	13,864		72	L
359065-10-9	FRONTIER AIRLINES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	31,856		40,000	40,000	(5,800)	0	0	(8,144)	(8,144)		0	L
35914P-10-5	FRONTIER OIL	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	36,385		52,867	52,867	0	0	0	(16,482)	(16,482)		0	L
360921-10-0	FURNITURE BRANDS	06/17/2002	MORGAN STANLEY DEAN WITTER	2,500.000	88,898		42,230	42,230	(48,896)	0	0	46,669	46,669		0	L
361268-10-5	G & K SERVICES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	75,162		75,969	75,969	(9,729)	0	0	(807)	(807)		40	L
363576-10-9	GALLAGHER (ARTHUR J & CO)	06/17/2002	MORGAN STANLEY DEAN WITTER	8,600.000	294,623		288,229	288,229	6,407	0	0	6,394	6,394		1,290	L
365558-10-5	GARDNER DENVER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	29,668		28,977	28,977	(7,773)	0	0	691	691		0	L
366651-20-6	GARTNER INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,400.000	76,607		64,026	64,026	(32,174)	0	0	12,581	12,581		0	L
368682-10-0	GENCORP, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	53,090		43,802	43,802	(17,506)	0	0	9,288	9,288		117	L
369385-10-9	GENERAL COMMUNICATION - CL A	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	34,530		36,570	36,570	(840)	0	0	(2,040)	(2,040)		0	L
369604-10-3	GENERAL ELECTRIC CO	06/17/2002	GOLDMAN SACHS INTERNATIONAL	27,300.000	829,581		900,604	900,604	(121,781)	0	0	(71,023)	(71,023)		4,914	L
370021-10-7	GENERAL GROWTH PROPERTIES, INC	06/25/2002	Various	21,700.000	1,189,029		718,294	718,294	(240,846)	0	0	470,735	470,735		(22,050)	L
371532-10-2	GENESCO, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	51,569		55,799	55,799	(2,098)	0	0	(4,230)	(4,230)		0	L
368710-40-6	GENETECH INC	04/17/2002	Various	83,600.000	3,394,213		4,247,785	4,247,785	30,165	0	0	(853,572)	(853,572)		0	L
371901-10-9	GENTEX CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,300.000	223,815		217,875	217,875	(28,054)	0	0	5,940	5,940		0	L
373200-20-3	GEORGIA GULF CORP	06/25/2002	Various	3,200.000	69,710		56,705	56,705	(29,215)	0	0	13,005	13,005		256	L
373730-10-0	GERBER SCIENTIFIC, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	8,572		35,294	35,294	16,919	0	0	(26,722)	(26,722)		0	L
375558-10-3	GILEAD	06/17/2002	MORGAN STANLEY DEAN WITTER	11,400.000	406,387		220,642	220,642	(189,644)	0	0	185,746	185,746		0	L
375766-10-2	GILLETTE CO	05/14/2002	DONATION TO ALLSTATE FOUNDATION	5,415.000	200,680		7,476	7,476	(176,688)	0	0	193,204	193,204		880	L
377316-10-4	GLATFELTER	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	110,509		74,967	74,967	(39,849)	0	0	35,542	35,542		1,120	L
37940X-10-2	GLOBAL PAYMENTS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	84,968		47,881	47,881	(43,744)	0	0	37,087	37,087		100	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)
382388-10-6	GOODRICH CORPORATION	06/03/2002	DISTRIBUTION	0.000	7,507		7,507	7,507	7,507	0	0	0	0		0	L
382588-10-1	GOODY'S FAMILY CLOTHING INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	36,620		63,656	63,656	36,181	0	0	(27,036)	(27,036)		0	L
384109-10-4	GRACO, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	125,982		70,343	70,343	(57,653)	0	0	55,639	55,639		473	L
384313-10-2	GRAFTECH INTERNATIONAL LTD	06/17/2002	MORGAN STANLEY DEAN WITTER	400.000	4,831		4,277	4,277	(1,403)	0	0	553	553		0	L
387328-10-7	GRANITE CONSTRUCTION INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,200.000	28,300		23,216	23,216	(6,316)	0	0	5,085	5,085		96	L
38821G-10-1	GRANT PRIDECO INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,900.000	104,214		120,837	120,837	26,445	0	0	(16,623)	(16,623)		0	L
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	74,834		50,685	50,685	(49,683)	0	0	24,149	24,149		0	L
398433-10-2	GRIFFON CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	72,082		50,348	50,348	(18,327)	0	0	21,734	21,734		0	L
398905-10-9	GROUP 1 AUTOMOTIVE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	78,130		33,185	33,185	(44,915)	0	0	44,945	44,945		0	L
400518-10-6	GTECH HOLDINGS	06/17/2002	MORGAN STANLEY DEAN WITTER	2,700.000	66,102		26,192	26,192	(39,620)	0	0	39,910	39,910		0	L
401698-10-5	GUIDANT CORP	04/22/2002	GOLDMAN, SACHS & CO	55,700.000	2,179,871		2,828,580	2,828,580	415,656	0	0	(648,709)	(648,709)		0	L
403777-10-5	GYMBOREE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	30,756		43,022	43,022	16,472	0	0	(12,266)	(12,266)		0	L
405024-10-0	HAEMONETICS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	70,166		73,694	73,694	692	0	0	(3,528)	(3,528)		0	L
405217-10-0	HAIN CELESTIAL GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	45,672		87,374	87,374	27,299	0	0	(41,703)	(41,703)		0	L
406069-10-4	HALL KINION AND ASSOCIATES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	7,739		22,674	22,674	15,213	0	0	(14,935)	(14,935)		0	L
410768-10-5	HANOVER COMPRESSOR	06/17/2002	MORGAN STANLEY DEAN WITTER	5,400.000	64,553		177,548	177,548	80,402	0	0	(112,995)	(112,995)		0	L
412693-10-3	HARLAND (JOHN H.) CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	90,022		49,630	49,630	(31,766)	0	0	40,392	40,392		210	L
412822-10-8	HARLEY-DAVIDSON, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	2,300.000	120,635		81,685	81,685	(45,115)	0	0	38,951	38,951		80	L
413086-10-9	HARMAN INTERNATIONAL	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	161,393		65,856	65,856	(82,194)	0	0	95,537	95,537		75	L
413160-10-2	HARMONIC LIGHTWAVES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,400.000	30,011		92,526	92,526	29,886	0	0	(62,516)	(62,516)		0	L
413875-10-5	HARRIS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	128,446		111,197	111,197	(10,897)	0	0	17,249	17,249		170	L
415864-10-7	HARSCO CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	100.000	3,543		2,136	2,136	(1,778)	0	0	1,407	1,407		25	L
416196-10-3	HARTE HANKS COMMUNICATIONS	06/17/2002	MORGAN STANLEY DEAN WITTER	3,900.000	82,343		60,286	60,286	(21,978)	0	0	22,057	22,057		98	L
42222G-10-8	HEALTH NET INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,300.000	151,275		115,780	115,780	(29,652)	0	0	35,495	35,495		0	L
422347-10-4	HEARTLAND EXPRESS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,900.000	139,505		135,092	135,092	(2,632)	0	0	4,413	4,413		0	L
422819-10-2	HEIDRICK & STRUGGLES	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	33,852		106,313	106,313	68,873	0	0	(72,461)	(72,461)		0	L
423319-10-2	HELIX TECHNOLOGY	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	39,960		45,867	45,867	291	0	0	(5,906)	(5,906)		144	L
426281-10-1	HENRY JACK & ASSOCIATES	06/17/2002	MORGAN STANLEY DEAN WITTER	4,500.000	79,151		132,469	132,469	32,659	0	0	(53,318)	(53,318)		157	L
428236-10-3	HEWLETT-PACKARD CO	05/09/2002	FRACTION	0.750	0		13	13	0	0	0	(13)	(13)		0	L
431294-10-7	HILB ROGAL & HAMILTON CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	99,853		49,536	49,536	(25,344)	0	0	50,317	50,317		81	L
431573-10-4	HILLENBRAND INDUSTRIES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,400.000	137,035		121,347	121,347	(26,565)	0	0	15,688	15,688		552	L
43357B-10-4	HISPANIC BROADCASTING CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,600.000	245,333		249,153	249,153	(1,279)	0	0	(3,819)	(3,819)		0	L
40425P-10-7	HNC SOFTWARE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	45,208		19,270	19,270	(21,050)	0	0	25,938	25,938		0	L
437076-10-2	HOME DEPOT, INC. (THE)	05/24/2002	Various	72,800.000	3,257,256		3,501,000	3,501,000	(37,808)	0	0	(243,744)	(243,744)		2,975	L
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	04/25/2002	WEEDEN & COMPANY	20,000.000	692,211		641,239	641,239	(47,761)	0	0	50,971	50,971		0	L
438092-10-8	HON INDUSTRIES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	900.000	24,546		22,516	22,516	(3,053)	0	0	2,030	2,030		113	L
439104-10-0	HOOPER HOLMES	06/13/2002	MORGAN STANLEY DEAN WITTER	5,500.000	47,726		64,958	64,958	7,263	0	0	(17,232)	(17,232)		55	L
440327-10-4	HORACE MANN EDUCATORS	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	57,860		50,815	50,815	(18,966)	0	0	7,045	7,045		325	L
440452-10-0	HORMEL (G.A.) CO	06/17/2002	MORGAN STANLEY DEAN WITTER	12,500.000	299,427		235,053	235,053	(106,822)	0	0	64,374	64,374		1,219	L
44107P-10-4	HOST MARRIOTT CORP	05/30/2002	Various	29,500.000	300,871		578,552	360,179	226,027	0	0	(59,308)	(59,308)		(9,423)	L
441339-10-8	HOT TOPIC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	80,143		69,520	69,520	6,820	0	0	10,623	10,623		0	L
441815-10-7	HOUSEHOLD INTERNATIONAL, INC	04/10/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	25,200.000	1,480,450		1,250,813	1,250,813	(180,548)	0	0	229,638	229,638		5,544	L
444356-10-9	HUFFY CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	13,296		24,079	24,079	11,839	0	0	(10,783)	(10,783)		0	L
444482-10-3	HUGHES SUPPLY, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	89,504		59,350	59,350	(26,362)	0	0	30,153	30,153		187	L
445658-10-7	HUNT (J.B.) TRANSPORT SERVICES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,300.000	38,356		17,341	17,341	(19,618)	0	0	21,015	21,015		0	L
448407-10-6	HUTCHINSON TECH	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	36,190		60,000	60,000	8,232	0	0	(23,810)	(23,810)		0	L
44914M-10-4	HYPERION SOLUTIONS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	51,828		71,302	71,302	(7,027)	0	0	(19,475)	(19,475)		0	L
448924-10-0	ICN PHARMACEUTICALS, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,100.000	54,114		71,668	71,668	4,993	0	0	(17,554)	(17,554)		163	L
449370-10-5	IDEC PHARMECEUTICALS CORP	06/17/2002	Various	8,800.000	329,640		540,320	540,320	(25,520)	0	0	(210,680)	(210,680)		0	L
45167R-10-4	IDEX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	95,200		86,519	86,519	(13,381)	0	0	8,682	8,682		378	L
45168D-10-4	IDEXX LABS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,200.000	120,722		90,444	90,444	(22,284)	0	0	30,279	30,279		0	L
449623-10-7	IHOP CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	85,553		31,402	31,402	(56,245)	0	0	54,152	54,152		0	L
45247T-10-4	IMAGISTICS INTERNATIONAL	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	84,579		46,325	46,325	(28,405)	0	0	38,254	38,254		0	L
45245A-10-7	IMATION CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	1,900.000	55,120		33,615	33,615	(16,792)	0	0	21,505	21,505		0	L
449669-10-0	IMC GLOBAL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	15,500.000	208,476		184,137	184,137	(44,488)	0	0	24,339	24,339		310	L
45255G-10-1	IMPATH INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	30,590		81,725	81,725	24,269	0	0	(51,135)	(51,135)		0	L
453235-10-3	INAMED CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	60,513		44,888	44,888	(17,623)	0	0	15,625	15,625		0	L
45337C-10-2	INCYTE GENOMICS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,000.000	20,590		94,637	94,637	58,937	0	0	(74,047)	(74,047)		0	L
453414-10-4	INDEPENDENCE COMMUNITY BANK	06/17/2002	MORGAN STANLEY DEAN WITTER	1,900.000	57,269		43,605	43,605	(9,842)	0	0	13,664	13,664		228	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)
456607-10-0	INDYMAC BANCORP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,700.000	159,949		192,022	192,022	26,532	0	0	(32,073)	(32,073)		0	L
45665B-10-6	INFOCUS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	1,600.000	17,394		56,729	56,729	27,593	0	0	(39,335)	(39,335)		0	L
456727-10-6	INFORMATION HOLDINGS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	57,396		69,208	69,208	11,608	0	0	(11,812)	(11,812)		0	L
456905-10-8	INFORMATION RESOURCES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	26,572		26,797	26,797	1,065	0	0	(224)	(224)		0	L
457652-10-5	INPUT/OUTPUT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	43,562		83,891	83,891	41,121	0	0	(40,329)	(40,329)		0	L
45765U-10-3	INSIGHT ENTERPRISES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	105,316		82,488	82,488	(10,336)	0	0	22,828	22,828		0	L
457667-10-3	INSITUFORM TECHNOLOGIES CL A	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	50,159		74,341	74,341	13,693	0	0	(24,181)	(24,181)		0	L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY	06/17/2002	MORGAN STANLEY DEAN WITTER	8,900.000	204,112		388,400	388,400	92,564	0	0	(184,288)	(184,288)		0	L
458140-10-0	INTEL CORP	06/04/2002	Various	174,800.000	4,712,508		5,520,265	5,520,265	204,597	0	0	(807,757)	(807,757)		3,496	L
458665-10-6	INTERFACE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	43,521		50,147	50,147	17,127	0	0	(6,626)	(6,626)		78	L
458771-10-2	INTERMAGNETICS GENERAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	34,115		47,932	47,932	7,057	0	0	(13,817)	(13,817)		0	L
45881K-10-4	INTERNET CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	30,592		46,010	46,010	24,248	0	0	(15,419)	(15,419)		124	L
459200-10-1	INTERNATIONAL BUSINESS MACHINE	06/13/2002	Various	32,900.000	2,589,215		3,161,641	3,161,641	(259,959)	0	0	(572,426)	(572,426)		4,935	L
460043-10-2	INTERNATIONAL MULTIFOODS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	48,035		33,901	33,901	(8,867)	0	0	14,134	14,134		0	L
460254-10-5	INTERNATIONAL RECTIFIER CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,700.000	213,657		174,092	174,092	(39,335)	0	0	39,566	39,566		0	L
460335-20-1	INTERNATIONAL SPEEDWAY	06/17/2002	MORGAN STANLEY DEAN WITTER	4,600.000	186,915		175,902	175,902	(34,318)	0	0	11,013	11,013		276	L
46060X-10-7	INTERNET SECURITY SYSTEMS	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	55,778		120,768	120,768	36,223	0	0	(64,990)	(64,990)		0	L
460690-10-0	INTERPUBLIC GROUP OF COS., INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	18,600.000	493,739		744,224	744,224	106,616	0	0	(250,486)	(250,486)		1,767	L
46072H-10-8	INTERSTATE BAKERIES CORP	04/30/2002	CANTOR, FITZGERALD & CO	8,300.000	205,204		127,761	127,761	(73,182)	0	0	77,443	77,443		581	L
458372-10-9	INTER-TEL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	52,796		55,650	55,650	3,934	0	0	(2,854)	(2,854)		56	L
461142-10-1	INTERVOICE-BRITE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	5,786		36,050	36,050	18,130	0	0	(30,264)	(30,264)		0	L
461203-10-1	INVACARE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	108,361		119,841	119,841	3,281	0	0	(11,480)	(11,480)		39	L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,700.000	168,055		109,218	109,218	(138,660)	0	0	58,837	58,837		0	L
462218-10-8	IONICS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	50,035		82,445	82,445	18,325	0	0	(32,410)	(32,410)		0	L
465741-10-6	ITRON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	42,221		46,470	46,470	1,845	0	0	(4,249)	(4,249)		0	L
45068B-10-9	ITT EDUCATIONAL SVCS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	108,588		69,138	69,138	(36,612)	0	0	39,450	39,450		0	L
46581@-10-8	IVANS INC	06/03/2002	DISTRIBUTION	0.000	159,628		0	0	0	0	0	159,628	159,628		0	L
465823-10-2	IVAX CORP	06/18/2002	ENGELMAN SECURITIES, INC	67,275.000	854,743		2,370,927	2,370,927	1,291,163	0	0	(1,516,184)	(1,516,184)		0	L
466367-10-9	JACK IN THE BOX INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	139,370		123,861	123,861	(3,634)	0	0	15,510	15,510		0	L
469814-10-7	JACOBS ENGINEERING GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,400.000	53,429		31,040	31,040	(18,863)	0	0	22,390	22,390		0	L
47012E-10-6	JAKKS PACIFIC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	24,954		32,550	32,550	700	0	0	(7,596)	(7,596)		0	L
46612J-10-1	JDS UNIPHASE CORP	06/10/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	78,900.000	233,647		5,040,504	857,980	393,259	0	0	(624,333)	(624,333)		0	L
472319-10-2	JEFFERIES GROUP INC NEW	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	68,306		44,681	44,681	(32,439)	0	0	23,625	23,625		80	L
466210-10-1	JLG INDUSTRIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	61,539		60,265	60,265	(7,815)	0	0	1,274	1,274		23	L
832696-40-5	JM SMUCKER COMPANY	06/10/2002	Various	0.320	0		8	8	0	0	0	(8)	(8)		0	L
47758P-10-9	JOANN STORES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	60,096		38,873	38,873	137	0	0	21,223	21,223		0	L
478160-10-4	JOHNSON & JOHNSON	05/20/2002	Various	105,100.000	6,508,790		5,021,140	5,021,140	(1,805,105)	0	0	1,487,649	1,487,649		3,895	L
482732-10-4	K2 INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	21,484		69,015	69,015	52,063	0	0	(47,531)	(47,531)		0	L
483548-10-3	KAMAN CORP, CLASS A	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	50,682		50,852	50,852	(3,388)	0	0	(170)	(170)		352	L
485170-30-2	KANSAS CITY SOUTHERN	06/13/2002	MORGAN STANLEY DEAN WITTER	5,500.000	89,051		89,156	89,156	1,486	0	0	(104)	(104)		0	L
486587-10-8	KAYDON CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	2,200.000	55,577		49,469	49,469	(9,931)	0	0	6,108	6,108		264	L
486665-10-2	KEANE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	700.000	9,298		9,270	9,270	(2,665)	0	0	28	28		0	L
487584-10-4	KEITHLEY INSTRUMENTS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	23,316		72,247	72,247	41,489	0	0	(48,930)	(48,930)		23	L
488044-10-8	KELLWOOD CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	60,932		44,207	44,207	(6,802)	0	0	16,725	16,725		336	L
488152-20-8	KELLY SERVICES INC. CLASS A	06/17/2002	MORGAN STANLEY DEAN WITTER	200.000	4,803		4,900	4,900	(746)	0	0	(97)	(97)		20	L
488360-10-8	KEMET CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,800.000	167,407		158,554	158,554	(11,902)	0	0	8,853	8,853		0	L
493138-10-1	KEY PRODUCTION	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	22,589		28,691	28,691	4,056	0	0	(6,102)	(6,102)		0	L
49427F-10-8	KILROY REALTY CORPORATION	06/13/2002	Various	2,500.000	132,029		124,783	124,783	54,258	0	0	7,247	7,247		1,238	L
49446R-10-9	KIMCO REALTY CORP	06/11/2002	Various	106,400.000	3,375,461		3,331,932	3,331,932	(147,348)	0	0	43,530	43,530		55,327	L
497266-10-6	KIRBY CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	61,818		46,996	46,996	(24,764)	0	0	14,822	14,822		0	L
499040-10-3	KNIGHT-RIDDER, INC	05/14/2002	FRANKEL, STUART, & CO., INC	16,600.000	1,105,769		1,036,569	1,036,569	(103,685)	0	0	69,200	69,200		4,149	L
500600-10-1	KOPIN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,800.000	40,954		81,925	81,925	29,087	0	0	(40,971)	(40,971)		0	L
500643-20-0	KORN/FERRY INTERNATIONAL	06/17/2002	MORGAN STANLEY DEAN WITTER	1,400.000	12,836		48,677	48,677	34,747	0	0	(35,841)	(35,841)		0	L
50075N-10-4	KRAFT FOODS INC	04/19/2002	Various	101,900.000	4,043,317		3,260,955	3,260,955	(677,480)	0	0	782,361	782,361		13,246	L
501049-10-0	KROLL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	44,123		77,258	77,258	45,623	0	0	(33,136)	(33,136)		0	L
501052-10-4	KRONOS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	78,414		43,304	43,304	(55,354)	0	0	35,109	35,109		0	L
482686-10-2	K-SWISS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	45,105		41,874	41,874	(106)	0	0	3,232	3,232		15	L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	64,511		80,942	80,942	(23,108)	0	0	(16,430)	(16,430)		0	L
502392-10-3	L T X CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,100.000	65,751		115,825	115,825	4,346	0	0	(50,074)	(50,074)		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	06/17/2002	MORGAN STANLEY DEAN WITTER	1,200.000	66,951		40,671	40,671	(26,529)	0	0	26,280	26,280		0	L

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

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505401-20-8	LABOR READY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	27,177		90,193	90,193	58,213	0	0	(63,016)	(63,016)		0	L
505447-10-2	LABRANCHE & CO INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	85,415		151,424	151,424	52,064	0	0	(66,009)	(66,009)		0	L
512807-10-8	LAM RESEARCH CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	9,500.000	194,598		170,485	170,485	(108,055)	0	0	24,113	24,113		0	L
514606-10-2	LANCE, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	39,660		27,819	27,819	(9,361)	0	0	11,841	11,841		416	L
51508L-10-3	LANDRY'S RESTAURANTS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	300.000	7,727		3,413	3,413	(3,475)	0	0	4,314	4,314		8	L
515086-10-6	LANDS' END, INC	06/14/2002	CANTOR, FITZGERALD & CO	10,200.000	632,075		261,761	261,761	(195,913)	0	0	370,314	370,314		0	L
515098-10-1	LANDSTAR SYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	116,671		74,547	74,547	(27,533)	0	0	42,124	42,124		0	L
518415-10-4	LATTICE SEMICONDUCTOR	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	56,989		128,428	128,428	16,236	0	0	(71,439)	(71,439)		0	L
520776-10-5	LAWSON PRODUCTS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	33,274		33,300	33,300	(1,284)	0	0	(26)	(26)		192	L
505336-10-7	LAZBOY CHAIR CO	06/13/2002	MORGAN STANLEY DEAN WITTER	5,700.000	156,231		56,582	56,582	(99,883)	0	0	99,649	99,649		570	L
521865-10-5	LEAR SEATING CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,800.000	166,873		86,071	86,071	(94,809)	0	0	80,802	80,802		0	L
523768-10-9	LEE ENTERPRISES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	100.000	3,622		2,879	2,879	(811)	0	0	743	743		17	L
524651-10-6	LEGATO SYS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,200.000	11,335		24,224	24,224	4,402	0	0	(12,889)	(12,889)		0	L
524901-10-5	LEGG MASON, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	181,235		169,688	169,688	(16,092)	0	0	11,547	11,547		350	L
526057-10-4	LENNAR CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	143,643		88,208	88,208	(48,968)	0	0	55,434	55,434		33	L
526107-10-7	LENNOX INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	89,206		60,029	60,029	(8,715)	0	0	29,177	29,177		988	L
529898-10-8	LIBBEY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	48,302		42,192	42,192	(11,736)	0	0	6,110	6,110		105	L
530718-10-5	LIBERTY MEDIA CORP SERIES A	06/20/2002	Various	464,100.000	4,549,883		6,685,033	6,685,033	818,809	0	0	(2,135,151)	(2,135,151)		0	L
531172-10-4	LIBERTY PROPERTY TRUST	04/26/2002	DISTRIBUTION	0.000	(637)		(637)	(637)	(637)	0	0	0	0		0	L
53219L-10-9	LIFEPOINT HOSPITALS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,600.000	224,244		222,096	222,096	15,120	0	0	2,148	2,148		0	L
532791-10-0	LINCARE HOLDINGS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	8,800.000	269,813		190,696	190,696	(47,960)	0	0	79,117	79,117		0	L
535555-10-6	LINDSAY MANUFACTURING	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	21,663		21,267	21,267	(3,083)	0	0	396	396		35	L
535679-10-4	LINENS 'N THINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	118,433		100,477	100,477	(18,590)	0	0	17,956	17,956		0	L
539830-10-9	LOCKHEED MARTIN CORP	06/04/2002	BERNSTEIN (SANFORD C.) & CO., INC	51,700.000	3,064,491		2,199,892	2,199,892	(776,994)	0	0	864,600	864,600		0	L
542307-10-3	LONE STAR STEAKHOUSE SALOON	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	48,881		19,659	19,659	(28,388)	0	0	29,222	29,222		345	L
542312-10-3	LONE STAR TECHNOLOGIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	45,524		97,772	97,772	47,590	0	0	(52,247)	(52,247)		0	L
543213-10-2	LONGVIEW FIBRE CO	06/17/2002	MORGAN STANLEY DEAN WITTER	5,600.000	56,049		77,916	77,916	20,236	0	0	(21,868)	(21,868)		0	L
549271-10-4	LUBRIZOL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	104,180		67,913	67,913	(39,936)	0	0	36,268	36,268		806	L
549282-10-1	LUBYS CAFETERIAS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	22,851		66,207	66,207	43,087	0	0	(43,356)	(43,356)		0	L
549463-10-7	LUCENT TECHNOLOGIES INC	06/26/2002	Various	870,345.000	3,161,644		6,042,629	6,042,629	1,925,897	0	0	(2,880,985)	(2,880,985)		0	L
550819-10-6	LYDALL INC DEL	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	32,788		48,267	48,267	15,653	0	0	(15,480)	(15,480)		0	L
552078-10-7	LYONDELL PETROCHEMICAL CO	06/17/2002	MORGAN STANLEY DEAN WITTER	7,700.000	120,424		108,581	108,581	(19,316)	0	0	11,844	11,844		1,733	L
554273-10-2	MACDERMID INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	32,838		59,248	59,248	24,592	0	0	(26,410)	(26,410)		32	L
554382-10-1	MACERICH COMPANY	05/22/2002	WEEDEN & COMPANY	26,100.000	754,011		539,708	539,708	(249,665)	0	0	214,303	214,303		26,886	L
554489-10-4	MACK-CALI REALTY CORP	06/05/2002	Various	25,000.000	875,621		677,290	677,290	(189,710)	0	0	198,331	198,331		18,308	L
556100-10-5	MACROMEDIA INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,500.000	86,488		379,704	0	(112,310)	0	0	86,488	86,488		0	L
555904-10-1	MACROVISION CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,900.000	56,034		273,780	273,780	169,845	0	0	(217,747)	(217,747)		0	L
559424-10-6	MAGNETEK, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	26,107		29,890	29,890	2,980	0	0	(3,784)	(3,784)		0	L
562567-10-7	MANDALAY RESORT GROUP	06/17/2002	MORGAN STANLEY DEAN WITTER	5,200.000	152,142		109,102	109,102	(50,538)	0	0	43,040	43,040		0	L
562750-10-9	MANHATTAN ASSOCIATES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	67,989		81,848	81,848	(17,212)	0	0	(13,859)	(13,859)		0	L
563571-10-8	MANITOWOC INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	102,540		54,917	54,917	(55,684)	0	0	47,623	47,623		0	L
56418H-10-0	MANPOWER, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,600.000	297,719		248,057	248,057	(47,431)	0	0	49,661	49,661		760	L
564682-10-2	MANUFACTURED HOME COMMUNITIES, INC	04/29/2002	DISTRIBUTION	0.000	23,296		23,296	23,296	23,296	0	0	0	0		0	L
565105-10-3	MAPINFO CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	9,998		24,621	24,621	13,621	0	0	(14,623)	(14,623)		0	L
566330-10-6	MARCUS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	49,612		49,352	49,352	(7,068)	0	0	260	260		193	L
573284-10-6	MARTIN MARIETTA MATERIALS	06/17/2002	MORGAN STANLEY DEAN WITTER	5,600.000	224,866		227,076	227,076	(9,356)	0	0	(2,210)	(2,210)		784	L
576206-10-6	MASSEY ENERGY COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	7,100.000	88,210		159,447	159,447	39,457	0	0	(71,237)	(71,237)		284	L
576674-10-5	MATERIAL SCIENCES CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	28,735		31,879	31,879	8,889	0	0	(3,143)	(3,143)		0	L
577933-10-4	MAXIMUS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	65,672		66,024	66,024	1,491	0	0	(352)	(352)		0	L
579780-20-6	MCCORMICK & CO., INC	06/17/2002	MORGAN STANLEY DEAN WITTER	10,200.000	260,658		181,433	181,433	(79,330)	0	0	79,225	79,225		1,155	L
580031-20-1	MCDATA CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	7,600.000	67,286		190,456	190,456	100,244	0	0	(123,170)	(123,170)		0	L
580135-10-1	MCDONALD'S CORP	05/15/2002	PRUDENTIAL SECURITIES, INCORPORATED	107,500.000	3,219,195		3,114,384	3,114,384	131,259	0	0	104,811	104,811		0	L
580645-10-9	MCGRAW-HILL CO	06/17/2002	GOLDMAN SACHS INTERNATIONAL	11,800.000	694,190		534,676	534,676	(270,674)	0	0	159,513	159,513		3,009	L
552676-10-8	MDC HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	109,848		97,108	97,108	(6,572)	0	0	12,740	12,740		192	L
583062-10-4	MEADE INSTRUMENTS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	7,373		36,844	36,844	31,474	0	0	(29,470)	(29,470)		0	L
584404-10-7	MEDIA GENERAL, INC., CLASS A	06/17/2002	MORGAN STANLEY DEAN WITTER	200.000	12,261		7,386	7,386	(5,314)	0	0	4,875	4,875		36	L
584690-30-9	MEDICIS PHARMACEUTICAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	125,980		119,672	119,672	(35,728)	0	0	6,308	6,308		0	L
584699-10-2	MEDIMMUNE INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	13,300.000	407,865		842,996	842,996	319,907	0	0	(435,131)	(435,131)		0	L
58551A-10-8	MELLON FINANCIAL CORP	06/17/2002	GOLDMAN SACHS INTERNATIONAL	29,400.000	1,020,905		895,201	895,201	(239,345)	0	0	125,704	125,704		3,528	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)
586002-10-7	MEMBER WORKS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	23,903		52,238	52,238	25,736	0	0	(28,335)	(28,335)		0	L
587118-10-0	MENS WEARHOUSE	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	93,388		86,474	86,474	2,414	0	0	6,914	6,914		0	L
587188-10-3	MENTOR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	87,190		63,844	63,844	(22,748)	0	0	23,347	23,347		72	L
587200-10-6	MENTOR GRAPHICS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,000.000	29,794		46,933	46,933	4,653	0	0	(17,139)	(17,139)		0	L
589331-10-7	MERCK & CO., INC.	06/17/2002	Various	44,300.000	2,346,248		2,498,479	2,498,479	(52,315)	0	0	(152,231)	(152,231)		19,741	L
589378-10-8	MERCURY COMPUTER SYSTEMS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	45,703		70,391	70,391	12,863	0	0	(24,687)	(24,687)		0	L
589405-10-9	MERCURY INTERACTIVE CORPORATION	06/17/2002	GOLDMAN SACHS INTERNATIONAL	4,900.000	143,317		453,694	453,694	269,209	0	0	(310,377)	(310,377)		0	L
58984Y-10-3	MERISTAR HOSPITALITY CORP	04/29/2002	Various	15,000.000	287,770		291,992	291,992	18,242	0	0	(4,222)	(4,222)		238	L
590479-10-1	MESA AIR GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	19,267		18,938	18,938	(5,703)	0	0	330	330		0	L
591520-20-0	METHODE ELECTRONICS CLASS A	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	39,167		22,220	22,220	(23,845)	0	0	16,947	16,947		185	L
59163F-10-5	METRO ONE TELECOMMUNICATIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	23,661		30,752	30,752	(9,808)	0	0	(7,092)	(7,092)		0	L
552880-10-6	MGI PHARMA, INC.	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	9,045		23,563	23,563	5,675	0	0	(14,518)	(14,518)		0	L
594087-10-8	MICHAEL'S STORES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,600.000	153,980		54,394	54,394	(81,686)	0	0	99,586	99,586		0	L
594793-10-1	MICREL INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,500.000	130,422		277,975	277,975	88,825	0	0	(147,553)	(147,553)		0	L
594901-10-0	MICRO SYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	32,732		34,836	34,836	4,296	0	0	(2,104)	(2,104)		0	L
595017-10-4	MICROCHIP TECHNOLOGY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	8,600.000	258,245		155,442	155,442	(84,383)	0	0	102,803	102,803		0	L
595137-10-0	MICROSEMI CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	38,724		74,930	74,930	30,866	0	0	(36,206)	(36,206)		0	L
594918-10-4	MICROSOFT CORP	04/17/2002	SG COWEN SECURITIES CORP	60,300.000	3,407,933		3,536,296	3,536,296	(100,397)	0	0	(128,363)	(128,363)		0	L
59523C-10-7	MID ATLANTIC MEDICAL SVCS	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	169,163		88,871	88,871	(39,379)	0	0	80,292	80,292		0	L
595626-10-2	MIDAS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	19,337		37,140	37,140	15,750	0	0	(17,803)	(17,803)		0	L
598148-10-4	MIDWAY GAMES	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	31,982		42,934	42,934	(4,176)	0	0	(10,952)	(10,952)		0	L
597911-10-6	MIDWEST EXPRESS HOLDINGS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	20,826		37,454	37,454	11,848	0	0	(16,628)	(16,628)		0	L
598709-10-3	MILACRON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	40,175		66,258	66,258	16,652	0	0	(26,083)	(26,083)		34	L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC	06/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	89,070.000	1,136,321		4,557,926	4,557,926	2,570,774	0	0	(3,421,605)	(3,421,605)		0	L
600544-10-0	MILLER HERMAN, INC.	06/17/2002	MORGAN STANLEY DEAN WITTER	12,300.000	286,093		310,717	310,717	18,223	0	0	(24,624)	(24,624)		446	L
603158-10-6	MINERAL TECH INC.	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	171,544		116,561	116,561	(61,837)	0	0	54,983	54,983		85	L
604567-20-6	MIPS TECHNOLOGIES INC - CL B	06/17/2002	MORGAN STANLEY DEAN WITTER	1,400.000	7,754		46,988	46,988	37,608	0	0	(39,234)	(39,234)		0	L
605288-20-8	MISSISSIPPI CHEMICAL CORP	05/02/2002	CANTOR, FITZGERALD & CO.	10,700.000	14,253		104,948	104,948	75,523	0	0	(90,695)	(90,695)		0	L
60740F-10-5	MOBILE MINI INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	21,442		34,632	34,632	(3,984)	0	0	(13,190)	(13,190)		0	L
607828-10-0	MODINE MANUFACTURING CO.	06/17/2002	MORGAN STANLEY DEAN WITTER	6,800.000	166,426		185,995	185,995	2,463	0	0	(19,569)	(19,569)		850	L
608190-10-4	MOHAWK INDUSTRIES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,500.000	295,046		239,631	239,631	(30,774)	0	0	55,415	55,415		0	L
60886R-10-3	MONACO COACH CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	64,567		46,937	46,937	(16,243)	0	0	17,631	17,631		0	L
620076-10-9	MOTOROLA, INC.	06/07/2002	Various	215,800.000	3,316,546		3,414,431	3,414,431	0	0	0	(97,885)	(97,885)		0	L
553409-10-3	MPS GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,500.000	51,391		24,671	24,671	(32,204)	0	0	26,720	26,720		0	L
55347W-10-5	MRO SOFTWARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	25,249		76,309	76,309	50,185	0	0	(51,059)	(51,059)		0	L
624756-10-2	MUELLER INDUSTRIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	128,946		76,078	76,078	(63,882)	0	0	52,868	52,868		0	L
626717-10-2	MURPHY OIL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	284,333		193,532	193,532	(113,668)	0	0	90,801	90,801		1,200	L
628464-10-9	MYERS INDS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	48,536		43,773	43,773	(1,177)	0	0	4,763	4,763		186	L
628530-10-7	MYLAN LABORATORIES, INC.	06/17/2002	MORGAN STANLEY DEAN WITTER	7,000.000	221,013		181,343	181,343	(24,877)	0	0	39,671	39,671		280	L
631158-10-2	NASH-FINCH CO.	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	32,474		18,983	18,983	(10,992)	0	0	13,491	13,491		99	L
636518-10-2	NATIONAL INSTRUMENTS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,000.000	133,783		189,062	189,062	21,782	0	0	(55,279)	(55,279)		0	L
639027-10-1	NATURES SUNSHINE PRODUCTS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	22,195		35,683	35,683	12,142	0	0	(13,488)	(13,488)		70	L
639089-10-1	NAUTICA ENTERPRISES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	50,694		92,886	92,886	33,762	0	0	(42,192)	(42,192)		0	L
63934E-10-8	NAVISTAR INTERNATIONAL CORP	04/23/2002	J. P. MORGAN SECURITIES, INC.	16,100.000	665,240		737,267	737,267	24,037	0	0	(72,027)	(72,027)		0	L
628782-10-4	NBTY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,400.000	102,522		38,870	38,870	(70,314)	0	0	63,652	63,652		0	L
628858-10-2	NCO GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,800.000	41,957		50,776	50,776	808	0	0	(8,820)	(8,820)		0	L
639480-10-2	NDC HEALTH CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	93,994		70,958	70,958	(41,851)	0	0	23,036	23,036		124	L
640204-20-2	NEIMAN MARCUS GROUP INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,800.000	138,398		121,368	121,368	(9,542)	0	0	17,030	17,030		0	L
640376-10-9	NELSON THOMAS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	31,112		25,990	25,990	(4,385)	0	0	5,122	5,122		0	L
64110P-10-7	NETEGRITY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	16,391		55,815	55,815	14,403	0	0	(39,424)	(39,424)		0	L
640938-10-6	NETWORK ASSOCIATES INC	06/17/2002	Various	9,500.000	212,485		152,998	152,998	(76,903)	0	0	59,488	59,488		0	L
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	13,409		42,532	42,532	28,627	0	0	(29,124)	(29,124)		0	L
641234-10-9	NEUBERGER BERMAN INC	06/17/2002	MORGAN STANLEY DEAN WITTER	11,700.000	464,117		605,823	605,823	57,678	0	0	(141,706)	(141,706)		878	L
643872-10-4	NEW ENGLAND BUSINESS SERVICE	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	37,138		31,188	31,188	(7,317)	0	0	5,951	5,951		300	L
651290-10-8	NEWFIELD EXPLORATION CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	139,115		144,455	144,455	(3,505)	0	0	(5,340)	(5,340)		0	L
65332V-10-3	NEXTEL COMMUNICATIONS INC	06/10/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	45,900.000	179,817		1,056,093	1,056,093	809,151	0	0	(876,277)	(876,277)		0	L
655044-10-5	NOBLE ENERGY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,700.000	208,964		232,989	232,989	10,347	0	0	(24,026)	(24,026)		228	L
666807-10-2	NORTHROP GRUMMAN CORP	06/27/2002	FRANKEL, STUART, & CO., INC.	10,000.000	1,274,447		1,188,217	1,188,217	0	0	0	86,230	86,230		0	L
668074-10-7	NORTHWESTERN	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	35,579		55,616	55,616	7,216	0	0	(20,037)	(20,037)		699	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)
670009-10-9	NOVEN PHARMACEUTICALS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	64,273		65,949	65,949	16,173	0	0	(1,676)	(1,676)		0	L
62944T-10-5	NVR INC	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	295,239		145,749	145,749	(138,201)	0	0	149,490	149,490		0	L
670712-10-8	NYFIX INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	19,666		102,530	102,530	68,122	0	0	(82,863)	(82,863)		0	L
670823-10-3	O CHARLEYS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	34,262		29,692	29,692	(2,633)	0	0	4,570	4,570		0	L
686091-10-9	O REILLY AUTOMOTIVE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,400.000	142,040		53,406	53,406	(85,502)	0	0	88,634	88,634		0	L
67481E-10-6	OCEAN ENERGY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	9,600.000	207,948		142,883	142,883	(47,101)	0	0	65,065	65,065		384	L
675232-10-2	OCEANEERING INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	64,543		52,049	52,049	(17,551)	0	0	12,494	12,494		0	L
676255-10-2	OFFSHORE LOGISTICS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	54,761		67,269	67,269	11,239	0	0	(12,507)	(12,507)		0	L
680665-20-5	OLIN CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	52,277		44,944	44,944	(3,936)	0	0	7,334	7,334		520	L
670872-10-0	OM GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	169,766		133,250	133,250	(47,500)	0	0	36,516	36,516		350	L
681904-10-8	OMNICARE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,300.000	114,813		72,934	72,934	(38,393)	0	0	41,879	41,879		97	L
681919-10-6	OMNICOM GROUP, INC	06/12/2002	FIRST UNION CAPITAL MARKETS	1,900.000	111,413		166,004	166,004	(13,357)	0	0	(54,591)	(54,591)		380	L
682129-10-1	OMNOVA SOLUTIONS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	32,873		41,636	41,636	7,606	0	0	(8,763)	(8,763)		0	L
682159-10-8	ON ASSIGNMENT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	41,127		56,762	56,762	20,962	0	0	(15,635)	(15,635)		0	L
68389X-10-5	ORACLE CORP	05/29/2002	Various	497,000.000	4,816,484		11,040,016	11,040,016	4,678,416	0	0	(6,223,532)	(6,223,532)		0	L
68750P-10-3	ORTHODONTIC CENTERS OF AMERICA	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	137,749		108,591	108,591	(34,981)	0	0	29,158	29,158		0	L
688239-20-1	OSH KOSH TRUCK CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	99,628		60,601	60,601	(36,129)	0	0	39,027	39,027		147	L
688222-20-7	OSHKOSH B GOSH, INC. CLASS A	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	34,270		21,052	21,052	(17,522)	0	0	13,218	13,218		54	L
688582-10-5	OSTEOTECH, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	9,020		27,323	27,323	18,639	0	0	(18,303)	(18,303)		0	L
689899-10-2	OUTBACK STEAKHOUSE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	237,579		170,326	170,326	(58,602)	0	0	67,253	67,253		0	L
690732-10-2	OWENS & MINOR, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	74,348		65,030	65,030	(13,530)	0	0	9,318	9,318		112	L
691471-10-6	OXFORD HEALTH PLANS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,900.000	245,866		187,594	187,594	(17,177)	0	0	58,272	58,272		0	L
691497-30-9	OXFORD INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	30,829		29,408	29,408	(2,272)	0	0	1,420	1,420		252	L
694873-10-0	PACIFIC SUNWEAR CALIF INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	65,376		93,581	93,581	14,861	0	0	(28,205)	(28,205)		0	L
695112-10-2	PACIFICARE HEALTH SYSTEMS	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	89,371		50,627	50,627	(5,213)	0	0	38,744	38,744		0	L
695156-10-9	PACKAGING CORPORATION OF AMERICA	06/17/2002	MORGAN STANLEY DEAN WITTER	10,800.000	211,867		213,364	213,364	(368)	0	0	(1,497)	(1,497)		0	L
69806L-10-4	PAN PACIFIC REALTY	06/28/2002	Various	59,800.000	1,933,952		1,320,791	1,320,791	(512,826)	0	0	613,161	613,161		16,599	L
69840W-10-8	PANERA BREAD COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	83,180		44,569	44,569	(31,883)	0	0	38,611	38,611		0	L
699462-10-7	PAREXEL INTERNATIONAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	35,183		61,088	61,088	17,780	0	0	(25,905)	(25,905)		0	L
700416-20-9	PARK ELECTROCHEMICAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	51,722		35,759	35,759	(19,341)	0	0	15,963	15,963		114	L
700690-10-0	PARK PLACE ENTERTAINMENT	06/17/2002	MORGAN STANLEY DEAN WITTER	20,000.000	204,826		276,474	276,474	65,474	0	0	(71,648)	(71,648)		0	L
703224-10-5	PATINA OIL & GAS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	62,132		45,032	45,032	(11,704)	0	0	17,100	17,100		113	L
703412-10-6	PATTERSON DENTAL CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,900.000	201,179		120,080	120,080	(50,468)	0	0	81,099	81,099		0	L
703481-10-1	PATTERSON UTI ENERGY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,700.000	205,780		144,580	144,580	(54,678)	0	0	61,201	61,201		0	L
704227-10-7	PAXAR CORP	06/13/2002	Various	7,300.000	122,634		101,915	101,915	(23,426)	0	0	20,719	20,719		0	L
704379-10-6	PAYLESS SHOESOURCE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,800.000	213,357		247,968	247,968	15,978	0	0	(34,612)	(34,612)		0	L
705324-10-1	PEDIATRIX MEDICAL GROUP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	45,230		75,219	75,219	5,927	0	0	(29,989)	(29,989)		0	L
705906-10-5	PEGASUS SOLUTIONS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	25,346		31,613	31,613	(1,688)	0	0	(6,267)	(6,267)		0	L
709323-10-9	PENNZOIL-QUAKER STATE CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,300.000	71,150		42,035	42,035	(28,816)	0	0	29,115	29,115		83	L
709631-10-5	PENTAIR, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	71,712		43,754	43,754	(23,701)	0	0	27,957	27,957		270	L
709668-10-7	PENTON MEDIA INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	11,706		89,046	89,046	65,641	0	0	(77,340)	(77,340)		0	L
713278-10-9	PEPBOYS MANNY MOE & JACK	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	79,745		32,101	32,101	(51,099)	0	0	47,644	47,644		338	L
71343P-20-0	PEPSIAMERICAS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,600.000	102,769		99,160	99,160	3,988	0	0	3,610	3,610		264	L
713755-10-6	PERFORMANCE FOOD GROUP CO	06/13/2002	Various	103,400.000	3,816,374		3,101,613	3,101,613	(275,431)	0	0	714,761	714,761		0	L
713831-10-5	PERICOM SEMICONDUCTOR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	25,911		94,866	94,866	63,758	0	0	(68,955)	(68,955)		0	L
714290-10-3	PERRIGO COMPANY	06/17/2002	MORGAN STANLEY DEAN WITTER	1,400.000	19,378		10,236	10,236	(6,494)	0	0	9,142	9,142		0	L
69333Y-10-8	PF CHANGS CHINA BISTRO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	61,928		32,850	32,850	(27,117)	0	0	29,078	29,078		0	L
717081-10-3	PFIZER, INC	06/27/2002	Various	195,300.000	7,471,194		8,274,573	8,274,573	513,351	0	0	(803,378)	(803,378)		7,956	L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	126,198		107,066	107,066	(67,184)	0	0	19,132	19,132		0	L
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	67,622		51,592	51,592	(12,088)	0	0	16,030	16,030		0	L
718592-10-8	PHILLIPS-VAN HEUSEN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	51,131		53,314	53,314	2,518	0	0	(2,183)	(2,183)		135	L
719153-10-8	PHOENIX TECHNOLOGIES LTD	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	29,282		40,069	40,069	7,309	0	0	(10,786)	(10,786)		0	L
719364-10-1	PHOTON DYNAMICS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	38,525		36,127	36,127	(19,852)	0	0	2,398	2,398		0	L
719405-10-2	PHOTRONICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	53,810		41,209	41,209	(43,116)	0	0	12,601	12,601		0	L
720279-10-8	PIER 1, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	9,900.000	215,718		76,958	76,958	(126,883)	0	0	138,761	138,761		495	L
723456-10-9	PINNACLE ENTERTAINMENT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	28,617		40,975	40,975	15,989	0	0	(12,358)	(12,358)		0	L
723481-10-7	PINNACLE SYSTEMS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	53,844		95,594	95,594	58,932	0	0	(41,750)	(41,750)		0	L
723787-10-7	PIONEER NATURAL RESOURCES CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	85,152		51,028	51,028	(26,987)	0	0	34,124	34,124		0	L
723877-10-6	PIONEER STANDARD ELECTRONICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	36,616		42,469	42,469	(4,226)	0	0	(5,853)	(5,853)		99	L
725701-10-6	PITTSTON BRINK'S GROUP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,600.000	88,407		56,110	56,110	(34,250)	0	0	32,297	32,297		90	L
726540-50-3	PLAINS RESOURCES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	40,825		33,922	33,922	(5,886)	0	0	6,903	6,903		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)
726900-10-3	PLANAR SYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	25,177		25,116	25,116	(6,384)	0	0	61	61		0	L
727493-10-8	PLANTRONICS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,800.000	36,109		84,429	84,429	46,773	0	0	(48,320)	(48,320)		0	L
729132-10-0	PLEXUS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	57,844		168,950	168,950	95,790	0	0	(111,106)	(111,106)		0	L
69344F-10-6	PMC - SIERRA INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	4,400.000	51,406		146,168	146,168	74,536	0	0	(94,762)	(94,762)		0	L
730448-10-7	POGO PRODUCING CO	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	148,414		170,658	152,545	385	0	0	(4,131)	(4,131)		144	L
731068-10-2	POLARIS INDUSTRIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	184,550		118,857	118,857	(46,763)	0	0	65,693	65,693		728	L
73172K-10-4	POLYCOM INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,800.000	40,950		113,139	113,139	44,259	0	0	(72,189)	(72,189)		0	L
731738-10-0	POLYMEDICA GROUP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	37,928		48,452	48,452	17,912	0	0	(10,524)	(10,524)		0	L
73179P-10-6	POLYONE CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	8,900.000	97,670		86,645	86,645	(21,935)	0	0	11,025	11,025		556	L
732827-10-0	POPE & TALBOT, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	39,468		36,922	36,922	1,738	0	0	2,546	2,546		360	L
737464-10-7	POST PROPERTIES, INC	04/24/2002	BANC OF AMERICA SECURITIES	28,200.000	944,392		683,229	696,876	(250,644)	0	0	247,516	247,516		21,996	L
737628-10-7	POTLATCH CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	8,700.000	284,543		278,149	278,149	(14,955)	0	0	6,395	6,395		1,305	L
739276-10-3	POWER INTEGRATIONS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	51,398		46,703	46,703	(2,827)	0	0	4,695	4,695		0	L
740065-10-7	PRE PAID LEGAL SERVICES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	54,526		75,540	75,540	6,996	0	0	(21,014)	(21,014)		0	L
740189-10-5	PRECISION CASTPARTS CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	115,923		78,919	78,919	(45,016)	0	0	37,004	37,004		105	L
740706-10-6	PRENTISS PROPERTIES TRUST	06/05/2002	Various	60,000.000	1,895,402		1,527,251	1,527,251	(243,949)	0	0	368,151	368,151		35,525	L
740884-10-1	PRESIDENTIAL LIFE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	57,676		56,336	56,336	(7,364)	0	0	1,340	1,340		280	L
69357C-10-7	PRG SCHULTZ INTERNATIONAL	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	50,132		103,919	103,919	49,124	0	0	(53,786)	(53,786)		0	L
741437-30-5	PRICE COMMUNICATIONS	06/17/2002	MORGAN STANLEY DEAN WITTER	8,300.000	140,814		158,725	158,725	12,313	0	0	(17,910)	(17,910)		0	L
74153Q-10-2	PRIDE INTL	06/17/2002	MORGAN STANLEY DEAN WITTER	2,100.000	37,674		56,018	56,018	22,628	0	0	(18,344)	(18,344)		0	L
741901-20-1	PRIMA ENERGY	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	25,347		26,961	26,961	(2,919)	0	0	(1,614)	(1,614)		0	L
741917-10-8	PRIME HOSPITALITY	06/13/2002	MORGAN STANLEY DEAN WITTER	5,400.000	65,306		86,937	86,937	15,927	0	0	(21,631)	(21,631)		0	L
74264T-10-2	PRIORITY HEALTHCARE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	92,813		141,769	141,769	40,330	0	0	(48,956)	(48,956)		0	L
742718-10-9	PROCTER & GAMBLE CO	06/03/2002	DISTRIBUTION	0.000	107,115		107,115	107,115	107,115	0	0	0	0		0	L
743312-10-0	PROGRESS SOFTWARE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	53,269		20,968	20,968	(47,964)	0	0	32,301	32,301		0	L
743410-10-2	PROLOGIS	06/01/2002	Various	0.000	(1,819,742)		0	0	0	0	0	(1,819,742)	(1,819,742)		0	L
74369L-10-3	PROTEIN DESIGN LABS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,000.000	30,388		145,866	145,866	94,476	0	0	(115,479)	(115,479)		0	L
744283-10-2	PROXIM CORPORATION	04/05/2002	Various	14,549.920	32,776		126,746	126,746	91,827	0	0	(93,970)	(93,970)		0	L
74460D-10-9	PUBLIC STORAGE INC	04/26/2002	DISTRIBUTION	0.000	(5,107)		(5,107)	(5,107)	(5,107)	0	0	0	0		0	L
74726X-10-5	QRS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	12,145		63,334	63,334	47,994	0	0	(51,189)	(51,189)		0	L
747620-10-2	QUANEX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	71,652		46,375	46,375	(17,525)	0	0	25,277	25,277		400	L
74762E-10-2	QUANTA SERVICES	06/17/2002	MORGAN STANLEY DEAN WITTER	900.000	11,751		33,172	33,172	17,611	0	0	(21,421)	(21,421)		0	L
747906-20-4	QUANTUM CORP.-DLT & STORAGE	06/17/2002	MORGAN STANLEY DEAN WITTER	5,900.000	32,641		85,565	85,565	38,601	0	0	(52,924)	(52,924)		0	L
74834L-10-0	QUEST DIAGNOSTICS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,500.000	583,275		350,013	350,013	(188,512)	0	0	233,262	233,262		0	L
74838C-10-6	QUICKSILVER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	55,133		57,443	57,443	11,495	0	0	(2,310)	(2,310)		0	L
749941-10-0	R F MICRODEVICES INC	06/17/2002	Various	188,400.000	3,355,587		3,494,057	3,494,057	121,697	0	0	(138,471)	(138,471)		0	L
76182K-10-5	R J REYNOLDS TOBACCO HOLDINGS	06/17/2002	MORGAN STANLEY DEAN WITTER	34,100.000	2,208,246		1,233,788	1,233,788	(974,187)	0	0	974,458	974,458		29,838	L
75025N-10-2	RADIANT SYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	28,685		54,830	54,830	32,205	0	0	(26,144)	(26,144)		0	L
750459-10-9	RADISYS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	19,615		87,945	87,945	60,930	0	0	(68,330)	(68,330)		0	L
750862-10-4	RAINBOW TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	10,576		56,340	56,340	32,196	0	0	(45,764)	(45,764)		0	L
751028-10-1	RALCORP HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	86,614		62,792	62,792	(24,248)	0	0	23,822	23,822		0	L
753820-10-9	RARE HOSPITALITY	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	51,244		45,173	45,173	(583)	0	0	6,071	6,071		0	L
754730-10-9	RAYMOND JAMES FINANCIAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,100.000	161,237		152,432	152,432	(22,141)	0	0	8,805	8,805		459	L
755111-50-7	RAYTHEON COMPANY	04/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	92,700.000	3,610,677		2,470,435	2,470,435	(1,334,900)	0	0	1,140,242	1,140,242		18,540	L
755267-10-1	READERS DIGEST ASSOC., INC	06/17/2002	MORGAN STANLEY DEAN WITTER	12,700.000	263,432		355,600	355,600	70,993	0	0	(92,168)	(92,168)		635	L
755246-10-5	READ-RITE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	11,300.000	22,974		151,427	125,912	91,221	0	0	(102,939)	(102,939)		0	L
75621K-10-6	RECKSON ASSOCIATES	04/03/2002	DISTRIBUTION	0.000	70,204		70,204	70,204	70,204	0	0	0	0		0	L
758750-10-3	REGAL BELOIT CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	55,211		44,344	44,344	(14,421)	0	0	10,867	10,867		276	L
758849-10-3	REGENCY CENTERS CORPORATION	06/13/2002	LEGG MASON	56,800.000	1,652,262		1,347,167	1,347,167	(309,797)	0	0	305,095	305,095		40,233	L
75886F-10-7	REGENERON PHARMACEUTICALS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	46,451		77,400	77,400	(2,568)	0	0	(30,949)	(30,949)		0	L
758932-10-7	REGIS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	111,148		43,080	43,080	(69,240)	0	0	68,068	68,068		120	L
759148-10-9	REHABCARE GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	37,299		58,745	58,745	15,995	0	0	(21,446)	(21,446)		0	L
759509-10-2	RELIANCE STEEL & ALUMINUM	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	74,847		62,090	62,090	(6,885)	0	0	12,757	12,757		150	L
759930-10-0	RENAL CARE GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	133,734		88,556	88,556	(45,924)	0	0	45,179	45,179		0	L
760759-10-0	REPUBLIC SERVICE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	10,600.000	221,984		203,913	203,913	5,905	0	0	18,071	18,071		0	L
761152-10-7	RESMED INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	79,178		59,312	59,312	(57,065)	0	0	19,866	19,866		0	L
761230-10-1	RESPIRONICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	86,378		71,725	71,725	(9,275)	0	0	14,653	14,653		0	L
76128Q-10-9	RETEK INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,900.000	89,593		120,171	120,171	17,796	0	0	(30,578)	(30,578)		0	L
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A	06/17/2002	MORGAN STANLEY DEAN WITTER	6,800.000	207,666		133,097	133,097	(70,903)	0	0	74,570	74,570		1,496	L
769742-10-7	ROADWAY CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	55,440		41,369	41,369	(25,231)	0	0	14,071	14,071		90	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)
770196-10-3	ROBBINS & MEYERS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	100.000	2,483		2,343	2,343	(392)	0	0	140	140		6	L
770323-10-3	ROBERT HALF INTL INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	2,800.000	67,330		89,859	89,859	7,203	0	0	(22,529)	(22,529)		0	L
775133-10-1	ROGERS HEALTH	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	39,897		62,596	62,596	16,102	0	0	(22,699)	(22,699)		0	L
775711-10-4	ROLLINS, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	63,529		72,591	72,591	851	0	0	(9,063)	(9,063)		170	L
776696-10-6	ROPER CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	126,606		101,520	101,520	(57,648)	0	0	25,086	25,086		264	L
778296-10-3	ROSS STORES, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,000.000	305,108		113,509	113,509	(151,301)	0	0	191,600	191,600		333	L
779273-10-1	ROUSE CO	06/03/2002	Various	16,200.000	576,553		489,802	489,802	(12,074)	0	0	86,751	86,751		0	L
779382-10-0	ROWAN COS., INC	06/04/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	30,375.000	716,102		654,031	654,031	(45,809)	0	0	62,071	62,071		7,593	L
780008-10-8	ROXIO INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	22,975		19,850	19,850	(14,185)	0	0	3,125	3,125		0	L
749719-10-0	RSA SECURITY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	14,711		92,813	92,813	62,213	0	0	(78,102)	(78,102)		0	L
781182-10-0	RUBY TUESDAY INC	06/26/2002	Various	6,900.000	153,945		129,005	129,005	(31,420)	0	0	24,940	24,940		0	L
781258-10-8	RUDDICK	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	56,647		43,487	43,487	(14,753)	0	0	13,160	13,160		315	L
781270-10-3	RUDOLPH TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	35,060		58,613	58,613	(6,127)	0	0	(23,553)	(23,553)		0	L
782233-10-0	RUSS BERRIE & CO, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	87,684		65,494	65,494	(18,226)	0	0	22,190	22,190		676	L
782352-10-8	RUSSELL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	58,014		60,212	60,212	12,532	0	0	(2,198)	(2,198)		128	L
783519-10-1	RYANS FAMILY STEAK HOUSE	06/13/2002	MORGAN STANLEY DEAN WITTER	6,100.000	102,294		43,675	43,675	(53,925)	0	0	58,619	58,619		0	L
78375P-10-7	RYERSON TULL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	24,657		19,235	19,235	(7,045)	0	0	5,422	5,422		120	L
783764-10-3	RYLAND GROUP, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	128,336		32,832	32,832	(79,918)	0	0	95,504	95,504		54	L
784117-10-3	S E I CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	12,900.000	397,032		591,513	591,513	39,264	0	0	(194,481)	(194,481)		774	L
784626-10-3	S P S TECHNOLOGIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	46,013		62,526	62,526	3,208	0	0	(16,513)	(16,513)		0	L
595635-10-3	S&P 400 MIDCAP SPDR	06/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	49,600.000	4,424,286		4,934,982	4,934,982	0	0	0	(510,696)	(510,696)		0	L
786514-20-8	SAFEWAY INC	06/19/2002	Various	115,900.000	3,692,199		4,963,985	4,963,985	(253,833)	0	0	(1,271,787)	(1,271,787)		0	L
79377W-10-8	SAKS HOLDINGS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,000.000	94,852		69,126	69,126	(22,924)	0	0	25,726	25,726		0	L
795757-10-3	SALTON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	13,503		41,660	41,660	21,810	0	0	(28,157)	(28,157)		0	L
803062-10-8	SAPIENT CORP	05/13/2002	CANTOR, FITZGERALD & CO	7,300.000	12,805		332,359	332,359	297,684	0	0	(319,554)	(319,554)		0	L
78387G-10-3	SBC COMMUNICATIONS INC	06/27/2002	INVESTMENT TECHNOLOGY GROUP, INC	105,300.000	3,105,066		4,464,720	4,464,720	522,288	0	0	(1,359,654)	(1,359,654)		32,076	L
78387P-10-3	SBS TECHNOLOGIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	16,137		23,755	23,755	7,141	0	0	(7,618)	(7,618)		0	L
806407-10-2	SCHEIN HENRY INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,900.000	94,000		69,778	69,778	(13,918)	0	0	24,223	24,223		0	L
806605-10-1	SCHERING-PLOUGH CORP	06/17/2002	GOLDMAN SACHS INTERNATIONAL	11,500.000	287,555		537,277	537,277	177,327	0	0	(249,723)	(249,723)		1,955	L
807066-10-5	SCHOLASTIC CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,000.000	123,674		110,019	110,019	(52,551)	0	0	13,654	13,654		0	L
807863-10-5	SCHOOL SPECIALTY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	45,967		35,537	35,537	(9,887)	0	0	10,430	10,430		0	L
808194-10-4	SCHULMAN (A.), INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,700.000	69,327		44,541	44,541	(23,132)	0	0	24,787	24,787		500	L
808513-10-5	SCHWAB CHARLES CORP NEW	06/17/2002	GOLDMAN SACHS INTERNATIONAL	83,400.000	1,006,524		1,988,487	1,988,487	896,781	0	0	(981,963)	(981,963)		917	L
784018-10-3	SCM MICROSYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	11,751		45,814	45,814	30,617	0	0	(34,063)	(34,063)		0	L
810186-10-6	SCOTTS CO CLASS A	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	99,607		86,245	86,245	(14,471)	0	0	13,362	13,362		0	L
784028-10-2	SCP POOL	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	67,284		50,767	50,767	(24,593)	0	0	16,517	16,517		0	L
811904-10-1	SEACOR SMIT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	83,794		64,344	64,344	(23,856)	0	0	19,450	19,450		0	L
816074-30-6	SEITEL INC	06/14/2002	Various	8,500.000	9,896		151,361	151,361	73,586	0	0	(141,465)	(141,465)		0	L
816850-10-1	SEMTECH CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	5,700.000	177,042		155,911	155,911	(52,139)	0	0	21,130	21,130		0	L
81725T-10-0	SENSIENT TECHNOLOGIES	06/17/2002	MORGAN STANLEY DEAN WITTER	1,600.000	37,441		36,829	36,829	(3)	0	0	612	612		212	L
817315-10-4	SEPRACOR INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	33,051		233,404	233,404	173,264	0	0	(200,353)	(200,353)		0	L
817320-10-4	SEQUA CORPORATION	06/17/2002	MORGAN STANLEY DEAN WITTER	700.000	37,354		34,107	34,107	(2,433)	0	0	3,247	3,247		0	L
817492-10-1	SERENA SOFTWARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	51,733		51,014	51,014	0	0	0	719	719		0	L
464287-72-1	ISHARES TRUST DOW JONES US TECH SECTOR	04/30/2002	Various	164,400.000	7,590,899		8,333,863	8,333,863	171,403	0	0	(742,965)	(742,965)		0	L
820280-10-5	SHAW GROUP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	116,368		192,625	192,625	85,375	0	0	(76,257)	(76,257)		0	L
824911-10-1	SHOPKO	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	60,402		46,593	46,593	(9,517)	0	0	13,809	13,809		0	L
825549-10-8	SHUFFLE MASTER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	29,198		40,610	40,610	0	0	0	(11,413)	(11,413)		0	L
82567D-10-4	SHURGARD STORAGE CENTERS CL A	06/13/2002	Various	2,800.000	98,944		91,833	91,833	(3,087)	0	0	7,111	7,111		1,484	L
826322-10-9	SIERRA HEALTH SVCS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	58,700		50,954	50,954	10,406	0	0	7,746	7,746		0	L
828806-10-9	SIMON PROPERTY GROUP INC	06/27/2002	Various	135,400.000	4,957,550		4,064,587	4,013,256	(447,735)	0	0	944,294	944,294		99,325	L
829073-10-5	SIMPSON MANUFACTURING	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	59,304		50,185	50,185	(10,965)	0	0	9,119	9,119		0	L
830830-10-5	SKYLINE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	38,600		29,176	29,176	(8,084)	0	0	9,424	9,424		216	L
830879-10-2	SKYWEST INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,100.000	118,483		68,889	68,889	(58,254)	0	0	49,594	49,594		102	L
83088M-10-2	SKYWORKS SOLUTIONS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	23,153		65,800	65,800	9,375	0	0	(42,647)	(42,647)		0	L
78440X-10-1	SL GREEN REALTY CORP	04/26/2002	DISTRIBUTION	0.000	(34,387)		(34,387)	(34,387)	(34,387)	0	0	0	0		0	L
78442T-10-8	SLI INC	04/19/2002	CANTOR, FITZGERALD & CO	9,900.000	8,772		170,543	170,543	145,298	0	0	(161,770)	(161,770)		0	L
78442P-10-6	SLM CORP	04/22/2002	Various	73,500.000	7,059,675		3,149,278	3,149,278	(4,039,022)	0	0	3,910,397	3,910,397		0	L

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831865-20-9	SMITH (A.O.)	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	72,847		53,829	53,829	(14,886)	0	0	19,018	19,018		351	L
832110-10-0	SMITH INTERNATIONAL, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	233,313		219,776	219,776	2,976	0	0	13,537	13,537		0	L
832248-10-8	SMITHFIELD FOODS, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	9,700.000	188,139		178,298	178,298	(74,872)	0	0	9,842	9,842		0	L
832696-30-6	SMUCKER J M CO	06/01/2002	MERGER	8,100.000	205,879		205,879	205,879	(67,901)	0	0	0	0		1,296	L
834092-10-8	SOLA INTL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	28,713		72,082	72,082	35,282	0	0	(43,369)	(43,369)		0	L
834182-10-7	SOLECTRON CORP	06/10/2002	BERNSTEIN (SANFORD C.) & CO., INC	38,300.000	256,805		1,196,849	1,196,849	898,109	0	0	(940,044)	(940,044)		0	L
834376-10-5	SOLUTIA INC	06/17/2002	MORGAN STANLEY DEAN WITTER	13,900.000	119,941		171,417	171,417	50,487	0	0	(51,476)	(51,476)		0	L
835451-10-5	SONIC CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,100.000	155,983		82,958	82,958	(48,163)	0	0	73,025	73,025		0	L
835495-10-2	SONOCO PRODUCTS CO	06/17/2002	MORGAN STANLEY DEAN WITTER	10,700.000	296,307		185,762	185,762	(120,365)	0	0	110,546	110,546		2,247	L
835898-10-7	SOTHEBY HLDGS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	9,900.000	139,957		219,265	219,265	60,370	0	0	(79,308)	(79,308)		0	L
836167-10-6	SOURCECORP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	33,345		44,684	44,684	6,347	0	0	(11,340)	(11,340)		0	L
846247-10-4	SPACELABS MED INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	25,446		38,100	38,100	12,792	0	0	(12,654)	(12,654)		0	L
848420-10-5	SPHERION CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	6,800.000	73,701		207,901	207,901	132,761	0	0	(134,200)	(134,200)		0	L
852061-50-6	SPRINT CORP (PCS GROUP)	06/19/2002	Various	168,900.000	907,227		1,787,317	1,787,317	49,336	0	0	(880,090)	(880,090)		0	L
784635-10-4	SPX CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	3,400.000	434,313		397,995	397,995	(83,377)	0	0	36,319	36,319		0	L
792228-10-8	ST MARY LAND AND EXPLORATION CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	64,637		36,656	36,656	(26,303)	0	0	27,981	27,981		145	L
853626-10-9	STANDARD MICROSYSTEMS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	600.000	13,483		9,378	9,378	(4,422)	0	0	4,105	4,105		0	L
853666-10-5	STANDARD MOTOR PRODUCTS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	27,431		25,575	25,575	(705)	0	0	1,856	1,856		162	L
853887-10-7	STANDARD REGISTER CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	89,068		45,929	45,929	(32,807)	0	0	43,139	43,139		644	L
85375C-10-1	STANDARD-PACIFIC CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,000.000	131,669		86,484	86,484	(25,916)	0	0	45,185	45,185		320	L
854231-10-7	STANDEX INTERNATIONAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	37,729		40,999	40,999	4,369	0	0	(3,270)	(3,270)		315	L
85569C-10-7	STARTEK INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	30,926		69,953	69,953	42,173	0	0	(39,028)	(39,028)		0	L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	04/05/2002	MORGAN STANLEY DEAN WITTER	22,000.000	826,075		395,516	395,516	(431,904)	0	0	430,559	430,559		0	L
858119-10-0	STEEL DYNAMICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	81,439		85,061	85,061	7,934	0	0	(3,623)	(3,623)		0	L
858375-10-8	STEIN MART INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,900.000	41,304		38,571	38,571	(468)	0	0	2,733	2,733		0	L
858907-10-8	STERLING BANCSHARES	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	48,473		46,187	46,187	(3,208)	0	0	2,286	2,286		148	L
860372-10-1	STEWART INFORMATION SERVICES CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	26,334		29,336	29,336	1,336	0	0	(3,002)	(3,002)		0	L
86074Q-10-2	STILLWATER MINING CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	54,141		96,696	96,696	30,721	0	0	(42,555)	(42,555)		0	L
861572-10-5	STONE & WEBSTER, INC	06/10/2002	MORGAN STANLEY DEAN WITTER	800.000	400		25,275	25,275	24,275	0	0	(24,875)	(24,875)		0	L
861642-10-6	STONE ENERGY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	69,389		96,275	96,275	26,525	0	0	(26,886)	(26,886)		0	L
862111-20-0	STORAGE TECHNOLOGY CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,100.000	37,782		22,226	22,226	(22,798)	0	0	15,555	15,555		0	L
863100-10-3	STRATOS LIGHTWAVE	06/14/2002	Various	20,211.000	30,109		142,070	142,070	52,737	0	0	(111,960)	(111,960)		0	L
863314-10-0	STRIDE RITE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	39,288		69,623	69,623	26,723	0	0	(30,336)	(30,336)		260	L
866674-10-4	SUN COMMUNITIES	06/04/2002	Various	30,400.000	1,245,789		1,109,505	1,109,505	(87,264)	0	0	136,284	136,284		11,401	L
867363-10-3	SUNGARD DATA SYSTEMS	06/17/2002	MORGAN STANLEY DEAN WITTER	17,900.000	472,073		308,217	308,217	(281,946)	0	0	163,856	163,856		0	L
86768K-10-6	SUNRISE ASSISTED LIVING	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	70,583		77,025	77,025	11,601	0	0	(6,443)	(6,443)		0	L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,100.000	184,275		140,152	140,152	(59,846)	0	0	44,123	44,123		451	L
868532-10-2	SUPERTEX INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	17,853		32,850	32,850	7,338	0	0	(14,997)	(14,997)		0	L
868873-10-0	SURMODICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	52,014		91,352	91,352	21,592	0	0	(39,338)	(39,338)		0	L
870738-10-1	SWIFT ENERGY CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	27,309		74,349	74,349	34,949	0	0	(47,040)	(47,040)		0	L
870756-10-3	SWIFT TRANSPORTATION CO INC	06/17/2002	MORGAN STANLEY DEAN WITTER	7,300.000	161,573		127,346	127,346	(32,670)	0	0	34,227	34,227		0	L
78503N-10-7	SWS GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	30,425		55,748	55,748	23,348	0	0	(25,323)	(25,323)		160	L
871142-10-5	SYBRON DENTAL SPECIALTIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	73,968		65,048	65,048	(3,292)	0	0	8,920	8,920		0	L
871237-10-3	SYKES ENTERPRISES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,200.000	29,843		17,996	17,996	(13,012)	0	0	11,846	11,846		0	L
871399-10-1	SYLVAN KEE SYSTEMS	06/17/2002	MORGAN STANLEY DEAN WITTER	7,300.000	166,804		108,406	108,406	(97,819)	0	0	58,398	58,398		0	L
871503-10-8	SYMANTEC CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	13,600.000	433,985		310,213	310,213	(250,243)	0	0	123,772	123,772		0	L
87157J-10-6	SYNCOR INTERNATIONAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	48,400		52,155	52,155	8,555	0	0	(3,755)	(3,755)		0	L
871607-10-7	SYNOPSYS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,500.000	132,101		93,449	93,449	(44,451)	0	0	38,652	38,652		0	L
871873-10-5	SYSTEMS & COMPUTERWARE TECH	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	40,495		68,975	68,975	28,086	0	0	(28,480)	(28,480)		0	L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	75,468		68,592	68,592	(3,768)	0	0	6,876	6,876		0	L
87612E-10-6	TARGET CORP	05/28/2002	PRUDENTIAL SECURITIES, INCORPORATED	108,600.000	4,477,572		4,775,631	4,775,631	92,799	0	0	(298,059)	(298,059)		3,258	L
876664-10-3	TAUBMAN CENTERS INC	06/28/2002	J. P. MORGAN SECURITIES, INC	12,700.000	193,527		197,572	197,572	6,310	0	0	(4,045)	(4,045)		15,304	L
878237-10-6	TECH DATA CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	600.000	24,189		19,387	19,387	(8,147)	0	0	4,802	4,802		0	L
878377-10-0	TECHNE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	112,891		98,305	98,305	(6,461)	0	0	14,586	14,586		0	L
878555-10-1	TECHNITROL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	72,025		46,276	46,276	(25,244)	0	0	25,749	25,749		0	L
879360-10-5	TELEDYNE TECHNOLOGIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	48,714		45,469	45,469	2,361	0	0	3,245	3,245		0	L
879369-10-6	TELEFLEX, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	1,500.000	86,254		61,196	61,196	(20,809)	0	0	25,058	25,058		270	L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,900.000	320,791		466,071	466,071	33,646	0	0	(145,280)	(145,280)		711	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)
88162G-10-3	TETRA TECH INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,400.000	57,656		60,934	60,934	(1,942)	0	0	(3,279)	(3,279)		0	L
882491-10-3	TEXAS INDUSTRIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	78,519		71,258	71,258	(23,503)	0	0	7,261	7,261		173	L
882508-10-4	TEXAS INSTRUMENTS, INC	05/29/2002	Various	125,500.000	3,638,946		4,281,625	4,281,625	127,575	0	0	(642,679)	(642,679)		2,667	L
857873-10-3	THE STEAK N SHAKE COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	15,040		10,600	10,600	(3,450)	0	0	4,439	4,439		0	L
883375-10-7	THERAGENICS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	15,672		18,272	18,272	(2,518)	0	0	(2,601)	(2,601)		0	L
88343A-10-8	THERMA WAVE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	19,811		34,583	34,583	2,815	0	0	(14,772)	(14,772)		0	L
884425-10-9	THOMAS INDUSTRIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	58,880		48,648	48,648	(12,777)	0	0	10,231	10,231		179	L
885160-10-1	THOR INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	94,355		27,092	27,092	(39,128)	0	0	67,264	67,264		28	L
872443-40-3	THQ INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	113,933		141,816	141,816	23,976	0	0	(27,883)	(27,883)		0	L
88554L-10-8	THREE-FIVE SYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	17,015		90,758	90,758	64,082	0	0	(73,743)	(73,743)		0	L
887100-10-5	TIMBERLAND COMPANY - CL A	06/17/2002	MORGAN STANLEY DEAN WITTER	4,500.000	170,619		237,911	237,911	47,786	0	0	(67,292)	(67,292)		0	L
887389-10-4	TIMKEN CO	06/13/2002	MORGAN STANLEY DEAN WITTER	5,500.000	120,399		86,824	86,824	(40,171)	0	0	33,574	33,574		715	L
888266-10-3	TITAN CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,700.000	54,147		52,386	52,386	(3,369)	0	0	1,761	1,761		0	L
88830M-10-2	TITAN INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	12,205		33,245	33,245	19,475	0	0	(21,040)	(21,040)		14	L
889478-10-3	TOLL BROTHERS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	7,900.000	230,159		147,277	147,277	(49,631)	0	0	82,882	82,882		0	L
889542-10-6	TOLLGRADE COMMUNICATIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	23,929		39,780	39,780	7,917	0	0	(15,851)	(15,851)		0	L
890333-10-7	TOO, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	84,120		76,348	76,348	(6,224)	0	0	7,772	7,772		0	L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC	06/17/2002	Various	9,200.290	379,877		463,710	463,710	40,589	0	0	(83,833)	(83,833)		644	L
891092-10-8	TORO CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	89,585		70,904	70,904	(24,456)	0	0	18,681	18,681		192	L
891707-10-1	TOWER AUTOMOTIVE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,000.000	74,097		111,486	111,486	27,546	0	0	(37,389)	(37,389)		0	L
893416-10-7	TRANSACTION SYS ARCHITECTS	06/17/2002	MORGAN STANLEY DEAN WITTER	200.000	2,213		3,063	3,063	783	0	0	(850)	(850)		0	L
894065-10-1	TRANSWITCH CORPORATION	04/24/2002	CANTOR, FITZGERALD & CO	27,800.000	53,652		1,343,031	463,191	372,563	0	0	(409,539)	(409,539)		0	L
894650-10-0	TREDEGAR CO	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	74,446		46,046	46,046	(19,404)	0	0	28,400	28,400		140	L
89579K-10-9	TRIAD HOSPITALS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,900.000	176,205		122,460	122,460	(11,622)	0	0	53,745	53,745		0	L
895927-10-1	TRIARC COS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	71,428		63,662	63,662	(8,618)	0	0	7,766	7,766		0	L
89618L-10-0	TRIGON HEALTHCARE INC	06/17/2002	MORGAN STANLEY DEAN WITTER	3,300.000	354,474		245,257	245,257	1,651	0	0	109,217	109,217		0	L
896239-10-0	TRIMBLE NAVIGATION	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	38,465		42,950	42,950	3,038	0	0	(4,485)	(4,485)		0	L
896818-10-1	TRIUMPH GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	60,778		72,028	72,028	13,228	0	0	(11,250)	(11,250)		0	L
902124-10-6	TYCO INTERNATIONAL LTD	06/12/2002	Various	531,214.000	8,413,235		19,154,391	19,154,391	1,985,554	0	0	(10,741,156)	(10,741,156)		6,640	L
902494-10-3	TYSON FOODS, INC. CLASS A	06/17/2002	MORGAN STANLEY DEAN WITTER	21,600.000	334,118		284,265	284,265	14,697	0	0	49,853	49,853		864	L
902549-50-0	U A L CORP	05/15/2002	GOLDMAN, SACHS & CO	202,900.000	2,488,748		2,663,063	2,663,063	(652,324)	0	0	(174,314)	(174,314)		0	L
90262T-30-8	UCBH HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	67,638		45,943	45,943	(18,821)	0	0	21,695	21,695		90	L
903849-10-7	ULTIMATE ELECTRONICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,000.000	27,442		29,951	29,951	1,901	0	0	(2,509)	(2,509)		0	L
904034-10-5	ULTRATECH STEPPER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	37,263		65,719	65,719	13,719	0	0	(28,456)	(28,456)		0	L
904677-10-1	UNIFI, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	5,600.000	57,535		51,209	51,209	(1,431)	0	0	6,326	6,326		0	L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	56,232		61,091	61,091	(2,335)	0	0	(4,859)	(4,859)		388	L
909218-10-9	UNIT CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	58,994		41,756	41,756	(22,259)	0	0	17,238	17,238		0	L
911163-10-3	UNITED NATURAL FOODS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	38,050		34,273	34,273	(10,565)	0	0	3,777	3,777		0	L
911363-10-9	UNITED RENTALS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	60,030		44,101	44,101	(27,348)	0	0	15,930	15,930		0	L
913004-10-7	UNITED STATIONERS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	112,636		90,000	90,000	(31,920)	0	0	22,636	22,636		0	L
913275-10-3	UNITRIN, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	200.000	7,278		6,890	6,890	(1,150)	0	0	388	388		83	L
913456-10-9	UNIVERSAL CORP VA	06/17/2002	MORGAN STANLEY DEAN WITTER	9,400.000	363,101		298,980	298,980	(71,004)	0	0	64,121	64,121		3,196	L
913903-10-0	UNIVERSAL HEALTH SERVICES INC	06/17/2002	MORGAN STANLEY DEAN WITTER	4,200.000	214,401		178,015	178,015	4,765	0	0	36,386	36,386		0	L
914906-10-2	UNIVISION COMMUNICATION INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	12,100.000	416,858		382,348	382,348	(125,852)	0	0	34,510	34,510		0	L
903236-10-7	URS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	24,335		19,569	19,569	(8,961)	0	0	4,766	4,766		0	L
911905-10-7	US AIRWAYS GROUP	05/15/2002	CANTOR, FITZGERALD & CO	4,100.000	11,849		128,793	128,793	102,348	0	0	(116,944)	(116,944)		0	L
916906-10-0	US FREIGHTWAYS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	97,035		83,906	83,906	(15,326)	0	0	13,130	13,130		261	L
90338W-10-3	US ONCOLOGY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	7,400.000	63,588		118,611	118,611	53,417	0	0	(55,023)	(55,023)		0	L
918866-10-4	VALASSIS COMMUNICATION	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	243,490		184,700	184,700	(62,532)	0	0	58,790	58,790		0	L
918914-10-2	VALENCE TECHNOLOGY INC	06/14/2002	Various	9,700.000	13,157		89,054	89,054	59,469	0	0	(75,897)	(75,897)		0	L
91913Y-10-0	VALERO ENERGY CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	12,800.000	496,493		385,987	385,987	(247,869)	0	0	110,506	110,506		1,280	L
920253-10-1	VALMONT INDUSTRIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	54,061		64,561	64,561	9,071	0	0	(10,500)	(10,500)		202	L
920355-10-4	VALSPAR CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	2,600.000	119,423		71,967	71,967	(50,389)	0	0	47,456	47,456		364	L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	06/17/2002	MORGAN STANLEY DEAN WITTER	800.000	34,102		25,616	25,616	(7,104)	0	0	8,486	8,486		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

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922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	111,805		99,544	99,544	(44,456)	0	0	12,261	12,261		0	L
922417-10-0	VEECO INSTRUMENTS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	65,520		89,609	89,609	2,109	0	0	(24,089)	(24,089)		0	L
92343P-10-7	VERITAS DGC INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	31,271		72,296	72,296	33,403	0	0	(41,025)	(41,025)		0	L
923436-10-9	VERITAS SOFTWARE CORP	04/30/2002	MORGAN STANLEY DEAN WITTER	115,200.000	3,275,970		3,734,012	3,734,012	(1,315,204)	0	0	(458,042)	(458,042)		0	L
92343C-10-6	VERITY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	30,123		130,224	130,224	77,184	0	0	(100,101)	(100,101)		0	L
92343V-10-4	VERIZON COMMUNICATIONS	05/23/2002	Various	460,100.000	19,745,211		24,373,293	24,373,293	3,162,683	0	0	(4,628,082)	(4,628,082)		177,139	L
925524-30-8	VIACOM - CLASS B	06/27/2002	Various	30,200.000	1,331,092		1,430,534	1,430,534	(30,240)	0	0	(99,441)	(99,441)		0	L
92552R-10-9	VIAD CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	4,900.000	132,541		111,715	111,715	(25,485)	0	0	20,827	20,827		441	L
92552V-10-0	VIASAT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	16,016		45,844	45,844	20,608	0	0	(29,828)	(29,828)		0	L
92553Q-20-9	VIASYS HEALTHCARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	52,231		47,594	47,594	(10,880)	0	0	4,637	4,637		0	L
925815-10-2	VICOR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	33,730		89,267	89,267	16,597	0	0	(55,537)	(55,537)		0	L
927460-10-5	VINTAGE PETROLEUM INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,000.000	65,431		123,790	123,790	35,590	0	0	(58,359)	(58,359)		210	L
928298-10-8	VISHAY INTERTECHNOLOGY, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	12,700.000	285,585		337,144	337,144	78,826	0	0	(51,559)	(51,559)		0	L
928444-10-8	VISUAL NETWORKS INC	04/24/2002	CANTOR, FITZGERALD & CO	7,900.000	10,586		100,706	100,706	77,480	0	0	(90,120)	(90,120)		0	L
92844S-10-5	VISX INC	06/17/2002	MORGAN STANLEY DEAN WITTER	2,800.000	33,391		57,677	57,677	8,229	0	0	(24,286)	(24,286)		0	L
928469-10-5	VITAL SIGNS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	57,979		55,923	55,923	(3,085)	0	0	2,056	2,056		64	L
928703-10-7	VOLT INFO SCIENCES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	33,891		105,648	0	(29,840)	0	0	33,891	33,891		0	L
929042-10-9	VORNADO, INC	04/26/2002	DISTRIBUTION	0.000	(74,208)		(74,208)	(74,208)	(74,208)	0	0	0	0		0	L
929566-10-7	WABASH NATIONAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	19,844		43,314	43,314	19,554	0	0	(23,470)	(23,470)		0	L
930059-10-0	WADDELL & REED FINANCIAL	06/17/2002	MORGAN STANLEY DEAN WITTER	22,500.000	512,431		697,420	697,420	11,620	0	0	(184,989)	(184,989)		2,983	L
931142-10-3	WAL-MART STORES, INC	05/24/2002	Various	88,400.000	4,883,780		5,043,189	5,043,189	(375,731)	0	0	(159,410)	(159,410)		6,630	L
939640-10-8	WASHINGTON POST CO. (THE)	06/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,500.000	873,509		858,401	858,401	(52,144)	0	0	15,109	15,109		2,100	L
941053-10-0	WASTE CONNECTIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	80,060		71,414	71,414	(9,010)	0	0	8,646	8,646		0	L
942622-20-0	WATSCO INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	31,230		32,347	32,347	(1,568)	0	0	(1,117)	(1,117)		57	L
942749-10-2	WATTS INDUSTRIES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	43,579		39,333	39,333	(2,667)	0	0	4,246	4,246		150	L
943315-10-1	WAUSAU-MOSINEE PAPER CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	6,400.000	77,484		56,497	56,497	(25,167)	0	0	20,987	20,987		544	L
929236-10-7	WD40 CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	47,939		50,867	50,867	(3,349)	0	0	(2,928)	(2,928)		486	L
948741-10-3	WEINGARTEN REALTY	04/10/2002	WEEDEN & COMPANY	31,800.000	1,758,919		1,394,381	1,394,381	(240,139)	0	0	364,539	364,539		0	L
949702-10-4	WELLMAN, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,200.000	51,208		56,931	56,931	4,291	0	0	(5,723)	(5,723)		288	L
950755-10-8	WERNER ENTERPRISES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	7,300.000	134,717		86,607	86,607	(66,328)	0	0	48,111	48,111		146	L
961815-10-7	WESTWOOD ONE, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	10,600.000	391,113		184,295	184,295	(222,215)	0	0	206,819	206,819		0	L
961840-10-5	WET SEAL	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	43,891		21,934	21,934	(19,934)	0	0	21,956	21,956		0	L
966837-10-6	WHOLE FOODS MARKET INC	06/17/2002	Various	3,000.000	142,893		64,317	64,317	(72,753)	0	0	78,576	78,576		0	L
969904-10-1	WILLIAMS SONOMA, INC	06/17/2002	MORGAN STANLEY DEAN WITTER	6,100.000	184,436		55,978	55,978	(84,292)	0	0	128,458	128,458		0	L
974637-10-0	WINNEBAGO INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	97,478		37,325	37,325	(55,053)	0	0	60,153	60,153		0	L
929297-10-9	WMS INDUSTRIES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	35,861		52,340	52,340	1,040	0	0	(16,479)	(16,479)		0	L
978093-10-2	WOLVERINE TUBE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	14,535		53,349	53,349	37,689	0	0	(38,814)	(38,814)		0	L
978097-10-3	WOLVERINE WORLD WIDE, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	80,957		117,775	117,775	31,615	0	0	(36,818)	(36,818)		216	L
980745-10-3	WOODWARD GOVERN	06/13/2002	MORGAN STANLEY DEAN WITTER	1,100.000	62,306		90,052	90,052	14,372	0	0	(27,746)	(27,746)		256	L
983857-10-3	XRITE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	21,068		46,946	46,946	22,946	0	0	(25,878)	(25,878)		75	L
98385X-10-6	XTO ENERGY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	10,300.000	194,985		188,518	188,518	(17,997)	0	0	6,467	6,467		103	L
985509-10-8	YELLOW FREIGHT SYSTEM, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	82,916		54,819	54,819	(26,990)	0	0	28,098	28,098		0	L
986670-10-7	YORK INTERNATIONAL CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	100.000	3,527		2,718	2,718	(872)	0	0	810	810		15	L
988858-10-6	ZALE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	149,192		115,847	115,847	(34,373)	0	0	33,345	33,345		0	L
989207-10-5	ZEBRA TECHNOLOGIES CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	155,310		111,661	111,661	(39,791)	0	0	43,649	43,649		0	L
989390-10-9	ZENITH NATIONAL INS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	47,975		43,733	43,733	(68)	0	0	4,242	4,242		375	L
98974P-10-0	ZIXIT CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	6,268		49,114	40,638	0	0	0	(42,846)	(42,846)		0	L
Totals - UNITED STATES					493,366,474	XXX	541,214,832	532,153,035	(11,205,109)	0	0	(38,786,562)	(38,786,562)	XXX	1,732,066	XXX
CANADA																
067901-10-8	BARRICK GOLD CORP	06/17/2002	GOLDMAN SACHS INTERNATIONAL	30,700.000	604,216		541,682	541,682	(28,110)	0	0	62,535	62,535		3,377	L
656568-10-2	NORTEL NETWORKS CORP	06/26/2002	CIBC WORLD MARKETS	100,000.000	135,996		186,800	186,800	0	0	0	(50,804)	(50,804)		0	L
725906-10-1	PLACER DOME, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	19,800.000	237,399		197,488	197,488	(45,062)	0	0	39,911	39,911		0	L
896938-10-7	TRIZEC HAHN	05/09/2002	Various	378,700.000	6,009,630		6,009,630	6,009,630	14,809	0	0	0	0		0	L
Totals - CANADA					6,987,241	XXX	6,935,599	6,935,599	(58,364)	0	0	51,641	51,641	XXX	3,377	XXX
OTHER COUNTRIES																
Q17481-10-4	BRAMBLES	05/07/2002	SALOMON SMITH BARNEY	233,309.000	1,207,967		0	0	(1,142,672)	(40,224)	0	1,207,967	1,207,967		12,475	U
067027-11-2	NEWS CORP	04/10/2002	SALOMON SMITH BARNEY	22,600.000	147,822		153,690	153,690	(33,857)	29,301	(25,156)	19,288	(5,868)		182	U
Q98418-10-8	WOOL WORTHS LIMITED	05/08/2002	DEUTSCHE BANK CAPITAL CORP	71,700.000	503,291		444,466	444,466	(20,186)	(12,905)	17,044	41,781	58,825		8,439	U
G1150G-11-1	ACCENTURE LTD	06/07/2002	BERNSTEIN (SANFORD C.) & CO., INC	30,900.000	613,448		841,833	841,833	16,803	0	0	(228,385)	(228,385)		0	U

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)
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	06/17/2002	MORGAN STANLEY DEAN WITTER	5,800.000	276,854		129,761	129,761	(146,493)	0	0	147,093	147,093		0	L
G98255-10-5	XL CAPITAL LTD	05/02/2002	Various	80,900.000	7,587,324		7,809,665	7,809,665	257,650	0	0	(222,341)	(222,341)		0	L
K70975-14-7	NKT HOLDING ORD	04/11/2002	ENSKILDA SECURITIES, LTD	45,740.000	485,766		447,905	447,905	(188,617)	123,894	(83,583)	121,444	37,861		18,761	L
K9471L-12-8	TDC	04/04/2002	ENSKILDA SECURITIES, LTD	14,300.000	449,463		343,431	343,431	(252,895)	136,505	(75,960)	181,993	106,032		0	L
F0191J-10-1	ALCATEL EUR10	04/04/2002	DRESDNER, KLEINWORT, BENSON	71,660.000	995,856		1,603,663	836,713	(477,888)	291,850	(174,984)	334,128	159,143		0	L
F4113C-10-3	FRANCE TELECOM	04/04/2002	DRESDNER, KLEINWORT, BENSON	15,090.000	435,082		808,770	808,770	231,283	115,155	(154,163)	(219,525)	(373,688)		0	L
Y33549-11-7	HONG KONG ELECTRIC	04/18/2002	CREDT LYONNAIS SECURITIES	220,960.000	836,501		731,288	731,288	(109,954)	5,538	(4,779)	109,992	105,213		0	L
Y38024-10-8	HUTCHISON WHAMPOA	05/13/2002	SALOMON SMITH BARNEY	115,000.000	1,027,452		633,895	633,895	(386,903)	7,149	(5,194)	398,751	393,556		0	U
J51699-10-6	NINTENDO CO LTD	04/12/2002	DEUTSCHE BANK CAPITAL CORP	7,400.000	989,420		1,179,958	1,179,958	(9,691)	91,948	(88,811)	(101,726)	(190,538)		0	U
904784-70-9	UNILEVER N. V.	04/17/2002	MORGAN STANLEY DEAN WITTER	66,900.000	3,936,496		3,655,591	3,655,591	(144,329)	0	0	280,905	280,905		0	L
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	04/03/2002	Santander Central Hispano Investment Sec	1,861.000	13,421		20,853	20,853	3,577	3,428	(4,015)	(3,417)	(7,432)		0	U
X89414-10-0	VODAFONE TELECEL COMUNICACOES	04/03/2002	Santander Central Hispano Investment Sec	21,780.000	158,125		382,174	382,174	180,815	38,334	(71,459)	(152,590)	(224,049)		0	L
Y79711-10-0	SEMBCORP INDUSTRIES	05/29/2002	DEUTSCHE BANK CAPITAL CORP	461,000.000	387,019		413,392	413,392	(2,188)	3,055	7,125	(33,498)	(26,373)		0	U
87937R-93-1	TELEFONICA RIGHTS	04/05/2002	DIRECT	88,495.000	20,188		0	0	(20,230)	157	0	20,188	20,188		0	U
236277-10-9	DANKA BUSINESS SYSTEMS PLC	04/18/2002	DISTRIBUTION	0.000	8,112		0	0	0	0	0	8,112	8,112		0	L
G4611#-13-6	INTERTEK TESTING SERVICES LIMITED	06/28/2002	DIRECT	292,087.000	2,253,675		11,827	11,827	143	0	0	2,241,848	2,241,848		0	A
G4611#-11-0	INTERTEK TESTING SVCS LTD WT	06/28/2002	DIRECT	717.000	0		0	0	0	0	0	0	0		0	U
Totals - OTHER COUNTRIES					22,333,283	XXX	19,612,164	18,845,214	(2,245,631)	793,184	(663,936)	4,152,005	3,488,069	XXX	39,857	XXX
6899999 - Common Stocks - Industrial and Miscellaneous					522,686,997	XXX	567,762,595	557,933,848	(13,509,103)	793,184	(663,936)	(34,582,915)	(35,246,851)	XXX	1,775,300	XXX
7099997 - Common Stocks - Part 4					609,328,082	XXX	641,475,255	631,492,599	(31,820,581)	1,190,716	(934,390)	(21,230,127)	(22,164,517)	XXX	2,147,899	XXX
7099998 - Common Stocks - Part 5					108,576,983	XXX	116,542,959	116,542,959	0	0	191,354	(8,157,330)	(7,965,977)	XXX	125,667	XXX
7099999 - Total - Common Stocks					717,905,064	XXX	758,018,214	748,035,558	(31,820,581)	1,190,716	(743,037)	(29,387,457)	(30,130,493)	XXX	2,273,566	XXX
7199999 - Total - Preferred and Common Stocks					772,958,651	XXX	814,061,946	804,009,158	(31,491,318)	1,190,716	(743,037)	(30,307,470)	(31,050,507)	XXX	2,354,795	XXX
7299999 Totals					3,955,442,944	XXX	3,992,053,680	3,982,969,681	(13,033,231)	1,190,716	(743,037)	(26,783,701)	(27,526,738)	56,371,500	2,354,795	XXX

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

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
NONE													
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

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
0199999 - Subtotal - Collars - Hedging						0	0	XXX	0	0	0	0	0	0
0499999 - Subtotal - Collars						0	0	XXX	0	0	0	0	0	0
Currency Swap#169 on GBP 5.3125 / (6m Libor + .10%) on Variable Rate Securities	30,632,625	11/08/2002	1.20139	11/19/1998	GEN RE			0		3,042,028				91,758
0599999 - Subtotal - Swaps - Hedging Transactions								XXX		3,042,028				91,758
0899999 - Subtotal - Swaps								XXX		3,042,028				91,758
2599999 - Subtotal - Hedging Transactions						0	0	XXX	0	3,042,028	0	0	0	91,758
2799999 - Subtotal - Other Derivative Transactions								XXX						
9999999 - Totals						0	0	XXX	0	3,042,028	0	0	0	91,758

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information			13 Potential Exposure
									10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	
INDEX FUTURES - RUSSELL 2000	116	09/19/2002	27,403,833	26,874,300	(529,533)	06/13/2002	CME			(529,533)		2,018,400
INDEX FUTURES - S & P 500	153	09/19/2002	39,668,327	37,871,325	(1,797,002)	06/11/2002	CME			(1,797,002)		2,409,750
0199999 - Subtotal - Long Futures - Hedging Transactions			67,072,160	64,745,625	(2,326,535)	XXX	XXX			(2,326,535)		4,428,150
0499999 - Subtotal - Long Futures			67,072,160	64,745,625	(2,326,535)	XXX	XXX			(2,326,535)		4,428,150
INDEX RATE FUTURES - GOV'T TNOTES	7,500	09/16/2002	787,636,156	804,257,850	(16,621,694)	05/31/2002	CBT		(16,621,694)			9,000,000
INDEX RATE FUTURES - GOV'T 2YR NOTES	1,100	09/16/2002	228,449,529	230,948,432	(2,498,903)	05/28/2002	CBT		(2,498,903)			880,000
INDEX RATE FUTURES - GOV'T 5YR NOTES	3,000	09/16/2002	316,036,365	322,265,640	(6,229,275)	05/29/2002	CBT		(6,229,275)			2,700,000
0599999 - Subtotal - Short Futures - Hedging Transactions			1,332,122,050	1,357,471,922	(25,349,872)	XXX	XXX		(25,349,872)			12,580,000
0899999 - Subtotal - Short Futures			1,332,122,050	1,357,471,922	(25,349,872)	XXX	XXX		(25,349,872)			12,580,000
2599999 - Subtotal - Hedging Transactions			1,399,194,210	1,422,217,547	(27,676,406)	XXX	XXX		(25,349,872)	(2,326,535)		17,008,150
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			1,399,194,210	1,422,217,547	(27,676,406)	XXX	XXX		(25,349,872)	(2,326,535)		17,008,150

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
					5	6	7	
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Vernon Hills, Illinois				5,449,178	158,293	(13,956,226)	
Banco Popular	San Juan, Puerto Rico				45,898	155,870	76,860	
Bank of Alaska	Anchorage, Alaska				0	0	0	
Bank of America	Chicago, Illinois				(690,172,744)	(697,067,741)	(717,304,110)	
Bank of America, NTSA	Sacramento, California				2,469,483	2,296,095	2,461,754	
Bank of Montreal	Toronto, Canada		4,164	990	1,357,153	1,183,140	1,142,832	
Bank of New York	New York, New York		46,989		6,926,216	7,788,711	5,508,372	
Bank of Oklahoma	Tulsa, Oklahoma				244,991	264,122	350,723	
Bank One - CNA	Chicago, Illinois				(64,149,288)	(66,370,317)	(68,597,568)	
Bank One, N.A.	Chicago, Illinois				(6,000,371)	(8,606,951)	(9,514,754)	
Bank One, Columbus, N.A.	Columbus, Ohio				9,529,216	3,565,448	2,098,806	
Bank One, Indiana	Indianapolis, Indiana				101,843	101,971	102,096	
Bank One, Kentucky	Louisville, Kentucky				17,364,057	33,033,368	60,274,791	
Bank One, Texas	Dallas, Texas				41,369	30,051	77,789	
Bank One, Utah	Salt Lake City, Utah				0	0	0	
Broadway Federal Bank	Los Angeles, California			86,480	3,972,959	3,972,959	3,972,959	
Carver Federal Savings Bank	New York, New York		23,454	12,160	3,998,233	4,021,687	4,021,687	
Chase Manhattan Bank	New York, New York		52,569	26,331	3,369,556	3,396,034	3,457,036	
Chemical Bank	New York, New York				1,382,219	1,037,097	996,188	
Citibank, N.A.	New York, New York				45,980,879	50,664,593	50,734,251	
Columbia Bank and Trust	Columbia, Georgia				59,122,426	59,315,236	40,651,841	
Comerica Bank	Detroit, Michigan				264,650	210,046	229,014	
Commerce Bank, N.A.	Kansas City, Missouri				377,714	292,879	310,455	
Crestar	Richmond, Virginia				415,060	256,932	247,211	
Deposit Guarantee	Jackson, Mississippi				362,303	274,970	222,612	
Fifth Third Bank	Cincinnati, Ohio				532,435	446,316	480,131	
First Depository Bank	Elk Grove Village, Illinois				574,272	174,875	104,490	
First Hawaiian Bank	Honolulu, Hawaii				273,927	129,432	117,002	
First Interstate Bank of California	San Francisco, California				276,557	301,627	1,071,312	
First National Bank of Anchorage	Anchorage, Alaska				334,760	246,009	252,646	
First National Bank of Maryland	Baltimore, Maryland				449,382	363,871	305,917	
First of America Bank	Oak Brook, Illinois				267,648	205,986	217,688	
First Security	Akron, Ohio				0	0	0	
First Tennessee	Memphis, Tennessee				234,270	245,692	164,833	
First Union National Bank of Florida	Jacksonville, Florida				2,362,783	1,696,584	1,604,968	
First Virginia Bank	Falls Church, Virginia				229,556	173,933	172,839	
Firstar Bank, N.A.	Milwaukee, Wisconsin				394,589	177,015	225,066	
FirstMerit Bank, N.A.	Akron, Ohio				0	0	0	
Fleet Bank	Albany, New York				1,107,623	895,115	920,020	
Hancock Bank	Gulfport, Mississippi				99,998	409,886	117,969	
Harris Trust and Savings Bank	Chicago, Illinois				(1,584,483)	(2,830,138)	(1,707,287)	
Hibernia National Bank	New Orleans, Louisiana				552,463	465,513	458,887	
Huntington Bank	Indianapolis, Indiana				329,847	269,096	262,022	
Industrial Bank, N.A.	Washington, D.C.		74,545	31,293	4,061,185	4,061,185	4,061,185	
Intrust Bank, N.A.	Wichita, Kansas				50,059	129,525	43,985	
Key Bank - Ohio	Cleveland, Ohio				764,984	672,622	673,777	
LaSalle National Bank	Chicago, Illinois				0	0	0	
M & I Isley	Milwaukee, Wisconsin				109,756	45,375	97,493	
Marine Midland Bank, N.A.	New York, New York				540,214	437,052	415,818	
Michigan National Bank	Farmington Hills, Michigan				221,078	236,641	226,203	
Montreal Trust Company of Canada	Toronto, Canada				1,957	1,957	1,957	
National Bank of Alaska	Anchorage, Alaska				0	0	0	
National City Bank - Cleveland	Cleveland, Ohio				655,581	617,817	572,973	
Nations Bank of Texas, N.A.	Dallas, Texas				39,205,200	34,366,339	31,026,168	
Norwest Bank - Colorado, N.A.	Denver, Colorado				0	0	0	
Norwest Bank - Minnesota, N.A.	Minneapolis, Minnesota				802,230	633,244	589,277	
Old Kent Bank	Chicago, Illinois				0	0	0	
PNC Bank, N.A.	Pittsburgh, Pennsylvania				529,225	438,367	453,551	
PNC Bank, N. A.	Mt. Laurel, New Jersey				193,766	172,758	161,879	
Regions Bank	Birmingham, Alabama				1,354,462	609,133	886,735	
Seaway National Bank	Chicago, Illinois		107,138	30,836	6,276,274	6,237,753	6,090,124	
Shore Bank and Trust	Cleveland, Ohio		18,881	22,632	2,304,599	2,304,599	2,304,599	
South Trust Bank, N.A.	Atlanta, Georgia				313,803	274,171	371,954	
Summit Bank	Cranford, New Jersey				0	0	0	
Sun Bank, N.A.	Orlando, Florida				514,462	425,210	458,828	
Suntrust	Orlando, Florida				454,311	353,274	381,093	
The Northern Trust Company	Chicago, Illinois				0	0	0	
The South Shore Bank of Chicago	Chicago, Illinois		335	622	45,229	45,229	45,564	
Union Bank of California	Los Angeles, California				258,830	379,458	258,057	
U. S. Bank - Nevada	Reno, Nevada				998,326	941,234	904,076	
Wachovia Bank of North Carolina, N.A.	Charlotte, North Carolina		12,618	2,681	(123,428,005)	(118,858,650)	(160,215,157)	
Wells Fargo	San Francisco, California				2,541,727	2,629,946	2,560,414	
Deposit with U.S. Government	Washington, D.C.				0	0	0	
0199998 Deposits in ..... depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX						XXX
0199999 Totals - Open Depositories		XXX	340,693	214,025	(652,342,120)	(659,500,456)	(735,296,325)	XXX
0399999 Total Cash on Deposit		XXX	340,693	214,025	(652,342,120)	(659,500,456)	(735,296,325)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	2,994,275	2,126,951	5,088,851	XXX
0599999 Total Cash		XXX	340,693	214,025	(649,347,845)	(657,373,505)	(730,207,474)	XXX