Statement of Actuarial Opinion

ALLSTATE INSURANCE COMPANY
Northbrook, Illinois

Statement of Actuarial Opinion
as of December 31, 2002

Identification

I, Aaron M. Halpert, am associated with the firm of KPMG LLP. I am a Member of the American Academy of Actuaries and meet its qualification standards. I am an Associate of the Casualty Actuarial Society. I was appointed by the Board of Directors of the Allstate Group of Companies on December 20, 1994 to render this opinion with regard to loss and loss adjustment expense reserves and unearned premium obligations related to long duration contracts as of December 31, 2002.

Scope

I have examined the reserves and unearned premiums listed below, as shown in the Annual Statement of the Company as prepared for filing with state regulatory officials, as of December 31, 2002.

A. Reserve for unpaid losses (Liabilities, Surplus, and Other Funds page, Losses line); $10,330,182,203.

Anticipated net salvage and subrogation recoverable included as a reduction to loss reserves as reported in Schedule P and on the Liabilities, Surplus and Other Funds page, Losses and Loss adjustment expenses lines; $645,765,000.

Discount included as a reduction to loss reserves and loss expense reserves as reported in Schedule P and on the Liabilities, Surplus and Other Funds page, Losses and Loss adjustment expenses lines; non-tabular discount $0 and tabular discount $0.

The net reserves for loss and expense for the Company's share of voluntary and involuntary underwriting pools' and associations' unpaid losses and expenses which are included in reserves shown on Liabilities, Surplus and Other Funds page, Losses and Loss adjustment expenses lines; $54,932,000.

The net reserves for losses and loss adjustment expenses that the Company carries for Asbestos liabilities $633,867,000, and Environmental liabilities $299,544,000, which are included in the reserves on the Liabilities, Surplus and Other Funds page, Losses and Loss adjustment expenses lines, and disclosed in the Notes to

In the total reserves for losses and loss adjustment expenses, the Company reported the extended loss and expense reserve of $0, that are reported in the Schedule P Interrogatories.

B. Reserve for unpaid loss adjustment expenses (Liabilities, Surplus and Other Funds page, Loss adjustment expenses line); $2,987,389,631.

C. Reserve for unpaid losses - Direct and Assumed (Schedule P, Part 1, Totals from Columns 13 and 15); $11,494,397,000.

D. Reserve for unpaid loss adjustment expenses - Direct and Assumed (Schedule P, Part 1, Totals from Columns 17, 19 and 21); $3,059,472,000.

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E. The total claims made extended loss and expense reserve (Schedule P Interrogatories), whether reported in the loss reserves or the unearned premium reserves; $0.

F. The Liabilities, Surplus, and Other Fund s page, write- in item reserve “Retroactive reinsurance reserve assumed”; $0.

G. Reserve for net unearned premium for long duration contracts $17,704,090 (subset of the Liabilities, Surplus, and Other Funds page, Unearned Premiums line).

H. Reserve for ceded unearned premium for long duration contracts $0 (subset of the Liabilities, Surplus, and Other Funds page, Unearned Premiums line).

I. Reserve for direct unearned premium for long duration $17,704,090 (subset of the Underwriting and Investment Exhibit Recapitula tion of All Premiums, Total Reserve for Unearned Premiums).

In forming my opinion of the loss and loss adjustment expense reserves, I relied upon data prepared by responsible officers or employees of the company or group to which it belongs. I evaluated that data for reasonableness and consistency. I also reviewed a reconciliation of that data to Schedule P - Part 1 of the Company's current annual statement. In other respects, my examination included such review of the actuarial assumptions and methods used and such tests of the calculations as I considered necessary.

The Company does not discount its loss and loss adjustment expense reserves for the time value of money.

Data underlying the loss and loss adjustment expense reserves is compiled on a basis gross of salvage and subrogation received. I have reviewed the anticipated salvage and subrogation analysis performed by the Company and found it to be reasonable.

Based on discussions with Company management and its description of the Company's ceded reinsurance, I am aware of one reinsurance contract that is accounted for as retroactive or financial reinsurance. On September 16, 1996, the Company completed the sale of Allstate’s U.S.-based reinsurance operations, for policies written after 1984, to SCOR U.S. Corporation. The transaction consisted of the sale of certain non- insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed NAIC guidelines on the accounting treatment of retroactive contracts and reported the gain on sale as an aggregate write- in for special surplus fund in the amount of $60,425,698.

Ceded reserves represent $1,236,297,000, or 9.0% of surplus. More than 90% of material ceded loss reserves are all either with residual market pools, with companies rated B+ or better by A.M. Best & Company or are fully collateralized. Past uncollectibility levels and current amounts in dispute have been investigated by the Company. In accordance with statutory requirements, the Company carries a provision for reinsurance (Page 3, Line 16) in the amount of $51,723,698 for unauthorized reinsurance and overdue authorized reinsurance. Additional liability may develop over time, as certain reinsurers, not yet identified or identifiable, prove unable to honor their obligations under the terms and conditions of their contracts with the Company. In my opinion, the likelihood that such additional liability would be material to the surplus of the Company is minimal.

I have reviewed the Company’s exposure to asbestos and environmental impairment

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claims, and I have concluded that this exposure is material. The Company currently holds $933,411,000 ($1,289,574,000 gross of reinsurance) of reserves for losses and allocated loss adjustment expenses, which are intended to represent the Company's current estimate of its ultimate liability for these claims. Case basis reserves for reported potential claims are established as they emerge by a specialized dedicated claim and legal staff. Bulk reserves are established by management, based upon consideration of the current state of the applicable law and coverage litigation. The estimation of ultimate liabilities for these claims is unusually difficult due to outstanding issues such as whether coverage exists, the definition of an occurrence, the determination of ultimate damages and the allocation of such damages to financially responsible parties. Therefore, any estimation of these liabilities is subject to significantly greater than normal variation and uncertainty.

As noted in Schedule F, the Company participates in a number of voluntary and involuntary pools and underwriting associations. The booked reserves and earned premiums for some pools reflect losses incurred and premiums earned by the pools through various dates prior to year end. Company practice is to record the loss and loss adjustment expense reported to it by the pools without accrual for any reporting lag. Aggregate reserves held for such pools are $54,932,000. The following pools are accounted for as an expense when paid under taxes, licenses and fees: (1) the Michigan Auto Insurance Placement Facility, (2) various property insurance and joint reinsurance associations in Alabama, Florida, Indiana, Louisiana, Michigan, Minnesota, Mississippi and Oregon, and (3) assigned risk facilities for workers compensation in Michigan and

Massachusetts. Total payments for these pools during 2002, after returns, amounted to $3,962,220. I have not independently evaluated the reserves for any of these pooling arrangements. Therefore, the scope of my opinion does not include these reserves.

I have reviewed the Company's statutory results against standards set forth using the NAIC IRIS tests. No exceptional values were noted with respect to the reserve tests 10, 11 and 12.

Disclosure of Items for Unearned Premium Reserves for Long Duration Contracts

Total net unearned premium for the Company as recorded on the Liabilities, Surplus, and Other Funds page, Unearned premiums line of the Annual Statement is $7,502,621,625. The unearned premium for long duration contracts, to which this opinion applies, is $17,704,090, representing significantly less than 1% of the total net unearned premium for the Company. The reasonableness of this component of the unearned premium is not material to the Company. By extension, the amounts related to the provision for investment income and the reduction in projected losses and expenses for subrogation and salvage, reinsurance, credits for deductibles and self- insurance retentions, and other statutory approved credits are not material.

Opinion

In my opinion, giving consideration to the issues noted herein, the amounts carried in the scope paragraph on account of the items identified above:

A. meet the requirements of the insurance laws of Illinois;

B. are consistent with reserves computed in accordance with accepted loss reserving standards and principles;

C. make reasonable provision, in the aggregate, for all unpaid loss and loss adjustment expense obligations and all unearned premium obligations of the

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Company related to long duration contracts under the terms of its policies and agreements.

Relevant Comments

Since the emergence and settlement of claims are subject to uncertainty, actual developments will vary, perhaps significantly, from the amounts carried in the scope paragraph. No warranty is expressed or implied that this will not occur.

The Company has introduced significant operational changes in its claims department during the last eight years. These changes have focused on reducing the number of fraudulent claims and the development of appropriate strategies for handling various classes of claims. These changes have significantly affected the Company's loss experience and expose the Company's loss and loss adjustment expense reserves to

increased variability. I have considered these changes in the development of a wider range of reasonable reserve estimates, as described in the report supporting this opinion.

The Company provides homeowners insurance in Texas which has recently been impacted by an increase in mold-related claims. The Company also provides personal automobile insurance in Georgia, and has been subject to diminished value claims. While the Company has recognized these liabilities in its carried reserves, the presence of these exposures increases the uncertainty in my projections. The absense of other risk ractors from this listing does not imply that additional factors will not be identified in the future as having been a significant influenc e on the Company's reserves.

During the course of my analysis, I reviewed the Company's exposure to terrorist attack losses. The Company currently holds $65,168 of reserves for loss and loss adjustment expenses related to homeowners and automobile exposures. While significant uncertainties may exist in the estimation of terrorist attack losses as of December 31, 2002, the Company's projections of its ultimate liabilities have emerged favorably over the recent months. In my opinion, the risk of significant additional liabilities as of December 31, 2002 arising from terrorist attack losses is remote, given the nature of the coverages provided by the Company and prevailing coverage interpretations.

I have neither examined the assets of the Company nor formed any opinion as to the value or validity of the assets. My opinion that the reserves make a reasonable provision in the aggregate for the unpaid loss and loss adjustment expense obligations of the Company presumes that these reserves are backed by valid assets and that these assets reflect suitably scheduled maturities and/or sufficient liquidity to meet cash flow requirements.

This statement of opinion is intended solely for filing with state regulatory agencies.

An actuarial report and underlying work papers supporting the findings expressed in this Statement of Actuarial Opinion are being provided to the Company to be retained for a period of seven years at its administrative offices and available for regulatory examination.

/s/ Aaron M. Halpert
Aaron M. Halpert, ACAS, MAAA
Principal

February 25, 2003

Statement of Actuarial Opinion

757 Third Avenue
New York, NY 10017
(212) 872-6881

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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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)

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

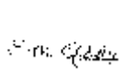
ROBERT STEPHEN APATOFF	CATHERINE SPEARMAN BRUNE #	JOAN MARGARET CROCKETT
ERNEST ALEXANDER LAUSIER	MICHAEL JERALD MCCABE	RONALD DEAN MCNEIL
SAMUEL HENRY PILCH *	ERIC ALLEN SIMONSON #	CASEY JOSEPH SYLLA
THOMAS JOSEPH WILSON, II		

DIRECTORS OR TRUSTEES

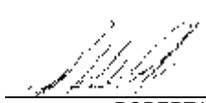
ROBERT STEPHEN APATOFF	CATHERINE SPEARMAN BRUNE #	JOAN MARGARET CROCKETT
ERNEST ALEXANDER LAUSIER	EDWARD MICHAEL LIDDY	MICHAEL JERALD MCCABE
RONALD DEAN MCNEIL	ROBERT WILLIAM PIKE	SAMUEL HENRY PILCH #
ERIC ALLEN SIMONSON #	CASEY JOSEPH SYLLA	THOMAS JOSEPH WILSON, II

State of Illinois
County of Cook } ss

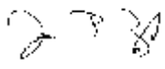
The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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



EDWARD MICHAEL LIDDY
President



ROBERT WILLIAM PIKE
Secretary



JAMES PHILIP ZILS
Treasurer

Subscribed and sworn to before me this
24th day of February, 2003

Douglas Allen Christensen
Notary
04/02/05

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds	24,157,373,268		24,157,373,268	22,148,306,715
2. Stocks:				
2.1 Preferred stocks (Schedule D, Part 2, Section 1)	335,336,525		335,336,525	357,352,709
2.2 Common stocks (Schedule D, Part 2, Section 2)	7,340,092,709		7,340,092,709	8,173,503,741
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	75,259,924		75,259,924	122,632,195
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ encumbrances)	371,282,982		371,282,982	380,397,279
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)	800,000		800,000	1,035,000
5. Cash ($ (697,782,265) Schedule E, Part 1) and short-term investments($ 933,212,405 Schedule DA, Part 2)	235,430,141		235,430,141	170,809,974
6. Other invested assets (Schedule BA)	588,543,841	40,670,289	547,873,552	659,968,549
7. Receivable for securities	10,161,842		10,161,842	27,371,530
8. Aggregate write-ins for invested assets	79,871,976		79,871,976	448,248
9. Subtotals, cash and invested assets (Lines 1 to 8)	33,194,153,208	40,670,289	33,153,482,919	32,041,825,940
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection	861,228,413	15,287,369	845,941,044	770,712,119
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (Including $ earned but unbilled premiums)	2,822,056,531	3,607,117	2,818,449,414	2,829,226,036
10.3 Accrued retrospective premiums	3,800,651	1,103,102	2,697,549	3,195,703
11. Funds held by or deposited with reinsured companies	2,240,884	7,027	2,233,857	2,392,001
12. Bills receivable, taken for premiums				
13. Amounts receivable under high deductible policies				
14. Reinsurance recoverables on loss and loss adjustment expense payments (Schedule F, Part 3, Cols. 7 and 8)	103,523,758		103,523,758	76,139,601
15. Federal and foreign income tax recoverable and interest thereon (including $ 1,220,017,212 net deferred tax asset)	1,522,663,151	282,625,919	1,240,037,232	1,045,622,063
16. Guaranty funds receivable or on deposit				
17. Electronic data processing equipment and software	234,168,527	188,173,850	45,994,677	55,546,890
18. Interest, dividends and real estate income due and accrued	430,199,337	87,656	430,111,681	402,640,319
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates	359,371,537	220,411	359,151,126	539,920,721
21. Amount 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 (Exhibit 1)	280,496,326	280,496,326		
25. Aggregate write-ins for other than invested assets	297,003,566	199,884,505	97,119,062	30,473,553
26. Total assets excluding protected cell assets (Lines 9 through 25)	40,112,446,095	1,012,163,570	39,100,282,525	37,800,588,130
27. Protected cell assets				
28. TOTALS (Lines 26 and 27)	40,112,446,095	1,012,163,570	39,100,282,525	37,800,588,130
DETAILS OF WRITE-INS				
0801. Security lending principal	79,871,976		79,871,976	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)	79,871,976		79,871,976	448,248
2501. Cash surrender value COLI	50,368,754		50,368,754	
2502. Accounts Receivable	46,757,210	6,902	46,750,308	30,473,553
2503. Pension intangible asset	80,562,000	80,562,000		
2598. Summary of remaining write-ins for Line 25 from overflow page	119,315,603	119,315,603		
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	297,003,566	199,884,505	97,119,062	30,473,553

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 34, Column 8)	10,330,182,203	10,142,396,803
2.	Reinsurance payable on paid loss and loss adjustment expenses (Schedule F, Part 1, Column 6)	5,832,784	9,519,154
3.	Loss adjustment expenses (Part 2A, Line 34, Column 9)	2,987,389,631	3,124,538,323
4.	Commissions payable, contingent commissions and other similar charges	42,489,068	49,671,065
5.	Other expenses (excluding taxes, licenses and fees)	1,567,683,888	908,866,621
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	189,533,332	156,456,354
7.	Federal and foreign income taxes (including $ (146,406,766) on realized capital gains (losses)) (including $ net deferred tax liability)		91,848,669
8.	Borrowed money $ and interest thereon $	357,280,139	476,124,361
9.	Unearned premiums (Part 1A, Line 37, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 86,638,649 and including warranty reserves of $)	7,502,621,625	7,011,129,506
10.	Advance premiums	458,572,381	452,584,462
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		616,822
12.	Ceded reinsurance premiums payable (net of ceding commissions)	20,608,274	20,361,280
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	3,939,155	5,548,266
14.	Amounts withheld or retained by company for account of others	37,228,602	47,436,921
15.	Remittances and items not allocated		3,755,980
16.	Provision for reinsurance (Schedule F, Part 7)	51,723,698	61,000,722
17.	Net adjustments in assets and liabilities due to foreign exchange rates	1,666,496	1,683,049
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	135,836	266,292
20.	Payable for securities	99,371,747	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	1,683,480,767	1,264,806,165
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	25,339,739,625	24,027,860,950
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	25,339,739,625	24,027,860,950
27.	Aggregate write-ins for special surplus funds	60,425,698	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	2,137,921,335	1,972,624,403
33.	Unassigned funds (surplus)	11,557,995,868	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) (Page 4, Line 38)	13,760,542,901	13,772,727,181
36.	TOTALS (Page 2, Line 28, Col. 3)	39,100,282,526	37,800,588,131
	DETAILS OF WRITE-INS		
2301.	Securities lending	1,387,079,903	860,196,536
2302.	Accounts payable	190,121,648	193,450,239
2303.	Deposit on assumed reinsurance	97,491,640	233,478,856
2398.	Summary of remaining write-ins for Line 23 from overflow page	8,787,575	(22,319,465)
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	1,683,480,767	1,264,806,165
2701.	Special surplus from retroactive reinsurance account	60,425,698	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)	60,425,698	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)		

UNDERWRITING AND INVESTMENT EXHIBIT STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 34, Column 4)	21,414,763,392	20,390,924,862
	DEDUCTIONS		
2.	Losses incurred (Part 2, Line 34, Column 7)	13,608,088,201	13,577,868,707
3.	Loss expenses incurred (Part 3, Line 25, Column 1)	2,772,499,310	2,776,002,546
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	5,220,734,900	5,055,141,231
5.	Aggregate write-ins for underwriting deductions	21,200,000	
6.	Total underwriting deductions (Lines 2 through 5)	21,622,522,410	21,409,012,484
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(207,759,019)	(1,018,087,622)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,759,944,364	1,882,320,416
10.	Net realized capital gains or (losses) (Exhibit of Capital Gains (Losses))	(454,122,965)	(126,265,563)
11.	Net investment gain or (loss) (Lines 9 + 10)	1,305,821,399	1,756,054,853
	OTHER INCOME		
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ ..... amount charged off $ 76,702,554)	(76,702,554)	(81,706,372)
13.	Finance and service charges not included in premiums	318,177,997	335,402,543
14.	Aggregate write-ins for miscellaneous income	17,525,032	(8,758,858)
15.	Total other income (Lines 12 through 14)	259,000,474	244,937,314
16.	Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	1,357,062,854	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)	1,357,108,979	982,904,545
19.	Federal and foreign income taxes incurred	(76,523,588)	(11,377,133)
20.	Net income (Line 18 minus Line 19) (to Line 22)	1,433,632,567	994,281,678
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 38, Column 2)	13,772,727,181	12,721,638,840
	GAINS AND (LOSSES) IN SURPLUS		
22.	Net income (from Line 20)	1,433,632,567	994,281,678
23.	Net unrealized capital gains or (losses)	(148,868,507)	(114,662,613)
24.	Change in net unrealized foreign exchange capital gain (loss)		
25.	Change in net deferred income tax	143,127,798	41,504,812
26.	Change in nonadmitted assets (Exhibit 1, Line 5, Col. 3)	(111,678,806)	(34,986,105)
27.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	9,277,023	33,361,835
28.	Change in surplus notes		
29.	Surplus (contributed to) withdrawn from protected cells		
30.	Cumulative effect of changes in accounting principles		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	165,296,933	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 (cash)	(675,000,000)	(818,000,000)
35.	Change in treasury stock (Page 3, Lines 34.1 and 34.2, Column 2 minus Column 1)		
36.	Aggregate write-ins for gains and losses in surplus	(827,971,284)	(40,667,900)
37.	Change in surplus as regards policyholders for the year (Lines 22 through 36)	(12,184,277)	1,051,088,341
38.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 37) (Page 3, Line 35)	13,760,542,904	13,772,727,181
	DETAILS OF WRITE-INS		
0501.	2002 NC private passenger auto escrow	21,200,000	
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)	21,200,000	
1401.	Interest income on The Allstate Corporation loan	24,472,031	25,150,781
1402.	Retroactive reinsurance gain/(loss)	14,352,538	(6,908,084)
1403.	Loss on sale of subsidiary		(1,623,577)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(21,299,537)	(25,377,979)
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	17,525,032	(8,758,858)
3601.	Additional minimum pension liability	(827,971,284)	(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)	(827,971,284)	(40,667,900)

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	21,848,108,550	20,561,499,828
2. Loss and loss adjustment expenses paid (net of salvage and subrogation)	16,361,021,329	16,666,293,353
3. Underwriting expenses paid	5,427,482,189	5,064,013,822
4. Other underwriting income (expenses)	(130,708,474)	(516,551,797)
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	(71,103,441)	(1,685,359,145)
6. Net investment income	1,678,835,670	1,694,350,208
7. Other income (expenses):		
7.1 Agents' balances charged off	(76,702,554)	(81,706,372)
7.2 Net funds held under reinsurance treaties	(1,450,966)	2,350,925
7.3 Net amount withheld or retained for account of others	(10,208,319)	5,264,143
7.4 Aggregate write-ins for miscellaneous items	337,056,008	337,573,489
7.5 Total other income (Lines 7.1 to 7.4)	248,694,169	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	(35,345,101)	(313,596,597)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	1,820,510,599	(42,765,029)
Cash from Investments		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds	12,376,032,751	22,160,159,495
11.2 Stocks	4,319,237,164	4,044,360,737
11.3 Mortgage loans	47,372,271	8,533,566
11.4 Real estate		21,974,274
11.5 Other invested assets	176,488,326	254,059,489
11.6 Net gains or (losses) on cash and short-term investments	(5,127)	(8,701)
11.7 Miscellaneous proceeds	21,996,128	97,262,868
11.8 Total investment proceeds (Lines 11.1 to 11.7)	16,941,121,513	26,586,341,728
12. Cost of investments acquired (long-term only):		
12.1 Bonds	14,314,109,163	21,776,740,235
12.2 Stocks	4,018,638,153	4,084,821,184
12.3 Mortgage loans		
12.4 Real estate	19,422,342	29,447,054
12.5 Other invested assets	41,309,737	59,852,600
12.6 Miscellaneous applications	374,566,663	(76,252,349)
12.7 Total investments acquired (Lines 12.1 to 12.6)	18,768,046,058	25,874,608,724
13. Net Cash from investments (Line 11.8 minus Line 12.7)	(1,826,924,545)	711,733,003
Cash from Financing and Miscellaneous Sources		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in	165,296,933	19,610,772
14.2 Capital notes $ ..... less amounts repaid $		
14.3 Net transfers from affiliates	180,639,139	
14.4 Borrowed funds received		476,124,361
14.5 Other cash provided	591,960,300	27,597,622
14.6 Total (Lines 14.1 to 14.5)	937,896,372	523,332,754
15. Cash applied:		
15.1 Dividends to stockholders paid	675,000,000	1,240,000,000
15.2 Net transfers to affiliates		188,039,966
15.3 Borrowed funds repaid	118,844,222	
15.4 Other applications	73,018,034	13,228,624
15.5 Total (Lines 15.1 to 15.4)	866,862,256	1,441,268,591
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	71,034,116	(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)	64,620,170	(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)	235,430,144	170,809,974
DETAILS OF WRITE-INS		
07.401 Finance and service charges	318,177,997	335,402,543
07.402 Interest income on The Allstate Corporation loan	24,472,031	25,150,781
07.403 Retroactive reinsurance gain/(loss)	14,352,538	(6,908,084)
07.498 Summary of remaining write-ins for Line 7.4 from overflow page	(19,946,558)	(16,071,751)
07.499 Totals (Lines 07.401 thru 07.403 plus 07.498) (Line 7.4 above)	337,056,008	337,573,489

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Lines of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 2	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	91,652,461	47,104,688	47,624,349	91,132,801
2.	Allied lines	82,478,549	39,142,026	43,316,222	78,304,354
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	4,886,331,916	2,203,294,688	2,570,606,211	4,519,020,393
5.	Commercial multiple peril	420,619,343	194,446,431	214,617,304	400,448,470
6.	Mortgage guaranty				
8.	Ocean marine	5,993,118	2,711,055	2,616,839	6,087,333
9.	Inland marine	201,524,045	97,559,228	97,503,108	201,580,165
10.	Financial guaranty				
11.1	Medical malpractice - occurrence				
11.2	Medical malpractice - claims-made				
12.	Earthquake	39,456,977	18,584,801	20,284,961	37,756,817
13.	Group accident and health				
14.	Credit accident and health (group and individual)	5,477,715	7,184,264	1,967,683	10,694,296
15.	Other accident and health				
16.	Workers' compensation	(117,267)	(999,215)	(780,149)	(336,333)
17.1	Other liability - occurrence	89,952,843	41,367,263	45,088,623	86,231,484
17.2	Other liability - claims-made	2,978	2,899	1,958	3,920
18.1	Products liability - occurrence	3,014,799	1,724,116	1,461,007	3,277,907
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	8,845,220,184	2,321,085,905	2,427,198,842	8,739,107,247
19.3,19.4	Commercial auto liability	340,100,313	149,673,558	167,894,511	321,879,360
21.	Auto physical damage	6,887,975,751	1,850,983,989	1,840,191,255	6,898,768,485
22.	Aircraft (all perils)	55,565	25,340	26,255	54,650
23.	Fidelity	367,218	147,113	172,315	342,015
24.	Surety	40,590	1,136,608	746,922	430,275
26.	Burglary and theft	1,242,763	569,770	608,084	1,204,449
27.	Boiler and machinery		6		6
28.	Credit				
29.	International				
30.	Reinsurance - Nonproportional Assumed Property	2,860,152			2,860,152
31.	Reinsurance - Nonproportional Assumed Liability	167,072			167,072
32.	Reinsurance - Nonproportional Assumed Financial Lines				
33.	Aggregate write-ins for other lines of business	2,151,507	31,300,658	17,704,090	15,748,075
34.	TOTALS	21,906,568,592	7,007,045,191	7,498,850,392	21,414,763,392
	DETAILS OF WRITE-INS				
3301.	Mechanical Breakdown	2,151,507	31,300,658	17,704,090	15,748,075
3302.					
3303.					
3398.	Summary of remaining write-ins for Line 33 from overflow page				
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	2,151,507	31,300,658	17,704,090	15,748,075

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

(a) Gross premiums (less reinsurance) and unearned premiums on all unexpired risks and reserve for return premiums under rate credit or retrospective rating plans based upon experience, viz:

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (b)	2 Amount Unearned (Running More Than One Year from Date of Policy) (b)	3 Earned but Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	47,624,349				47,624,349
2.	Allied lines	43,316,222				43,316,222
3.	Farmowners multiple peril					
4.	Homeowners multiple peril	2,570,606,211				2,570,606,211
5.	Commercial multiple peril	214,620,245	(2,941)			214,617,304
6.	Mortgage guaranty					
8.	Ocean marine	2,616,839				2,616,839
9.	Inland marine	97,502,786	322			97,503,108
10.	Financial guaranty					
11.1	Medical malpractice - occurrence					
11.2	Medical malpractice - claims-made					
12.	Earthquake	20,284,961				20,284,961
13.	Group accident and health					
14.	Credit accident and health (group and individual)	1,967,683				1,967,683
15.	Other accident and health					
16.	Workers' compensation	5,107			(785,256)	(780,149)
17.1	Other liability - occurrence	45,537,499	4		(448,880)	45,088,623
17.2	Other liability - claims-made	1,958				1,958
18.1	Products liability - occurrence	1,461,007				1,461,007
18.2	Products liability - claims-made					
19.1,19.2	Private passenger auto liability	2,427,198,842				2,427,198,842
19.3,19.4	Commercial auto liability	170,431,777	4		(2,537,270)	167,894,511
21.	Auto physical damage	1,840,191,082			173	1,840,191,255
22.	Aircraft (all perils)	26,255				26,255
23.	Fidelity	172,315				172,315
24.	Surety	1,552	745,371			746,922
26.	Burglary and theft	608,084				608,084
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Reinsurance - Nonproportional Assumed Property					
31.	Reinsurance - Nonproportional Assumed Liability					
32.	Reinsurance - Nonproportional Assumed Financial Lines					
33.	Aggregate write-ins for other lines of business	3,261,686	14,442,404			17,704,090
34.	TOTALS	7,487,436,462	15,185,164		(3,771,233)	7,498,850,392
35.	Accrued retrospective premiums based on experience					3,771,233
36.	Earned but unbilled premiums					
37.	Balance (Sum of Line 34 through 36)					7,502,621,625
	DETAILS OF WRITE-INS					
3301.	Mechanical Breakdown	3,261,686	14,442,404			17,704,090
3302.						
3303.						
3398.	Summary of remaining write-ins for Line 33 from overflow page					
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	3,261,686	14,442,404			17,704,090

(a) By gross premiums is meant the aggregate of all the premiums written in the policies or renewals in force.

Are they so returned in this statement? Yes [X] No [ ]

(b) State here basis of computation used in each case . MONTHLY PRO-RATA

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Gross Premiums (Less Return Premiums), Including Policy and Membership Fees Written and Renewed During Year

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1 + 2 + 3 - 4 - 5
1.	Fire	71,422,119	8,381,058	13,028,597		1,179,312	91,652,461
2.	Allied lines	205,007,251	29,532,544	8,780,857		160,842,103	82,478,549
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	3,308,031,749	1,139,514,951	439,424,359		639,143	4,886,331,916
5.	Commercial multiple peril	398,588,316	24,669	25,699,108		3,692,750	420,619,343
6.	Mortgage guaranty						
8.	Ocean marine	5,590,071		407,976		4,930	5,993,118
9.	Inland marine	148,655,470	13,006,341	39,979,658		117,424	201,524,045
10.	Financial guaranty						
11.1	Medical malpractice - occurrence						
11.2	Medical malpractice - claims-made						
12.	Earthquake	30,328,602	3,589,147	5,539,228			39,456,977
13.	Group accident and health						
14.	Credit accident and health (group and individual)	23,094,243				17,616,528	5,477,715
15.	Other accident and health						
16.	Workers' compensation	56,546	(7,217)	(16,443)		150,153	(117,267)
17.1	Other liability - occurrence	77,796,524	1,758,726	10,526,150		128,556	89,952,843
17.2	Other liability - claims-made	2,978					2,978
18.1	Products liability - occurrence	2,995,568				(19,231)	3,014,799
18.2	Products liability - claims-made						
19.1,19.2	Private passenger auto liability	5,327,741,834	2,963,940,479	603,068,976		49,531,105	8,845,220,184
19.3,19.4	Commercial auto liability	163,264,563	177,532,693	2,181,552		2,878,495	340,100,313
21.	Auto physical damage	4,074,893,863	2,358,335,233	454,780,323		33,669	6,887,975,751
22.	Aircraft (all perils)	54,756		879		70	55,565
23.	Fidelity	367,217				(1)	367,218
24.	Surety	40,282		486		177	40,590
26.	Burglary and theft	1,194,858		47,905			1,242,763
27.	Boiler and machinery	1,458,330				1,458,330	
28.	Credit						
29.	International						
30.	Reinsurance - Nonproportional Assumed Property	XXX	2,872,251	9,930		22,029	2,860,152
31.	Reinsurance - Nonproportional Assumed Liability	XXX		167,090		18	167,072
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX					
33.	Aggregate write-ins for other lines of business	2,028,996	122,511				2,151,507
34.	TOTALS	13,842,614,135	6,698,603,385	1,603,626,631		238,275,559	21,906,568,592
	DETAILS OF WRITE-INS						
3301.	Mechanical Breakdown	2,028,996	122,511				2,151,507
3302.							
3303.							
3398.	Summary of remaining write-ins for Line 33 from overflow page						
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	2,028,996	122,511				2,151,507

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Previous Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	34,035,132	10,914,633	73,644	44,876,121	21,419,245	19,740,123	46,555,242	51.1
2.	Allied lines	66,785,937	23,431,169	45,915,249	44,301,857	16,148,031	14,078,325	46,371,564	59.2
3.	Farmowners multiple peril		(4,727)		(4,727)	104,674	203,331	(103,383)	
4.	Homeowners multiple peril	1,745,450,904	986,263,439	(118,742)	2,731,833,085	1,321,044,312	1,152,710,608	2,900,166,789	64.2
5.	Commercial multiple peril	215,846,189	12,782,909	1,820,618	226,808,481	159,664,200	155,814,901	230,657,779	57.6
6.	Mortgage guaranty								
8.	Ocean marine	2,376,173	836,053	169,950	3,042,276	2,574,444	2,972,837	2,643,883	43.4
9.	Inland marine	59,622,551	16,352,333	8,116	75,966,768	20,295,578	20,487,693	75,774,653	37.6
10.	Financial guaranty					28,735	28,735		
11.1	Medical malpractice - occurrence		1,085,000	718,265	366,734	3,438,789	4,447,229	(641,706)	
11.2	Medical malpractice - claims-made								
12.	Earthquake	50,829,132	1,341,117	571,755	51,598,494	24,119,153	54,647,307	21,070,341	55.8
13.	Group accident and health		1,134,328		1,134,328	48,461	36,922	1,145,867	
14.	Credit accident and health (group and individual)	11,181,979		7,764,552	3,417,427	1,813,000	2,685,700	2,544,727	23.8
15.	Other accident and health		1,265		1,265	36,055	38,505	(1,185)	
16.	Workers' compensation	6,204,619	6,088,537	1,183,291	11,109,865	135,419,441	144,530,980	1,998,326	(594.2)
17.1	Other liability - occurrence	109,053,365	28,193,414	31,316,183	105,930,596	510,456,737	498,642,510	117,744,823	136.5
17.2	Other liability - claims-made					34,802	13,956	20,846	531.8
18.1	Products liability - occurrence	64,449,990	51,031,600	31,041,369	84,440,221	671,091,451	737,396,241	18,135,431	553.3
18.2	Products liability - claims-made								
19.1,19.2	Private passenger auto liability	3,604,260,361	2,472,185,256	88,788,566	5,987,657,051	6,833,131,931	6,749,766,858	6,071,022,124	69.5
19.3,19.4	Commercial auto liability	104,495,600	107,787,691	435,295	211,847,996	365,645,916	345,976,715	231,517,197	71.9
21.	Auto physical damage	2,152,624,229	1,662,476,547	190,319	3,814,910,457	201,426,958	202,219,140	3,814,118,275	55.3
22.	Aircraft (all perils)		6,016,384	810	6,015,574	18,232,512	23,694,343	553,743	1,013.3
23.	Fidelity	4,526	3,962	(2,434)	10,923	77,989	53,318	35,594	10.4
24.	Surety	28,998	(183,197)	9,592	(163,791)	(16,116,043)	(21,494,098)	5,214,264	1,211.8
26.	Burglary and theft	678,803	28,887		707,690	63,894	55,407	716,177	59.5
27.	Boiler and machinery	188,924	388	250,761	(61,449)	266,128	265,731	(61,052)	(976,828.2)
28.	Credit								
29.	International								
30.	Reinsurance - Nonproportional Assumed Property	XXX				1,430,786	1,454,553	(23,767)	(0.8)
31.	Reinsurance - Nonproportional Assumed Liability	XXX	382,824		382,824	31,225,089	24,347,934	7,259,979	4,345.4
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	13,700		13,700	6,736,482	6,395,281	354,900	
33.	Aggregate write-ins for other lines of business	13,109,086	1,050,884	938	14,159,033	323,452	1,185,717	13,296,768	84.4
34.	TOTALS	8,241,226,497	5,389,214,399	210,138,095	13,420,302,801	10,330,182,203	10,142,396,803	13,608,088,201	63.5
	DETAILS OF WRITE-INS								
3301.	Mechanical Breakdown	13,109,086	1,050,884	938	14,159,033	323,452	1,185,717	13,296,768	84.4
3302.									
3303.									
3398.	Summary of remaining write-ins for Line 33 from overflow page								
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	13,109,086	1,050,884	938	14,159,033	323,452	1,185,717	13,296,768	84.4

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses 1 Direct	Reported Losses 2 Reinsurance Assumed	Reported Losses 3 Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	Reported Losses 4 Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Incurred But Not Reported 5 Direct	Incurred But Not Reported 6 Reinsurance Assumed	Incurred But Not Reported 7 Reinsurance Ceded	8 Net Losses Unpaid (Cols. 4 +5 + 6 - 7)	9 Unpaid Loss Adjustment Expenses
1.	Fire	5,853,910	6,030,204	10,493	11,873,621	8,510,203	1,036,400	980	21,419,245	1,352,060
2.	Allied lines	13,842,041	3,591,464	12,108,403	5,325,103	6,136,405	4,714,653	28,130	16,148,031	1,995,623
3.	Farmowners multiple peril		116		116		104,558		104,674	
4.	Homeowners multiple peril	499,181,199	196,084,702	17,550	695,248,351	429,969,359	195,826,601		1,321,044,312	236,483,452
5.	Commercial multiple peril	103,905,026	6,133,263	90,137	109,948,153	46,395,026	3,321,021		159,664,200	38,201,046
6.	Mortgage guaranty									
8.	Ocean marine	71,863	1,828,146	308,463	1,591,546	477,077	505,820		2,574,444	141,295
9.	Inland marine	7,813,602	5,109,933	156,364	12,767,171	6,761,357	767,050		20,295,578	2,726,192
10.	Financial guaranty		28,735		28,735				28,735	571
11.1	Medical malpractice - occurrence	375,000	4,773,358	2,110,180	3,038,178		400,611		3,438,789	495,894
11.2	Medical malpractice - claims-made									
12.	Earthquake	15,481,899	855,631		16,337,530	7,765,290	16,333		24,119,153	12,638,976
13.	Group accident and health		48,461		48,461				(a) 48,461	733
14.	Credit accident and health (group and individual)	6,283,600		4,995,000	1,288,600	3,158,400		2,634,000	1,813,000	40,000
15.	Other accident and health		36,055		36,055				(a) 36,055	765
16.	Workers' compensation	42,512,238	50,144,044	7,011,161	85,645,121	18,875,597	31,120,853	222,130	135,419,441	7,864,380
17.1	Other liability - occurrence	149,924,847	145,418,020	50,941,793	244,401,074	188,568,798	117,643,625	40,156,760	510,456,737	87,104,754
17.2	Other liability - claims-made	34,802			34,802				34,802	32,987
18.1	Products liability - occurrence	249,710,433	212,355,002	157,342,482	304,722,953	178,856,422	322,376,061	134,863,985	671,091,451	119,684,123
18.2	Products liability - claims-made									
19.1,19.2	Private passenger auto liability	4,127,878,857	2,133,267,331	691,962,652	5,569,183,535	914,319,156	406,215,844	56,586,604	6,833,131,931	2,369,365,589
19.3,19.4	Commercial auto liability	142,220,080	161,709,749	2,207,476	301,722,354	32,418,396	31,759,211	254,046	365,645,916	58,491,851
21.	Auto physical damage	193,218,029	179,912,159	57,715	373,072,472	(120,260,875)	(51,378,697)	5,943	201,426,958	49,491,595
22.	Aircraft (all perils)		7,045,249	9,297	7,035,952	92,524	11,104,035		18,232,512	99,247
23.	Fidelity		78,668	3,382	75,287		2,703		77,989	8,241
24.	Surety	35,772	(5,033,329)	85,776	(5,083,332)	218,880	(11,251,590)		(16,116,043)	187,728
26.	Burglary and theft	31,306	4,614		35,920	26,984	990		63,894	8,730
27.	Boiler and machinery	46,893	19,846	44,705	22,034	215,354	28,740		266,128	51,666
28.	Credit									
29.	International									
30.	Reinsurance - Nonproportional Assumed Property	XXX	689,591		689,591	XXX	741,196		1,430,786	
31.	Reinsurance - Nonproportional Assumed Liability	XXX	20,047,793		20,047,793	XXX	11,177,296		31,225,089	922,131
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	3,527,043		3,527,043	XXX	3,209,439		6,736,482	
33.	Aggregate write-ins for other lines of business	306,415	17,037		323,452				323,452	
34.	TOTALS	5,558,727,814	3,133,722,887	929,463,027	7,762,987,673	1,722,504,356	1,079,442,753	234,752,578	10,330,182,203	2,987,389,631
	DETAILS OF WRITE-INS									
3301.	Mechanical Breakdown	306,415	17,037		323,452				323,452	
3302.										
3303.										
3398.	Summary of remaining write-ins for Line 33 from overflow page									
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	306,415	17,037		323,452				323,452	

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	493,648,327			493,648,327
1.2 Reinsurance assumed	280,895,484			280,895,484
1.3 Reinsurance ceded	(11,774,314)			(11,774,314)
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	786,318,125			786,318,125
2. Commission and brokerage:				
2.1 Direct excluding contingent		1,420,749,711		1,420,749,711
2.2 Reinsurance assumed excluding contingent		935,986,765		935,986,765
2.3 Reinsurance ceded excluding contingent		429,673		429,673
2.4 Contingent-direct		54,846,080		54,846,080
2.5 Contingent-reinsurance assumed		67,674,783		67,674,783
2.6 Contingent-reinsurance ceded				
2.7 Policy and membership fees				
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		2,478,827,666		2,478,827,666
3. Allowances to managers and agents				
4. Advertising		169,970,288		169,970,288
5. Boards, bureaus and associations	261,116	12,684,347		12,945,463
6. Surveys and underwriting reports	64,253	89,159,035	359	89,223,647
7. Audit of assureds' records				
8. Salary and related items:				
8.1 Salaries	1,027,057,170	734,934,109	21,263,031	1,783,254,310
8.2 Payroll taxes	83,371,788	48,493,549	1,231,421	133,096,758
9. Employee relations and welfare	193,698,469	165,230,645	3,388,407	362,317,521
10. Insurance	1,532,740	3,338,609	22,067	4,893,416
11. Directors' fees	581	24,623	33	25,237
12. Travel and travel items	69,879,121	49,762,432	591,096	120,232,649
13. Rent and rent items	158,420,617	105,634,621	518,952	264,574,190
14. Equipment	22,719,926	40,961,976	1,989,466	65,671,368
15. Cost or depreciation of EDP equipment and software	97,549,773	231,506,890	3,139,698	332,196,362
16. Printing and stationery	21,358,699	33,456,231	1,317,161	56,132,091
17. Postage, telephone and telegraph, exchange and express	93,627,235	218,277,717	435,527	312,340,479
18. Legal and auditing	2,902,374	39,555,526	2,181,201	44,639,101
19. Totals (Lines 3 to 18)	1,772,443,863	1,942,990,599	36,078,419	3,751,512,880
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $ 7,278,344		517,053,444		517,053,444
20.2 Insurance department licenses and fees		8,166,660		8,166,660
20.3 Gross guaranty association assessments		29,239,692		29,239,692
20.4 All other (excluding federal and foreign income and real estate)		23,881,707		23,881,707
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		578,341,503		578,341,503
21. Real estate expenses			36,182,302	36,182,302
22. Real estate taxes			12,577,939	12,577,939
23. Reimbursements by uninsured accident and health plans				
24. Aggregate write-ins for miscellaneous expenses	213,737,322	220,575,132	9,815,775	444,128,229
25. Total expenses incurred	2,772,499,310	5,220,734,900	94,654,435	(a) 8,087,888,644
26. Less unpaid expenses - current year	2,987,389,631	1,777,178,510	22,527,778	4,787,095,919
27. Add unpaid expenses - prior year	3,124,538,322	1,091,147,799	23,846,241	4,239,532,362
28. Amounts receivable relating to uninsured accident and health plans, prior year				
29. Amounts receivable relating to uninsured accident and health plans, current year				
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	2,909,648,001	4,534,704,189	95,972,898	7,540,325,088
DETAILS OF WRITE-INS				
2401. Outside clerical/professional services	281,333,299	219,137,003	4,014,537	504,484,839
2402. Miscellaneous income and expense	6,242,713	39,964,381	5,800,634	52,007,728
2403. Donations	9,401	9,468,097	604	9,478,102
2498. Summary of remaining write-ins for Line 24 from overflow page	(73,848,091)	(47,994,349)		(121,842,440)
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above)	213,737,322	220,575,132	9,815,775	444,128,229

(a) Includes management fees of $ ..... paid to affiliates and $ .....paid to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 54,827,814	55,585,594
1.1	Bonds exempt from U.S. tax	(a) 842,759,024	859,346,014
1.2	Other bonds (unaffiliated)	(a) 471,780,084	465,692,596
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 20,495,377	20,867,500
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	68,010,822	67,808,346
2.21	Common stocks of affiliates	243,450,238	252,183,047
3.	Mortgage loans	(c) 5,962,763	5,783,008
4.	Real estate	(d) 108,592,504	108,592,504
5.	Contract loans		
6.	Cash/short-term investments	(e) 22,921,253	23,005,723
7.	Derivative instruments	(f)	
8.	Other invested assets	54,795,893	54,763,805
9.	Aggregate write-ins for investment income	806,967	806,967
10.	Total gross investment income	1,894,402,738	1,914,435,105
11.	Investment expenses		(g) 94,654,435
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 31,299,667
14.	Depreciation on real estate and other invested assets		(i) 28,536,639
15.	Aggregate write-ins for deductions from investment income		
16.	Total (Lines 11 through 15)		154,490,741
17.	Net Investment Income - (Line 10 minus Line 16)		1,759,944,364
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	(18,959,769)	(18,959,769)
0902.	Bank Loan Fees	28,734	28,734
0903.	Mortgage Dollar Roll Income	19,947,021	19,947,021
0998.	Summary of remaining write-ins for Line 9 from overflow page	(209,019)	(209,019)
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	806,967	806,967
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Total (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 83,737,987 accrual of discount less $ 42,624,814 amortization of premium and less $ 53,577,415 paid for accrued interest on purchases.
(b) Includes $ 15,375 accrual of discount less $ 967,036 amortization of premium and less $ paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ 103,543,035 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 17,763,116 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ interest on surplus notes and $ interest on capital notes.
(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Increases (Decreases) by Adjustment	4 Net Gain (Loss) from Change in Difference Between Basis Book/ Adjusted Carrying and Admitted Values	5 Total
1.	U.S. Government bonds	5,084,160				5,084,160
1.1	Bonds exempt from U.S. tax	94,680,246	(4,528,325)			90,151,921
1.2	Other bonds (unaffiliated)	(16,952,851)	(52,718,554)	4,208,678		(65,462,727)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(9,390,972)	(444,964)	3,274,694		(6,561,242)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(215,409,931)	(61,846,931)	(439,987,269)		(717,244,131)
2.21	Common stocks of affiliates	(16,501,385)		120,845,316		104,343,931
3.	Mortgage loans					
4.	Real estate		(235,000)			(235,000)
5.	Contract loans					
6.	Cash/Short-term investments	(5,127)				(5,127)
7.	Derivative instruments	(195,099,958)		71,690,587		(123,409,371)
8.	Other invested assets	19,246,628		(25,404,883)	(18,671,663)	(24,829,918)
9.	Aggregate write-ins for capital gains (losses)				135,176,032	135,176,032
10.	Total capital gains (losses)	(334,349,191)	(119,773,774)	(265,372,876)	116,504,369	(602,991,472)
	DETAILS OF WRITE-INS					
0901.	Deferred tax				135,176,032	135,176,032
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)				135,176,032	135,176,032

EXHIBIT 1 - ANALYSIS OF NONADMITTED ASSETS AND RELATED ITEMS

	1 End of Current Year	2 End of Prior Year	3 Changes for Year (Increase) Decrease
1. Summary of Items Page 2, Lines 10 to 17 and 19 to 23, Column 2	491,024,795	203,968,969	(287,055,826)
2. Other Nonadmitted Assets:			
2.1 Bills receivable			
2.2 Furniture, equipment and supplies	280,496,326	290,982,968	10,486,642
2.3 Leasehold improvements			
2.4 Loans on personal security, endorsed or not			
3. Total (Lines 2.1 to 2.4)	280,496,326	290,982,968	10,486,642
4. Aggregate write-ins for other assets	199,884,505	192,596,872	(7,287,632)
5. Total (Line 1 plus Lines 3 and 4)	971,405,625	687,548,809	(283,856,816)
0401. Pension intangible asset	80,562,000	20,197,000	(60,365,000)
0402. Advances	71,486,135	73,386,512	1,900,377
0403. Prepaid expenses	38,829,467	79,449,945	40,620,478
0498. Summary of remaining write-ins for Line 4 from overflow page	9,006,902	19,563,415	10,556,513
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	199,884,505	192,596,872	(7,287,632)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

In accordance with Codification, the Company recorded its investment in its insurance subsidiaries at their underlying statutory book value. Two of the Company's subsidiaries are domiciled in the State of New York. The State of New York adopted Statement of Statutory Accounting Principles ("SSAP") No. 10, Income Taxes for financial statements filed on or after December 31, 2002. As a result, the Company's total surplus at December 31, 2001 does not reflect deferred taxes from the New York domiciled subsidiaries. If New York had adopted SSAP No. 10 in 2001, the Company's statutory surplus at December 31, 2001 would have been $13.78 billion, an increase of $3 million.

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

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Investments are stated at values prescribed by the NAIC. Bonds, including collateralized mortgage obligations and other structured securities, are stated at amortized cost using the scientific interest method with two exceptions. Bonds with an NAIC designation of 3 through 6 and 5* are carried at the lower of amortized cost or market, with the difference reflected in unassigned funds. 5* means the NAIC designation was assigned by the Securities Valuation Office ("SVO") of the NAIC in reliance on the insurer's certification that the issuer is current in all principal and interest payments. In addition, bonds with an NAIC designation of 6* are carried at zero. 6* means the NAIC designation was assigned by the SVO due to inadequate certification of interest and principal payments.

Loan-backed securities, which consist of single class and multi-class mortgage-backed and asset-backed securities, utilize anticipated repayments to determine the effective yield at purchase. Any significant changes in the anticipated repayments are incorporated when determining statement value. Generally, significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method. Loan-backed, and other structured securities that are not of high credit quality are accounted for using the prospective method.

Preferred stocks are stated at amortized cost or lower of amortized cost or NAIC market value, depending on the assigned credit rating and whether the preferred stock has mandatory sinking fund provisions. Common stocks are carried at NAIC market value. For preferred stocks stated at NAIC market value and common stocks, the difference between cost or amortized cost and NAIC market value are reflected in unassigned funds.

Investments in insurance subsidiaries are based on the underlying statutory equity of the subsidiary and adjusted for unamortized goodwill, if applicable. Investments in non-insurance subsidiaries, controlled and affiliated entities and joint ventures, limited partnerships and limited liability companies are generally recorded based on the underlying Generally Accepted Accounting Principles ("GAAP") equity of the investee.

Mortgage loans are carried at outstanding principal value, net of unamortized premium or discount and book value adjustments. Book value adjustments include derivative hedging adjustments and other than temporary impairment adjustments. Generally, if the fair value of any collateral, less the estimated costs to obtain and sell it, is less than the outstanding principal value and the decline is deemed to be other than temporary, an impairment is reflected in the carrying value and included in realized capital losses. If the decline is deemed to be temporary, the adjustment is reflected in a valuation allowance and included in unrealized capital losses. Fire insurance is required on all properties securing mortgage loans in an amount, which is at least equal to the lesser of the insurable value of the improvements or the outstanding principal balance of the loan. Such coverage either exceeds the outstanding principal balance less the value of the land or provides coverage equal to the replacement cost of the improvements.

Investments in real estate are stated at the lower of depreciated cost or fair value. The carrying value of real estate and realized capital losses are adjusted for impairment adjustments that are other than temporary.

Short-term investments include investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost, which approximates fair value.

Investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis and dividends are recorded as earned at the ex-dividend date. Interest income on mortgage-backed and asset-backed securities is determined on the effective yield method based on estimated principal repayments. Investment income is recorded for joint ventures, limited partnerships and limited liability companies as distributions are received. Realized capital gains and losses are determined on a specific identification basis for bonds and equities.

The Company monitors its bond and equity portfolios for ratings changes or other events that may result in declines in value that are other than temporary. The assessment of other than temporary impairment is performed on a case by case basis considering a wide range of factors. Some of the factors considered in evaluating whether a decline in value is other than temporary are: 1) the Company's ability and intent to retain the investment for a period of time sufficient to allow for an anticipated recovery in value; 2) the duration for and extent of the decline; and 3) the financial condition, near-term prospects and long-term prospects of the issuer, and the specific reasons that a security is in a significant unrealized loss position. Investments with a decline in fair value determined to be other than temporary are written down to fair value as a new cost basis, and the write down amounts are recorded as realized losses. The adoption of the impairment concept for statutory-basis accounting required a cumulative adjustment to record all inception-to-date impairments on the Company's assets held as of January 1, 2001. This adoption impact was included in the cumulative effect of changes in accounting principles line of Page 4, Statement of Income.

Derivatives

The derivative financial instruments the Company primarily used were foreign currency swaps, foreign currency forwards, futures and written call options. When derivatives meet specific criteria, they may be designated as accounting hedges and accounted for on a fair value or accrual basis, depending upon the nature of the hedge strategy, the method used to account for the hedged items, and the derivatives used. Derivatives not designated as accounting hedges are accounted for on a fair value basis.

The Company's accounting policy for derivatives is also disclosed in Note 8, Part 3.

Premium revenue

Premiums are deferred and earned on a pro rata basis over the terms of the policies. The portion of premiums written applicable to the unexpired terms of the policies are recorded as unearned premiums. Premiums received in advance of the policy's effective date are recorded as advance premiums.

NOTES TO FINANCIAL STATEMENTS

Premiums written and not yet collected are included in agents' balances. Agents' balances older than 90 days are nonadmitted. The Company regularly evaluates agents' balances that are less than 90 days and establishes valuation allowances as appropriate.

Reserves for losses and loss adjustment expense

Reserves for loss and loss adjustment expense are the estimated amount necessary to settle both reported and unreported claims of insured losses, based upon the facts in each case and the Company's experience with similar cases. Estimated amounts of salvage and subrogation are also deducted from the reserve for loss and loss adjustment expense. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain process. Reserve estimates are regularly reviewed and updated, using the most current information available. Any resulting adjustments are reflected in current operations. These adjustments may be material.

Reserve estimates are based on known facts and interpretations of circumstances, and internal factors, including the Company's experience with similar cases, historical trends involving claim payment patterns, loss payments, pending levels of unpaid claims, loss control programs and product mix. In addition, the reserve estimates are influenced by external factors including court decisions, economic conditions and public attitudes. In the normal course of business, the Company may also supplement its claims process by utilizing third party adjusters, appraisers, engineers, inspectors and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims.

Establishing net loss reserves for environmental and asbestos claims is subject to uncertainties that are greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure, unresolved legal issues regarding policy coverage, availability and collectibility of reinsurance and the extent and timing of any such contractual liability. The legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, are complex. Courts have reached different and sometimes inconsistent conclusions as to when losses are deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend, how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. Management believes these issues are not likely to be resolved in the near future.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance from other insurers or reinsurers. Page 2, Assets, Line 14 includes amounts billed to reinsurers for losses and loss adjustment expenses paid. A provision for reinsurance is established by the Company based on an evaluation of the admissibility, collectibility and collateralization of reinsurers balances in accordance with NAIC guidelines and reported on Page 3, Liabilities, Surplus and Other Funds, Line 15. The amounts reported on Page 3, Liabilities, Surplus and Other Funds, Line 12 include funds held on reinsurance contracts. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract. Reserves are reported net of reinsurance recoverables. Prepaid reinsurance premiums are deferred and reflected as income in a manner consistent with the recognition of premiums on the reinsured contracts. Reinsurance does not extinguish the Company's primary liability under the policies written.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets and liabilities are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. The principal assets and liabilities giving rise to such differences were insurance reserves and unearned premiums. Deferred income taxes also arise from unrealized gains and losses on equity securities carried at fair value. The nonadmitted portion of a net deferred tax asset is determined by applying the rules prescribed by SSAP No. 10, Income Taxes.

Off-balance sheet financial instruments

Commitments to invest and credit guarantees have off-balance-sheet risk because their contractual amounts are not recorded in the Company's statement of financial position. The contractual amounts of these instruments are presented in Note 16.

2. Accounting Changes

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

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company purchased all the outstanding common stock of Northbrook Indemnity Company ("NIC") from St. Paul Fire & Marine Insurance Company ("St. Paul") on January 1, 2000 for $26 million, as part of its plans to further develop the personal lines Independent Agency business. The transaction was accounted for using the statutory purchase method. Goodwill of $429 thousand was recorded at the purchase date and is being amortized on a straight line basis over 10 years. In 2002, and 2001, the Company recognized goodwill amortization of $43 thousand each year related to this acquisition.

On November 8, 1993, the Company purchased all the outstanding common stock of Deerbrook Insurance Company ("DIC"), formerly known as Belvedere American Reinsurance Company, for $22 million from Christiania General Insurance Corporation of New York. The Company acquired DIC in order to utilize its insurance licenses. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $1 million was recorded. Goodwill is being amortized on a straight line basis over 10 years. The Company recognized goodwill amortization related to this acquisition of $125 thousand in 2002 and also in 2001.

NOTES TO FINANCIAL STATEMENTS

Effective September 1, 2000, the Company contributed all the common stock of DIC to NIC. In addition, the Company contributed its ownership interest in NIC to Willow Holdings, LLC ("Willow"), a wholly owned subsidiary of the Company. Since the Company is the indirect parent of DIC and NIC, goodwill remains on the Company's balance sheet and continues to be amortized into its income.

Unamortized goodwill, reported as a component of the investment in the acquired entities, in the agreement did not exceed 10% of the Company's capital and surplus.

B. Statutory Merger

The Company has not participated in any business combinations taking the form of a statutory merger in 2002 or 2001.

C. Impairment Loss

The Company did not recognize any impairment loss on the transactions described above in 2002 or 2001.

4. Discontinued Operations

The Company did not discontinue any of its operations in 2002 or 2001.

5. Investments

A. Mortgage Loans

1. The Company did not add any new mortgage loans to the portfolio in 2002 or 2001.

2. In 2002, the Company reduced the interest rate on one floating rate commercial mortgage loan that had a carrying value, excluding accrued interest, of $22 million. The interest rate on the loan was reduced by .42% to 2.91%. The Company did not reduce interest rates on any outstanding mortgage loans in 2001.

3. The Company did not add any new mortgage loans to the portfolio in 2002 or 2001.

4. At December 31, 2002 or 2001, the Company did not hold any mortgage loans with interest more than 180 days past due.

5. There were no taxes, assessments or amounts advanced at December 31, 2002 or 2001.

6. Mortgage loans are impaired when it is probable that the Company will be unable to collect all amounts due according to the contractual terms of the loan agreement. There were no impaired mortgage loans at December 31, 2002 or 2001.

7. There were no impaired mortgage loans at December 31, 2002 or 2001.

8. There were no impaired mortgage loans at December 31, 2002 or 2001.

9. Interest income was not recognized on impaired loans during 2002 or 2001.

10. There was no interest income recognized on a cash basis on impaired mortgage loans during 2002 and 2001.

11. Interest income is recognized on a cash basis for impaired loans beginning at the time of the impairment.

B. Debt Restructuring

1. The total recorded investment in restructured debt was $33 million and $31 million at December 31, 2002 and 2001, respectively.

2. The Company recognized realized capital losses of $3 million and $4 million in 2002 and 2001, respectively related to troubled debt investment restructuring.

3. The Company did not enter into any contractual commitments to extend credit to debtors owning receivables whose terms were modified in troubled debt investment restructuring.

4. The Company's policy is to generally accrue interest income on impaired debt investments to the extent it was deemed collectible and the investment continued to perform under its original or restructured terms. Interest income on nonperforming mortgage loans is generally recognized on a cash basis. Interest income on nonperforming bonds is recognized on a cash basis once the original cost of the investment is recovered.

5. The Company did not record any allowance for credit losses in 2002 or 2001.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2002 or 2001.

D. Loan-Backed Securities

1. The Company elected not to use the book value as of January 1, 1994 as the cost for applying the retrospective adjustment method to securities purchased prior to that date.

2. Prepayment assumptions for single class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealers and internal estimates.

3. The Company used the NAIC market value to determine the market value of its loan-backed securities.

4. In 2002 and 2001, there were no securities with negative yields requiring the Company to change from the retrospective to the prospective methodology.

E. Repurchase Agreements

For repurchase agreements, the Company's policy was to require collateral with a fair value equal to at least 102% of securities purchased be maintained over the term of the agreement. Collateral received was generally held under a tri-party agreement at a custodial bank.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets at December 31, 2002 or 2001.

B. The Company recognized impairment write-downs on joint ventures, partnerships and limited liability companies of $3 million and $30 million for the years ending December 31, 2002 and 2001, respectively. In 2001, $9 million related to the adoption of Codification. The

NOTES TO FINANCIAL STATEMENTS

fair value of investments written down was determined by an analysis of both the underlying assets of the investment as well as the existing economic conditions.

7. Investment Income

   1. All due and accrued investment income, excluding that related to mortgage loans, over 90 days past due was nonadmitted. Mortgage loans in default for which interest was 180 days past due was considered nonadmitted. All due and accrued investment income deemed uncollectible was written off in the period it was determined to be uncollectible.

   2. The total amount of due and accrued investment income nonadmitted at December 31, 2002 and 2001 was $88 thousand and $678 thousand, respectively.

8. Derivative Instruments

   1. The derivative financial instruments the Company primarily used were foreign currency swaps, foreign currency forwards, futures and written call options contracts. Foreign currency swaps were agreements that involved the exchange, at specified intervals, of interest rate payments and currencies calculated by reference to an underlying notional amount or currency. Foreign currency forward contracts involved the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which were settled at the end of the contract. The Company utilized both index and interest rate futures. Futures were defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. Written call option contracts were exchange traded call option contracts on specific equities.

      Market risk was the risk that the Company would incur losses due to adverse changes in equity, interest, or currency exchange rates and prices. Market risk existed for all of the derivative financial instruments that the Company held, as these instruments could become less valuable due to adverse changes in market conditions. The Company mitigated these risks through established risk control limits set by senior management. In addition, changes in the value of the Company's derivative instruments designated as hedges were generally offset by changes in the value of the hedged risk component of the related assets and liabilities.

      Credit exposure represented the Company's potential loss if all counterparties failed to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure was measured by the fair value of contracts with a positive value at the reporting date reduced by the effect, if any, of master netting agreements. Primarily, foreign currency swaps and foreign currency forward contracts utilized by the Company had credit exposure.

      The Company managed its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company utilized master netting agreements for all over-the-counter derivative transactions. These agreements permitted either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits were exceeded. To date, the Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

      Futures contracts had limited credit exposure as they are executed on organized exchanges and require collateral, as well as the daily cash settlement of margins. The written call options utilized by the Company were all exchanged traded and had limited credit exposure.

      The Company also had exposure to currency risk. Currency risk was the risk that the Company would incur losses due to adverse changes in exchange rates. Currency risk existed for all foreign securities in which the Company invests.

      The cash requirements of derivatives vary. Cash settlements for foreign currency swap agreements usually occurred at dates specified in individual agreements. The amount of cash exchanged was equal to the difference between the rate in the contract at which the Company received cash compared to the rate at which the Company paid cash. Foreign currency forward contracts required cash settlements when the contract matures. For foreign currency forward contracts the amount of cash exchanged is based on the difference between the rate agreed to at the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. If the contract rate is less than the actual rate on the settlement date, the Company receives cash equal to the difference in rates multiplied by an agreed to notional amount. If the contract rate is greater than the actual rate on the settlement date, the Company pays cash equal to the differences in the rates multiplied by an agreed to notional amount. Daily cash settlement of variation margins, which are based on the changes in the daily prices, was required for futures. The final settlement of interest rate futures may be settled in cash or through delivery of an underlying instrument (e.g. specified bond). The final settlement of indexed futures may only be settled in cash. The Company received cash equal to the premium of written call options when the contract was established. If the written covered call options were exercised, the Company received cash equal to the price mutually agreed to in the contract (strike price) in exchange for the equity the call option was written on. If the options were not exercised, then no cash was exchanged when the contract expired.

   2. The Company primarily used derivative financial instruments to reduce its exposure to market risk (principally interest rate, equity price, and foreign currency risk) on its invested assets. The Company does not hold or issue these instruments for trading purposes.

      Foreign currency swap agreements and foreign currency forward contracts were utilized to manage the currency risk associated with securities owned and denominate in foreign currencies. The Company utilized futures contracts to reduce the duration of its fixed income portfolio and to reduce market risk associated with certain deferred compensation contracts. Written covered call options provided limited protection against declines in the underlying market price of equities the Company owns.

   3. The contract or notional amounts were used to calculate the exchange of contractual payments under agreements and were not representative of the potential for gain ore loss on these agreements.

      Written call option contracts were reported on Schedule DB, Part B. The premium received on written call options was recorded as a liability. The change in the fair value of the written covered call options was recorded as unrealized gains or losses, with a corresponding liability. If the written covered call option was exercised by the counterparty, the difference between the strike price and the cost basis of the equity, adjusted for the amount of premium received, was recorded as a realized gain or loss. If the written covered call options expired without being exercised, the premium received was classified as a realized gain and the corresponding liability previously recorded was reversed.

      Foreign currency swap agreements were reported in Schedule DB, Part C. Generally, if a swap was terminated prior to the expiration date, any gain or loss on termination was recognized as a capital gain or loss if the underlying hedged item had been disposed of. If the hedged item still existed, any gain or loss was attached to the hedged item and amortized into income over the shorter of the remaining life of the underlying hedged item or the life of the swap contract. Accrued periodic settlements were reported as net investment income.

      Foreign currency forward contracts were also reported in Schedule DB, Part C. The final delivery of foreign currency was attached to the book value of the hedged item if it still remained.

      Futures were reported in Schedule DB, Part D. Daily cash settlement of margin gains or losses were recognized in either realized capital gains and losses or as an offset to the hedged asset depending on the derivative strategy. Termination gains or losses on financial futures were incorporated into the daily cash settlement of margins.

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9. Income Taxes

A. The components of the net deferred tax asset were as follows at December 31:

($ millions)

	2002	2001
Total of gross deferred tax assets	$ 1,723	$ 1,505
Total of deferred tax liabilities	(220)	(281)
Net deferred tax asset	1,503	1,224
Deferred tax assets nonadmitted	283	178
Net admitted deferred tax asset	$ 1,220	$ 1,046
Increase in nonadmitted asset	$ 105	

B. The Company recognized all deferred tax liabilities.

C. The provisions for incurred income tax benefit for the years ended December 31, were:

($ millions)

	2002	2001
Federal-excluding net capital losses	$ 70	$ 28
Federal tax on net capital losses	(147)	(39)
Federal income taxes benefit	$ (77)	$ (11)

The provisions for incurred income tax benefit did not include any foreign income taxes for the years ended December 31, 2002 or 2001.

The tax effects of temporary differences that gave rise to significant portions of deferred tax assets and liabilities were as follows at December 31:

($ millions)

	2002	2001
Deferred Tax Assets:		
Revenue offset	$ 543	$ 511
Reserve discounting	480	499
Additional minimum pension liability	312	22
Nonadmitted assets	241	171
Alternative minimum tax	43	30
Investments	23	43
Deposit accounting adjustments	23	22
Guaranty fund assessments	15	17
Uncollectible reinsurance	10	11
Employee benefits	-	137
Fixed assets	-	16
Other	33	26
Total deferred tax assets	1,723	1,505
Nonadmitted deferred tax assets	283	178
Admitted deferred tax assets	1,440	1,327
Deferred Tax Liabilities:		
Net unrealized gains	(141)	(255)
Fixed assets	(53)	-
Salvage and subrogation discounting	(15)	(26)
Premium acquisition expense	(8)	-
Employee benefits	(3)	-
Total deferred tax liabilities	(220)	(281)
Net deferred tax asset admitted	$ 1,220	$ 1,046

The change in net deferred income taxes was comprised of the following at December 31 (this analysis was exclusive of nonadmitted assets as the Change in Nonadmitted Assets was reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

($ millions)

	2002	2001	Change
Total deferred tax assets	$ 1,723	$ 1,505	$ 218
Total deferred tax liabilities	(220)	(281)	61
Net deferred tax asset	$ 1,503	$ 1,224	279
Tax effect of additional minimum pension liability			(291)
Tax effect of unrealized gains (losses)			(135)
Tax effect of nonadmitted assets			(70)
Tax effect of changes in accounting principles			60
Adjustment of prior year tax liabilities			27
Change in net deferred income taxes			$ (130)

D. The provision for federal income tax benefit was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing these differences were as follows at December 31:

($ millions)

	2002	Effective Tax Rate
Provision computed at statutory rate	$ 475	35.0%
Nondeductibles	34	2.5
Tax-exempt interest	(258)	(19.0)
Adjustment of prior year tax liabilities	(92)	(6.8)
Intercompany dividends	(90)	(6.7)
Dividend received deduction	(9)	(.7)
Prior year true-up	(6)	(.4)
Other	(1)	-
Change in net deferred income taxes	(130)	(9.5)
Total statutory income taxes	$ (77)	(5.6)%

E.

1. At December 31, 2002, the Company did not have net operating loss carryforwards available to offset future net income subject to federal income taxes.

NOTES TO FINANCIAL STATEMENTS

2. The following were income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

($ millions)	
2002	$ 172
2001	$ -
2000	$ 443

F.

1. The Company's federal income tax return for the year ended December 31, 2002 will be consolidated with the entities listed below:

AFD, Inc.
AFDW, Inc.
ALFS, Inc.
Allstate Assignment Company
Allstate Bank
Allstate Enterprises, Inc
Allstate Fire & Casualty Insurance Company
Allstate Financial Corporation
Allstate Floridian Indemnity Company
Allstate Floridian Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Insurance Holdings, Inc.
Allstate International, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Indemnity Company
Allstate New Jersey Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Property and Casualty Insurance Co
Allstate Reinsurance Ltd. (Bermuda)
Allstate Settlement Corporation
Allstate Texas Lloyds
Allstate Texas Lloyds, Inc.
American Heritage Life Investment Corporation
American Heritage Service Company
Bob Thompson Enterprises, Inc.
Champion's Pride Electronics & Trim, Inc.
Colonial Reinsurance, Ltd
Deerbrook General Agency, Inc.
Deerbrook Insurance Company
Direct Marketing Center, Inc.
Encompass Indemnity Company
Encompass Insurance Company
Enterprises Services Corporation
ERJ Insurance Group, Incorporated
First Colonial Agency, Inc.
Florida Associated Services, Inc.
Glenbrook Life and Annuity Company
Ivantage Select Agency, Inc.
JSI Collision Centers, Inc.
Kennett Capital, Inc
Lincoln Benefit Life Company
Northbrook Indemnity Company
Northbrook Life Insurance Company
Northbrook Services, Inc.
Pacific Painters, Inc.
Pembridge America, Inc.
Rescue Express, Inc
Roadway Protection Auto Club, Inc.
Sterling Collison Centers, Inc.
Surety Life Insurance Company
Tech-Cor, Inc.
The Allstate Corporation
The Northbrook Corporation
Westborn Collison, Inc.
Willow Insurance Holdings, Inc.

2. The consolidated group elected under Internal Revenue Code Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits were allocated to the Company to the extent they could be utilized in the consolidated return. In years when the consolidated tax return resulted in an Alternative Minimum Tax liability, the regular tax was allocated first as described above, and the excess of the Alternative Minimum Tax over the regular tax was allocated to the members whose tax posture resulted in the Alternative Minimum Tax. In 2002, the Company's share of Alternative Minimum Tax was $25 million.

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:

($ millions)

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

In addition, on December 23, 2002, the Corporation made a cash capital contribution of $100 million to the Company. The Corporation also contributed all its outstanding shares of Pafco Underwriting Managers, Inc., including its ownership interest in Pembridge Insurance Company, with a cost of $56 million to the Company on December 31, 2002.

On December 3, 2002, the Company extended the maturity date of the $405 million Demand Promissory Note ("Note") executed by the Corporation and payable to the Company from April 13, 2003 to December 1, 2007, or on demand. In addition, the interest rate on the Note was adjusted to reflect current market conditions.

The Company made the following cash capital contributions to Allstate Life Insurance Company ("ALIC") in 2002:

($ millions)

Date of payment	
June 28	$ 150
September 30	100
December 23	100
Total	$ 350

On December 28, 2001, the Company contributed all its outstanding shares of ALIC preferred stock, Series B, valued at $117 million to ALIC.

NOTES TO FINANCIAL STATEMENTS

The Company received cash dividends on common stock from ALIC as follows in 2002 and 2001:

($ millions)

Date of payment	2002	2001
March 28	$ 44	$ -
March 30	-	29
September 28	-	38
December 28	-	92
	$ 44	$ 159

On December 30, 2002, ALIC contributed its 100% ownership in Allstate Financial Services, LLC ("AFS"), with a cost of $2 million to the Company.

In addition, in 2001 ALIC paid preferred stock, Series B cash dividends of $6 million and $2 million on September 28 and December 28, respectively.

There were no other transactions in 2002 or 2001 by the Company with any related party which involved more than ½ of 1% of the Company's admitted assets except for reinsurance contracts, insurance contracts and cost allocation transactions based in accordance with intercompany contract provisions.

D. The Company reported the following amounts as receivable from parent, subsidiaries and affiliates at December 31,:

	2002	2001
The Allstate Corporation	$ 183	$ 362
Allstate Life Insurance Company	73	71
Allstate Indemnity Company	25	30
Glenbrook Life and Annuity Company	17	18
Northbrook Life Insurance Company	13	11
Allstate Floridian Insurance Company	10	9
Lincoln Benefit Life Company	7	6
Allstate New Jersey Insurance Company	6	5
Allstate Financial Services, LLC	4	4
Allstate Investments, LLC	4	-
Allstate Motor Club, Inc.	4	4
AFDW, Inc.	2	3
Allstate Life Insurance Company of New York	2	2
Allstate Texas Lloyds	2	2
Deerbrook Insurance Company	1	2
Allstate Bank	1	-
Allstate Floridian Indemnity Company	1	-
Northbrook Services, Inc.	1	-
Deerbrook General Agency, Inc.	1	-
Allstate International Insurance Holdings, Inc.	-	3
Encompass Indemnity Company	-	2
Columbia Universal Life Insurance Company	-	1
Other	2	5
Total	$ 359	$ 540

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

The intercompany balance from the Corporation includes the Note executed by the Corporation and payable to the order of the Company on December 1, 2007, or on demand. See note 10, parts A, B & C for more information on the Note.

Intercompany payables and receivables with the Company's subsidiaries were generally cash settled at least quarterly.

E. The Company, in certain cases, assigned 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 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 $5.34 billion and $5.20 billion at December 31, 2002 and 2001, respectively.

ALIC and ASC entered into General Indemnity Agreement to indemnify the Company for any liability associated with the surety bonds and gave 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. Effective January 1, 2002, the Company entered into a Master Investment Management Agreement and Amendment to Certain Service and Expense Agreements with Allstate Investments, LLC ("AILLC") whereby AILLC will provide investment management services to the Company.

Effective January 1, 1999, the Company and certain of its affiliated insurance companies entered into a Master Service and Expense agreement pursuant to which the Company will furnish certain services to the Corporation and certain subsidiaries and affiliates of the Company. The agreement also provides for cost sharing and allocation of operating expenses among the Corporation, the Company and certain of the Company's subsidiaries and affiliates. Additional affiliated insurance companies have been made parties to this agreement by an addendum to the original agreement.

G. The Company is a wholly-owned subsidiary of the Corporation.

H. At both December 31, 2002 and 2001, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2002 or 2001 admitted assets.

NOTES TO FINANCIAL STATEMENTS

J. In 2002, the Company did not recognize any impairments on its investments in SCA entities.

In 2001, the Company recorded a realized capital loss of $2 million on TFH Corporation, an investment considered a affiliate. The loss was recorded because other than temporary losses was generated by the investment. The amount of the loss was determined based on management's review of the investment.

11. Debt

A. The Company had no capital notes outstanding at December 31, 2002 or 2001.

B. At December 31, 2002 and 2001, the Company reported $357 million and $476 million, respectively, of dollar rolls, including accrued interest as borrowed money on Page 3, Liabilities, Surplus and Other Funds.

In addition, the Company entered into an intercompany loan agreement with the Corporation. The amount of intercompany loans available to the Company was at the discretion of the Corporation. The maximum amount of loans the Corporation could have outstanding to all its eligible subsidiaries at any given point in time was limited to $1.00 billion. From time to time the Company borrowed money from the Corporation to meet its short-term cash needs. At December 31, 2002 and 2001, the Company's total outstanding intercompany loans, excluding interest, were $100 million and $2 million, respectively. Interest rates on the loans outstanding at December 31, 2002 and 2001, were 1.25% and 2.21%, respectively. Maturity dates on intercompany loans outstanding at December 31, 2002 were two days. Total interest paid on intercompany debt during the 2002 and 2001 was $1 million and $8 million, respectively. Since this debt was payable to the Corporation it was combined with amounts due to and payable from the Corporation and classified as either Receivable or Payable to Parent, Subsidiary and Affiliate on Page 2, Assets or Page 3, Liabilities, Surplus and Other Funds.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Defined benefit pension plans cover most domestic full-time, certain part-time employees and certain employee agents. Benefits under the pension plans are based upon the employee's length of service and eligible annual compensation. Upon adoption of SSAP 8, *Pensions*, on January 1, 2001, the company elected, with regard to its incremental liability, to amortize it as a component of net periodic pension cost, and with regard to its incremental asset, to offset future periodic pension expense. The Company's funding policy for the pension plans is to make annual contributions in accordance with accepted actuarial cost methods.

The Company also provided certain health care and life insurance subsidies for certain employees when they retire. Qualified employees may become eligible for these benefits if they retire in accordance with the Company's established retirement policy and are continuously insured under the Company's group plans or other approved plans in accordance with the plans participation requirements. Benefits similar to those available for active employees are available to pre-Medicare retirees who pay the required contributions. A post-Medicare plan supplementing Medicare is also available upon payment of required contributions. The Company shares the cost of the retiree medical benefits with qualified employees based on their years of service, with the Company's share being subject to a 5% limit on annual medical cost inflation after retirement. The Company's postretirement plans currently are not funded. The Company has the right to modify or terminate these plans.

The Company calculates benefit obligations based upon actuarial methodologies using the projected benefit obligation for pension plans and the accumulated postretirement benefit obligation for other postretirement plans.

The change in benefit obligations for all plans for the year ended December 31, were as follows:

($ millions)	Pension Benefits		Postretirement Benefits	
	2002	2001	2002	2001
Benefit obligation, beginning of year	$ 3,078	$ 2,700	$ 722	$ 630
Service cost	134	90	20	14
Interest cost	222	217	51	48
Actuarial losses	403	238	36	76
Benefits paid	(260)	(168)	(43)	(46)
Plan amendments	(28)	1	-	-
Other	(6)	-	-	-
Benefit obligation, end of year	$ 3,543	$ 3,078	$ 786	$ 722

The postretirment benefit obligation for non-vested employees was $212 million and $193 million at December 31, 2002 and 2001, respectively.

Pension plan assets at December 31, 2002 and 2001 comprise primarily equity securities and long-term corporate and United States government obligations. The Company's other postretirement benefit plans currently are not funded.

The change in pension plan assets for the years ended December 31, 2002 and 2001 was as follows:

($ millions)	2002	2001
Fair value of plan assets, beginning of year	$ 2,444	$ 3,398
Contributions	263	16
Benefits paid	(260)	(168)
Actual return on plan assets	(205)	(802)
Other	(6)	-
Fair value of plan assets, end of year	$ 2,236	$ 2,444

The plans' funded status, which was calculated as the difference between the projected benefit obligation and plan assets for pension benefits, and the difference between the accumulated benefit obligation and plan assets for other postretirement benefits was as follows:

($ millions)	Pension Benefits		Postretirment Benefits	
	2002	2001	2002	2001
Funded status	$ (1,306)	$ (594)	$ (786)	$ (723)
Unamortized prior service cost	(32)	-	(13)	(14)
Unrecognized net loss	2,150	1,354	129	94
Unamortized transition (asset)/obligation	(528)	(681)	175	193
Minimum liability adjustment	(973)	(123)	-	-
Accrued benefit cost	$ (689)	$ (44)	$ (495)	$ (450)

The pension funded status included $40 million of contributions made between the measurement date and the end of the year for 2001. The Company did not make any contributions between the measurement date and the end of the year in 2002. In addition, as of December 31, 2002 and 2001 an intangible of $81 million and $60 million, respectively was recorded related to the benefit plans.

NOTES TO FINANCIAL STATEMENTS

The components of net periodic cost/(benefit) for all plans for the year ended December 31, were as follows:

($ millions)	Pension Benefits		Postretirement Benefits	
	2002	2001	2002	2001
Service cost	$ 134	$ 90	$ 20	$ 15
Interest cost	222	217	51	48
Expected return on plan assets	(286)	(317)	-	-
Amortization of unrecognized transition (asset)/obligation	(120)	(16)	17	17
Recognized net actuarial loss (gain)	-	-	1	-
Prior service cost recognized	4	-	(1)	(1)
Unrecognized prior period (gain) or loss	41	-	-	-
Effect of settlement	23	3	-	-
Net periodic (benefit)/cost	$ 18	$ (23)	$ 88	$ 79

A minimum pension liability adjustment was required when the actuarial present value of accumulated benefits exceeds plan assets and accrued pension liabilities. At December 31, 2002 and 2001, the minimum liability adjustment, less allowable intangible assets, net of tax benefit, was $828 million and $41 million, respectively and was reported as an adjustment to surplus.

Weighted average assumptions used in the determination of the projected pension benefit obligation and plan assets at December 31, which were based on an October 31 measurement date, were:

	2002	2001
Discount rate	7.00%	7.25%
Rate of compensation increase	4.00%-4.50%	4.00%-4.50%
Expected long-term rate of return on plan assets	9.50%	9.50%

The weighted average health care trend rate used in measuring the accumulated postretirement benefit obligation was 11.60% for 2002, gradually declining to 5.80% in 2008 and remaining level thereafter.

A one percentage-point increase in assumed health care cost trend rates would increase the total of the service and interest cost component of net periodic benefit cost of other postretirement benefits, and the accumulated postretirement benefit obligation by $2 million and $9 million, respectively. A one percentage-point decrease in assumed health care cost trend rates would decrease the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the accumulated postretirement benefit obligation by $4 million and $19 million, respectively.

Most domestic full-time, certain part-time employees and certain employee agents of the Company are eligible to participate in The Savings and Profit Sharing Fund of Allstate Employees ("Fund"). Employer contributions to the Fund are based on actual performance levels and matching obligations under the Fund. The cost allocated to the Company for this benefit, after reinsurance was $92 million and $33 million in 2002 and 2001, respectively.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

1. The Company had 42,000 common shares authorized, issued and outstanding at December 31, 2002 and 2001. All shares had a par value of $100 per share.

2. The Company had no preferred stock outstanding.

3. The amount of dividends that can be paid to shareholders, without approval by the IL DOI, is limited by specific surplus and net income criteria as provided in the dividend restriction provisions of the Illinois Holding Company Systems laws. The maximum amount of dividends the Company can distribute during 2003 without prior approval of the IL DOI is $1.43 billion. Dividends are not cumulative.

4. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that could be paid as ordinary dividends to stockholders.

5. The unassigned funds, which were held for the benefit of the shareholder, were unrestricted except by requirement for regulatory approval as described in Part 3 above.

6. The Company was not a mutual or similarly organized company, therefore this disclosure requirement did not apply.

7. The Company did not hold stock for special purposes.

8. In September 1996, the Company completed the sale of its United States-based reinsurance operations for policies written after 1984 to SCOR US Corporation ("SCOR"). The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed NAIC guidance on the accounting treatment of retroactive contracts and reported the gain on the sale as a "write-in" adjustment to special surplus from retroactive reinsurance account. The balance of the special surplus funds was $60 million at December 31, 2002 compared to $57 million at December 31, 2001. The change in the special surplus funds balance was due to a $5 million increase in reported reserves for Louisiana Workers Compensation claims partially offset by a $2 million reduction in reported reserves related to the ERG Aviation pool.

9. The portion of unassigned funds represented or reduced by each item below as of December 31 was as follows:

		2002	2001
a.	Unrealized gains and losses	$2.72 billion	$2.88 billion
b.	Nonadmitted asset values	($972) million	($687) million
c.	Separate Account business	-	-
d.	Asset valuation reserves	-	-
e.	Reinsurance in unauthorized companies	($52) million	($61) million

10. The Company did not have surplus debentures or similar obligations at December 31, 2002 or 2001.

11. The Company did not have any restatements due to quasi-reorganizations.

12. The Company was not quasi-reorganized.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

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

CALIFORNIA EARTHQUAKE AUTHORITY

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. Other areas in the United States where Allstate faces exposure to potential earthquake losses include areas surrounding the New Madrid fault system in the Midwest and faults in and surrounding Seattle, Washington and Charleston, South Carolina.

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

Should losses arising from an earthquake cause a deficit in the CEA, additional funds needed to operate the CEA would be obtained through assessments on participating insurance companies, payments received under reinsurance agreements and bond issuances funded by future policyholder assessments. Participating insurers are required to pay an assessment, not to exceed $2.18 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, not to exceed $1.46 billion, if aggregate CEA earthquake losses exceed $5.9 billion and the capital of the CEA falls below $350 million. At October 31, 2002, the CEA's capital balance was approximately $1.24 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, at year end 2008. 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 23.5% of the CEA market share. The Company does not expect its CEA market share to materially change. At this market share, the maximum possible CEA assessment on the Company would be $855 million. However, Allstate does not expect its portion of these additional contingent assessments, if any, to exceed $513 million, its share of the first assessment, as the likelihood of an event exceeding the CEA claims paying capacity of $5.9 billion is remote, and therefore, incurring the second assessment is remote. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

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.

MORGAN STANLEY GUARANTEE

The Company executed a guarantee to Morgan Stanley DW Inc ("Morgan Stanley), related to the obligations of Northbrook Holdings, LLC ("Northbrook"), a wholly owned subsidiary of the Company under a certain Note Purchase Agreement between Northbrook and Morgan Stanley and promissory notes issued by Northbrook pursuant thereto. The balance of the notes was $104 million and $99 million at December 31, 2002 and 2001, respectively.

ALLSTATE REAL ESTATE TRUST

The Company has guaranteed notes issued by Allstate Real Estate Trust in conjunction with the leasing of an office building from the trust. At December 31, 2002 and 2001, the amount of the guarantee outstanding was $62 million and $6 million, respectively.

B. Assessments

The Company accrued material guaranty fund assessments based on annual notification of new and ongoing insolvencies received from individual state guaranty associations.

At both December 31, 2002 and 2001, the Company accrued on a direct basis $58 million for future guaranty fund assessments. In addition, the Company had accrued $28 million and $15 million, on a direct basis at December 31, 2002 and 2001, respectively, for the related premium tax offset expected to be realized. The period over which assessments can be paid varies. Premium tax offsets were realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment was paid.

The Company is subject to assessments from the Florida Hurricane Catastrophe Fund ("FHCF"). The FHCF has the authority to issue bonds to pay its obligations to participating insurers. The bonds issued by the FHCF would be funded by assessments on all property and casualty premiums written in the state, except accident and health insurance. These assessments would be limited to 4% of the Company's Florida direct premiums written in first year of assessment, and up to a total of 6% of the Company's Florida direct premiums written in the second and subsequent years. The Company may recoup assessments immediately through increases in policyholder rates. A rate filing or any portion of a rate change attributable entirely to an assessment would be deemed approved when made with the Florida Office of Insurance Regulation ("FL OIR"), subject to the FL OIR's statutory authority to review the adequacy of any rate at any time.

C. Gain Contingencies

The Company has not recognized any gain contingencies subsequent to December 31, 2002 but prior to the issuance of the Company's Annual Statutory Statement.

D. Regulations and Legal Proceedings

The Company is subject to changing social, economic and regulatory conditions. State and federal 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.

There are two active nationwide class action lawsuits against the Company regarding its specification of after-market (non-original equipment manufacturer) replacement parts in the repair of insured vehicles. One of these suits alleges that the specification of such parts constitutes breach of contract and fraud, and this suit mirrors to a large degree lawsuits filed against other carriers in the industry. The plaintiffs allege that after-market parts are not "of like kind and quality" as required by the insurance policy, and they are seeking actual and punitive damages. In the second lawsuit, plaintiffs allege that the Company and three co-defendants have violated federal antitrust laws by conspiring to fix the price of auto physical damage coverages in such a way that not all savings realized by the use of

NOTES TO FINANCIAL STATEMENTS

aftermarket parts are passed on to policyholders. The plaintiffs seek actual and treble damages. In November 2002, a nationwide class was certified in this case, and the defendants have filed a petition to appeal the certification. The Eleventh Circuit Court of Appeals has yet to rule on this petition. The Company has been vigorously defending both of these lawsuits, and their outcome is uncertain.

There are a number of statewide and nationwide class action lawsuits pending against the Company alleging that its failure to pay "inherent diminished value" to insureds under collision, comprehensive, or uninsured motorist property damage provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" 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 policy. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. These lawsuits are pending in various state and federal courts, and they 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. In addition, there are two statewide putative class action lawsuits pending against the Company alleging that it improperly deducts betterment in connection with the repair of vehicles. 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 putative nationwide class action lawsuits have been filed in various federal courts seeking actual and punitive damages from the Company and alleging that 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 2002, these cases were centralized in the federal court in Nashville, Tennessee. In addition, a putative statewide class action has been filed in Texas alleging similar violations and contending that various Texas state laws have been violated. The Company is attempting to remove this matter to federal court and centralize it with other class actions. The Company is also defending a putative nationwide class action that alleges that 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.

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 (the "OPEIU), seeking certification as the collective bargaining representative of all Allstate agents in the United States. On December 2, 2002, the Chicago Regional Director of the NLRB dismissed the petition, agreeing with the Company's position that the agents are independent contractors, not employees, and that consequently, the NLRB lacks jurisdiction over the issue. The OPEIU has requested that the NLRB in Washington, D.C. review the dismissal by the Chicago Regional Director. The request for appeal has not been accepted yet. If it is, the Company will vigorously oppose the appeal. The outcome is currently uncertain.

The Company is also defending certain matters relating to the Company's 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.

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 leased certain office facilities and computer equipment under various noncancelable operating lease agreements that expire through 2013. Total rental expenses for all leases were $433 million and $456 million in 2002 and 2001, respectively.

2. At January 1, 2003, the minimum aggregate rental commitments were as follows:

($ in millions)	
2003	$ 251
2004	178
2005	128
2006	100
2007	78
Thereafter	196
Total	$ 931

NOTES TO FINANCIAL STATEMENTS

3. Sale-leaseback transactions

   a. During 2002 the Company entered into a transaction whereby it sold computer equipment to Meridian Leasing Corporation and then simultaneously entered into a three year noncancelable agreement to lease the computer equipment back for $32 thousand a month. The lease agreement contains provisions for the Company to repurchase the computer equipment or extend the lease at the end of its term.

   b. The transaction described above was not accounted for as a deposit.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2002 or 2001.

16. Information about Financial Instruments With Off-Balance Sheet Risk and Concentration of Credit Risk

Derivative Financial Instruments

1. The table below summarizes the contract or notional amount of the Company's derivative financial instruments with off-balance sheet risk at December 31:

($ millions)	2002	2001
Interest rate contracts		
Futures contracts	$ 455	$ 425
Equity and index contracts		
Index futures contracts	55	70
Foreign currency contracts		
Foreign currency swap agreements	-	30
Total derivative financial instruments	$ 510	$ 525

The contract or notional amounts are not representative of the potential gain or loss on these agreements.

2. The credit risk, market risk, and cash requirements of the Company's derivative instruments were discussed in Note 8, Part 1. The accounting policies for the Company's derivative instruments were disclosed in Note 1, Part C.

3. At December 31, 2002 none of the Company's outstanding derivative contracts with off-balance sheet risk had credit exposure. At December 31, 2001, the Company had outstanding foreign currency swap agreements with off-balance sheet risk that had credit exposure of $5 million.

   Credit exposure represents the Company's potential loss if all of the counterparties failed to perform under the contractual terms of the contracts and all collateral, if any, became worthless. This exposure is measured by the fair value of contracts with a positive fair value at the reporting date reduced by the effect, if any, of master netting agreements.

4. The Company's policy for requiring collateral was discussed in Note 8, Part 1.

   In general, the collateral that was posted by the Company was in the custody of the counterparty. However, the Company had access to this collateral.

   The Company was required to post collateral for all exchange traded futures contracts that were entered into. The type of futures contract determined the amount of collateral required. In order to satisfy the collateral requirement, the Company posted United States Treasury bonds.

   Collateral was required for all over the counter contracts, including foreign currency swap agreements and foreign currency forward agreements. No collateral has been posted for any over the counter contracts.

   There were no collateral requirements for written covered call options. However, the Company was restricted on selling shares of the equity for which the option was written on.

Off-balance-sheet financial instruments

1. The table below presents a summary of the contractual amounts of off-balance sheet financial instruments, other than derivatives at December 31,

($ millions)	2002	2001
Commitments to invest	$ 136	$ 180
Credit guarantees	-	5

Except for credit guarantees, the contractual amounts represented the amount at risk if the contract was fully drawn upon, the counterparty defaulted and the value of any underlying security became worthless.

2. Commitments to invest generally represented commitments to acquire financial interests or instruments. The Company entered these agreements to allow for additional participation in certain limited partnership investments. Commitments to invest are generally callable at the counterparty's request. Once called, the commitment amount is subject to both the counterparty's credit risk and the market risk of the related industry. Until they are called, the Company disclosed commitment to invest annually in the notes. Once called, commitments to invest are recorded as investments.

   Credit guarantees represented conditional commitments included in certain fixed income securities owned by the Company. These commitments provided for obligations to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of credit events for the referenced entities. The Company entered into these transactions in order to achieve higher yields than direct investment in referenced entities. The fees for assuming the conditional commitments were reflected in the interest receipts reported in net investment income over the lives of the contracts. Any losses incurred from related credit events were reported as realized capital losses on securities owned.

3. For commitments to invest and financial guarantees, the amounts presented in part 1 above represent the amount at risk if the contract was fully drawn upon, the counterparty defaulted and the value of any underlying security became worthless.

   For credit guarantees, the Company's maximum amount at risk, assuming the conditions for the commitments were triggered, and the value of the referenced credits became worthless or there was loss of all principal, was the admitted asset value of the subject bonds, which totaled $4 million at December 31, 2001. The market value of these bonds was $4 million at December 31, 2001. The Company included the impact of credit guarantees in its analysis of credit risk, and the conditional commitments described above were not effected at December 31, 2001.

NOTES TO FINANCIAL STATEMENTS

4. The Company did not require collateral or other security to support off-balance sheet financial instruments with credit risk.

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

A. The Company did not report any transfers of receivables as sales in 2002 or 2001.

B.

1. During 2002 and 2001, the only transfers of financial assets, as defined by SSAP No. 18, Transfers and Servicing of Financial Assets and Extinguishment of Liabilities, the Company entered into were securities lending agreements. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these agreements.

2. The Company entered into securities lending agreements using United States Treasury bonds, corporate bonds and domestic and foreign equities in 2002 and 2001. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The amounts on loan were $1.39 billion and $860 million at December 31, 2002 and 2001, respectively. The Company obtained collateral in an amount equal to 102% and 105% of the fair value of the loaned domestic and foreign securities, respectively. All collateral was maintained in a separate custody account. The Company monitored the market value of securities loaned on a daily basis with additional collateral obtained as necessary. Substantially all of the Company's securities loaned were with large brokerage firms.

3. The Company did not enter into any servicing assets or liability agreements in 2002 or 2001.

C. In the course of the Company's investment management, securities were sold and reacquired within 30 days of the sale date. This practice was referred to as wash sales. The details, by NAIC designation 3 or below of bonds and preferred stock sold during 2002 and 2001 and reacquired within 30 days of the sale date were:

($ millions)

	2002			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	8	$ 5	$ 6	$ (1)
NAIC 4	14	11	24	(13)

($ millions)

	2001			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 5	3	$ 3	$ 2	$ 1
Preferred Stock				
NAIC P4	1	$ -	$ 1	$ (1)

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

The Company did not act as a third party administrator for any uninsured plans in 2002 or 2001.

19. Direct Premium Written by Managing General Agents/Third Party Administrators

There were no direct premiums written through managing general agents/third party administrators that were equal to or greater than 5% of the Company's surplus in 2002 or 2001.

20. Other Items

A. Extraordinary Items

The Company did not have any extraordinary items at December 31, 2002 or 2001.

B. Troubled Debt Restructuring

The Company did not have any troubled debt restructurings at December 31, 2002 or 2001.

C. Other Disclosures

Assets in the amount of $109 million and $190 million at December 31, 2002 and 2001, respectively were on deposit with regulatory authorities as required by law. At December 31, 2002, included in the total assets on deposit amounts disclosed above were two bonds with a total par value of $17 million and fair value of $21 million that were on deposit with the Bank of New York related to an escrow account established in accordance with North Carolina Department of Insurance Bulletin 02-B-1.

Effective January 1, 2002 the Company adopted Statement of SSAP No. 82, Accounting for the Costs of Computer Software Developed or Obtained for Internal Use and Web Site Development Costs. This statement required 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 $173 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.

Internally developed software consisted of the following at December 31, 2002:

($ millions)

Adoption of SSAP 82:	
Costs capitalized	$ 214
Accumulated depreciation	(41)
Net impact of adoption	173
Capitalized cost 2002	25
Depreciation in 2002	(45)
Balance, net	$ 153

Line 5 on Page 3, Liabilities, Surplus and Other Funds included $19 million and $36 million of reserves related to employee medical and dental plans at December 31, 2002 and 2001, respectively.

NOTES TO FINANCIAL STATEMENTS

Attached is a summary of net unpaid loss and loss expense reserves, as reported in columns 13 through 24 in Schedule P – Part 1, which presents net unpaid loss and loss expense reserves for accident years 1992, 1991, 1990, 1989, 1988 and 1987 and prior, for each line of business reported in the Company's 2002 Schedule P ($'s in thousands).

The Company did not own any business interruption insurance policies in 2002 or 2001 and therefore has received no recoveries.

D. Uncollectibles

Premium installment receivables were recorded net of an allowance for uncollectible amounts less than 90 days old. The allowance balance for net admitted assets, after reinsurance, was $16 million and $19 million at December 31, 2002 and 2001, respectively. The allowance was determined based on the age of the receivables and prior collection experience. The Company routinely assessed the collectibility of its premium installment receivables. Premium installment receivables older than 90 days were nonadmitted.

E. Reinsurance Accounted for as a Deposit

On October 1,1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included, among other things, an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. In accordance with the requirements of deposit accounting, an initial asset deposit equal to the amount of $1.03 billion was recorded. The inception to date payments for this agreement totaled $946 million and $812 million at December 31, 2002 and 2001, respectively. The balance of the reserves on deposit was $89 million and $215 million at December 31, 2002 and 2001, respectively.

F. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2002 or 2001.

G. Mezzanine Real Estate Loans

The Company did not invest in any mezzanine real estate loans in 2002 or 2001.

H. Health Care Receivables

The Company did not have health care receivables, as defined by SSAP 84, Certain Health Care Receivables and Receivables Under Government Insured Plans, in 2002 or 2001.

I. September 11 Events

Catastrophe losses in 2002 and 2001 included pre-tax losses, net of reinsurance, of $2 million and $22 million, respectively due to the September 11, 2001 attack on the World Trade Center in New York City and the Pentagon in Washington D.C., and the plane crash in Pennsylvania. Management does not expect any future contingencies or unpaid claims or losses related to the September 11 events to have a material impact on the Company's financial statements in the near future.

J. Real Estate

1.

a. In 2002 the Company recognized an impairment loss on an apartment building in Texas that was acquired in 2001 through the default of a municipal bond. The real estate was initially recorded by the Company at its pending sale price. However, the sale was never executed.

b. An impairment loss of $235 thousand was recognized in 2002. The fair value of the property was determined by an external appraisal in December 2002.

c. The impairment loss was included in net realized gains and losses on Page 4, Statement of Income.

The Company did not recognize any impairment losses on real estate in 2001.

2. The Company did not engage in any retail land sales operations in 2002 or 2001.

K. Participating Policies

The Company did not have any participating policies, as defined by SSAP No. 51, Life Contracts or SSAP No. 54, Individual Group Accident and Health Contracts at December 31, 2002 or 2001.

L. Premium Deficiency Reserves

The Company did not record any premium deficiency reserves at December 31, 2002 or 2001. Anticipated investment income was considered as a factor in the premium deficiency calculation.

M. Noncash Transactions

The Company reported the following noncash investing activities within its cash flow for the years ending December 31:

($ in millions)

Cash flow line item	2002	2001
Line 11.1 - proceeds from bonds sold, matured or repaid	$ 265	$ 217
Line 11.2 - proceeds from equities sold, matured or repaid	84	203
Line 12.1 – cost of bonds acquired	266	214
Line 12.2 – cost of equities acquired	78	87

The Company did not have any noncash financing activities within its cash flow for the years ending December 31, 2002 or 2001.

21. Events Subsequent

No events have occurred from December 31, 2002 to the filing of this Annual Statement that would make the financial statements materially inaccurate or misleading.

NOTES TO FINANCIAL STATEMENTS

22. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables of $586 million and $622 million at December 31, 2002 and 2001, respectively with the Michigan Catastrophic Claim Association (NAIC Group Code 00000, FEIN AA-9991159). The Company had no other unsecured reinsurance recoverables that exceeded 3% of the Company's policyholder surplus at December 31, 2002 or 2001.

B. Reinsurance Recoverable in Dispute

The Company had no items in dispute that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus at December 31, 2002 or 2001.

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance or if the Company or a receiver had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

($ millions)

	2002					
	(1) Assumed Reinsurance Premium Reserve	(2) Assumed Reinsurance Commission Equity	(3) Ceded Reinsurance Premium Reserve	(4) Ceded Reinsurance Commission Equity	(5) Net Premium Reserve	(6) Net Commission Equity
(i) Affiliates	$ 2,082	$ 220	$ -	$ -	$ 2,082	$ 220
(ii) All other	806	122	(87)	(12)	719	110
(iii) TOTAL	$ 2,888	$ 342	$ (87)	$ (12)	$ 2,801	$ 330

(iv) Direct Unearned Premium Reserve $4.70 billion

($ millions)

	2001					
	(1) Assumed Reinsurance Premium Reserve	(2) Assumed Reinsurance Commission Equity	(3) Ceded Reinsurance Premium Reserve	(4) Ceded Reinsurance Commission Equity	(5) Net Premium Reserve	(6) Net Commission Equity
(i) Affiliates	$ 1,811	$ 271	$ (3)	$ -	$ 1,808	$ 271
(ii) All other	799	116	(86)	(13)	713	103
(iii) TOTAL	$ 2,610	$ 387	$ (89)	$ (13)	$ 2,521	$ 374

(iv) Direct Unearned Premium Reserve $4.49 billion

2. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements at December 31, 2002.

At December 31, 2001, the Company had ceded contingent commissions of $46 thousand that were predicated on loss experience or another form of profit sharing as a result of existing contractual arrangements.

3. The Company had no protected cells at December 31, 2002.

D. Uncollectible Reinsurance

The Company wrote off reinsurance balances, related entirely to incurred losses, of $168 thousand and $922 thousand in 2002 and 2001, respectively. In 2002, $161 thousand and $7 thousand of the write off was attributable to reinsurance with Daiichi Mutual Fire and Marine Insurance Company and Folksam International Insurance, respectively. In 2001, $773 thousand of the reinsurance balances written off related to reinsurance with Taisei Fire and Marine Insurance Company and $149 thousand with Reliance Insurance Company.

E. Commutation of Ceded Reinsurance

In 2002, the Company reported an adjustment to incurred losses of $926 thousand as a result of the commutation of reinsurance with Taisei Fire and Marine Insurance Company Limited ($748 thousand), First Capital/Public Insurance Company ($176 thousand) and Central Reinsurance Corporation ($2 thousand).

In 2001, the Company reported an adjustment to incurred losses of $7 million as a result of the commutation of reinsurance primarily with AXA Insurance Group.

NOTES TO FINANCIAL STATEMENTS

F. Retroactive Reinsurance

1. The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR. The Company accounted for this agreement as retroactive reinsurance as outlined in Chapter 22 of the NAIC Accounting Practices and Procedures Manual.

($ millions)	Ceded 2002	Ceded 2001
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments – prior years	(354)	(338)
3. Adjustments – current year	3	(16)
4. Current total	$ 60	$ 57
b. Consideration paid		
1. Initial consideration	$ 348	$ 348
2. Adjustments – prior years	-	-
3. Adjustments – current year	-	-
4. Current total	$ 348	$ 348
c. Paid losses reimbursed or recovered		
1. Prior years	$ -	$ -
2. Current year	-	-
3. Current total	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments – prior years	(6)	-
3. Adjustments – current year	3	(6)
4. Current year restricted surplus	$ 60	$ 57
5. Cumulative total transferred to unassigned funds	$ -	$ -

e. SCOR (NAIC number 30058) was the only cedant involved in all the transactions included in the summary totals above. The total ceded reserves transferred was $60 million and $57 million for the year ending December 31, 2002 and 2001, respectively.

There were no reinsurers the Company assumed retroactive reinsurance from in 2002 or 2001.

f. There were no amounts of total paid loss/LAE amounts recoverable at December 31, 2002 or 2001

2. All contracts of reinsurance covering losses that occurred prior to the inception of the contract were accounted for in conformity with the instructions contained in SSAP 62, Property and Casualty Reinsurance.

23. Retrospectively Rated Contracts

A. The Company estimated accrued retrospective premium adjustments by reviewing each individual retrospectively rated risk, comparing the known loss development, including IBNR, with that anticipated in the policy contract to arrive at the best estimate of return or additional retrospective premium.

B. The Company recorded accrued retrospective premium as an adjustment to earned premiums.

C. See Schedule P – Part 7A for the amount of 2002 net premiums written that were subject to retrospective rating features. At December 31, 2001, $1 million of net premiums written by the Company were subject to retrospective rating features.

In both 2002 and 2001, the amount of net premiums written subject to retrospective rating features represented less than one half of one percent of the total net premiums written by the Company.

D. The Company nonadmitted ten percent of the amount of accrued retrospective premiums not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss adjustment expense reserves), or collateral as permitted by SSAP No. 66, Retrospectively Rated Contracts, as follows:

($ millions)	2002	2001
1. Total accrued retro premiums	$ 5	$ 5
2. Unsecured amount	2	2
3. Less: Non-admitted amount (10%)	-	-
4. Less: Non-admitted for any person for whom agents' balances or uncollected premiums are nonadmitted	1	1
5. Admitted amount (1) – (3) – (4)	$ 4	$ 4

24. Change in Incurred Losses and Loss Adjustment Expenses

Activity in the reserve for losses and loss adjustment expenses was summarized as follows at December 31:

($ millions)	2002	2001
Balance at January 1	$ 13,267	$ 13,610
Incurred losses and loss adjustment expense related to:		
Current year	15,681	15,940
Prior years	700	414
Total incurred	16,381	16,354
Losses and loss adjustment expenses paid related to:		
Current year	9,871	10,294
Prior years	6,459	6,403
Total paid	16,330	16,697
Balance at December 31	$ 13,318	$ 13,267

Incurred losses and loss adjustment expenses attributable to insured events of prior years was $700 million and $414 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ending December 31, 2002 and 2001, respectively. The increase in 2002 was primarily due to upward development of homeowners losses resulting from claim severity inflation and late reported loss development that was greater than anticipated in previous reserve estimates, including losses related to mold claims in Texas, and also due to the reestimation of liabilities for asbestos, environmental and other mass tort exposures. The increase in 2001 was principally due to a greater

NOTES TO FINANCIAL STATEMENTS

volume of late reported weather related losses than expected from the end of the year 2000 which were reported in the year 2001, additional incurred losses on the 1994 Northridge earthquake, adverse results of class action and other litigation, and upward development of property losses. These increases were generally the result of ongoing analyses of recent loss development trends. For 2001 the increases were principally in the property lines of business. Original estimates were adjusted as additional information became known regarding individual claims.

Anticipated salvage and subrogation of $646 million and $685 million was included as a reduction of loss reserves at December 31, 2002 and 2001, respectively.

25. Intercompany Pooling Arrangements

The Company was not a member of a pooling arrangement in 2002 or 2001.

26. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The aggregate amount due from life insurers at December 31, 2002 and 2001 was $358 million and $350 million, respectively.

B. The total value of all annuities due from one life insurer which equaled or exceeded 1% of the Company's policyholder surplus were as follows at December 31:

($ in millions)	2002		2001	
Life Insurance Company and Location	Licensed in Company's State of Domicile (yes/no)	Statement Value (i.e. present value) of Annuities	Licensed in Company's State of Domicile (yes/no)	Statement Value (i.e. present value) of Annuities
Allstate Life Insurance Company, Northbrook Illinois	Yes	$256	Yes	$ 261

27. High Deductibles

At December 31, 2002 and 2001, the amount of reserve credit recorded for high deductibles on unpaid claims was $312 thousand and $751 thousand, respectively. The amount billed and recoverable on paid claims was $176 thousand and $100 thousand at December 31, 2002 and 2001, respectively.

28. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expense Other than Statutory Discounting of Workers Compensation Tabular Reserves

The Company did not discount the liabilities for unpaid losses or unpaid loss adjustment expenses in 2002 or 2001.

29. Asbestos/Environmental Reserves

A. Reserves for environmental and asbestos claims were an accumulation of the estimated amounts necessary to settle all outstanding claims, including claims that have been incurred but not reported as of the reporting date. These reserve estimates were based on known facts and interpretations of circumstances, internal factors including the Company's experience with similar cases, historical trends involving claim payment patterns, loss payments and pending levels of unpaid claims. In addition, the reserve estimates were also influenced by external factors including court decisions, economic conditions and public attitudes.

The Company's exposure to asbestos and environmental claims arises principally from assumed reinsurance coverage written during the 1960s through the mid-1980's, including reinsurance on primary insurance written on large United States companies, and from direct excess insurance written from 1972 through 1982, including substantial excess general liability coverages on Fortune 500 companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property-liability industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited its exposure to environmental and asbestos claim risks assumed.

The Company's exposure to liability for asbestos and environmental losses manifests differently for assumed reinsurance, direct excess insurance and direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Excess insurance, and reinsurance, involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits our exposure to loss to specific layers of protection in excess of policyholder retention or primary insurance plans. In addition, the Company has purchased significant reinsurance on its excess business, further limiting its exposure.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions.

Liability for actual and potential asbestos losses has caused several major asbestos manufacturers to file for bankruptcy protection. The Company has pending claims related to excess policies issued to five large asbestos manufacturers that have filed for bankruptcy protection, and have not resolved payment plans within the bankruptcies. Reserves related to liability for these companies, whose claims are still in the process of adjudication, are appropriately established based on claims that have occurred and other related information. The process of adjudicating claims in the asbestos bankruptcies is lengthy and involves, among other factors, filing notices of claim by all current claimants, estimating the number and cost of resolving pre-petition and post-petition claims, negotiations among the various creditor groups and the debtors and, if necessary, evidentiary hearings by the bankruptcy court. The Company will continue to monitor the relevant bankruptcies.

The Company's exposure, if any, to bankruptcies of major asbestos manufacturers, including any currently in bankruptcy, would also arise if assumed reinsurance was written for an insurer providing insurance protection to a major asbestos manufacturer, and then only in proportion to the Company's participation share. The Company assesses its potential liability to each of its reinsurance programs and adjusts reserves accordingly based on its knowledge of the losses of each reinsured exposure.

Establishing net loss reserves for environmental and asbestos claims is subject to uncertainties that were greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure, unresolved legal issues regarding policy coverage, unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits, evolving and expanding theories of liability, availability and collectibility of recoveries from reinsurance, retrospectively determined premiums and other contractual agreements and estimating the extent and timing of any such contractual liability. There are complex legal issues concerning the interpretation of various insurance policy provisions

NOTES TO FINANCIAL STATEMENTS

and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses were deemed to have occurred and which policies provide coverage; what types of losses were covered; whether there was an insurer obligation to defend; how policy limits were determined; how policy exclusions and conditions were applied and interpreted; and whether clean-up costs represented insured property damage. Management believes these issues are not likely to be resolved in the near future.

The table below summarizes the Company's reserve and claim activity for asbestos claims before (Gross) and after (Net) the effects of reinsurance for each of the five most recent calendar years.

	2002	2001	2000	1999	1998
Gross of Reinsurance					
Beginning reserves	$ 926,445,000	$ 869,011,000	$ 1,044,519,000	$ 684,655,000	$ 602,803,000
Incurred losses and loss Adjustment expense	180,242,000	157,557,000	34,709,000	445,981,000	225,200,000
Calendar year payments for losses and loss adjustment expense	204,816,000	100,123,000	210,217,000	86,117,000	143,348,000
Ending reserves	$ 901,871,000	$ 926,445,000	$ 869,011,000	$ 1,044,519,000	$ 684,655,000

	2002	2001	2000	1999	1998
Net of Reinsurance					
Beginning reserves	$ 673,417,000	$ 640,484,000	$ 756,156,000	$ 457,255,000	$ 414,538,000
Incurred losses and loss adjustment expense	121,000,000	94,000,000	38,486,000	349,641,000	100,381,000
Calendar year payments for losses and loss adjustment expense	160,550,000	61,067,000	154,158,000	50,740,000	57,664,000
Ending reserves	$ 633,867,000	$ 673,417,000	$ 640,484,000	$ 756,156,000	$ 457,255,000

B. Ending reserves at December 31, 2002 presented in the table above included IBNR reserves of $480 million gross of reinsurance and $358 million net of reinsurance. Ending reserves at December 31, 2001 presented in the table above included IBNR reserves of $552 million gross of reinsurance and $420 million net of reinsurance.

C. Ending reserves at December 31, 2002 presented in the table above included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $110 million gross of reinsurance and $70 million net of reinsurance. At December 31, 2001 ending reserves presented in the table above included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $154 million gross of reinsurance and $88 million net of reinsurance.

D. The table below summarizes the Company's reserve and claim activity for environmental claims before (Gross) and after (Net) the effects of reinsurance for each of the five most recent calendar years.

	2002	2001	2000	1999	1998
Gross of Reinsurance					
Beginning reserves	$ 438,712,000	$ 553,131,000	$ 658,649,000	$ 837,065,000	$ 882,396,000
Incurred losses and loss adjustment expense	32,264,000	(59,762,000)	(26,068,000)	(113,108,000)	21,036,000
Calendar year payments for losses and loss adjustment expense	83,273,000	54,657,000	79,450,000	65,308,000	66,367,000
Ending reserves	$ 387,703,000	$ 438,712,000	$ 553,131,000	$ 658,649,000	$ 837,065,000

	2002	2001	2000	1999	1998
Net of Reinsurance					
Beginning reserves	$ 339,031,000	$ 425,599,000	$ 501,467,000	$ 638,380,000	$ 682,160,000
Incurred losses and loss adjustment expense	23,000,000	(46,000,000)	(3,428,000)	(97,482,000)	(420,000)
Calendar year payments for losses and loss adjustment expense	62,487,000	40,568,000	72,440,000	39,431,000	43,360,000
Ending reserves	$ 299,544,000	$ 339,031,000	$ 425,599,000	$ 501,467,000	$ 638,380,000

E. Ending reserves at December 31, 2002 presented in the table above included IBNR reserves of $187 million gross of reinsurance and $143 million net of reinsurance. Ending reserves at December 31, 2001 presented in the table above included IBNR reserves of $224 million gross of reinsurance and $171 million net of reinsurance.

F. Ending reserves at December 31, 2002 presented in the table above included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $54 million gross of reinsurance and $46 million net of reinsurance. At December 31, 2001 ending reserves presented in the table above included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $73 million gross of reinsurance and $56 million net of reinsurance.

30. Subscriber Savings Accounts

The Company was not a reciprocal insurance company and did not have subscriber savings accounts.

31. Financial Guaranty Insurance Exposures

The Company participated in the reinsurance program of one insurer of limited partnerships, which was considered a Class 2 financial guaranty insurance exposure. All programs were in runoff. The Company's aggregate exposure under all the programs at December 31, 2002, assuming all reinsured risks were the subject of simultaneous default and no further payments were made were immaterial. The Company's aggregate exposure under all programs at December 31, 2001, assuming all reinsured risks were the subject of simultaneous default and no further payments were made totaled $32 thousand. There were no credit risks in which the maximum annual amount due exceeded 5% of capital and surplus at December 31, 2002 or 2001.

The Company did not have any class 1, 3 or 4 financial guaranty insurance exposures at December 31, 2002 or 2001.

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. Treasury securities	343,939,443	1.034	343,939,443	1.037
1.2 U.S. government agency and corporate obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies				
1.22 Issued by U.S. government sponsored agencies	120,703,412	0.363	120,117,510	0.362
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)	82,278,005	0.247	79,921,143	0.241
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	1,314,223,278	3.950	1,314,223,278	3.964
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,547,723,684	7.657	2,542,311,002	7.668
1.43 Revenue and assessment obligations	12,347,920,539	37.111	12,307,115,360	37.122
1.44 Industrial development and similar obligations	847,253,023	2.546	841,599,616	2.538
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Guaranteed by GNMA	347,432,468	1.044	347,432,468	1.048
1.512 Issued by FNMA and FHLMC	1,381,809,706	4.153	1,381,809,706	4.168
1.513 Privately issued				
1.52 CMOs and REMICs:				
1.521 Issued by FNMA and FHLMC	316,404,209	0.951	316,404,209	0.954
1.522 Privately issued and collateralized by MBS issued or guaranteed by GNMA, FNMA, or FHLMC	760,798	0.002	760,798	0.002
1.523 All other privately issued	12,012,334	0.036	12,012,334	0.036
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	4,163,667,038	12.514	4,141,441,069	12.492
2.2 Unaffiliated foreign securities	409,614,094	1.231	408,285,332	1.232
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds	3,065		3,065	
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated	335,336,525	1.008	335,336,525	1.011
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated				
3.32 Unaffiliated	2,637,457,558	7.927	2,637,457,558	7.955
3.4 Other equity securities:				
3.41 Affiliated	4,702,632,086	14.134	4,702,632,086	14.184
3.42 Unaffiliated				
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development				
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties				
4.5 Commercial loans	75,259,924	0.226	75,259,924	0.227
5. Real estate investments:				
5.1 Property occupied by the company	371,282,982	1.116	371,282,982	1.120
5.2 Property held for the production of income (includes $ of property acquired in satisfaction of debt)				
5.3 Property held for sale ($ including property acquired in satisfaction of debt)	800,000	0.002	800,000	0.002
6. Policy loans				
7. Receivables for securities	10,161,841	0.031	10,161,841	0.031
8. Cash and short-term investments	235,430,141	0.708	235,430,141	0.710
9. Other invested assets	668,415,816	2.009	627,745,527	1.893
10. Total invested assets	33,272,521,969	100.000	33,153,482,917	100.000

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] NA [ ]

1.3 State Regulating? ..... Illinois

2.1 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]

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

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

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

3.2 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

3.3 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

3.4 By what department or departments? DE, IL, MS, NV .....

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? ..... Yes [ ] No [X]

4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? ..... Yes [ ] No [X]

4.22 renewals? ..... Yes [ ] No [X]

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 the 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

6.1 Has the 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]

6.2 If yes, give full information: .....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control; .....

7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney in fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

(continued)

8. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

   Deloitte & Touche, LLP., 180 North Stetson Ave., Chicago, IL 60601

9. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with a(n) actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

   Aaron Halpert - Principal, KPMG Peat Marwick, 345 Park Avenue, New York, NY 10154

10. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

10.1 What changes have been made during the year in the United States Manager or the United States Trustees of the reporting entity?

10.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

10.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

10.4 If answer to (10.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] NA [ ]

BOARD OF DIRECTORS

11. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? ..... Yes [X] No [ ]

12. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? ..... Yes [X] No [ ]

13. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees which is in or likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

14.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

- 14.11 To directors or other officers .. $
- 14.12 To stockholders not officers ... $
- 14.13 Trustees, supreme or grand (Fraternal only) ..... $

14.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):

- 14.21 To directors or other officers ... $
- 14.22 To stockholders not officers .... $
- 14.23 Trustees, supreme or grand (Fraternal only) ..... $

15.1 Were any of the assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in this statement? ..... Yes [ ] No [X]

15.2 If yes, state the amount thereof at December 31 of the current year:

- 15.21 Rented from others ..... $
- 15.22 Borrowed from others ..... $
- 15.23 Leased from others ..... $
- 15.24 Other ..... $

Disclose in Notes to Financial Statements the nature of each of these obligations.

16.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

16.2 If answer is yes,

- 16.21 Amount paid as losses or risk adjustment ..... $ 324
- 16.22 Amount paid as expenses ..... $
- 16.23 Other amounts paid ..... $

GENERAL INTERROGATORIES

(continued)

INVESTMENT

17. List the following capital stock information for the reporting entity:

Class	1 Number of Shares Authorized	2 Number of Shares Outstanding	3 Par Value Per Share	4 Redemption Price if Callable	5 Is Dividend Rate Limited?	6 Are Dividends Cumulative?
					Yes No	Yes No
Preferred					[ ] [ ]	[ ] [ ]
Common	42,000	42,000	100.000	XXX	XXX XXX	XXX XXX

18.1. Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date, except as shown by Schedule E - Part 2 - Special Deposits? ..... Yes [X] No [ ]

18.2 If no, give full and complete information relating thereto:

19.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, except as shown on the Schedule E - Part 2 - Special Deposits; or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 15.1) ..... Yes [X] No [ ]

19.2 If yes, state the amount thereof at December 31 of the current year:

19.21	Loaned to others	$ 1,386,966,532
19.22	Subject to repurchase agreements	$
19.23	Subject to reverse repurchase agreements	$
19.24	Subject to dollar repurchase agreements	$
19.25	Subject to reverse dollar repurchase agreements	$ 356,419,182
19.26	Pledged as collateral	$ 37,549,353
19.27	Placed under option agreements	$
19.28	Letter stock or other securities restricted as to sale	$ 28,747,078
19.29	Other	$

19.3 For each category above, if any of these assets are held by others, identify by whom held:

19.31 Loaned securities held at Custodial Bank	19.35 Securities held at Custodial Bank
19.32	19.36 Pledged securities held by broker
19.33	19.37
19.34	19.38 Restricted securities held at Custodial Bank
	19.39

For categories (19.21) and (19.23) above, and for any other securities that were made available for use by another person during the period covered by this statement, attach a schedule as shown in the instructions to the annual statement.

19.4 For category (19.28) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restriction on transfer imposed by bankruptcy court as part of distribution and expires on 4/11/04	American Homestar Corp Series C	$ 292,332
Managed by Goense-Bounds Group under an Investment Management Agreement that gives them control over disposition as well as management	Barjan Products LLC	$ 11,634,532
Managed by Goense-Bounds Group under an Investment Management Agreement that gives them control over disposition as well as management	Imagine Technology Group	$ 9,221,269
Managed by Goense-Bounds Group under an Investment Management Agreement that gives them control over disposition as well as management	Norcraft Companies	$ 6,714,049
Managed by Goense-Bounds Group under an Investment Management Agreement that gives them control over disposition as well as management	Pretium Packaging Priority Note	$ 663,895
Managed by Goense-Bounds Group under an Investment Management Agreement that gives them control over disposition as well as management	Pretium Packaging Sub Note	$ 221,002

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

20.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] NA [ ]
If no, attach a description with this statement.

21.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes [X] No [ ]

21.2. If yes, state the amount thereof at December 31 of the current year. ..... $ 30,741,761

22. 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 [ ]

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

GENERAL INTERROGATORIES

(continued)

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

GENERAL INTERROGATORIES

(continued)

INVESTMENT

22.02 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)

22.03 Have there been any changes, including name changes, in the custodian(s) identified in 22.01 during the current year? ..... Yes [ ] No [X]

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

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

22.05 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 Number(s)	2 Name	3 Address
N/A	Allstate Investments LLC	3075 Sanders Road, Northbrook, IL 60062

OTHER

23.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any? ..... $ 22,801,229

23.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus during the period covered by this statement.

1 Name	2 Amount Paid
	$
	$
	$

24.1 Amount of payments for legal expenses, if any? ..... $ 37,291,397

24.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
	$
	$
	$

25.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 1,338,655

25.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
	$
	$
	$

GENERAL INTERROGATORIES

(continued)

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only ..... $.....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $.....

1.31 Reason for excluding

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $.....

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. ..... $.....

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $.....

1.62 Total incurred claims ..... $.....

1.63 Number of covered lives ..... $.....

All years prior to most current three years:

1.64 Total premium earned ..... $.....

1.65 Total incurred claims ..... $.....

1.66 Number of covered lives ..... $.....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $.....

1.72 Total incurred claims ..... $.....

1.73 Number of covered lives ..... $.....

All years prior to most current three years:

1.74 Total premium earned ..... $.....

1.75 Total incurred claims ..... $.....

1.76 Number of covered lives ..... $.....

2.1 Does the reporting entity issue both participating and non-participating policies? ..... Yes [X] No [ ]

2.2 If yes, state the amount of calendar year net premiums written on:

2.21 Participating policies ..... $ 1,973,778,226

2.22 Non-participating policies ..... $ 11,863,865,092

3. For Mutual Reporting Entities and Reciprocal Exchanges Only:

3.1 Does the reporting entity issue assessable policies? ..... Yes [ ] No [ ]

3.2 Does the reporting entity issue non-assessable policies? ..... Yes [ ] No [ ]

3.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... %

3.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums? ..... $.....

4. For Reciprocal Exchanges Only:

4.1 Does the Exchange appoint local agents? ..... Yes [ ] No [ ]

4.2 If yes, is the commission paid:

4.21 Out of Attorney's-in-fact compensation ..... Yes [ ] No [ ] NA [ ]

4.22 As a direct expense of the Exchange ..... Yes [ ] No [ ] NA [ ]

4.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

.....

4.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? ..... Yes [ ] No [ ]

4.5 If yes, give full information

.....

5.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss? .....

The company does not write this line of business .....

5.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process. .....

The company places heavy emphasis on the use of catastrophic simulation modeling provided by AIR Worldwide Corporarion to estimate probable maximum loss. Advanced methodologies are employed to generate a large sample of hypothetical but possible events, to apply model damage expectations from those against the company's book of business, and to evaluate the existing policy conditions of the policies in force to determine an estimate of total insured losses. The potential exists for significant losses from hurricanes in major metropolitan centers near eastern and gulf coasts. Exposure to potential losses from earthquakes in California is limited by the company's particpation in the California Earthquake Authority. Other areas where the potential exists for significant losses from earthquakes include areas surrounding Seattle, Washington, the Midwest region and Charleston, South Carolina .....

5.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss? .....

This company's commerical property business, as applicable, particpates in the Florida Hurricane Catastrophic Fund .....

5.4 Does the reporting entity carry catastrophe reinsurance protection, with provision for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? ..... Yes [ ] No [X]

5.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge it s exposure to unreinsured catastrophic loss.

A strategy to limit the exposure of loss in certain catastrophic prone regions has been inititated. Subject to insurance laws, regulations, and competitive pressures, our actions include restricting policy coverage, pursuing appropriate rate relief, limiting new business production and reducing the policies in force in catastrophic areas. Specifically, the company is participating in the California Earthquake Authority (CEA), a privately financed, publicly managed state agency to provide earthquake protection .....

6.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract which includes a provision which would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provision)? ..... Yes [ ] No [X]

6.2 If yes, indicate the number of reinsurance contracts containing such provisions: .....

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES (continued)

7.1 Has this 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]

7.2 If yes, give full information

8. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? ..... Yes [X] No [ ] NA [ ]

9.1 Has this reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

9.2 If yes, give full information

10.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 10.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:

10.11 Unpaid losses ..... $ 10,654,580

10.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 1,376,386

10.2 Of the amount on Line 10.3 of the assets schedule, Page 2, state the amount which is secured by letters of credit, collateral and other funds ..... $ 2,113,353

10.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation are premium or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] NA [ ]

10.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

10.41 From ..... %

10.42 To ..... %

10.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium or promissory notes taken by the reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? ..... Yes [X] No [ ]

10.6 If yes, state the amount thereof at December 31 of the current year:

10.61 Letters of credit ..... $ 7,690,969

10.62 Collateral and other funds ..... $

11.1 What amount of installment notes is owned and now held by the reporting entity? ..... $

11.2 Have any of these notes been hypothecated, sold or used in any manner as security for money loaned within the past year? ..... Yes [ ] No [X]

11.3 If yes, what amount? ..... $

12.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 7,000,000

12.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [X]

12.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of this amount. 2

13.1 Has this reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

13.2 If yes, give full information

14.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

14.11 Name of real estate holding company ..... See 14.2

14.12 Number of parcels involved 37

14.13 Total book/adjusted carrying value ..... $ 332,533,822

14.2 If yes, provide explanation:

WESTBROOK REAL ESTATE FUND IV, L.P.; WESTBROOK SHP, L.L.C.; WESTCORE INDUSTRIAL PROPERTIES LLC; WESTMINISTER FUND II LP

15.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
15.11 Home	$	$	$	$	$
15.12 Products	$	$	$	$	$
15.13 Automobile	$	$	$	$	$
15.14 Other*	$	$	$	$	$

* Disclose type of coverage:

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2002	2 2001	3 2000	4 1999	5 1998
Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,330,842,927	8,865,534,365	8,624,964,568	8,761,427,899	8,862,838,444
2. Property Lines (Lines 1, 2, 9, 12, 21 & 26)	7,466,503,053	7,372,292,967	7,244,057,677	7,014,793,976	6,471,180,706
3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	5,318,795,164	4,620,812,414	4,363,005,450	3,983,649,233	3,551,796,419
4. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33)	25,653,735	45,121,073	31,282,861	97,803,519	32,653,484
5. Non-proportional Reinsurance Lines (Lines 30, 31 & 32)	3,049,272	3,274,314	3,342,726	3,510,669	169,899
6. Total (Line 34)	22,144,844,151	20,907,035,133	20,266,653,283	19,861,185,296	18,918,638,952
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,278,173,850	8,840,377,787	8,955,023,679	8,729,930,753	8,782,500,507
8. Property Lines (Lines 1, 2, 9, 12, 21 & 26)	7,304,330,546	7,215,630,347	7,097,966,463	6,873,317,240	6,314,686,335
9. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	5,312,999,942	4,615,619,256	4,358,147,816	3,957,084,178	3,518,484,820
10. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33)	8,037,030	32,087,795	16,338,146	87,230,007	21,911,381
11. Non-proportional Reinsurance Lines (Lines 30, 31 & 32)	3,027,224	3,273,916	3,357,700	3,430,299	167,115
12. Total (Line 34)	21,906,568,592	20,706,989,101	20,430,833,805	19,650,992,478	18,637,750,158
Statement of Income (Page 4)					
13. Net Underwriting Gain (Loss) (Line 8)	(207,759,019)	(1,018,087,622)	(383,710,317)	(139,396,324)	882,258,603
14. Net Investment Gain (Loss) (Line 11)	1,305,821,399	1,756,054,853	2,272,639,168	2,685,854,727	2,874,751,849
15. Total Other Income (Line 15)	259,000,474	244,937,314	217,940,913	135,034,755	307,723,282
16. Dividends to Policyholders (Line 17)	(46,124)				30,357,545
17. Federal and Foreign Income Taxes Incurred (Line 19)	(76,523,588)	(11,377,133)	419,609,370	717,752,294	1,073,883,848
18. Net Income (Line 20)	1,433,632,567	994,281,678	1,687,260,394	1,963,740,864	2,960,492,341
Balance Sheet Lines (Pages 2 and 3)					
19. Total Admitted Assets excluding Protected Cell (Page 2, Line 26, Col. 3)	39,100,282,525	37,800,588,130	37,428,667,444	37,880,370,125	37,176,125,305
20. Agents' Balances or Uncollected Premiums (Page 2, Col. 3)					
20.1 In Course of Collection (Line 10.1)	845,941,044	770,712,119	772,074,875	1,197,481,190	673,068,325
20.2 Deferred and not yet due (Line 10.2)	2,818,449,414	2,829,226,036	2,663,143,378	2,058,309,356	1,966,664,930
20.3 Accrued Retrospective Premiums (Line 10.3)	2,697,549	3,195,703	3,716,590	2,852,256	3,286,382
21. Total Liabilities excluding Protected Cell (Page 3, Line 24)	25,339,739,625	24,027,860,950	24,707,028,605	25,168,493,971	23,775,413,182
22. Losses (Page 3, Lines 1 and 2)	10,336,014,987	10,151,915,956	10,480,848,969	10,905,021,008	11,730,314,632
23. Loss Adjustment Expenses (Page 3, Line 3)	2,987,389,631	3,124,538,323	3,140,124,916	3,215,474,954	3,139,509,960
24. Unearned premiums (Page 3, Line 9)	7,502,621,625	7,011,129,506	6,694,723,660	6,767,066,664	5,744,462,603
25. Capital Paid Up (Page 3, Lines 28 & 29)	4,200,000	4,200,000	4,200,000	4,200,000	4,200,000
26. Surplus as Regards Policyholders (Page 3, Line 35)	13,760,542,901	13,772,727,181	12,721,638,840	12,711,876,154	13,400,712,123
Risk-Based Capital Analysis					
27. Total Adjusted Capital	13,916,688,361	14,047,830,749	13,088,850,116	13,124,601,563	13,765,303,650
28. Authorized Control Level Risk-Based Capital	2,056,379,613	2,149,982,933	2,422,584,294	2,246,186,633	2,226,531,796
Percentage Distribution of Cash and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 9, Col. 3) x 100.0					
29. Bonds (Line 1)	72.9	69.1	67.6	67.3	68.7
30. Stocks (Lines 2.1 & 2.2)	23.2	26.6	26.8	27.5	26.1
31. Mortgage Loans on Real Estate (Lines 3.1 and 3.2)	0.2	0.4	0.4	0.5	0.5
32. Real Estate (Lines 4.1, 4.2 & 4.3)	1.1	1.2	1.2	1.2	1.1
33. Cash and Short-Term Investments (Line 5)	0.7	0.5	1.3	1.1	1.4
34. Other Invested Assets (Line 6)	1.7	2.1	2.4	2.3	2.1
35. Receivable for Securities (Line 7)	0.0	0.1	0.4	0.2	0.1
36. Aggregate Write-Ins for Invested Assets (Line 8)	0.2	0.0			
37. Cash and Invested Assets (Line 9)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
38. Affiliated Bonds (Schedule D, Summary, Line 25, Col. 1)			10,939,882	10,750,000	14,482,959
39. Affiliated Preferred Stocks (Schedule D, Summary, Line 39, Col. 1)	44,793,120		117,000,000	117,000,000	159,372,200
40. Affiliated Common Stocks (Schedule D, Summary, Line 53, Col. 2)	4,702,632,086	4,174,703,557	3,929,633,186	3,802,386,543	3,407,215,362
41. Affiliated Short-Term Investments (subtotals included in Schedule DA, Part 2, Col. 5, Line 11)					
42. Affiliated Mortgage Loans on Real Estate					
43. All Other Affiliated					
44. Total of above Lines 38 to 43	4,747,425,206	4,174,703,557	4,057,573,068	3,930,136,543	3,581,070,521
45. Percentage of Investments in Parent, Subsidiaries and Affiliates to Surplus as Regards Policyholders (Line 44 above divided by Page 3, Col. 1, Line 35 x 100.0)	34.5	30.3	31.9	30.9	26.7

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2002	2 2001	3 2000	4 1999	5 1998
Capital and Surplus Accounts (Page 4)					
46. Net Unrealized Capital Gains (Losses) (Line 23)	(148,868,507)	(114,662,613)	(866,201,584)	457,463,794	(146,598,131)
47. Dividends to Stockholders (Line 34)	(675,000,000)	(818,000,000)	(1,076,861,662)	(2,958,017,935)	(2,330,600,624)
48. Change in surplus as regards policyholders for the year (Line 37)	(12,184,277)	1,051,088,341	9,762,686	(688,835,969)	457,242,525
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
49. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,554,835,433	6,571,345,107	6,619,175,183	6,003,335,259	5,742,030,318
50. Property Lines (Lines 1, 2, 9, 12, 21 & 26)	4,079,120,470	4,485,722,137	4,197,265,199	3,724,399,138	3,509,108,139
51. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	2,969,756,638	3,123,876,697	2,689,230,037	2,358,051,560	2,071,003,774
52. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33)	26,331,831	32,299,118	46,561,342	33,239,166	41,438,256
53. Non-Proportional Reinsurance Lines (Lines 30, 31 & 32)	396,523	3,873,653	3,040,987	4,900,222	(10,289,653)
54. Total (Line 34)	13,630,440,896	14,217,116,712	13,555,272,748	12,123,925,345	11,353,290,835
Net Losses Paid (Page 9, Part 2, Col. 4)					
55. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,401,352,464	6,437,674,170	6,460,692,026	5,828,936,474	5,504,046,286
56. Property Lines (Lines 1, 2, 9, 12, 21 & 26)	4,032,361,388	4,317,920,423	4,168,845,972	3,665,815,837	3,422,430,142
57. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	2,967,633,241	3,121,994,037	2,684,614,534	2,359,233,398	2,064,253,991
58. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33)	18,559,184	23,958,710	38,498,284	25,519,204	34,559,097
59. Non-Proportional Reinsurance Lines (Lines 30, 31 & 32)	396,523	3,873,653	3,040,987	4,900,222	(10,289,653)
60. Total (Line 34)	13,420,302,801	13,905,420,993	13,355,691,804	11,884,405,135	11,014,999,863
Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
61. Premiums Earned (Line 1)	100.0	100.0	100.0	100.0	100.0
62. Losses Incurred (Line 2)	63.5	66.6	63.1	59.6	54.3
63. Loss Expenses Incurred (Line 3)	12.9	13.6	12.8	14.4	15.8
64. Other Underwriting Expenses Incurred (Line 4)	24.4	24.8	26.0	26.7	24.2
65. Net Underwriting gain (loss) (Line 8)	(1.0)	(5.0)	(1.9)	(0.7)	4.7
Other Percentages					
66. Other Underwriting Expenses to Net Premiums Written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 34 x 100.0)	22.7	23.2	25.1	24.7	23.4
67. Losses and Loss Expenses Incurred to Premiums Earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	76.5	80.2	75.8	74.0	70.1
68. Net Premiums Written to Policyholders' Surplus (Page 8, Part 1B, Col. 6, Line 34 divided by Page 3, Line 35, Col. 1 x 100.0)	159.2	150.3	160.6	154.6	139.1
One Year Loss Development (000 omitted)					
69. Development in Estimated Losses and Loss Expenses Incurred Prior to Current Year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	752,544	374,269	(379,092)	(511,799)	(876,490)
70. Percent of Development of Loss and Loss Expenses Incurred to Policyholders' Surplus of Previous Year End (Line 69 above divided by Page 4, Line 21, Col. 1 x 100.0)	5.5	2.9	(3.0)	(3.8)	(6.8)
Two Year Loss Development (000 omitted)					
71. Development in Estimated Losses and Loss Expenses Incurred 2 years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	778,816	(439,142)	(858,390)	(1,309,217)	(1,241,132)
72. Percent of Development of Loss and Loss Expenses Incurred to Reported Policyholders' Surplus of Second Previous Year End (Line 71 above divided by Page 4, Line 21, Col. 2 x 100.0)	6.1	(3.5)	(6.4)	(10.1)	(11.3)

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Alien(01) **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation												
17. Other liability						(75)	1,585		(354)	182		
18. Products liability					352,397	(0)	176,129	247,489	(0)	306,071		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)					352,397	(75)	177,714	247,489	(354)	306,253		
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												

(a) Finance and service charges not included in Line 1 to 34 $ .....

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Alabama** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	1,525,747	1,497,867		777,290	948,051	1,001,144	356,431	25,162	23,406	5,001	181,386	53,847
2.1	Allied lines	986,909	956,238		486,681	359,117	453,467	165,487		851	4,030	117,014	34,714
2.2	Multiple peril crop												
2.3	Federal flood	1,016,325	993,236		507,649	317,194	433,694	126,500	19,450	19,450		(129,460)	34,437
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	68,605,302	68,622,749		35,242,933	30,254,828	32,042,446	10,939,911	592,417	509,572	609,668	7,414,651	2,493,983
5.1	Commercial multiple peril (non-liability portion)	5,717,170	5,586,636		2,888,404	2,673,606	2,640,192	960,147	27,128	2,123	38,391	911,809	259,229
5.2	Commercial multiple peril (liability portion)	2,193,592	2,164,325		1,091,779	188,968	46,442	953,469	82,053	35,354	211,152	79,292	21,813
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,694,561	2,707,774		1,215,064	1,307,613	1,327,949	291,573	18,405	18,194	6,859	311,149	95,541
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	194,448	197,842		98,306	11,181	40,273	29,484		681	757	20,918	7,095
13.	Group accident and health												
14.	Credit A & H (group and individual)	531,076	837,906		7,566	428,994	297,814	351,357				62,594	15,417
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(10,177)		(57)	31,532	(30,713)	828,846	192	(35,465)	34,182		
17.	Other liability	689,046	680,200		336,620	54,548	277,092	894,592	15,178	47,464	136,314	69,902	24,240
18.	Products liability	64,145	72,732		32,076	699	14,845	116,727	20,514	22,583	26,503	9,332	2,556
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	65,000,760	64,379,409		16,028,049	39,743,065	47,532,519	43,858,720	1,930,336	2,780,947	8,099,266	6,758,270	2,867,296
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	2,212,463	2,073,906		1,082,550	2,200,245	1,727,074	2,120,738	182,847	(26,635)	257,155	249,911	78,078
21.1	Private passenger auto physical damage	65,836,384	65,327,359		16,300,013	31,941,647	32,444,147	2,520,481	161,352	161,063	42,998	6,842,822	2,906,662
21.2	Commercial auto physical damage	1,626,041	1,491,373		814,234	569,340	693,275	131,109	1,242	1,739	1,088	178,623	57,847
22.	Aircraft (all perils)	751	601		305		265	981				87	25
23.	Fidelity	7,591	6,501		3,656		(98)			(3)		1,101	285
24.	Surety	672	(1,983)		42		(21,792)			(7,454)			
26.	Burglary and theft	16,098	16,303		6,583		(192)					2,106	573
27.	Boiler and machinery	9,206	9,495		4,939		201	1,489		5	5	1,138	318
28.	Credit												
33.	Aggregate write-ins for other lines of business	32,179	288,811		255,783	173,434	159,421	4,818	4,915	4,915		6,470	792
34.	TOTALS (a)	218,960,465	217,899,104		77,180,465	111,204,060	121,079,465	64,652,861	3,081,191	3,558,790	9,473,367	23,089,117	8,954,747
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	32,179	288,811		255,783	173,434	159,421	4,818	4,915	4,915		6,470	792
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	32,179	288,811		255,783	173,434	159,421	4,818	4,915	4,915		6,470	792

(a) Finance and service charges not included in Line 1 to 34 $ 3,619,551 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Alaska** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	735,073	720,228		386,930	76,415	102,024	86,564	953	798	1,188	98,857	20,705
2.1	Allied lines	16,086	31,813		7,347	22,065	11,508	7,953		(232)	536	2,430	446
2.2	Multiple peril crop												
2.3	Federal flood	361,877	359,640		169,417	55,304	51,804	16,500	22,481	22,481		(43,131)	9,799
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	26,869,327	24,306,749		14,740,611	9,888,347	10,067,377	6,000,229	529,566	538,648	473,130	3,482,861	766,736
5.1	Commercial multiple peril (non-liability portion)	4,118,831	4,016,958		2,145,248	2,933,476	2,495,888	1,018,665	45,309	35,949	33,133	747,820	150,806
5.2	Commercial multiple peril (liability portion)	1,919,487	1,905,541		983,617	1,393,977	879,649	1,333,582	294,121	188,035	328,757	60,856	11,236
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	1,979,245	1,979,379		966,236	788,494	746,718	141,539	1,184	(1,381)	3,488	264,587	55,373
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,374,943	1,932,436		1,388,137	7,788	10,975	4,023		830	956	311,395	68,741
13.	Group accident and health												
14.	Credit A & H (group and individual)	182,906	224,603		1,979	43,438	645	18,319				27,385	6,745
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(723)	(723)			124,335	108,113	471,839	1	(4,010)	4,199	(87)	(16)
17.	Other liability	478,543	530,285		240,015	163,433	(221,245)	255,534	50,387	10,105	40,921	58,865	13,371
18.	Products liability	98,911	110,998		39,981	30,097	74,564	140,084	48,157	67,647	43,651	14,849	2,731
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	34,678,486	33,875,225		8,540,274	20,271,938	16,670,685	23,129,316	1,818,952	495,098	4,833,218	3,998,132	1,038,028
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,640,377	1,625,519		792,064	729,087	919,019	864,006	129,156	130,646	123,999	214,231	46,773
21.1	Private passenger auto physical damage	23,002,680	23,648,486		5,430,072	11,657,086	11,783,803	511,205	112,662	110,755	12,421	2,653,143	683,572
21.2	Commercial auto physical damage	1,340,446	1,290,480		646,770	403,326	440,133	79,795	275	492	564	176,420	38,078
22.	Aircraft (all perils)												
23.	Fidelity	7,544	7,450		3,525		(347)			(9)		1,029	194
24.	Surety												
26.	Burglary and theft	1,343	1,201		444							191	34
27.	Boiler and machinery	20,029	20,488		10,921		1,286	3,214		13	13	2,791	529
28.	Credit												
33.	Aggregate write-ins for other lines of business	(379)	74,401		88,272	53,567	54,343	4,398	2,928	2,928		2,042	234
34.	TOTALS (a)	99,825,032	96,661,156		36,581,861	48,642,173	44,196,942	34,086,764	3,056,131	1,598,795	5,900,174	12,074,665	2,914,115
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	(379)	74,401		88,272	53,567	54,343	4,398	2,928	2,928		2,042	234
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(379)	74,401		88,272	53,567	54,343	4,398	2,928	2,928		2,042	234

(a) Finance and service charges not included in Line 1 to 34 $ 997,667 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Arizona** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	694,874	634,314		350,524	282,770	309,907	84,805	1,672	1,563	1,164	89,091	16,667
2.1	Allied lines	599,243	585,112		301,365	231,962	247,477	70,274	1,364	1,245	2,792	76,854	14,335
2.2	Multiple peril crop												
2.3	Federal flood	1,092,996	1,084,673		525,794	36,103	32,917	3,314	1,750	1,750		(149,054)	25,923
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	61,490,037	61,606,092		31,663,931	39,844,752	40,892,339	12,138,162	974,914	963,318	1,160,064	6,537,911	1,520,512
5.1	Commercial multiple peril (non-liability portion)	4,313,469	3,852,773		2,254,137	2,157,829	2,588,645	629,395	31,834	23,524	26,620	769,068	137,489
5.2	Commercial multiple peril (liability portion)	1,777,954	1,625,739		903,738	1,076,762	863,535	571,175	134,529	(122,838)	143,018	29,030	4,753
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,690,158	2,740,759		1,233,711	842,044	830,602	199,697	3,310	1,670	10,033	318,133	64,572
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	36,089	50,825		20,250		(104)	1,508		(143)	161	3,856	903
13.	Group accident and health												
14.	Credit A & H (group and individual)	174,316	474,651		73,577	190,288	184,927	253,489				77,069	18,982
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(882)	(1,657)		877	227,388	(11,915)	1,674,766	8,643	(49,894)	53,962	(108)	(21)
17.	Other liability	1,406,024	1,324,936		701,155	1,351,092	1,481,817	4,363,560	117,579	(368,352)	421,163	158,068	33,557
18.	Products liability	20,598	21,731		8,899	7,113	(23,860)	245,392	11,521	(8,258)	39,508	2,857	497
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	102,061,518	100,065,275		25,828,009	73,538,340	86,608,779	77,197,313	3,901,611	3,778,013	14,138,872	11,023,638	2,509,565
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	2,632,510	2,420,352		1,246,073	3,121,826	4,583,092	3,143,305	123,973	189,584	398,375	306,205	64,895
21.1	Private passenger auto physical damage	89,597,917	90,370,730		21,365,849	50,307,748	50,649,764	1,081,424	215,241	199,530	53,134	9,653,584	2,196,203
21.2	Commercial auto physical damage	1,200,620	1,173,647		571,028	752,029	794,330	42,967	3,667	4,327	1,250	137,943	29,560
22.	Aircraft (all perils)	1,525	1,525		701		(49)	2,631				197	36
23.	Fidelity	832	680		513		(55)			(1)		115	19
24.	Surety	2,096	1,995		456								
26.	Burglary and theft	686	194		492							100	17
27.	Boiler and machinery	22,697	19,363		12,328		1,104	2,978		13	13	3,037	529
28.	Credit												
33.	Aggregate write-ins for other lines of business	70,028	435,411		549,650	534,133	506,635	12,424	15,600	15,600		10,394	1,081
34.	TOTALS (a)	269,885,305	268,489,119		87,613,057	174,502,178	190,539,889	101,718,579	5,547,207	4,630,650	16,450,130	29,047,989	6,640,074
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	70,028	435,411		549,650	534,133	506,635	12,424	15,600	15,600		10,394	1,081
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	70,028	435,411		549,650	534,133	506,635	12,424	15,600	15,600		10,394	1,081

(a) Finance and service charges not included in Line 1 to 34 $ 3,422,469 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Arkansas** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	661,394	652,638		331,186	372,461	399,367	117,315	15,009	14,598	1,609	89,281	18,871
2.1	Allied lines	424,037	394,337		215,326	109,264	116,530	49,316	1,291	858	1,058	57,535	12,118
2.2	Multiple peril crop												
2.3	Federal flood	399,994	393,132		192,354	106,161	13,661		6,550	6,550		(48,806)	11,265
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	18,986,148	18,703,808		9,874,112	9,433,164	8,610,364	2,280,493	164,413	67,259	153,035	2,342,136	520,624
5.1	Commercial multiple peril (non-liability portion)	3,599,330	3,334,376		1,760,577	2,829,262	2,885,355	402,151	39,832	20,567	15,669	666,579	132,459
5.2	Commercial multiple peril (liability portion)	1,379,088	1,285,285		683,354	47,016	389,904	706,506	16,307	118,385	193,881	28,464	5,178
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	1,408,060	1,405,156		644,771	493,767	434,161	78,288	11,723	9,512	1,829	189,151	39,704
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	431,042	444,138		215,731		2,825	7,353		(519)	376	54,623	11,858
13.	Group accident and health												
14.	Credit A & H (group and individual)	276,271	439,372		6,662	238,716	55,048	148,026				28,559	7,034
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(441)		(9)	3,517	(55,684)	310,918	2,377	(18,327)	13,513		
17.	Other liability	401,673	396,362		188,972	17,500	13,081	498,365	24,209	(20,237)	67,495	48,143	11,403
18.	Products liability	34,043	40,261		11,058	60,698	37,231	112,684	2,804	(10,583)	26,972	4,953	851
19.1	Private passenger auto no-fault (personal injury protection)	3,066,028	2,965,324		755,515	2,237,241	2,296,263	1,559,386	24,736	30,978	71,444	380,223	84,512
19.2	Other private passenger auto liability	35,031,825	33,985,389		8,798,133	19,223,769	24,117,662	24,480,363	1,441,515	1,726,145	4,751,648	4,343,614	965,409
19.3	Commercial auto no-fault (personal injury protection)	885	1,098		392							114	25
19.4	Other commercial auto liability	1,417,737	1,366,117		664,776	1,212,421	1,385,929	1,172,030	66,632	5,411	109,815	184,371	39,219
21.1	Private passenger auto physical damage	36,701,669	36,240,673		9,221,900	17,493,726	18,470,005	1,696,743	44,102	52,188	27,075	4,549,906	1,011,946
21.2	Commercial auto physical damage	1,011,091	1,002,664		499,824	617,208	723,896	122,245	815	2,686	2,163	132,406	28,069
22.	Aircraft (all perils)	107	178		13		(45)	316				14	3
23.	Fidelity	1,533	1,554		437		(46)			(1)		230	38
24.	Surety	(95)	263		456								
26.	Burglary and theft	3,987	4,107		1,361		(79)					558	96
27.	Boiler and machinery	6,954	6,517		3,578	1,247	(1,150)	1,018		3	4	940	188
28.	Credit												
33.	Aggregate write-ins for other lines of business	18,103	79,095		93,255	55,572	53,133	2,428	1,948	1,948		3,164	377
34.	TOTALS (a)	105,260,904	103,141,405		34,163,732	54,552,708	59,947,408	33,745,946	1,864,263	2,007,419	5,437,585	13,056,158	2,901,247
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	18,103	79,095		93,255	55,572	53,133	2,428	1,948	1,948		3,164	377
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	18,103	79,095		93,255	55,572	53,133	2,428	1,948	1,948		3,164	377

(a) Finance and service charges not included in Line 1 to 34 $ 1,667,612 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF California** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	26,018,454	26,681,988		12,662,761	8,759,737	10,041,174	4,614,444	(51,886)	(65,757)	66,676	3,176,237	642,189
2.1	Allied lines	18,039,360	18,193,306		8,780,583	8,179,764	9,082,854	3,494,969	257,660	269,147	116,407	2,202,820	445,270
2.2	Multiple peril crop												
2.3	Federal flood	12,703,710	14,433,687		6,846,472	1,285	28,685	194,500	47,069	47,069		(1,361,069)	313,054
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	622,008,756	585,084,472		328,118,938	291,386,796	318,130,493	221,563,529	16,236,045	19,124,558	18,098,159	72,814,562	14,631,221
5.1	Commercial multiple peril (non-liability portion)	46,246,248	43,446,634		24,349,097	19,200,382	22,558,099	9,450,848	490,189	407,091	454,376	7,845,400	1,576,078
5.2	Commercial multiple peril (liability portion)	21,333,016	20,610,138		10,944,172	7,711,302	7,904,051	13,233,609	2,478,507	2,743,781	3,290,217	328,190	61,162
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	21,322,613	21,328,169		10,289,791	7,835,762	8,542,267	2,881,157	79,898	77,747	54,286	2,539,699	513,667
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,966,401	2,972,649		1,477,179	49,575,976	18,860,196	22,589,377	11,918,430	(3,001,461)	4,949,050	338,471	69,990
13.	Group accident and health												
14.	Credit A & H (group and individual)	10,860,855	11,536,523		30,673	1,288,072	424,050	706,153				365,002	89,901
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(174,247)		(166,987)	1,470,183	2,324,820	9,314,089	25,644	(229,236)	255,338		
17.	Other liability	17,114,500	16,304,722		8,830,846	13,203,842	12,943,462	43,342,844	4,079,083	2,976,790	9,070,850	1,582,078	420,314
18.	Products liability	286,957	301,937		137,923	1,976,468	1,670,154	27,112,689	1,175,860	(506,141)	7,936,184	39,015	7,498
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	285,872,786	281,731,076		79,656,454	166,165,026	162,375,750	177,947,027	17,610,210	9,156,439	30,597,360	31,261,753	6,889,758
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	14,142,645	12,639,899		7,209,628	8,342,096	9,255,346	15,143,811	748,252	(388,119)	1,720,807	1,618,661	333,820
21.1	Private passenger auto physical damage	211,629,925	207,562,941		54,245,985	117,337,065	122,643,965	4,890,312	691,647	776,932	297,857	22,897,746	5,128,179
21.2	Commercial auto physical damage	6,417,704	6,039,060		3,150,206	2,504,361	2,764,828	318,429	29,361	32,001	5,365	722,592	151,776
22.	Aircraft (all perils)												
23.	Fidelity	64,222	62,059		31,124		(4,463)			(116)		7,297	1,512
24.	Surety	1,450	2,143		280								
26.	Burglary and theft		768				(17)						
27.	Boiler and machinery	69,494	67,040		34,124		2,243	10,520		34	39	8,029	1,639
28.	Credit												
33.	Aggregate write-ins for other lines of business	215,288	1,469,566		2,268,527	1,131,180	1,075,472	40,469	31,930	31,930		46,154	4,860
34.	TOTALS (a)	1,317,314,384	1,270,294,528		558,897,775	706,069,296	710,623,428	556,848,777	55,847,899	31,452,690	76,912,971	146,432,634	31,281,890
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	215,288	1,469,566		2,268,527	1,131,180	1,075,472	40,469	31,930	31,930		46,154	4,860
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	215,288	1,469,566		2,268,527	1,131,180	1,075,472	40,469	31,930	31,930		46,154	4,860

(a) Finance and service charges not included in Line 1 to 34 $ 14,816,830 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Canada** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation												
17. Other liability						(2)						
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability						237	16,632		(222)	612		
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage						25,140	111,840		2,050	3,693		
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)						25,375	128,472		1,828	4,305		
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												

(a) Finance and service charges not included in Line 1 to 34 $ .....

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Colorado** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	461,517	455,245		234,843	145,557	157,782	47,098	14,696	14,710	783	56,918	5,361
2.1	Allied lines	1,408,940	1,355,269		718,335	153,975	214,595	174,333	2,009	2,673	4,969	173,627	16,383
2.2	Multiple peril crop												
2.3	Federal flood	439,203	434,042		216,627		(16,500)	10,000				(50,673)	4,560
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	62,921,471	62,044,113		32,193,619	24,515,027	26,206,173	7,613,092	447,403	463,173	617,254	6,789,082	757,430
5.1	Commercial multiple peril (non-liability portion)	5,998,979	6,039,969		3,001,472	2,806,697	2,560,566	399,464	14,605	(31,580)	25,574	1,095,729	84,384
5.2	Commercial multiple peril (liability portion)	2,769,870	2,794,686		1,396,900	1,344,002	807,205	1,305,919	164,993	113,321	380,455	44,772	3,009
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,255,652	2,355,333		1,045,850	919,953	1,101,094	402,244	1,889	520	3,875	263,735	26,283
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	77,284	83,600		38,348		280	1,471		(110)	118	8,684	888
13.	Group accident and health												
14.	Credit A & H (group and individual)	668,208	788,068			132,149	17,508	87,018				70,027	17,248
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(325)		(126)	65,462	117,522	911,585	294	(8,648)	18,837		
17.	Other liability	1,099,475	1,062,637		529,961	90,290	(105,616)	2,171,066	10,729	(301,001)	265,286	118,222	12,046
18.	Products liability	31,462	41,434		11,008		(88,043)	582,241	35,593	(27,199)	166,665	4,317	104
19.1	Private passenger auto no-fault (personal injury protection)	50,437,854	45,280,738		13,223,528	37,850,708	61,589,275	48,206,984	1,616,751	12,767,612	14,047,380	5,370,797	635,174
19.2	Other private passenger auto liability	47,505,743	49,304,431		11,136,148	32,201,226	25,524,656	29,796,280	2,729,339	(341,791)	5,690,624	5,071,230	580,862
19.3	Commercial auto no-fault (personal injury protection)	257,537	285,012		125,045	1,080,519	863,526	366,173	56,568	85,104	93,452	31,678	2,917
19.4	Other commercial auto liability	2,758,684	2,884,864		1,370,974	2,492,755	1,955,261	2,560,204	144,625	(194,662)	300,905	330,805	31,857
21.1	Private passenger auto physical damage	61,826,804	63,447,851		14,477,496	34,574,813	33,551,529	704,601	78,381	60,802	24,957	6,578,918	765,430
21.2	Commercial auto physical damage	2,175,597	2,352,020		1,046,997	1,150,297	1,189,826	102,587	7,892	8,624	1,679	260,730	24,965
22.	Aircraft (all perils)	3,909	3,853		1,781		(37)	6,636				482	45
23.	Fidelity	2,633	3,218		1,369		(236)			(7)		391	26
24.	Surety												
26.	Burglary and theft	2,544	1,064		1,647	4,250	4,217					366	24
27.	Boiler and machinery	62,563	61,375		29,111		4,803	12,254		41	46	8,766	588
28.	Credit												
33.	Aggregate write-ins for other lines of business	6,803	169,380		157,707	110,872	99,700	2,832	2,935	2,935		4,428	411
34.	TOTALS (a)	243,172,733	241,247,878		80,958,641	139,638,552	155,755,086	95,464,081	5,328,703	12,614,517	21,642,860	26,233,030	2,969,995
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	6,803	169,380		157,707	110,872	99,700	2,832	2,935	2,935		4,428	411
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	6,803	169,380		157,707	110,872	99,700	2,832	2,935	2,935		4,428	411

(a) Finance and service charges not included in Line 1 to 34 $ 2,627,108 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Connecticut** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,643,354	1,725,022		835,971	256,747	443,917	302,645	5,244	6,113	4,535	178,407	32,820
2.1 Allied lines	642,562	674,787		327,418	106,852	110,590	88,484	1,656	950	3,317	69,764	12,829
2.2 Multiple peril crop												
2.3 Federal flood	1,171,027	1,144,172		587,949			6,500	371	371		(143,015)	21,147
3. Farmowners multiple peril												
4. Homeowners multiple peril	66,539,925	63,372,075		34,911,703	26,954,037	23,590,878	18,945,925	1,464,645	1,451,192	2,871,543	7,603,250	1,327,008
5.1 Commercial multiple peril (non-liability portion)	2,130,950	2,061,610		1,085,850	1,002,329	655,387	120,641	3,831	(25,286)	4,970	300,703	51,890
5.2 Commercial multiple peril (liability portion)	693,424	684,838		351,735	359,730	397,661	1,366,128	62,916	35,394	348,572	10,659	1,380
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,745,157	3,650,357		1,859,909	1,180,263	1,228,704	274,332	664	890	5,052	414,227	74,303
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	64,615	62,198		34,062		11	11		(8)	(8)	7,351	1,282
13. Group accident and health												
14. Credit A & H (group and individual)	207,574	299,418		270	129,918	29,401	73,252				80,981	19,946
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(332)		1,467	33,798	(54,226)	372,601	748	(53,990)	11,501		
17. Other liability	2,550,791	2,312,986		1,313,454	1,819,111	1,942,444	14,508,046	280,026	(324,490)	1,250,131	243,079	50,143
18. Products liability	1,658	2,015		782		(667,242)	9,618,922	512	(471,726)	2,904,329	238	25
19.1 Private passenger auto no-fault (personal injury protection)	(505)	(505)			1,119,290	576,964	1,096,764	77,382	182,986	312,791	(59)	(11)
19.2 Other private passenger auto liability	110,412,230	110,482,683		28,712,365	77,781,535	75,918,039	140,582,688	8,938,147	2,178,600	30,748,900	11,327,578	2,386,289
19.3 Commercial auto no-fault (personal injury protection)					15,565	6,114	15,973	2,898	4,569	4,440		
19.4 Other commercial auto liability	1,698,509	1,655,211		817,196	1,232,501	1,748,783	2,723,487	121,298	(13,015)	334,153	177,347	33,376
21.1 Private passenger auto physical damage	85,574,216	85,860,567		20,921,145	38,579,775	39,798,628	2,304,692	272,485	286,338	57,977	8,767,829	1,853,899
21.2 Commercial auto physical damage	876,640	897,868		395,613	408,628	449,808	61,512	9	707	1,126	93,221	17,414
22. Aircraft (all perils)	2,703	2,698		1,021		(350)	4,661				297	51
23. Fidelity	7	7		(0)								(1)
24. Surety	(180)	335		310								
26. Burglary and theft	28	64		(0)								(4)
27. Boiler and machinery	3,439	3,512		1,305		128	550		2	2	379	5
28. Credit												
33. Aggregate write-ins for other lines of business	22,497	132,820		125,252	90,151	86,872	2,974	3,098	3,098		5,969	567
34. TOTALS (a)	277,980,621	275,024,405		92,284,777	151,070,229	146,262,511	192,470,789	11,235,929	3,262,695	38,863,331	29,138,203	5,884,355
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	22,497	132,820		125,252	90,151	86,872	2,974	3,098	3,098		5,969	567
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	22,497	132,820		125,252	90,151	86,872	2,974	3,098	3,098		5,969	567

(a) Finance and service charges not included in Line 1 to 34 $ 4,500,009 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Delaware** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	59,386	67,770		29,947	48,656	50,442	8,583	881	846	117	7,203	1,268
2.1	Allied lines	17,188	11,395		9,500	576	886	1,440		1	45	2,123	399
2.2	Multiple peril crop												
2.3	Federal flood	115,894	107,317		58,692							(15,919)	2,234
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	5,496,871	5,053,695		2,965,337	2,777,310	2,666,239	555,020	44,301	48,935	62,659	652,777	121,128
5.1	Commercial multiple peril (non-liability portion)	573,157	531,757		294,179	154,143	96,099	63,997	15,096	14,002	8,211	116,361	17,640
5.2	Commercial multiple peril (liability portion)	380,759	351,283		186,454	128,700	56,509	159,276	13,583	539	34,842	15,556	1,718
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	321,871	317,875		147,741	150,884	179,508	48,179	633	875	718	38,547	6,803
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,626	2,610		1,320							305	57
13.	Group accident and health												
14.	Credit A & H (group and individual)	64,606	133,249		1,612	39,298	(1,457)	14,488				8,215	2,024
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(4)			24,516	137,224	441,204	4	(17,924)	9,416		
17.	Other liability	116,485	106,395		57,311		1,423,980	2,947,321	185,971	(86,708)	261,782	13,577	2,417
18.	Products liability	10,163	10,521		3,022		(363,875)	18,989,817	345,720	(23,449)	1,605,338	1,516	181
19.1	Private passenger auto no-fault (personal injury protection)	3,360,665	3,071,132		982,175	2,398,543	993,686	(233,045)	113,713	209,841	456,356	357,059	76,768
19.2	Other private passenger auto liability	11,228,197	10,986,162		2,886,199	6,989,109	5,237,532	10,393,596	657,050	(106,387)	2,171,319	1,195,978	253,552
19.3	Commercial auto no-fault (personal injury protection)	63,308	60,835		30,282	30,420	66,261	55,367	3,746	22,073	20,992	8,939	1,330
19.4	Other commercial auto liability	548,310	521,560		252,703	286,343	804,735	1,230,658	42,848	63,829	153,818	79,425	11,818
21.1	Private passenger auto physical damage	8,406,440	8,427,392		2,043,041	4,277,672	4,292,172	43,698	26,283	26,457	5,379	895,254	189,575
21.2	Commercial auto physical damage	250,459	228,808		116,282	138,503	162,243	5,745	500	679	180	36,687	5,530
22.	Aircraft (all perils)												
23.	Fidelity	980	786		413		(25)			(1)		141	14
24.	Surety												
26.	Burglary and theft	1,221	703		518							177	11
27.	Boiler and machinery	10,025	9,587		8,154		1,160	1,489		6	6	1,489	252
28.	Credit												
33.	Aggregate write-ins for other lines of business	503	14,874		8,243	4,161	2,856		90	90		436	44
34.	TOTALS (a)	31,029,113	30,015,701		10,083,126	17,448,834	15,806,176	34,726,832	1,450,420	153,705	4,791,178	3,415,847	694,761
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	503	14,874		8,243	4,161	2,856		90	90		436	44
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	503	14,874		8,243	4,161	2,856		90	90		436	44

(a) Finance and service charges not included in Line 1 to 34 $ 408,728 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF District of Columbia** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	134,513	148,363		64,019	77,706	69,090	20,054		(360)	274	16,185	2,408
2.1	Allied lines	25,673	15,605		14,206	4,870	4,980	4,592		(25)	175	3,082	459
2.2	Multiple peril crop												
2.3	Federal flood	4,068	3,767		2,097							(363)	61
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	7,711,303	7,133,009		4,008,106	2,815,623	2,853,739	1,719,286	19,627	(27,973)	29,460	813,134	144,371
5.1	Commercial multiple peril (non-liability portion)	778,176	663,669		427,193	560,482	467,749	35,898	350	(1,518)	1,039	109,764	16,366
5.2	Commercial multiple peril (liability portion)	216,242	187,856		115,786	24,000	(9,304)	57,651	28,272	20,580	12,166	6,259	892
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	217,645	220,612		106,441	35,218	43,170	14,992		(4)	127	22,905	4,060
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,885	2,419		1,585							301	54
13.	Group accident and health												
14.	Credit A & H (group and individual)	26,070	52,916		21,103	18,335	27,286	38,773				6,259	1,542
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(63)		(7)	88,741	59,556	472,271	1,350	(5,218)	10,858		
17.	Other liability	67,936	65,819		33,067	10,000	26,775	139,766	10,743	11,376	20,794	7,329	1,222
18.	Products liability	6,845	8,680		3,075		(1,165)	6,816		(429)	1,533	717	98
19.1	Private passenger auto no-fault (personal injury protection)	358,133	369,606		84,546	193,865	156,357	171,166	13,391	12,087	8,650	35,447	6,955
19.2	Other private passenger auto liability	5,163,091	5,157,462		1,302,926	3,823,960	4,246,906	3,841,662	332,739	118,704	723,836	514,505	100,799
19.3	Commercial auto no-fault (personal injury protection)	4,710	4,938		2,042		(17,711)			(1,972)		477	88
19.4	Other commercial auto liability	228,273	215,322		101,631	13,670	(142,725)	95,075	2	(11,167)	17,564	23,353	4,451
21.1	Private passenger auto physical damage	7,244,832	7,325,053		1,716,092	3,018,065	2,984,659	36,887	36,206	34,702	4,130	716,722	141,430
21.2	Commercial auto physical damage	79,188	70,923		36,331	29,861	51,916	8,818		258	283	8,011	1,660
22.	Aircraft (all perils)												
23.	Fidelity	1,277	1,132		605		(18)			(1)		133	19
24.	Surety												
26.	Burglary and theft	4,729	5,116		2,481	950	878					485	68
27.	Boiler and machinery	997	457		540		59	59				93	22
28.	Credit												
33.	Aggregate write-ins for other lines of business	1,346	17,797		14,051	17,361	14,557		450	450		123	57
34.	TOTALS (a)	22,277,933	21,670,456		8,057,917	10,732,707	10,836,754	6,663,767	443,131	149,489	830,889	2,284,922	427,081
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	1,346	17,797		14,051	17,361	14,557		450	450		123	57
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,346	17,797		14,051	17,361	14,557		450	450		123	57

(a) Finance and service charges not included in Line 1 to 34 $ 228,332 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Florida **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	38,171	35,019		21,484	(2,872)	(18,236)		1,703	1,375		5,760	384
2.1	Allied lines	131,902	109,674		63,488	5,061	1,059	1,553	407	290	29	18,846	1,406
2.2	Multiple peril crop												
2.3	Federal flood	60,019,223	59,518,452		29,626,323	702,850	(818,255)	577,365	92,078	92,078		(9,139,988)	870,790
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	69,168	71,298		32,828	4,576,603	4,242,026	1,719,442	401,673	353,916	37,965	8,171	1,241
5.1	Commercial multiple peril (non-liability portion)	26,928,464	25,960,442		12,762,121	12,246,441	10,670,647	4,110,819	181,982	101,654	184,146	4,682,593	529,053
5.2	Commercial multiple peril (liability portion)	19,855,214	19,168,251		9,463,878	12,881,682	13,690,054	16,949,231	1,586,835	1,785,517	4,413,879	772,970	75,712
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	479,888	483,027		212,010	138,811	146,288	22,443	2,041	2,137	181	55,252	6,405
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	3,837	3,413		1,794	206,073	395,165	353,484	9,947	52,170	109,301	436	61
13.	Group accident and health												
14.	Credit A & H (group and individual)	1,892,562	3,285,892		254,686	1,127,573	649,130	1,080,528				305,537	75,255
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(438)	(30,380)		(14,858)	1,088	(552,219)	5,020,709	28,265	(144,772)	119,646	(53)	(4)
17.	Other liability	4,541,966	4,257,892		2,487,050	2,915,317	1,881,657	10,457,718	117,669	(19,303)	1,258,815	530,002	81,283
18.	Products liability	500,673	513,117		244,557	611,750	423,100	1,893,386	166,677	31,923	517,020	66,300	5,702
19.1	Private passenger auto no-fault (personal injury protection)	170,005,524	164,551,082		42,784,339	115,613,340	119,432,735	90,605,451	18,706,114	29,572,394	21,320,791	18,908,202	4,110,895
19.2	Other private passenger auto liability	483,648,942	473,238,813		124,748,272	344,288,999	458,660,596	472,787,658	24,015,468	34,024,351	91,789,849	53,853,109	11,635,497
19.3	Commercial auto no-fault (personal injury protection)	1,066,286	1,019,517		541,240	2,242,227	2,713,882	1,456,566	413,631	678,344	373,726	116,337	22,723
19.4	Other commercial auto liability	29,095,928	26,365,788		14,995,991	16,018,364	19,096,293	24,474,541	1,555,566	463,830	2,850,185	3,184,212	612,600
21.1	Private passenger auto physical damage	320,440,648	323,904,489		76,127,035	185,658,286	179,015,485	(3,394,022)	805,038	760,605	243,951	35,597,921	7,561,729
21.2	Commercial auto physical damage	12,590,622	12,022,902		6,247,689	6,520,366	6,868,017	393,294	22,417	25,542	9,077	1,368,970	266,430
22.	Aircraft (all perils)												
23.	Fidelity	119,611	110,044		55,466	1,340	(7,650)			(234)		13,735	1,562
24.	Surety	132	271		20	(1,002)	(1,002)						
26.	Burglary and theft	88,912	69,069		44,339	45,766	52,201	6,903		55	55	11,488	1,050
27.	Boiler and machinery	213,814	189,653		96,838	6,275	14,956	29,486		100	111	24,223	2,713
28.	Credit												
33.	Aggregate write-ins for other lines of business	800,002	3,629,789		4,313,043	4,187,029	3,945,129	70,930	94,629	94,629		97,252	4,894
34.	TOTALS (a)	1,132,531,051	1,118,477,514		325,109,633	709,991,367	820,501,059	628,617,486	48,202,141	67,876,599	123,228,727	110,481,275	25,867,383
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	800,002	3,629,789		4,313,043	4,187,029	3,945,129	70,930	94,629	94,629		97,252	4,894
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	800,002	3,629,789		4,313,043	4,187,029	3,945,129	70,930	94,629	94,629		97,252	4,894

(a) Finance and service charges not included in Line 1 to 34 $ 4,708,527 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Georgia** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	975,016	1,021,921		482,053	808,876	585,248	142,469	10,103	4,051	2,035	122,391	49,723
2.1 Allied lines	420,916	438,195		207,833	155,958	259,482	165,639	2,746	5,746	6,176	53,040	21,448
2.2 Multiple peril crop												
2.3 Federal flood	3,297,530	3,239,856		1,680,049	41,975	44,363	78,888	5,826	5,826		(483,238)	164,819
3. Farmowners multiple peril												
4. Homeowners multiple peril	121,486,123	115,883,211		63,220,264	59,284,353	64,227,217	22,942,937	922,728	1,038,118	1,731,868	13,521,396	6,285,907
5.1 Commercial multiple peril (non-liability portion)	11,160,343	10,491,430		5,769,649	7,133,298	7,735,133	1,692,473	120,278	94,850	86,147	1,893,542	743,679
5.2 Commercial multiple peril (liability portion)	4,348,665	4,143,938		2,243,026	464,312	645,463	2,560,106	313,859	331,891	711,514	85,065	30,116
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	6,203,222	6,032,358		2,927,699	2,404,421	2,726,779	670,781	34,783	37,278	14,237	734,304	317,548
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	120,430	118,148		61,437		28	472		(49)	29	13,361	6,207
13. Group accident and health												
14. Credit A & H (group and individual)	425,053	852,649		16,810	518,858	172,079	283,456				138,098	34,014
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(81,403)		3,910	5,979	19,587	898,853	108,227	119,424	58,469		
17. Other liability	1,676,165	1,621,205		805,510	441,633	1,206,270	2,984,537	102,786	241,744	522,262	200,801	85,470
18. Products liability	138,807	139,736		78,007	115,845	1,001,311	1,083,134	34,163	6,185	91,021	19,426	6,245
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	152,460,765	151,186,025		37,734,369	109,665,400	126,454,887	89,173,369	5,615,070	5,594,334	17,098,104	15,968,921	7,897,184
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	4,146,194	4,224,414		2,097,426	4,318,193	2,128,517	4,900,685	191,745	(622,084)	540,265	462,275	217,171
21.1 Private passenger auto physical damage	180,626,882	177,929,318		44,602,306	113,708,469	78,349,417	5,263,867	344,655	277,141	111,128	18,884,350	9,366,117
21.2 Commercial auto physical damage	2,322,173	2,373,560		1,176,573	1,155,911	1,173,359	174,478	27,751	27,943	1,940	256,422	122,150
22. Aircraft (all perils)	2,810	2,503		1,271		108	4,249				356	141
23. Fidelity	5,937	3,658		3,631		(229)			(6)		793	276
24. Surety	200	493		306								
26. Burglary and theft	7,082	3,327		4,401		(58)			(1)		912	359
27. Boiler and machinery	50,329	45,675		25,500	8,155	9,774	7,043		26	28	6,372	2,428
28. Credit												
33. Aggregate write-ins for other lines of business	56,145	386,474		400,398	272,161	247,587	3,599	6,354	6,354		15,441	2,478
34. TOTALS (a)	489,930,789	480,056,691		163,542,428	300,503,796	286,986,322	133,031,034	7,841,074	7,168,771	20,975,223	51,894,025	25,353,480
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	56,145	386,474		400,398	272,161	247,587	3,599	6,354	6,354		15,441	2,478
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	56,145	386,474		400,398	272,161	247,587	3,599	6,354	6,354		15,441	2,478

(a) Finance and service charges not included in Line 1 to 34 $ 7,577,966 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Hawaii** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	728,075	692,557		367,465	326,546	342,306	86,896	6,764	6,433	1,227	81,550	32,738
2.1 Allied lines	790,503	833,365		361,884	110,467	123,858	97,334	936	899	3,251	87,645	35,382
2.2 Multiple peril crop												
2.3 Federal flood	386,817	374,121		175,706							(39,989)	17,049
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,948,398	11,627,452		5,921,677	4,338,639	4,222,291	3,525,520	366,295	392,951	463,405	1,327,354	525,516
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	225,108	225,717		111,466	44,041	44,959	9,210		(107)	156	25,040	9,927
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)	23,013	228,602		5,794	144,895	70,747	82,612				14,084	3,469
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(111)		(7)	3,807	2,848	139,337	6,575	(667)	11,462		
17. Other liability	503,506	459,101		263,070	38,095	212,440	576,311	65,275	121,447	169,616	35,077	22,403
18. Products liability	10,142	9,276		5,716		767	4,855		171	1,059	1,023	412
19.1 Private passenger auto no-fault (personal injury protection)	6,245,431	6,265,413		1,524,329	3,777,007	3,707,494	1,094,605	78,536	58,943	48,295	627,217	293,983
19.2 Other private passenger auto liability	17,543,349	17,559,442		4,369,597	9,180,679	11,300,456	12,183,135	774,572	625,246	2,356,387	1,764,166	824,408
19.3 Commercial auto no-fault (personal injury protection)	30,801	30,282		15,713	14,525	15,705	11,879	15	1,934	3,123	3,000	1,384
19.4 Other commercial auto liability	566,014	523,199		293,935	73,397	325,388	327,151	(327)	25,535	37,659	55,154	25,764
21.1 Private passenger auto physical damage	10,665,080	10,411,184		2,675,423	5,750,328	6,002,284	14,443	5,119	6,991	6,845	1,071,431	501,890
21.2 Commercial auto physical damage	194,737	182,755		95,264	69,774	81,311	7,437		50	50	18,844	8,773
22. Aircraft (all perils)												
23. Fidelity	423	391		267		(30)			(1)		41	16
24. Surety												
26. Burglary and theft	786	736		286		(47)			(1)		78	31
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business	3,978	80,355		128,692	83,429	80,364	4,943	3,029	3,029		936	141
34. TOTALS (a)	49,866,161	49,503,836		16,316,278	23,955,629	26,533,142	18,165,668	1,306,790	1,242,852	3,102,535	5,072,649	2,303,286
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	3,978	80,355		128,692	83,429	80,364	4,943	3,029	3,029		936	141
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	3,978	80,355		128,692	83,429	80,364	4,943	3,029	3,029		936	141

(a) Finance and service charges not included in Line 1 to 34 $ 642,708 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Idaho **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	181,319	182,007		92,500	87,584	94,526	26,692	10,391	10,322	367	23,900	5,342
2.1 Allied lines	87,451	77,840		46,673	59,352	65,374	15,629	4,102	4,212	490	11,519	2,581
2.2 Multiple peril crop												
2.3 Federal flood	270,662	265,082		124,560							(34,654)	7,648
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,195,273	12,432,031		7,086,107	7,952,418	8,674,763	3,352,589	156,161	207,560	360,685	1,482,246	397,774
5.1 Commercial multiple peril (non-liability portion)	1,700,786	1,682,617		821,644	2,180,995	1,590,235	493,588	9,901	(25,364)	19,026	330,774	68,142
5.2 Commercial multiple peril (liability portion)	891,116	888,455		404,908	187,877	131,273	556,495	38,304	20,412	148,034	24,449	4,752
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,094,811	1,098,964		532,353	576,738	617,682	100,390	175	128	2,339	140,729	32,363
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	65,909	58,650		38,557		(290)	2,010		(257)	174	8,136	1,863
13. Group accident and health												
14. Credit A & H (group and individual)	101,034	182,435		135	51,914	22,611	48,448				19,169	4,721
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(2)		(3)	1,647	387	20,907	6	(1,026)	876		
17. Other liability	546,038	522,263		267,939	49,076	704,186	1,979,902	7,306	(117,589)	181,890	62,782	16,010
18. Products liability	30,951	38,532		16,981	1,921	680,254	1,282,963	5,012	111,152	303,123	4,655	892
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	25,255,435	24,721,044		6,304,661	16,175,175	12,975,719	17,520,228	1,409,869	(186,624)	3,317,976	2,842,427	792,258
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	804,795	828,314		368,422	793,389	905,947	807,624	29,251	(14,962)	93,753	104,597	23,321
21.1 Private passenger auto physical damage	21,622,119	22,727,510		4,861,417	10,676,606	10,189,141	726,805	14,378	5,713	11,339	2,427,374	675,636
21.2 Commercial auto physical damage	479,490	498,687		223,368	430,274	388,355	64,880		(332)	349	61,104	13,617
22. Aircraft (all perils)	1,213	1,186		365		(116)	2,038				158	35
23. Fidelity	1,379	1,158		680		(26)			(1)		204	38
24. Surety		62										
26. Burglary and theft	1,874	1,893		1,237		(22)					260	52
27. Boiler and machinery	5,048	6,056		1,872		50	967		4	4	701	145
28. Credit												
33. Aggregate write-ins for other lines of business	538	46,873		37,252	29,504	30,828	3,699	720	720		1,317	78
34. TOTALS (a)	66,337,239	66,261,657		21,231,628	39,254,469	37,070,880	27,005,851	1,685,575	14,069	4,440,425	7,511,846	2,047,268
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	538	46,873		37,252	29,504	30,828	3,699	720	720		1,317	78
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	538	46,873		37,252	29,504	30,828	3,699	720	720		1,317	78

(a) Finance and service charges not included in Line 1 to 34 $ 1,146,615 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Illinois** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	2,011,356	2,081,458		1,002,297	1,360,089	1,453,629	852,208	27,990	23,055	11,830	245,300	16,458
2.1	Allied lines	418,939	408,997		214,992	166,949	177,950	71,624	5,390	4,791	2,191	51,166	3,423
2.2	Multiple peril crop												
2.3	Federal flood	2,493,608	2,435,108		1,205,356	380,454	321,954	39,500	29,350	29,350		(355,435)	16,061
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	182,544,406	167,922,641		98,783,974	102,198,115	96,428,563	48,727,037	2,831,549	1,515,579	3,839,472	18,687,337	1,661,754
5.1	Commercial multiple peril (non-liability portion)	17,124,528	14,879,312		8,760,530	10,489,955	10,174,990	3,759,770	107,421	8,757	156,005	2,704,564	163,347
5.2	Commercial multiple peril (liability portion)	7,205,804	6,338,250		3,663,348	1,323,265	2,234,602	5,811,307	738,726	1,023,367	1,435,466	228,834	12,514
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	8,588,510	8,842,861		4,247,501	2,822,031	2,853,533	698,316	23,098	20,186	10,918	939,970	77,504
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	1,026,887	1,097,708		531,212	3,279	4,187	7,059	106	(604)	391	108,125	9,159
13.	Group accident and health												
14.	Credit A & H (group and individual)	(252,635)	(100,788)		345,797	593,770	719,842	820,714				188,565	46,444
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(10,518)	(74,844)		(43,738)	366,722	(643,956)	5,495,873	996	(142,303)	129,157	(1,221)	2,486
17.	Other liability	1,214,450	1,213,369		499,131	1,087,013	6,833,788	34,443,138	82,315,871	81,187,633	5,873,533	117,814	9,561
18.	Products liability	53,810	51,700		28,380	11,727,604	20,006,771	74,247,332	1,236,310	(1,218,350)	8,712,752	7,041	371
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	191,110,477	193,383,110		46,314,976	135,480,432	150,553,691	174,332,875	14,607,580	13,133,284	38,534,153	19,676,193	2,027,000
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	5,375,675	5,109,614		2,618,020	2,381,010	3,956,901	7,447,691	276,335	18,231	770,258	592,271	50,120
21.1	Private passenger auto physical damage	228,681,169	228,101,331		56,349,114	101,238,590	99,287,172	3,341,732	312,400	274,594	141,452	23,579,950	2,422,902
21.2	Commercial auto physical damage	3,526,223	3,512,561		1,708,614	1,657,015	1,703,669	155,705	3,525	4,454	3,053	386,113	32,154
22.	Aircraft (all perils)												
23.	Fidelity	46,493	41,971		20,302	3,186	1,891			(35)		5,510	317
24.	Surety		375				218,880	218,880		71,057	71,057		1,171
26.	Burglary and theft	10,429	12,000		5,788	6,345	6,042					1,391	70
27.	Boiler and machinery	140,261	131,426		69,273		4,999	21,653		70	79	16,566	910
28.	Credit												
33.	Aggregate write-ins for other lines of business	155,767	1,073,886		1,172,252	1,513,610	1,441,275	34,886	30,799	30,799		27,645	1,427
34.	TOTALS (a)	651,465,639	636,462,047		227,497,119	374,799,434	397,740,374	360,527,298	102,547,446	95,983,915	59,691,768	67,207,699	6,555,153
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	155,767	1,073,886		1,172,252	1,513,610	1,441,275	34,886	30,799	30,799		27,645	1,427
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	155,767	1,073,886		1,172,252	1,513,610	1,441,275	34,886	30,799	30,799		27,645	1,427

(a) Finance and service charges not included in Line 1 to 34 $ 8,161,525 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Indiana** **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	1,466,312	1,485,311		756,219	905,814	990,042	267,624	38,521	37,605	4,030	179,896	29,121
2.1	Allied lines	450,049	360,893		246,580	140,766	155,209	48,505	6,818	6,379	1,328	55,382	9,094
2.2	Multiple peril crop												
2.3	Federal flood	942,981	938,524		454,590	103,073	88,073	48,000	9,721	9,721		(115,264)	17,901
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	72,415,255	64,784,739		39,216,168	34,755,297	35,610,050	14,006,195	725,787	647,359	1,142,553	8,350,521	1,436,708
5.1	Commercial multiple peril (non-liability portion)	2,538,726	2,484,976		1,333,263	1,748,404	1,991,504	372,947	20,999	6,892	19,378	414,977	65,087
5.2	Commercial multiple peril (liability portion)	954,318	933,643		493,628	89,522	95,295	709,766	61,127	54,385	162,616	10,408	1,410
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,488,397	2,503,521		1,169,926	994,658	975,099	264,669	9,145	8,325	5,638	296,072	48,878
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	834,604	858,625		441,236	47,866	52,502	8,274	4,520	4,579	1,217	96,094	16,412
13.	Group accident and health												
14.	Credit A & H (group and individual)	(119,797)	(51,151)		194,318	283,142	100,971	214,402				63,768	15,706
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(9,870)		(156)	13,775	(31,084)	595,175	(53)	(30,826)	24,950		
17.	Other liability	955,533	893,662		466,035	2,903,244	414,317	9,263,776	196,278	(473,371)	284,116	84,654	18,655
18.	Products liability	6,874	8,632		4,066		(267,743)	2,097,768		(121,867)	201,793	907	126
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	62,033,471	63,999,920		14,588,639	42,076,548	40,033,425	56,240,201	5,672,947	4,628,978	12,748,348	6,727,394	1,292,316
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,253,447	1,241,003		584,563	736,043	1,618,399	2,212,716	88,040	132,687	294,724	136,716	24,984
21.1	Private passenger auto physical damage	71,162,504	72,452,008		16,817,345	29,375,212	29,738,535	549,510	148,019	138,758	30,904	7,712,237	1,487,705
21.2	Commercial auto physical damage	1,252,968	1,333,259		558,680	523,476	537,119	45,267	674	1,501	1,467	135,010	24,761
22.	Aircraft (all perils)												
23.	Fidelity	698	1,083		348		(63)			(2)		81	16
24.	Surety		2										
26.	Burglary and theft	2,114	2,290		1,010	2,000	1,958					297	42
27.	Boiler and machinery	10,450	9,420		6,394		171	1,470		6	6	1,203	182
28.	Credit												
33.	Aggregate write-ins for other lines of business	8,121	176,189		155,676	173,788	165,585	2,991	5,841	5,841		5,034	468
34.	TOTALS (a)	218,657,026	214,406,678		77,488,528	114,872,629	112,269,363	86,949,257	6,988,384	5,056,949	14,923,068	24,155,385	4,489,573
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	8,121	176,189		155,676	173,788	165,585	2,991	5,841	5,841		5,034	468
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	8,121	176,189		155,676	173,788	165,585	2,991	5,841	5,841		5,034	468

(a) Finance and service charges not included in Line 1 to 34 $ 3,590,685 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Iowa **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	124,594	119,458		68,106	10,281	17,234	14,657	355	387	201	15,391	2,838
2.1	Allied lines	169,806	136,868		94,367	115,943	121,863	24,709		(88)	607	20,964	3,884
2.2	Multiple peril crop												
2.3	Federal flood	167,348	163,663		79,098	43,939	34,039	6,500	2,265	2,265		(21,406)	3,532
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	10,697,122	9,928,085		5,683,615	6,413,693	5,511,961	1,878,755	63,380	9,327	152,437	1,152,705	238,743
5.1	Commercial multiple peril (non-liability portion)	388,386	382,183		198,898	572,011	447,475	59,357	4,490	(25,324)	4,135	65,941	11,040
5.2	Commercial multiple peril (liability portion)	165,441	164,094		83,980	12,574	104,571	128,369	11,668	27,683	24,084	3,223	483
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	684,936	721,413		318,733	375,526	348,353	64,397		(561)	1,354	79,510	14,972
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	32,747	35,673		16,462		256	391			29	3,634	722
13.	Group accident and health												
14.	Credit A & H (group and individual)	223,726	313,427		383	84,945	47,886	83,087				12,910	3,180
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(25)		(13)		(23,759)	394,403		(19,471)	16,532		
17.	Other liability	264,382	251,348		129,668	213,753	344,676	1,345,632	17,827	(137,146)	165,739	28,624	5,825
18.	Products liability	7,764	9,109		1,138		3,118	6,538		677	1,411	1,123	154
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	14,356,779	14,688,845		3,464,191	8,561,426	8,372,984	9,687,175	775,699	517,587	1,943,563	1,547,649	331,589
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	287,766	282,712		133,320	332,706	318,291	364,794	22,934	(10,259)	53,405	37,595	6,116
21.1	Private passenger auto physical damage	16,636,443	16,645,473		4,068,144	7,789,684	7,501,804	174,730	10,728	5,953	5,488	1,788,420	386,458
21.2	Commercial auto physical damage	172,796	165,845		76,784	157,066	170,188	37,337		157	313	22,388	3,586
22.	Aircraft (all perils)												
23.	Fidelity	58	66		56							9	1
24.	Surety												
26.	Burglary and theft	100	227		67							15	2
27.	Boiler and machinery	3,059	3,326		1,839		9	525		2	2	370	63
28.	Credit												
33.	Aggregate write-ins for other lines of business	1,236	40,907		27,248	22,632	24,835	3,066	738	738		881	54
34.	TOTALS (a)	44,384,489	44,052,698		14,446,081	24,706,177	23,345,783	14,274,421	910,084	371,929	2,369,301	4,759,947	1,013,242
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	1,236	40,907		27,248	22,632	24,835	3,066	738	738		881	54
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,236	40,907		27,248	22,632	24,835	3,066	738	738		881	54

(a) Finance and service charges not included in Line 1 to 34 $ 676,221 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Kansas** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	217,012	222,316		112,713	177,272	186,936	31,123	6,391	6,341	425	26,730	2,312
2.1 Allied lines	364,942	348,070		193,537	151,121	157,398	48,121	284	(88)	1,033	45,070	3,892
2.2 Multiple peril crop												
2.3 Federal flood	212,633	216,336		104,514	9,273	9,273		350	350		(26,611)	2,697
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,819,457	20,579,786		10,853,960	12,033,469	11,680,110	2,459,361	54,212	(40,721)	111,579	2,429,367	171,780
5.1 Commercial multiple peril (non-liability portion)	1,202,003	1,188,525		588,715	996,231	657,165	237,508	4,308	(11,243)	5,835	215,525	18,294
5.2 Commercial multiple peril (liability portion)	528,888	525,753		254,985	132,827	108,354	172,084	44,769	41,181	38,278	10,309	836
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	773,698	804,423		351,777	281,631	297,800	111,546	(340)	(554)	1,452	92,102	7,994
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	53,528	57,341		27,324		(30)	192		(40)	4	6,222	434
13. Group accident and health												
14. Credit A & H (group and individual)	94,313	193,979		61,182	118,058	181,583	213,535				23,473	5,781
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(585)	(676)		(8)		(3,877)	64,272		(3,171)	2,697	(63)	(8)
17. Other liability	231,479	235,992		107,667	13,772	11,250	554,517	4,846	(49,679)	78,771	25,197	2,665
18. Products liability	10,436	12,220		5,006		(8,482)	107,761	18	(10,735)	26,208	1,540	123
19.1 Private passenger auto no-fault (personal injury protection)	4,092,193	4,085,836		1,045,190	3,040,025	422,850	(571,359)	60,638	(31,155)	333,401	487,704	27,667
19.2 Other private passenger auto liability	17,649,420	17,831,837		4,395,865	10,671,897	11,776,528	11,001,557	803,467	691,110	2,273,977	2,103,246	127,424
19.3 Commercial auto no-fault (personal injury protection)	71,303	71,417		33,060	127,538	131,832	58,083	1,885	13,176	17,141	10,429	858
19.4 Other commercial auto liability	1,685,783	1,562,412		838,636	1,416,775	270,579	819,067	44,830	(255,720)	84,078	249,380	20,322
21.1 Private passenger auto physical damage	27,468,229	28,225,677		6,635,385	12,825,393	12,796,696	372,904	8,399	6,812	10,854	3,277,021	198,607
21.2 Commercial auto physical damage	2,014,764	1,912,237		950,594	1,235,688	1,228,767	143,051		593	1,270	285,620	23,354
22. Aircraft (all perils)	1,325	1,431		578		(180)	2,507				161	15
23. Fidelity	2,296	2,486		1,110		(58)			(2)		308	24
24. Surety	170	330		73								
26. Burglary and theft	1,406	1,089		512							191	13
27. Boiler and machinery	6,415	6,797		2,704		(193)	1,089		5	5	793	49
28. Credit												
33. Aggregate write-ins for other lines of business	6,584	72,346		72,835	55,618	52,864	544	1,266	1,266		2,639	209
34. TOTALS (a)	77,507,692	78,157,959		26,637,915	43,286,587	39,957,164	15,827,464	1,035,323	357,726	2,987,010	9,266,351	615,343
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	6,584	72,346		72,835	55,618	52,864	544	1,266	1,266		2,639	209
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	6,584	72,346		72,835	55,618	52,864	544	1,266	1,266		2,639	209

(a) Finance and service charges not included in Line 1 to 34 $ 1,131,460 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Kentucky** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	588,802	578,748		302,439	364,897	439,562	149,833	7,839	8,235	2,058	77,374	12,450
2.1	Allied lines	423,598	407,394		219,813	399,202	437,113	74,406	550	1,237	2,152	55,762	8,945
2.2	Multiple peril crop												
2.3	Federal flood	604,538	611,556		277,357	426,503	407,003	10,000	27,938	27,938		(79,858)	12,203
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	32,955,984	32,099,186		17,660,595	27,387,740	29,458,893	7,398,986	459,078	557,180	462,704	3,847,030	706,537
5.1	Commercial multiple peril (non-liability portion)	2,623,613	2,498,895		1,389,640	3,204,856	3,221,596	601,694	31,570	21,401	22,682	467,926	70,366
5.2	Commercial multiple peril (liability portion)	1,073,188	1,047,988		559,220	1,143,112	217,450	1,008,498	38,201	(2,798)	235,282	24,997	3,405
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	1,444,493	1,491,403		659,990	573,798	484,300	(9,145)	14,646	13,195	3,038	184,603	29,709
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	1,124,158	1,161,261		588,418		4,910	11,195	3,739	3,054	659	133,575	24,000
13.	Group accident and health												
14.	Credit A & H (group and individual)	311,053	601,545		7,955	249,216	100,919	191,279				48,902	12,045
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(233)		(31)	65,300	22,085	746,078	308	(16,965)	18,078		
17.	Other liability	496,511	474,520		252,474	695,714	(20,099)	851,825	69,221	(208,302)	102,766	54,570	10,243
18.	Products liability	28,182	37,555		15,984	901,227	(4,615)	360,205	17,019	13,744	16,493	4,269	553
19.1	Private passenger auto no-fault (personal injury protection)	12,888,465	12,497,828		3,444,878	9,063,814	6,157,746	(5,996,652)	175,172	1,079,946	1,576,777	1,487,303	287,689
19.2	Other private passenger auto liability	58,795,453	58,938,924		14,860,848	36,688,342	29,801,267	43,969,635	3,856,846	1,090,896	9,267,145	6,792,106	1,310,189
19.3	Commercial auto no-fault (personal injury protection)	78,209	90,907		39,092	20,451	18,794	23,048	10	5,192	8,985	10,715	1,583
19.4	Other commercial auto liability	1,258,662	1,185,722		642,541	791,382	1,088,550	1,428,864	79,577	28,336	159,619	167,889	25,147
21.1	Private passenger auto physical damage	48,795,268	49,760,365		11,990,368	27,149,162	26,713,840	898,822	21,069	911	24,858	5,636,314	1,086,626
21.2	Commercial auto physical damage	750,838	718,888		388,492	338,064	277,927	9,153	2	(257)	439	96,430	14,749
22.	Aircraft (all perils)	421	502		84		(115)	893				53	9
23.	Fidelity	2,623	2,113		1,105		(77)			(2)		387	52
24.	Surety	100	477		293								
26.	Burglary and theft	2,032	1,539		1,081							296	38
27.	Boiler and machinery	14,558	13,201		7,298		715	2,028		8	8	1,900	270
28.	Credit												
33.	Aggregate write-ins for other lines of business	8,661	180,413		115,352	130,020	119,188	820	3,740	3,740		4,238	393
34.	TOTALS (a)	164,269,410	164,400,695		53,425,287	109,592,800	98,946,953	51,731,466	4,806,524	2,626,687	11,903,743	19,016,781	3,617,201
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	8,661	180,413		115,352	130,020	119,188	820	3,740	3,740		4,238	393
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	8,661	180,413		115,352	130,020	119,188	820	3,740	3,740		4,238	393

(a) Finance and service charges not included in Line 1 to 34 $ 2,286,101 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Louisiana** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	3,105,288	3,080,237		1,543,883	2,164,423	2,455,273	705,935	84,219	83,882	9,852	390,518	88,104
2.1	Allied lines	2,819,558	2,789,842		1,418,258	3,123,615	3,717,387	851,131	15,175	23,932	19,379	356,992	80,595
2.2	Multiple peril crop												
2.3	Federal flood	25,904,979	25,282,370		12,783,586	23,277,063	24,350,881	3,213,661	1,317,370	1,317,370		(3,805,631)	811,115
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	106,817,542	105,001,611		53,909,103	83,068,825	92,160,377	25,986,852	2,240,861	2,027,275	1,503,164	12,073,315	2,736,933
5.1	Commercial multiple peril (non-liability portion)	9,605,231	9,048,475		4,830,004	8,410,148	10,164,500	2,782,951	46,586	48,737	92,971	1,594,630	413,184
5.2	Commercial multiple peril (liability portion)	4,795,397	4,596,215		2,383,913	2,074,123	1,931,944	3,701,621	601,496	546,204	837,953	188,632	54,934
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	3,799,169	3,836,035		1,797,952	1,481,729	1,260,875	322,795	25,961	22,300	7,691	462,293	106,834
10.	Financial guaranty												
11.	Medical malpractice								1,439	(21,304)			
12.	Earthquake	14,550	14,791		7,333	9,009	9,870	1,216		(150)	28	1,637	382
13.	Group accident and health												
14.	Credit A & H (group and individual)	394,033	810,693		10,724	334,016	115,739	210,508				117,755	29,003
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(29,016)	(10,089)		2,565	193,836	314,209	756,848	8,354	(7,119)	14,602		
17.	Other liability	2,188,681	2,151,602		1,067,661	2,064,260	2,028,989	2,824,467	445,817	289,454	799,623	164,797	66,122
18.	Products liability	179,425	187,554		88,604	442,072	(2,885,988)	14,321,138	416,284	(1,988,764)	3,754,556	24,986	7,480
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	140,200,634	138,578,092		35,404,126	94,575,458	103,053,594	116,234,277	12,702,653	10,222,209	24,332,622	15,525,071	4,171,272
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	4,728,440	4,091,316		2,374,957	2,242,209	3,276,400	4,423,361	234,682	48,184	511,557	562,034	122,194
21.1	Private passenger auto physical damage	113,957,521	114,339,150		27,302,139	61,695,555	62,955,047	3,269,461	391,805	396,411	78,492	12,590,403	3,408,318
21.2	Commercial auto physical damage	1,402,942	1,291,812		700,043	715,276	787,194	106,105	10,738	11,522	1,353	165,532	36,561
22.	Aircraft (all perils)	950	883		612		390	1,489				121	27
23.	Fidelity	1,007	1,007		284		(64)			(2)		121	34
24.	Surety	150	500										
26.	Burglary and theft	499	499		395		(52)					53	15
27.	Boiler and machinery	37,594	35,843		18,919	8,420	8,909	5,905		21	23	4,373	1,341
28.	Credit												
33.	Aggregate write-ins for other lines of business	134,708	681,365		893,274	658,518	633,852	33,010	15,402	15,402		19,859	2,268
34.	TOTALS (a)	420,059,281	415,809,804		146,538,335	286,538,554	306,339,324	179,752,732	18,558,842	13,035,564	31,963,865	40,437,492	12,136,720
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	134,708	681,365		893,274	658,518	633,852	33,010	15,402	15,402		19,859	2,268
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	134,708	681,365		893,274	658,518	633,852	33,010	15,402	15,402		19,859	2,268

(a) Finance and service charges not included in Line 1 to 34 $ 6,213,638 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Maine** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	266,056	254,090		144,998	48,798	31,789	33,095	4,105	3,453	453	35,901	6,547
2.1 Allied lines	105,319	96,380		57,535	7,641	22,890	24,527		367	814	14,216	2,587
2.2 Multiple peril crop												
2.3 Federal flood	520,759	509,772		254,953		41,404	42,404	425	425		(69,745)	10,928
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,096,551	10,623,020		6,044,789	5,444,517	4,280,119	4,112,053	298,447	235,920	292,519	1,358,539	274,749
5.1 Commercial multiple peril (non-liability portion)	510,818	483,290		281,336	84,120	78,028	9,802	1,226	(1,299)	887	85,247	15,535
5.2 Commercial multiple peril (liability portion)	172,025	167,477		90,991	33,185	163,389	236,593	9,782	34,348	52,115	5,053	809
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	900,392	882,627		423,870	337,225	308,972	65,103		(451)	1,320	119,211	21,718
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	12,771	12,988		6,271		36	42		(24)	(19)	1,558	305
13. Group accident and health												
14. Credit A & H (group and individual)	12,378	84,040			87,250	18,771	40,376				16,040	3,951
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(8)		(6)	48,845	403,562	596,387	1,834	4,220	7,649		
17. Other liability	374,901	361,184		180,970	776,570	672,912	1,485,500	7,376	(185,582)	208,612	45,081	8,885
18. Products liability	3,859	5,341		2,417	1,700	425	3,168		(280)	693	594	94
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	18,805,542	18,694,227		4,605,268	12,812,582	17,833,071	19,008,252	610,020	1,188,734	3,912,928	2,371,863	491,683
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	322,381	332,488		166,778	82,727	456,418	1,176,567	10,913	76,728	256,632	42,498	7,464
21.1 Private passenger auto physical damage	23,679,091	23,241,520		5,832,182	8,479,021	8,716,824	951,147	7,934	9,714	19,750	2,987,120	622,447
21.2 Commercial auto physical damage	176,223	172,924		88,966	73,426	66,217	9,576	117	(7)	90	22,928	4,095
22. Aircraft (all perils)	281	323		79		(35)	599				38	5
23. Fidelity												
24. Surety												
26. Burglary and theft	317	455		203		(12)					48	7
27. Boiler and machinery	262	251		11		19	36				12	(1)
28. Credit												
33. Aggregate write-ins for other lines of business	1,048	25,686		18,551	12,485	11,343	44	270	270		1,089	110
34. TOTALS (a)	56,960,974	55,948,075		18,200,161	28,330,093	33,106,144	27,795,272	952,448	1,366,535	4,754,443	7,037,290	1,471,918
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	1,048	25,686		18,551	12,485	11,343	44	270	270		1,089	110
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,048	25,686		18,551	12,485	11,343	44	270	270		1,089	110

(a) Finance and service charges not included in Line 1 to 34 $ 1,147,392 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Maryland **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	645,944	620,456		345,916	488,212	489,695	164,063	5,932	4,611	2,271	76,002	13,861
2.1	Allied lines	340,487	348,138		179,375	212,473	230,694	46,872	(3,384)	(2,888)	2,157	40,018	7,284
2.2	Multiple peril crop												
2.3	Federal flood	1,257,099	1,213,271		612,477	9,268	(17,912)		1,275	1,275		(171,878)	25,340
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	110,608,819	99,416,199		59,466,256	78,846,974	81,271,272	20,603,785	668,430	139,801	961,111	12,679,685	2,384,533
5.1	Commercial multiple peril (non-liability portion)	5,256,900	5,137,966		2,754,596	5,647,808	6,531,311	1,555,570	34,183	15,319	64,040	817,803	140,070
5.2	Commercial multiple peril (liability portion)	1,874,064	1,839,099		959,024	415,850	(915,192)	930,836	159,442	(275,909)	247,827	27,764	3,860
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	5,117,084	5,117,712		2,475,927	1,920,851	1,776,097	376,069	6,165	3,144	7,645	588,858	107,797
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	80,168	79,907		41,405	2,937	1,835	285		(498)	9	9,207	1,690
13.	Group accident and health												
14.	Credit A & H (group and individual)	1,562,270	1,562,270			235,901	151,642	154,532				140,446	34,592
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(845)	(1,342)		537	74,599	192,064	639,516	1,759	(4,556)	7,714	(115)	1
17.	Other liability	2,017,544	1,707,081		1,052,117	2,307,439	2,116,184	6,050,252	387,345	299,113	765,487	221,863	42,617
18.	Products liability	25,218	30,281		13,538	380,993	(258,288)	668,863	148,882	149,205	282,011	2,941	421
19.1	Private passenger auto no-fault (personal injury protection)	25,367,243	25,392,973		6,244,254	17,943,541	17,933,672	9,221,180	285,011	1,864,329	2,848,219	2,721,503	582,532
19.2	Other private passenger auto liability	177,138,926	175,073,208		44,869,785	122,472,413	120,238,904	111,936,035	6,306,429	745,710	22,409,677	19,011,810	4,068,189
19.3	Commercial auto no-fault (personal injury protection)	102,286	101,853		49,299	133,554	131,091	86,259	1,187	13,010	21,470	10,789	2,170
19.4	Other commercial auto liability	3,856,340	3,734,268		2,146,398	2,176,659	1,583,895	4,150,063	75,533	(349,826)	486,813	407,836	81,429
21.1	Private passenger auto physical damage	158,841,163	161,978,285		37,854,876	90,908,775	91,461,170	(243,439)	507,615	489,816	109,260	17,079,434	3,626,113
21.2	Commercial auto physical damage	1,856,307	1,777,891		991,578	922,535	990,302	67,696	2,191	2,777	1,370	196,923	39,328
22.	Aircraft (all perils)	3,323	3,340		1,611		300	5,762				391	70
23.	Fidelity	1,403	1,156		751		(22)			(1)		197	28
24.	Surety		482		240								
26.	Burglary and theft	2,965	3,149		1,311		(52)					383	45
27.	Boiler and machinery	27,704	28,088		13,114		16,564	20,313		74	75	3,377	460
28.	Credit												
33.	Aggregate write-ins for other lines of business	33,791	434,354		454,899	314,267	291,807	10,673	9,439	9,439		11,328	916
34.	TOTALS (a)	496,016,203	485,600,084		160,529,283	325,415,048	324,217,034	156,445,186	8,597,434	3,103,945	28,217,156	53,876,564	11,163,347
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	33,791	434,354		454,899	314,267	291,807	10,673	9,439	9,439		11,328	916
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	33,791	434,354		454,899	314,267	291,807	10,673	9,439	9,439		11,328	916

(a) Finance and service charges not included in Line 1 to 34 $ 6,548,514 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Massachusetts **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					195,500	97,585	190,250	2,238	11,809	36,219		
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)						(40,683)	42,918		(11,373)	11,820		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice							300,000	25,528	19,104	49,699		
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(1,326)		(40)	58,890	(21,399)	234,627	2,159	(9,040)	8,644		
17. Other liability		(16)			5,880,400	(4,408,714)	1,995,846	160,197	(1,088,759)	246,384		
18. Products liability						(1,785,645)	28,673,367	60,029	(1,218,557)	2,235,976		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability						(36,407)		40,000	31,065			
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability				(532)		9,586	9,586		717	717		
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage				1,005								
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												1,998
34. TOTALS (a)		(1,342)		433	6,134,790	(6,185,677)	31,446,595	290,150	(2,265,034)	2,589,459		1,998
DETAILS OF WRITE-INS												
3301. Miscellaneous taxes unassigned												1,998
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												1,998

(a) Finance and service charges not included in Line 1 to 34 $ .....

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Michigan** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	2,957,674	3,200,303		1,411,204	1,703,601	1,843,935	937,290	55,612	50,934	12,953	342,189	28,359
2.1 Allied lines	1,206,387	977,950		596,188	467,466	493,824	153,163	11,259	11,363	5,647	139,803	11,717
2.2 Multiple peril crop												
2.3 Federal flood	981,927	1,000,516		481,469	12,550	(42,950)	6,500	6,353	6,353		(121,067)	7,151
3. Farmowners multiple peril												
4. Homeowners multiple peril	167,253,654	149,063,072		91,733,551	98,401,526	84,269,717	45,747,734	2,604,307	1,227,640	3,003,100	16,658,005	1,346,765
5.1 Commercial multiple peril (non-liability portion)	4,779,650	4,666,986		2,501,314	3,600,312	3,335,561	1,185,229	67,204	(20,980)	51,056	768,828	54,316
5.2 Commercial multiple peril (liability portion)	2,016,143	1,964,060		1,055,869	444,568	573,451	1,590,972	125,983	157,660	388,187	33,072	1,503
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	8,851,745	9,133,925		4,187,674	5,147,174	5,299,807	1,463,326	17,503	10,664	20,757	983,826	79,578
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	19,939	23,259		10,078		57	178		(17)	6	2,054	160
13. Group accident and health												
14. Credit A & H (group and individual)	20,763	540,744		16,046	432,420	244,205	259,380				187,391	46,155
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(3,782)		(6,608)	463,993	(309,608)	1,639,779	1,839	(24,217)	26,826		
17. Other liability	2,008,414	1,992,559		960,034	1,097,269	730,823	7,672,678	231,016	(1,063,294)	1,175,525	197,382	18,134
18. Products liability	18,156	22,033		8,408	11,085	(2,177,876)	3,729,626	64,037	(2,223,732)	812,963	3,529	172
19.1 Private passenger auto no-fault (personal injury protection)	129,828,394	126,303,438		30,316,332	113,477,845	(28,379,525)	558,078,001	5,818,076	101,024,193	175,207,440	13,294,605	2,399,124
19.2 Other private passenger auto liability	64,233,729	64,570,898		16,227,315	42,013,195	36,276,921	61,629,253	6,123,293	2,212,624	14,589,290	6,575,507	1,189,195
19.3 Commercial auto no-fault (personal injury protection)	407,349	346,844		205,493	471,023	404,038	441,133	60,209	136,738	133,588	43,162	8,213
19.4 Other commercial auto liability	807,421	913,298		720,928	831,976	(701,544)	1,102,615	111,593	(261,462)	146,296	99,303	18,219
21.1 Private passenger auto physical damage	263,005,379	275,736,654		60,962,376	153,385,262	153,247,028	7,512,418	699,731	646,666	109,763	26,947,526	4,855,925
21.2 Commercial auto physical damage	2,184,212	2,336,677		1,083,412	1,242,557	1,289,195	76,881	4,193	5,512	2,077	235,550	43,269
22. Aircraft (all perils)	5,000	4,600		2,608		494	7,835				577	51
23. Fidelity	3,200	5,393		1,195		(167)			(4)		(59)	(5)
24. Surety	10	(33)		0								
26. Burglary and theft	1,754	4,141		1,120		(72)					(262)	(13)
27. Boiler and machinery	15,745	21,626		5,530	42,497	43,241	3,520		13	14	1,829	66
28. Credit												
33. Aggregate write-ins for other lines of business	27,674	417,620		305,721	318,778	283,250	6,812	10,083	10,083		12,559	1,090
34. TOTALS (a)	650,634,319	643,242,782		212,787,259	423,565,098	256,723,805	693,244,324	16,012,292	101,906,738	195,685,488	66,405,308	10,109,144
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	27,674	417,620		305,721	318,778	283,250	6,812	10,083	10,083		12,559	1,090
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	27,674	417,620		305,721	318,778	283,250	6,812	10,083	10,083		12,559	1,090

(a) Finance and service charges not included in Line 1 to 34 $ 9,751,397 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Minnesota **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	175,427	170,308		97,693	96,343	113,206	30,293	590	709	413	22,116	3,148
2.1	Allied lines	82,918	61,661		48,662	11,502	12,305	7,868	250	196	195	10,490	1,503
2.2	Multiple peril crop												
2.3	Federal flood	161,527	161,475		81,783	503,041	496,541	18,500	29,826	29,826		(23,009)	2,929
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	31,283,478	27,200,092		17,111,397	18,902,856	19,220,748	6,047,077	374,756	354,724	714,884	3,268,139	583,715
5.1	Commercial multiple peril (non-liability portion)	1,563,776	1,359,670		808,655	797,381	903,575	252,548	25,030	16,948	10,561	273,184	38,704
5.2	Commercial multiple peril (liability portion)	749,749	713,382		366,015	271,766	(327,543)	501,299	52,164	(78,848)	108,162	21,778	2,871
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,637,891	2,661,258		1,289,244	898,438	872,732	166,702	2,477	(1,525)	4,428	315,909	47,198
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,300	2,443		1,339							240	44
13.	Group accident and health												
14.	Credit A & H (group and individual)	624,709	624,709			128,063	(41,066)	53,668				36,774	9,058
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(34,802)		(140)	322,387	595,981	2,950,584	4,278	(33,636)	38,681		
17.	Other liability	1,119,924	1,031,563		583,341	18,192	(42,038)	2,471,202	5,118	(384,029)	302,201	137,981	19,965
18.	Products liability	20,817	27,237		7,052		(337,919)	2,245,520	47,773	(150,039)	532,793	2,962	364
19.1	Private passenger auto no-fault (personal injury protection)	19,634,699	18,551,663		5,114,584	11,438,101	9,294,772	9,566,302	1,284,081	2,373,215	2,606,666	2,131,492	396,700
19.2	Other private passenger auto liability	35,663,910	35,236,109		9,204,711	23,422,136	17,444,170	31,612,951	1,729,891	(402,894)	7,088,263	3,890,698	713,680
19.3	Commercial auto no-fault (personal injury protection)	70,103	74,389		32,474	100,898	87,062	60,125	17,646	20,822	11,197	8,950	1,246
19.4	Other commercial auto liability	863,930	867,645		433,344	449,593	409,412	780,122	67,770	8,834	117,247	108,762	15,297
21.1	Private passenger auto physical damage	40,282,556	40,989,912		9,523,899	20,792,682	20,281,517	(254,464)	82,402	69,827	15,997	4,377,600	806,654
21.2	Commercial auto physical damage	683,973	736,193		323,982	351,314	319,343	13,210		(1)	341	85,575	12,074
22.	Aircraft (all perils)	3,219	2,823		1,565		578	4,803				403	59
23.	Fidelity	2,728	2,785		803		(91)			(3)		343	35
24.	Surety												
26.	Burglary and theft	1,458	1,804		536		(56)					204	24
27.	Boiler and machinery	4,996	7,068		2,645		262	1,230		4	4	643	79
28.	Credit												
33.	Aggregate write-ins for other lines of business	1,157	126,467		95,587	125,252	118,095	1,621	3,516	3,516		3,101	278
34.	TOTALS (a)	135,635,245	130,575,854		45,129,170	78,629,945	69,421,586	56,531,161	3,727,569	1,827,646	11,552,034	14,674,334	2,655,622
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	1,157	126,467		95,587	125,252	118,095	1,621	3,516	3,516		3,101	278
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,157	126,467		95,587	125,252	118,095	1,621	3,516	3,516		3,101	278

(a) Finance and service charges not included in Line 1 to 34 $ 1,645,204 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Mississippi** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	758,538	819,941		359,079	307,425	334,494	99,557	6,602	6,316	1,428	92,185	27,181
2.1 Allied lines	423,759	455,159		201,145	333,239	399,570	114,519		629	2,416	51,599	15,159
2.2 Multiple peril crop												
2.3 Federal flood	1,483,335	1,446,017		724,063	2,425,289	2,499,039	269,500	155,829	155,829		(221,611)	50,650
3. Farmowners multiple peril												
4. Homeowners multiple peril	28,462,794	28,340,176		14,655,477	13,703,990	11,826,176	5,530,914	457,835	319,037	289,661	3,119,208	1,018,764
5.1 Commercial multiple peril (non-liability portion)	3,013,406	2,965,016		1,486,216	1,346,193	1,518,808	503,709	19,769	10,105	18,776	492,524	140,008
5.2 Commercial multiple peril (liability portion)	1,150,085	1,128,674		546,999	419,280	412,869	427,532	97,043	95,186	111,353	15,024	4,225
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,063,742	1,088,337		474,813	441,744	409,423	107,387	10,261	8,777	2,182	126,797	37,627
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	263,267	273,036		133,613		258	933		(326)	(154)	28,848	9,435
13. Group accident and health												
14. Credit A & H (group and individual)	200,363	336,715			231,882	72,535	134,601				28,167	6,938
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(37)		(20)	2,032	(1,913)	38,666	31	(2,853)	1,622		
17. Other liability	218,804	215,694		112,658	92,149	(11,649)	377,532	19,208	(26,353)	48,842	23,115	7,777
18. Products liability	15,285	10,985		9,594	121,063	(845,989)	8,988,640	69,411	(738,833)	3,377,282	1,998	526
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	29,088,506	28,595,538		7,280,580	18,534,145	19,876,242	21,567,415	2,195,833	1,857,144	4,411,064	3,287,290	1,064,857
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	779,352	809,818		399,267	326,854	438,100	952,515	52,366	27,852	135,607	91,872	29,252
21.1 Private passenger auto physical damage	29,229,128	29,330,288		7,165,090	14,833,895	15,302,101	1,186,598	35,991	38,887	20,430	3,301,897	1,069,647
21.2 Commercial auto physical damage	343,993	341,776		180,376	312,116	341,166	42,655	996	1,631	749	37,400	12,042
22. Aircraft (all perils)	125	125		47		(451)					16	4
23. Fidelity	1,628	1,642		826		(50)			(1)		185	51
24. Surety		(501)										
26. Burglary and theft	2,522	2,590		1,046		(47)					296	78
27. Boiler and machinery	10,012	9,179		3,675		257	1,430		5	5	1,339	328
28. Credit												
33. Aggregate write-ins for other lines of business	28,565	183,027		192,397	147,862	137,564	1,246	2,340	2,340		4,552	744
34. TOTALS (a)	96,537,209	96,353,192		33,926,940	53,579,158	52,708,505	40,345,349	3,123,515	1,755,372	8,421,263	10,482,701	3,495,291
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	28,565	183,027		192,397	147,862	137,564	1,246	2,340	2,340		4,552	744
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	28,565	183,027		192,397	147,862	137,564	1,246	2,340	2,340		4,552	744

(a) Finance and service charges not included in Line 1 to 34 $ 1,575,495 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Missouri** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	527,221	503,760		271,901	97,033	98,611	71,600	3,699	3,223	982	68,544	9,215
2.1	Allied lines	145,298	144,231		73,710	106,553	113,800	26,321		(89)	587	18,858	2,534
2.2	Multiple peril crop												
2.3	Federal flood	327,510	337,920		154,221	125,728	113,974	34,746	6,925	6,925		(39,472)	5,413
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	28,309,128	26,873,073		14,864,530	20,695,758	19,474,773	3,984,911	219,686	25,034	219,701	2,985,972	568,822
5.1	Commercial multiple peril (non-liability portion)	3,243,339	2,874,925		1,671,162	2,275,817	2,063,258	223,504	29,355	12,097	23,024	562,372	66,487
5.2	Commercial multiple peril (liability portion)	1,206,792	1,110,000		676,159	313,725	384,957	727,616	136,717	144,378	151,865	54,542	5,088
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	1,476,911	1,512,919		671,813	640,079	559,671	135,991	1,044	(1,540)	2,797	178,752	26,277
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	1,022,798	1,011,486		538,858	518	2,022	5,111		(501)	164	110,579	20,356
13.	Group accident and health												
14.	Credit A & H (group and individual)	1,066,394	1,066,394			339,871	166,676	203,977				35,992	8,865
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(1,506)		2,872	21,566	11,726	396,183	83	(9,756)	7,923		
17.	Other liability	508,255	458,362		241,360	88,307	96,225	1,379,174	65,414	(145,121)	224,518	59,971	8,644
18.	Products liability	34,960	40,448		15,117	4,054	(203,812)	1,092,817	2,372	(164,551)	276,032	6,062	566
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	41,211,910	40,808,894		10,026,839	25,114,073	24,985,301	28,150,533	2,563,870	2,032,037	6,875,864	4,502,628	1,381,930
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,696,675	1,687,585		842,630	669,665	212,660	1,763,982	62,003	(19,848)	218,292	244,792	29,267
21.1	Private passenger auto physical damage	39,251,617	40,793,446		9,050,747	19,489,780	18,820,728	499,396	132,368	121,703	18,764	4,277,963	1,371,527
21.2	Commercial auto physical damage	998,175	993,620		471,955	725,927	762,443	110,474	3,151	3,993	1,544	140,773	17,119
22.	Aircraft (all perils)	834	968		554		(113)	1,698				108	14
23.	Fidelity	5,027	5,561		2,752		(327)			(9)		648	63
24.	Surety		(162)										
26.	Burglary and theft	2,918	3,058		1,520	18,712	18,553					393	42
27.	Boiler and machinery	16,427	14,882		7,859	32,226	32,687	2,275		8	8	2,140	279
28.	Credit												
33.	Aggregate write-ins for other lines of business	16,879	234,732		191,266	173,873	160,915	5,388	4,642	4,642		3,060	325
34.	TOTALS (a)	121,069,069	120,474,597		39,777,826	70,933,268	67,874,728	38,815,694	3,231,328	2,012,624	8,022,064	13,214,678	3,522,832
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	16,879	234,732		191,266	173,873	160,915	5,388	4,642	4,642		3,060	325
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	16,879	234,732		191,266	173,873	160,915	5,388	4,642	4,642		3,060	325

(a) Finance and service charges not included in Line 1 to 34 $ 1,771,249 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Montana** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	153,690	157,909		78,945	122,516	124,790	20,052	3,117	2,999	275	20,123	4,992
2.1	Allied lines	204,191	188,071		107,700	70,875	77,309	26,184		(91)	620	26,636	6,638
2.2	Multiple peril crop												
2.3	Federal flood	78,987	77,100		39,357							(6,805)	2,477
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	8,230,742	8,219,591		4,403,894	4,178,910	3,661,477	1,900,004	80,141	(18,952)	169,961	966,715	269,112
5.1	Commercial multiple peril (non-liability portion)	805,759	846,062		403,335	1,181,248	510,105	86,630	5,876	(28,367)	6,288	149,840	35,108
5.2	Commercial multiple peril (liability portion)	347,917	353,511		167,296	697,616	(168,801)	309,365	77,516	(94,768)	77,372	5,157	1,133
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	438,229	466,103		199,292	251,315	264,399	40,547		(160)	840	57,132	13,986
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	28,574	34,684		13,404		8	20		(15)	(14)	3,422	909
13.	Group accident and health												
14.	Credit A & H (group and individual)	45,387	71,600		923	48,913	5,121	15,758				12,519	3,083
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(1)		(6)	2,237	1,048	1,097,858		(2,921)	2,701		
17.	Other liability	250,113	239,505		123,790	35,370	144,216	260,162	19,341	41,807	62,894	26,868	8,016
18.	Products liability	7,795	9,203		3,370	1,549	(2,012)	5,576		(1,275)	1,199	1,212	266
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	14,822,652	14,616,021		3,660,351	12,242,048	15,022,476	11,677,008	766,981	1,304,321	2,931,550	1,766,005	505,711
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,481,643	1,411,884		723,056	1,001,972	344,544	1,170,136	56,287	(147,976)	179,335	211,645	45,265
21.1	Private passenger auto physical damage	11,945,487	12,850,741		2,569,561	5,962,407	5,885,464	320,045	12,903	10,188	3,950	1,426,778	404,065
21.2	Commercial auto physical damage	1,424,637	1,436,236		676,672	1,039,665	1,029,978	183,326	1,868	1,938	1,175	203,071	43,755
22.	Aircraft (all perils)	575	547		303		(176)	948				73	18
23.	Fidelity	1,465	1,153		218							219	47
24.	Surety												
26.	Burglary and theft	354	596		175		(11)					55	11
27.	Boiler and machinery	3,497	3,545		1,044		108	559		2	2	558	105
28.	Credit												
33.	Aggregate write-ins for other lines of business	1,347	1,790		3,037	1,133	1,133						69
34.	TOTALS (a)	40,273,041	40,985,852		13,175,716	26,837,774	26,901,178	17,114,177	1,024,029	1,066,732	3,438,148	4,871,221	1,344,767
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	1,347	1,790		3,037	1,133	1,133						69
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,347	1,790		3,037	1,133	1,133						69

(a) Finance and service charges not included in Line 1 to 34 $ 629,534 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Nebraska** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	132,686	126,720		67,483	30,563	26,547	15,523	5	(336)	212	16,875	1,594
2.1	Allied lines	210,141	191,697		110,008	175,112	173,350	33,838	656	199	819	26,758	2,546
2.2	Multiple peril crop												
2.3	Federal flood	220,043	215,653		110,545	1,283	1,283		275	275		(28,555)	2,440
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	10,267,644	10,053,963		5,414,533	7,700,066	7,449,622	1,718,186	198,559	123,987	85,436	1,189,227	122,868
5.1	Commercial multiple peril (non-liability portion)	470,846	500,839		219,340	490,080	545,953	131,749	(283)	(5,317)	5,135	83,701	6,788
5.2	Commercial multiple peril (liability portion)	216,803	229,974		105,594	47,142	62,337	145,645	10,556	26,054	40,703	4,285	290
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	530,068	550,814		250,183	282,174	267,855	39,611	1,099	510	789	63,435	6,268
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	15,079	15,445		7,996		68	233		(7)	24	1,736	175
13.	Group accident and health												
14.	Credit A & H (group and individual)	37,096	62,998		17	43,603	40,150	47,167				14,866	3,662
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(63)		(16)	2,840	15,856	34,354	38	(253)	1,545		
17.	Other liability	280,462	260,233		137,554	326,167	307,025	408,353		(36,965)	53,325	30,948	3,322
18.	Products liability	(639)	3,431		1,040		1,852	6,251	524	936	1,360	(28)	(11)
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	16,090,892	16,120,732		4,047,115	11,264,371	8,796,222	12,515,518	951,047	179,032	2,818,871	1,887,295	201,796
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	2,437,823	2,416,146		1,113,456	1,228,396	886,327	3,074,953	74,194	(9,235)	562,710	359,364	26,292
21.1	Private passenger auto physical damage	16,617,393	17,069,567		3,839,598	9,281,715	9,023,075	270,021	3,807	299	5,195	1,944,961	208,660
21.2	Commercial auto physical damage	2,210,324	2,288,033		963,459	1,990,894	2,010,429	278,153	2,520	2,939	2,018	326,195	23,603
22.	Aircraft (all perils)	450	450		248		60	767				56	6
23.	Fidelity	346	641		47		(33)			(1)		51	3
24.	Surety	32,127	419,649		742,842								
26.	Burglary and theft	291	495		162		(13)					41	3
27.	Boiler and machinery	4,923	4,721		2,713		210	743		3	3	625	34
28.	Credit												
33.	Aggregate write-ins for other lines of business	132	64,315		63,764	66,913	63,020	675	1,933	1,933		1,104	96
34.	TOTALS (a)	49,774,931	50,596,455		17,197,682	32,931,318	29,671,193	18,721,739	1,244,929	284,053	3,578,145	5,922,941	610,435
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	132	64,315		63,764	66,913	63,020	675	1,933	1,933		1,104	96
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	132	64,315		63,764	66,913	63,020	675	1,933	1,933		1,104	96

(a) Finance and service charges not included in Line 1 to 34 $ 640,739 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Nevada** **DURING THE YEAR 2002** **NAIC Company Code 19232**

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	263,947	274,861		128,323	92,665	115,317	45,919	1,575	1,690	629	33,848	9,136
2.1	Allied lines	175,734	167,781		89,730	260,189	299,534	62,956	10,228	11,028	1,651	22,592	6,093
2.2	Multiple peril crop												
2.3	Federal flood	553,776	544,381		266,215		(10,000)					(74,451)	18,592
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	32,828,826	33,849,632		16,681,059	21,565,068	24,944,614	12,140,639	584,762	497,992	786,567	3,634,551	1,247,529
5.1	Commercial multiple peril (non-liability portion)	3,453,949	3,250,487		1,783,630	2,289,953	2,935,264	844,701	31,342	83,451	89,922	599,580	160,108
5.2	Commercial multiple peril (liability portion)	1,437,085	1,379,885		716,124	389,525	734,203	996,465	149,082	273,362	298,356	17,831	4,511
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	1,511,680	1,570,979		701,634	592,174	513,304	114,391	10,651	9,001	3,124	182,449	53,948
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	513,959	538,240		267,651		137	860		(132)	2	57,164	19,516
13.	Group accident and health												
14.	Credit A & H (group and individual)	376,178	396,342		993	107,649	62,389	71,704				48,902	12,045
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	99	159		41							11	2
17.	Other liability	683,136	656,684		347,340	1,532,718	1,175,855	1,240,100	171,438	65,451	177,391	79,789	23,485
18.	Products liability	31,470	35,298		9,769	262,654	111,756	1,457,716	210,188	74,904	437,086	4,039	1,141
19.1	Private passenger auto no-fault (personal injury protection)											0	
19.2	Other private passenger auto liability	66,043,795	66,845,400		16,363,244	50,197,309	52,640,500	51,282,878	4,120,087	2,142,353	10,129,947	7,189,896	2,538,403
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,866,554	1,808,950		966,751	3,977,229	2,004,319	2,045,629	274,667	(290,408)	237,368	222,529	67,978
21.1	Private passenger auto physical damage	46,828,334	47,652,010		11,173,130	25,898,091	25,429,151	958,885	210,012	201,781	40,731	5,088,520	1,804,139
21.2	Commercial auto physical damage	752,325	735,764		383,669	305,460	328,316	82,377	909	1,176	900	87,761	28,385
22.	Aircraft (all perils)	1,602	1,671		675		(721)	2,901				203	52
23.	Fidelity	1,856	2,061		636		(102)			(3)		238	61
24.	Surety		(77)			10,000	(202,936)	2,296		(72,875)	745		
26.	Burglary and theft	9,065	8,308		3,408		(73)			(1)		1,353	338
27.	Boiler and machinery	15,254	12,623		5,916		623	1,931		7	7	1,986	572
28.	Credit												
33.	Aggregate write-ins for other lines of business	30,197	183,646		221,235	208,778	195,342	2,600	7,470	7,470		5,458	938
34.	TOTALS (a)	157,378,821	159,915,084		50,111,173	107,689,463	111,276,794	71,354,949	5,782,411	3,006,248	12,204,429	17,204,250	5,996,972
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	30,197	183,646		221,235	208,778	195,342	2,600	7,470	7,470		5,458	938
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	30,197	183,646		221,235	208,778	195,342	2,600	7,470	7,470		5,458	938

(a) Finance and service charges not included in Line 1 to 34 $ 2,126,134 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF New Hampshire** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	137,201	141,698		70,791	(8)	5,933	17,849		(20)	244	16,184	3,166
2.1 Allied lines	70,890	70,783		36,526	8,688	9,499	10,265		(20)	349	8,362	1,629
2.2 Multiple peril crop												
2.3 Federal flood	110,584	108,917		51,555				125	125		(13,016)	2,437
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,554,740	10,721,753		5,550,885	4,672,359	3,567,309	1,715,495	82,876	(57,514)	193,859	1,137,040	243,640
5.1 Commercial multiple peril (non-liability portion)	263,637	278,388		136,626	204,090	190,127	10,396		(2,974)	438	44,072	8,297
5.2 Commercial multiple peril (liability portion)	142,453	151,552		73,394	253,792	138,307	151,995	26,871	(4,446)	32,356	6,666	1,139
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	922,447	913,234		432,984	495,950	515,758	82,177		(118)	2,437	105,561	20,552
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	45,506	43,803		23,858		10	10		(8)	(8)	4,871	1,039
13. Group accident and health												
14. Credit A & H (group and individual)	(20)	(37)		17		19	19				14,866	3,662
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		57,867		(10)	22,708	(41,205)	163,173	922	(3,214)	6,133		
17. Other liability	375,924	350,840		198,682	114,481	53,155	367,711	21,297	(309,383)	88,879	41,852	8,582
18. Products liability	792	1,202		1,149		(1,427)	748		(292)	166	107	16
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	22,373,618	22,205,912		5,259,938	10,871,567	15,587,065	17,984,581	511,237	780,492	3,189,395	2,235,757	566,328
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	315,080	318,370		(88,659)	140,232	113,320	57,656	1,946	(3,262)	5,520	35,485	6,828
21.1 Private passenger auto physical damage	20,438,173	20,093,922		5,032,818	9,656,533	10,088,598	855,637	15,605	17,320	20,022	2,050,423	519,343
21.2 Commercial auto physical damage	184,976	180,398		29,331	84,576	77,401	5,138		(164)	10	20,772	4,038
22. Aircraft (all perils)	1,443	1,259		491		51	2,171				170	28
23. Fidelity	168	133		38							26	(1)
24. Surety		(653)										
26. Burglary and theft	121	157		42							19	1
27. Boiler and machinery	1,425	1,424		806		54	223		1	1	192	36
28. Credit												
33. Aggregate write-ins for other lines of business	1,662	24,964		26,928	8,690	7,997		180	180		1,204	108
34. TOTALS (a)	55,940,821	55,665,887		16,838,190	26,533,658	30,311,968	21,425,245	661,058	416,702	3,539,801	5,710,614	1,390,866
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	1,662	24,964		26,928	8,690	7,997		180	180		1,204	108
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,662	24,964		26,928	8,690	7,997		180	180		1,204	108

(a) Finance and service charges not included in Line 1 to 34 $ 1,029,718 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** New Jersey **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines					(4,000)	(6,867)	2,840	1,824	1,737	102		
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	561	561			4,000,942	(370,434)	6,046,194	864,064	(77,678)	498,622	(74)	559
5.1 Commercial multiple peril (non-liability portion)	(763)	(768)		5	98,231	269,987	183,115	32,133	53,372	22,245	(161)	
5.2 Commercial multiple peril (liability portion)	(569)	(570)		1	155,724	(25,431)	557,634	52,240	(13,352)	150,203	(144)	
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine					650	650		1,329	(19,933)			
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)	599	(2,187)		2,787		(35)	3,119					28
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(4,881)	(4,876)		(5)	204,332	138,740	976,791	9,414	(21,207)	32,110	(83)	1
17. Other liability	(300)	(262)		(38)	17,650,558	23,807,528	62,757,283	2,417,356	(980,036)	6,298,706	(4)	429
18. Products liability					5,303,320	2,201,848	35,423,713	3,968,658	(1,671,632)	16,076,619	(5)	
19.1 Private passenger auto no-fault (personal injury protection)	(1,775)	(1,775)			22,751,581	19,541,482	139,456,538	987,491	25,435,989	40,382,783	1	1,449
19.2 Other private passenger auto liability	(1,387,568)	(1,387,568)		(0)	37,630,186	(8,295,369)	15,300,846	6,414,959	(5,305,797)	5,768,965	(214)	16,447
19.3 Commercial auto no-fault (personal injury protection)	(84)	(84)			29,752	46,367	80,036	850	17,587	23,905	(1)	52
19.4 Other commercial auto liability	(15,022)	(14,986)		(36)	944,667	1,425,417	1,436,785	140,366	211,710	338,781	(43)	1,574
21.1 Private passenger auto physical damage	(10,025)	(10,025)			(202,511)	1,377	334,541	6,412	3,977	542	(1)	2,528
21.2 Commercial auto physical damage	(3,351)	11,658		(15,009)	(2,096)	4,045	(1,451)					78
22. Aircraft (all perils)												
23. Fidelity												
24. Surety		29		15								
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)	(1,423,178)	(1,410,854)		(12,280)	88,561,336	38,739,304	262,557,986	14,897,095	17,634,736	69,593,581	(730)	23,144
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												

(a) Finance and service charges not included in Line 1 to 34 $ 7 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** New Mexico **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	319,398	321,327		157,889	24,809	50,696	(68,085)	3,703	4,813	(864)	39,921	9,773
2.1	Allied lines	600,071	542,154		316,071	222,666	271,264	102,865	153	1,411	3,782	75,128	18,543
2.2	Multiple peril crop												
2.3	Federal flood	731,414	703,293		364,422				125	125		(99,936)	21,677
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	25,179,060	25,285,321		12,885,432	11,944,744	12,440,422	1,596,608	270,360	439,438	575,729	2,793,491	786,426
5.1	Commercial multiple peril (non-liability portion)	2,394,750	2,322,761		1,171,119	1,481,340	1,330,586	(474,755)	6,028	(11,176)	3,857	405,843	94,479
5.2	Commercial multiple peril (liability portion)	1,004,521	950,364		519,713	209,439	160,847	408,311	17,532	8,661	94,368	30,436	6,046
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	594,937	609,506		276,374	357,945	396,173	63,889	6,477	943	2,671	70,475	18,224
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	33,492	40,421		16,580		(67)	1,147		(116)	114	3,743	1,041
13.	Group accident and health												
14.	Credit A & H (group and individual)	102,838	194,393		53,994	99,203	139,906	190,787				28,950	7,130
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(552)	(598)		(16)	2,183	(211,220)	25,627		(6,924)	1,075	(67)	(16)
17.	Other liability	342,730	330,596		165,897	19,923	591,388	1,056,773	22,861	16,115	93,794	34,159	10,341
18.	Products liability	31,237	30,225		20,321	3,689	(82,328)	758,994	16,531	(38,664)	144,365	4,558	962
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	32,646,314	32,704,438		8,148,360	23,152,653	21,848,326	24,508,457	1,563,699	191,324	4,874,880	3,598,088	1,036,263
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	2,413,700	2,352,002		1,179,206	2,508,774	1,170,389	2,393,918	144,941	(214,329)	343,419	313,443	74,196
21.1	Private passenger auto physical damage	27,088,855	27,281,195		6,454,968	13,331,462	13,779,996	558,739	49,458	52,210	18,203	2,983,815	859,758
21.2	Commercial auto physical damage	1,748,682	1,803,445		848,269	1,014,298	1,060,270	118,268	3,824	4,737	1,695	226,110	53,468
22.	Aircraft (all perils)	720	826		347		133	1,428				87	22
23.	Fidelity	1,045	681		526		(11)			(1)		143	29
24.	Surety												
26.	Burglary and theft	3,745	2,796		1,346	8,154	3,715			(35)		521	98
27.	Boiler and machinery	7,778	8,572		4,016		280	1,355		6	6	1,004	230
28.	Credit												
33.	Aggregate write-ins for other lines of business	(4,478)	14,413		34,529	6,020	5,880	31	90	90		53	90
34.	TOTALS (a)	95,240,257	95,498,131		32,619,363	54,387,302	52,956,646	31,244,358	2,105,784	448,628	6,157,094	10,509,964	2,998,781
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	(4,478)	14,413		34,529	6,020	5,880	31	90	90		53	90
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(4,478)	14,413		34,529	6,020	5,880	31	90	90		53	90

(a) Finance and service charges not included in Line 1 to 34 $ 1,376,863 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** New York **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	4,094,710	4,211,989		2,040,051	2,665,377	2,752,834	1,311,398	43,757	35,840	19,874	464,396	105,237
2.1	Allied lines	1,726,637	1,752,641		865,055	465,797	509,660	377,222	12,544	10,624	13,813	195,832	44,428
2.2	Multiple peril crop												
2.3	Federal flood	7,621,355	7,251,737		3,772,294	107,955	(16,023)	125,022	18,453	18,453		(1,015,663)	108,773
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	412,759,299	423,646,238		212,800,623	183,806,517	226,433,164	189,720,469	8,966,051	24,142,576	32,590,324	43,063,520	13,200,655
5.1	Commercial multiple peril (non-liability portion)	15,083,170	14,292,022		7,929,451	5,494,777	5,501,104	1,746,761	107,558	20,087	75,046	2,337,723	444,355
5.2	Commercial multiple peril (liability portion)	6,071,329	5,945,721		3,155,707	8,954,611	11,481,520	22,288,389	1,241,268	1,422,292	5,176,862	178,144	25,787
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	15,376,025	16,241,197		7,671,936	4,131,292	3,752,774	1,242,448	14,175	9,877	15,869	1,638,494	417,340
10.	Financial guaranty												
11.	Medical malpractice							75,000	11,712	1,497	27,482		
12.	Earthquake	264,076	260,938		136,509	19,043	21,261	3,185		123	546	27,640	8,223
13.	Group accident and health												
14.	Credit A & H (group and individual)												
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(166,290)		(24,476)	843,886	(1,788,802)	9,197,001	5,111	(102,489)	87,521		
17.	Other liability	11,079,594	10,936,574		5,442,779	8,007,200	3,648,505	43,602,977	(364,123)	(2,637,311)	5,308,647	1,740,830	410,045
18.	Products liability	70,349	84,659		32,368	11,940,155	(4,653,667)	30,175,555	7,083,621	(7,080,422)	13,060,522	10,679	938
19.1	Private passenger auto no-fault (personal injury protection)	307,810,598	288,405,677		90,903,599	235,532,700	226,161,681	163,881,392	28,128,884	54,239,260	49,633,076	31,829,691	8,264,970
19.2	Other private passenger auto liability	711,046,969	686,685,825		202,203,608	380,667,587	491,386,788	884,036,703	56,425,527	(28,328,646)	172,340,434	73,953,391	19,227,733
19.3	Commercial auto no-fault (personal injury protection)	2,634,811	2,333,733		1,293,532	2,400,921	2,606,171	1,844,766	226,374	523,831	487,746	303,042	61,211
19.4	Other commercial auto liability	31,507,532	26,693,830		15,609,917	12,804,571	14,861,668	35,604,792	1,520,978	1,358,530	4,571,698	3,575,410	726,269
21.1	Private passenger auto physical damage	468,925,398	464,692,390		120,240,985	228,583,562	238,129,112	(1,989,560)	1,360,556	1,579,920	523,518	48,899,770	12,813,345
21.2	Commercial auto physical damage	10,760,880	9,733,198		5,237,115	3,333,970	3,692,617	273,582	21,200	24,897	7,665	1,230,575	246,711
22.	Aircraft (all perils)												
23.	Fidelity	4,381	3,428		2,420		(170)			(5)		554	49
24.	Surety		715										
26.	Burglary and theft	6,217	6,776		2,500							827	61
27.	Boiler and machinery	46,897	45,647		26,102		20,492	26,533	450	548	99	6,206	526
28.	Credit												
33.	Aggregate write-ins for other lines of business	137,226	838,175		1,032,957	805,024	762,298	13,752	25,702	25,702		41,975	3,726
34.	TOTALS (a)	2,007,027,453	1,963,896,817		680,375,031	1,090,564,945	1,225,262,988	1,383,557,389	104,849,799	45,265,182	283,940,741	208,483,035	56,110,383
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	137,226	838,175		1,032,957	805,024	762,298	13,752	25,702	25,702		41,975	3,726
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	137,226	838,175		1,032,957	805,024	762,298	13,752	25,702	25,702		41,975	3,726

(a) Finance and service charges not included in Line 1 to 34 $ 25,443,845 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF North Carolina** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	979,842	988,205		492,864	1,145,674	1,249,379	333,262	18,739	17,803	4,582	119,912	23,485
2.1 Allied lines	744,366	738,241		377,223	289,059	450,141	224,171	2,568	7,082	6,750	91,408	17,856
2.2 Multiple peril crop												
2.3 Federal flood	1,618,458	1,604,585		810,462	61,146	43,629	43,000	5,887	5,887		(234,585)	37,066
3. Farmowners multiple peril												
4. Homeowners multiple peril	107,583,652	97,382,817		57,098,846	46,535,637	56,734,255	24,007,703	550,154	560,962	1,009,238	12,196,005	2,791,073
5.1 Commercial multiple peril (non-liability portion)	10,569,536	10,122,365		5,346,897	4,602,873	5,033,857	2,131,203	106,444	88,912	98,476	1,738,928	324,249
5.2 Commercial multiple peril (liability portion)	4,100,907	3,936,229		2,074,288	1,416,837	1,416,058	1,736,353	84,068	109,731	399,760	75,414	13,060
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	5,367,341	5,328,389		2,496,279	1,952,165	2,167,820	448,167	3,831	3,914	10,985	622,356	130,802
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	86,860	69,051		47,533		1,022	1,640		46	164	10,134	2,180
13. Group accident and health												
14. Credit A & H (group and individual)	323,114	667,070		32,643	537,504	648,756	697,127				116,582	28,714
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(3,300)	(7,392)		(7,765)	93,212	28,381	2,035,127	3	(9,891)	11,558	(407)	(84)
17. Other liability	1,473,787	1,398,604		719,925	126,403	896,267	3,086,454	5,982	(117,951)	370,622	174,735	35,735
18. Products liability	112,189	121,497		58,247	100,895	(25,923)	546,271	58,514	(382,985)	134,342	14,099	2,426
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	144,903,710	147,476,990		35,182,478	86,250,603	90,685,345	84,879,725	4,474,222	2,101,760	16,312,227	16,737,139	3,670,090
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	5,195,595	5,162,084		2,540,940	2,127,928	3,147,954	4,277,764	115,829	32,870	497,281	572,793	201,359
21.1 Private passenger auto physical damage	120,154,569	120,196,462		28,822,187	64,977,736	67,015,109	6,565,218	20,830	21,288	104,300	14,330,581	3,176,837
21.2 Commercial auto physical damage	1,176,451	1,196,610		610,037	580,900	624,659	64,396	1	576	1,026	129,858	29,593
22. Aircraft (all perils)	2,201	2,148		1,204		747	3,677				272	55
23. Fidelity	9,988	8,846		4,442		(205)			(5)		1,314	225
24. Surety	130	706										
26. Burglary and theft	24,872	22,396		12,058		(186)					3,075	536
27. Boiler and machinery	52,447	52,585		24,372	5,221	8,146	10,253		34	39	6,289	1,072
28. Credit												
33. Aggregate write-ins for other lines of business	7,700	137,218		136,575	92,477	88,035	844	2,335	2,335		6,598	716
34. TOTALS (a)	404,484,414	396,605,706		136,881,735	210,896,271	230,213,247	131,092,356	5,449,408	2,442,368	18,961,351	46,712,497	10,487,048
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	7,700	137,218		136,575	92,477	88,035	844	2,335	2,335		6,598	716
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	7,700	137,218		136,575	92,477	88,035	844	2,335	2,335		6,598	716

(a) Finance and service charges not included in Line 1 to 34 $ 6,634,326 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF North Dakota** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	9,421	9,484		5,180		458	1,150			16	1,301	135
2.1 Allied lines	14,580	14,422		7,882	2,151	2,826	2,231		(31)	53	2,011	220
2.2 Multiple peril crop												
2.3 Federal flood	48,090	49,597		23,659							(7,202)	698
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,018,900	1,868,601		1,101,694	900,147	928,794	229,946	16,633	4,516	7,401	252,393	33,561
5.1 Commercial multiple peril (non-liability portion)	173,491	192,939		93,733	181,527	246,061	100,752		(1,516)	1,786	27,285	3,683
5.2 Commercial multiple peril (liability portion)	102,882	101,357		58,096	1,939	(6,984)	120,163	41,169	40,530	24,559	5,305	352
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	278,922	275,664		134,063	201,290	188,273	21,419		(719)	548	38,193	4,259
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	252	91		175							30	1
13. Group accident and health												
14. Credit A & H (group and individual)	13,222	37,288		761	17,858	5,651	9,517				2,738	675
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	391	620		205							65	6
17. Other liability	74,901	72,643		38,643	7,154	23,410	120,413	30,008	31,374	16,746	9,712	1,146
18. Products liability	6,451	8,029		3,293	2,500	(6,926)	6,220	3,184	1,493	1,629	1,189	64
19.1 Private passenger auto no-fault (personal injury protection)	655,305	646,823		163,844	385,899	583,611	862,547	20,138	141,604	221,234	80,834	7,336
19.2 Other private passenger auto liability	2,192,061	2,223,129		538,569	1,196,197	240,946	1,012,870	119,933	(122,078)	252,368	270,371	25,400
19.3 Commercial auto no-fault (personal injury protection)	65,805	66,500		35,250	13,445	5,680	20,325		2,109	5,269	9,585	991
19.4 Other commercial auto liability	427,277	390,535		238,666	93,733	223,521	295,859	13,907	20,063	36,265	71,027	5,467
21.1 Private passenger auto physical damage	4,064,280	3,912,999		1,054,638	1,700,822	1,705,895	120,617	1,996	1,113	1,378	500,540	47,362
21.2 Commercial auto physical damage	392,052	372,328		218,951	424,461	404,252	33,194		12	317	56,912	5,734
22. Aircraft (all perils)						(22)						
23. Fidelity	264	662		132		(10)					27	5
24. Surety												
26. Burglary and theft	460	537		196							51	7
27. Boiler and machinery	1,910	1,504		905		(19)	217		1	1	213	24
28. Credit												
33. Aggregate write-ins for other lines of business	1,865	16,706		11,158	13,067	12,910	15	175	175		399	48
34. TOTALS (a)	10,542,783	10,262,457		3,729,691	5,142,191	4,558,326	2,957,455	247,142	118,646	569,569	1,322,980	137,172
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	1,865	16,706		11,158	13,067	12,910	15	175	175		399	48
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,865	16,706		11,158	13,067	12,910	15	175	175		399	48

(a) Finance and service charges not included in Line 1 to 34 $ 155,075 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Ohio** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	3,417,532	3,255,980		1,820,220	783,252	1,050,757	587,313	55,070	55,864	8,438	397,722	50,888
2.1 Allied lines	584,321	555,706		311,627	326,262	395,722	159,944	6,805	7,573	4,816	68,032	8,696
2.2 Multiple peril crop												
2.3 Federal flood	926,253	912,992		439,445	10,334	(5,666)	10,000	3,141	3,141		(106,826)	13,409
3. Farmowners multiple peril												
4. Homeowners multiple peril	92,695,903	87,433,132		49,107,492	52,672,327	53,477,296	18,507,229	1,393,261	1,182,362	1,571,494	9,250,127	1,421,067
5.1 Commercial multiple peril (non-liability portion)	4,375,786	4,102,691		2,259,358	2,206,799	2,468,095	525,270	29,342	36,103	53,599	741,255	83,330
5.2 Commercial multiple peril (liability portion)	2,079,457	1,961,657		1,050,733	187,877	80,877	846,899	64,130	77,343	217,069	36,398	3,414
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,393,001	4,433,108		2,126,357	1,738,940	1,692,531	323,893	12,123	10,141	7,436	475,422	64,973
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	507,993	527,376		261,122		1,912	4,010	1,976	1,835	279	51,646	7,688
13. Group accident and health												
14. Credit A & H (group and individual)	(502,079)	(80,629)		382,545	631,179	846,190	954,456				104,454	25,727
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	1,285	1,166		633							185	12
17. Other liability	1,907,478	1,761,424		947,058	1,336,648	2,762,302	9,588,876	322,044	(656,453)	1,619,455	187,786	27,365
18. Products liability	27,906	25,376		15,426	12,780,251	3,951,912	16,868,196	2,255,825	(1,341,001)	4,031,603	4,271	350
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	124,239,744	125,406,250		30,659,643	80,062,917	74,602,976	99,336,974	7,267,587	3,889,046	20,043,605	12,733,086	1,965,905
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,417,796	3,050,808		359,900	2,123,759	54,058	4,269,235	179,382	(263,623)	553,118	397,028	52,624
21.1 Private passenger auto physical damage	117,113,308	118,311,638		28,074,258	61,787,583	60,088,294	4,507,267	149,272	107,347	79,170	11,985,273	1,863,697
21.2 Commercial auto physical damage	2,080,386	2,028,097		1,020,626	923,969	886,308	99,981	3,598	2,961	1,695	230,111	32,172
22. Aircraft (all perils)	2,325	2,344		1,074		(115)	4,033				268	33
23. Fidelity	8,009	5,938		4,664		(248)			(7)		1,145	99
24. Surety	1,268	976		603		547	547		178	178	134	16
26. Burglary and theft	4,012	3,728		2,120	9,855	18,655	8,893	3	74	71	596	47
27. Boiler and machinery	20,092	19,357		10,302		1,311	3,572		13	14	2,377	250
28. Credit												
33. Aggregate write-ins for other lines of business	28,059	342,999		274,968	243,972	230,939	5,671	7,525	7,525		9,852	892
34. TOTALS (a)	357,329,834	354,062,117		119,130,176	217,825,924	202,604,654	156,612,259	11,751,083	3,120,419	28,192,038	36,570,340	5,622,655
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	28,059	342,999		274,968	243,972	230,939	5,671	7,525	7,525		9,852	892
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	28,059	342,999		274,968	243,972	230,939	5,671	7,525	7,525		9,852	892

(a) Finance and service charges not included in Line 1 to 34 $ 6,479,079 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	988,805	1,015,452		493,271	455,397	476,163	177,901	8,586	7,698	2,445	120,568	24,449
2.1	Allied lines	1,084,474	1,018,394		565,297	640,826	713,020	204,250	3,902	4,628	6,103	132,717	27,077
2.2	Multiple peril crop												
2.3	Federal flood	389,284	385,548		186,030	182,266	168,266		12,978	12,978		(45,542)	9,301
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	54,706,827	50,288,088		28,880,879	26,162,820	23,396,162	8,970,228	605,817	124,705	381,745	6,426,572	1,364,600
5.1	Commercial multiple peril (non-liability portion)	3,984,902	3,889,922		2,014,842	3,797,908	3,930,519	631,781	39,910	(2,919)	24,810	695,021	127,272
5.2	Commercial multiple peril (liability portion)	1,603,177	1,563,296		786,022	169,563	249,527	551,230	5,919	30,038	123,662	33,476	5,485
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	1,806,612	1,826,666		810,794	857,419	840,551	148,547	27,931	25,541	3,663	218,316	44,255
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	29,038	31,477		14,970		18	170		(22)	1	3,470	723
13.	Group accident and health												
14.	Credit A & H (group and individual)	214,897	344,327		5,595	134,505	16,906	93,835				50,858	12,526
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(86)		(105)		(32,347)	536,617		(26,492)	22,495		
17.	Other liability	557,509	568,610		263,015	88,519	(152,317)	598,270	36,491	43,413	166,952	56,539	13,647
18.	Products liability	36,192	40,356		16,536	55,174	46,224	28,067	3,441	2,224	6,754	5,177	799
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	53,226,037	53,673,793		12,869,879	38,673,013	40,706,670	34,197,779	2,442,283	2,070,334	6,418,947	5,933,546	1,392,748
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,355,649	1,387,294		611,964	819,063	994,169	1,152,998	109,124	59,567	154,176	173,935	34,146
21.1	Private passenger auto physical damage	53,802,759	54,664,922		12,752,838	24,232,333	23,567,742	1,374,082	267,332	251,140	26,454	6,009,494	1,406,982
21.2	Commercial auto physical damage	949,480	1,008,849		420,267	498,762	491,156	45,868	10,780	10,658	352	119,786	24,050
22.	Aircraft (all perils)	1,138	1,294		727		(250)	2,283				136	30
23.	Fidelity	4,542	4,529		1,268		(50)			(1)		637	103
24.	Surety		51										
26.	Burglary and theft	3,328	2,749		1,730		(12)					482	82
27.	Boiler and machinery	23,858	22,117		11,371		1,293	3,417		12	12	3,155	536
28.	Credit												
33.	Aggregate write-ins for other lines of business	9,790	147,574		165,996	115,572	109,708	1,096	2,765	2,765		3,909	451
34.	TOTALS (a)	174,778,297	171,885,222		60,873,187	96,883,139	95,523,119	48,718,420	3,577,258	2,616,268	7,338,571	19,942,254	4,489,263
	DETAILS OF WRITE-INS												
3301.	Mechanical Breakdown	9,790	147,574		165,996	115,572	109,708	1,096	2,765	2,765		3,909	451
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	9,790	147,574		165,996	115,572	109,708	1,096	2,765	2,765		3,909	451

(a) Finance and service charges not included in Line 1 to 34 $ 2,664,069 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Oregon **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	1,659,609	1,548,119		874,965	1,365,643	1,210,179	374,817	23,821	15,327	5,672	202,468	7,090
2.1	Allied lines	1,160,064	973,886		602,883	558,300	612,730	169,124	2,795	3,720	5,529	141,410	5,093
2.2	Multiple peril crop												
2.3	Federal flood	1,370,287	1,356,105		664,335	17,441	7,441	10,000	1,350	1,350		(151,201)	8,358
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	35,153,681	35,385,504		18,191,657	22,460,716	24,146,485	12,019,331	656,281	782,026	950,195	3,791,221	106,755
5.1	Commercial multiple peril (non-liability portion)	3,524,147	3,645,778		1,777,175	1,696,501	1,549,703	397,982	29,591	6,483	23,039	606,358	24,518
5.2	Commercial multiple peril (liability portion)	1,644,162	1,688,345		813,559	627,008	631,618	1,299,158	257,964	272,986	327,592	37,770	1,231
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,376,165	2,387,974		1,117,544	911,590	917,875	193,912	14,632	12,228	4,790	279,187	12,024
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	3,683,657	3,468,283		1,913,556	13,203	22,527	26,274	4,916	(7,007)	(6,357)	400,905	10,228
13.	Group accident and health												
14.	Credit A & H (group and individual)	157,147	311,196		3,774	171,285	84,575	117,485				53,987	13,297
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	(2,285)	(2,374)		(18)	226,484	43,809	176,260	169	(10,450)	3,354	(213)	(16)
17.	Other liability	1,761,622	1,637,700		868,662	558,921	3,099,361	4,970,417	159,024	29,023	450,192	157,749	9,561
18.	Products liability	6,530	21,413		12,818	394,249	82,251	367,158	178,214	29,741	109,078	1,312	(83)
19.1	Private passenger auto no-fault (personal injury protection)	12,395,098	12,326,301		2,924,684	7,920,301	5,986,862	(7,585,329)	343,446	1,053,090	1,544,831	1,341,619	18,894
19.2	Other private passenger auto liability	64,417,348	63,983,653		16,226,413	41,088,021	52,252,629	58,430,897	2,997,724	3,361,609	10,925,457	6,985,135	85,091
19.3	Commercial auto no-fault (personal injury protection)	149,273	146,125		76,866	47,262	60,194	14,637	2,398	5,435	15,653	16,249	433
19.4	Other commercial auto liability	2,521,017	2,398,372		1,317,168	1,738,918	1,034,407	3,370,601	105,433	(260,731)	411,938	277,524	5,814
21.1	Private passenger auto physical damage	47,689,522	48,827,852		11,278,569	26,140,727	26,316,464	1,279,237	168,794	160,599	34,502	5,160,087	78,141
21.2	Commercial auto physical damage	1,611,023	1,706,778		776,536	552,306	548,431	85,551	2,535	2,881	1,212	178,546	5,310
22.	Aircraft (all perils)	2,636	2,692		1,121		(93)	4,665				316	18
23.	Fidelity	2,995	2,871		1,334		(58)				(2)	390	13
24.	Surety	220	(236)		14								
26.	Burglary and theft	4,382	4,019		2,317	33,378	23,477				(77)	613	20
27.	Boiler and machinery	20,025	19,923		9,605	1,000	1,897	5,594			20	21	2,320	115
28.	Credit												
33.	Aggregate write-ins for other lines of business	5,124	110,915		108,316	66,278	59,730	1,063	1,481	1,481		3,084	281
34.	TOTALS (a)	181,313,448	181,951,194		59,563,853	106,589,532	118,692,496	75,728,832	4,950,567	5,459,730	14,806,699	19,486,835	392,187
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	5,124	110,915		108,316	66,278	59,730	1,063	1,481	1,481		3,084	281
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	5,124	110,915		108,316	66,278	59,730	1,063	1,481	1,481		3,084	281

(a) Finance and service charges not included in Line 1 to 34 $ 2,993,323 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Pennsylvania** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	4,199,964	3,803,288		2,208,221	2,872,447	2,742,931	683,645	46,094	36,265	10,536	518,288	84,030
2.1 Allied lines	1,208,731	1,036,811		653,123	730,613	868,501	197,414	5,976	10,010	9,383	149,113	24,187
2.2 Multiple peril crop												
2.3 Federal flood	1,815,197	1,773,766		871,153	152,625	1,125	26,500	8,929	8,929		(200,716)	34,913
3. Farmowners multiple peril												
4. Homeowners multiple peril	178,695,138	163,160,727		95,751,213	77,305,350	81,717,094	37,025,482	2,659,254	3,334,605	4,201,599	21,283,295	3,490,972
5.1 Commercial multiple peril (non-liability portion)	4,599,534	4,272,049		2,422,186	2,260,945	2,067,354	119,530	45,342	21,911	15,382	737,139	136,194
5.2 Commercial multiple peril (liability portion)	1,800,400	1,748,999		937,950	507,484	783,438	1,855,936	70,306	116,401	429,467	41,039	8,692
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	6,236,950	6,125,989		3,032,087	2,838,795	3,625,772	1,226,297	381,895	218,177	26,181	752,125	121,970
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	121,995	121,916		65,737		(37)	791		(411)	(12)	14,486	2,451
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(727)	(16,204)		(30,835)	486,616	(518,318)	6,608,571	62,532	(284,014)	259,849	(64)	(7)
17. Other liability	2,894,081	2,550,134		1,491,858	22,593,365	24,916,392	15,436,277	870,408	305,856	2,167,211	292,942	56,799
18. Products liability	30,477	36,313		13,737	15,840,122	4,043,633	61,087,588	1,007,547	(2,600,217)	16,544,619	3,954	713
19.1 Private passenger auto no-fault (personal injury protection)	7,067,931	7,326,906		1,668,682	15,426,192	6,818,466	45,804,478	100,155	7,569,779	13,213,236	755,687	155,718
19.2 Other private passenger auto liability	401,468,302	398,984,214		100,097,164	261,603,624	245,804,369	350,513,188	16,172,715	6,742,782	69,345,963	42,963,067	8,846,016
19.3 Commercial auto no-fault (personal injury protection)	141,391	142,748		70,385	243,505	306,860	325,356	1,099	62,672	90,734	15,655	2,911
19.4 Other commercial auto liability	3,368,769	3,420,425		987,213	1,887,558	1,939,905	5,350,820	179,398	(123,954)	765,336	372,634	70,037
21.1 Private passenger auto physical damage	286,906,760	289,954,202		68,731,540	150,205,324	148,537,017	1,895,328	503,869	455,524	230,869	30,937,612	6,390,259
21.2 Commercial auto physical damage	1,612,347	1,617,765		803,044	903,907	917,153	37,760	3,898	4,326	2,008	177,785	33,467
22. Aircraft (all perils)	2,807	2,922		1,511		(498)	5,077				347	56
23. Fidelity	2,323	2,275		1,177		(52)			(2)		324	73
24. Surety	50	205		24								
26. Burglary and theft	3,161	3,263		1,392	7,374	7,320					384	78
27. Boiler and machinery	15,882	16,421		7,745		247	2,599		11	11	1,873	548
28. Credit												
33. Aggregate write-ins for other lines of business	40,822	455,737		392,790	376,229	340,996	9,070	10,967	10,967		17,222	1,522
34. TOTALS (a)	902,232,285	886,540,872		280,179,097	556,242,076	524,919,667	528,211,706	22,130,385	15,889,617	107,312,373	98,834,192	19,461,598
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	40,822	455,737		392,790	376,229	340,996	9,070	10,967	10,967		17,222	1,522
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	40,822	455,737		392,790	376,229	340,996	9,070	10,967	10,967		17,222	1,522

(a) Finance and service charges not included in Line 1 to 34 $ 13,191,380 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Puerto Rico **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	11	11				(13)						
2.1 Allied lines	126	126										
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation												
17. Other liability	284	351				(4,397)	66,820		(15,207)	7,703		
18. Products liability						(237,093)	1,130,455		(171,774)	282,612		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	312,847	921,243		61,749	498,723	598,853	670,559	47,380	55,217	181,645	129,484	13,351
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	6,934,208	8,644,585		3,203,168	4,525,347	4,481,119	515,180	50,369	42,991	4,180	941,331	283,466
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)	7,247,476	9,566,317		3,264,917	5,024,071	4,838,468	2,383,014	97,749	(88,773)	476,140	1,070,815	296,817
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												

(a) Finance and service charges not included in Line 1 to 34 $ 12,760 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Rhode Island **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	355,433	359,139		185,304	289,643	305,829	45,395	2,484	2,464	625	42,613	7,947
2.1	Allied lines	164,611	164,470		85,471	45,022	35,873	20,214		(387)	675	19,743	3,674
2.2	Multiple peril crop												
2.3	Federal flood	385,314	374,266		199,188							(52,208)	7,809
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	13,966,273	13,000,863		7,439,139	3,832,986	3,685,838	2,670,346	139,105	152,676	364,079	1,633,385	311,577
5.1	Commercial multiple peril (non-liability portion)	377,892	354,625		195,741	167,050	228,280	82,970	1,574	611	5,614	60,202	10,680
5.2	Commercial multiple peril (liability portion)	128,757	122,658		62,742	60,000	67,323	106,965	72,675	75,266	30,960	1,281	232
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	541,101	523,738		251,601	216,683	165,633	79,570	266	(4)	1,628	63,737	11,741
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	22,321	22,207		11,542		18	23		(20)	(15)	2,614	493
13.	Group accident and health												
14.	Credit A & H (group and individual)	77,340	133,272		853	54,593	2,086	25,763				17,996	4,432
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(656)		(12)	60,466	17,209	639,040		(1,534)	4,520		
17.	Other liability	250,861	229,926		125,238	610,164	(86,249)	740,117	30,793	(185,976)	95,589	24,134	5,457
18.	Products liability						(24,870)	118,530		(18,014)	29,632		
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	23,645,817	24,613,350		6,123,820	18,558,289	17,893,711	33,575,749	1,783,515	784,265	7,768,884	2,433,523	550,145
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	325,644	320,432		168,372	195,795	337,909	643,762	20,851	13,956	86,752	35,085	7,358
21.1	Private passenger auto physical damage	19,555,471	19,534,683		4,767,713	6,968,830	6,797,712	472,879	89,423	88,001	15,988	1,980,648	457,456
21.2	Commercial auto physical damage	139,640	137,867		73,005	86,904	89,743	18,904		(18)	202	15,006	3,153
22.	Aircraft (all perils)												
23.	Fidelity	417	413		17		(23)			(1)		55	3
24.	Surety		65										
26.	Burglary and theft												
27.	Boiler and machinery	25	25		1							3	
28.	Credit												
33.	Aggregate write-ins for other lines of business	288	22,415		19,600	11,832	9,141	31	90	90		754	72
34.	TOTALS (a)	59,937,206	59,913,760		19,709,336	31,158,259	29,525,162	39,240,256	2,140,776	911,375	8,405,131	6,278,570	1,382,228
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	288	22,415		19,600	11,832	9,141	31	90	90		754	72
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	288	22,415		19,600	11,832	9,141	31	90	90		754	72

(a) Finance and service charges not included in Line 1 to 34 $ 1,022,146 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** South Carolina **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	1,144,913	1,086,102		591,605	579,713	589,125	140,687	11,338	10,227	1,934	144,603	22,020
2.1	Allied lines	653,585	618,645		337,324	222,889	319,718	152,278	4,020	6,355	4,596	82,598	12,633
2.2	Multiple peril crop												
2.3	Federal flood	4,011,950	3,888,711		2,028,183	218,386	234,250	25,864	9,889	9,889		(591,642)	72,532
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	89,845,978	88,431,042		45,709,984	40,035,168	45,165,552	17,915,324	690,643	1,004,309	1,304,207	10,383,623	1,796,529
5.1	Commercial multiple peril (non-liability portion)	9,873,559	9,220,364		5,022,766	5,313,324	5,932,570	1,664,800	49,247	37,601	68,755	1,622,528	309,138
5.2	Commercial multiple peril (liability portion)	3,354,883	3,196,981		1,676,920	606,155	1,163,040	1,892,668	163,361	272,452	454,766	75,539	18,890
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	4,096,379	4,115,835		1,875,415	1,323,722	1,269,468	105,527	15,081	11,220	6,712	504,624	78,592
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,284,034	2,279,472		1,167,749		(3,011)	8,089		(2,084)	391	266,195	46,135
13.	Group accident and health												
14.	Credit A & H (group and individual)	305,759	705,235		5,805	378,267	120,943	179,070				91,153	22,451
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(113)		(15)	4,331	(3,066)	103,566	27,669	11,436	5,910		
17.	Other liability	1,240,955	1,221,090		575,991	381,825	341,329	1,226,553	41,504	28,046	158,405	145,607	24,413
18.	Products liability	62,964	71,843		33,006	175,227	(50,247)	61,446	1,838	(47,553)	13,742	7,843	1,722
19.1	Private passenger auto no-fault (personal injury protection)					587,928	959,752	512,369	16,683	118,362	119,937		
19.2	Other private passenger auto liability	103,821,777	103,781,420		25,567,286	79,260,308	78,914,896	71,719,124	8,054,779	4,767,307	13,648,884	11,545,263	3,653,382
19.3	Commercial auto no-fault (personal injury protection)					10,536	72,985	62,708		19,319	19,347		
19.4	Other commercial auto liability	3,041,002	2,901,689		1,535,250	2,018,371	2,462,771	3,242,654	185,458	59,451	401,183	324,648	76,554
21.1	Private passenger auto physical damage	95,716,098	94,342,137		23,731,341	44,422,410	45,457,965	3,140,956	52,160	50,431	53,920	10,641,653	3,364,048
21.2	Commercial auto physical damage	1,413,269	1,346,469		703,678	638,366	690,047	130,032		1,053	1,691	148,552	27,583
22.	Aircraft (all perils)	1,161	1,111		674		350	1,877				153	24
23.	Fidelity	9,412	6,916		4,893		(103)			(3)		1,199	274
24.	Surety	300	348		83								
26.	Burglary and theft	13,572	10,591		6,755		(12)					1,627	373
27.	Boiler and machinery	15,995	16,464		8,395		545	2,587		10	10	1,925	335
28.	Credit												
33.	Aggregate write-ins for other lines of business	21,072	187,352		174,915	95,823	80,834	1,474	2,702	2,702		8,066	712
34.	TOTALS (a)	320,928,615	317,429,704		110,758,003	176,272,749	183,719,702	102,289,651	9,326,373	6,360,531	16,264,391	35,405,755	9,528,340
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	21,072	187,352		174,915	95,823	80,834	1,474	2,702	2,702		8,066	712
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	21,072	187,352		174,915	95,823	80,834	1,474	2,702	2,702		8,066	712

(a) Finance and service charges not included in Line 1 to 34 $ 5,319,534 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** South Dakota **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	18,717	18,306		9,826		1,420	2,256		12	31	2,691	541
2.1 Allied lines		1,366			4,081	2,094	323		(69)	14		1
2.2 Multiple peril crop												
2.3 Federal flood	28,548	29,747		12,931	342	342					(201)	2,991
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,461,141	1,345,519		815,575	801,241	894,675	374,748	11,907	42,254	58,414	191,514	40,343
5.1 Commercial multiple peril (non-liability portion)	92,444	102,617		38,441	133,328	122,149	9,848		(1,506)	829	14,982	4,438
5.2 Commercial multiple peril (liability portion)	49,756	49,943		19,778	14,670	(22,028)	36,048	26,564	15,245	8,274	1,339	462
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	186,127	185,808		81,999	182,575	161,009	(206)		(358)	391	26,146	5,079
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	506	494		290		1	10			1	64	14
13. Group accident and health												
14. Credit A & H (group and individual)	16,221	23,960		536	8,653	2,348	11,295				1,956	482
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation		(2)		(1)	917	(45,127)	50,408	677	(4,170)	2,061		
17. Other liability	63,404	62,808		28,984	5,269	(2,220)	197,615		(37,538)	23,335	8,526	1,736
18. Products liability	3,553	3,770		1,431	1,670	(1,672)	67,827		(32,660)	54,913	295	92
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,621,415	2,568,669		655,976	1,887,694	2,097,457	2,376,877	236,378	298,776	591,424	322,223	75,242
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	237,992	246,688		123,560	83,127	38,522	49,209	8,738	(1,907)	4,003	34,959	6,655
21.1 Private passenger auto physical damage	2,456,516	2,539,209		575,000	1,031,568	951,380	30,900	809	(548)	595	301,615	70,317
21.2 Commercial auto physical damage	177,799	192,459		90,184	285,935	290,252	28,364		125	227	22,803	4,902
22. Aircraft (all perils)												
23. Fidelity	218	125		93							18	5
24. Surety		6		11								
26. Burglary and theft												
27. Boiler and machinery	544	634		336		14	102				19	19
28. Credit												
33. Aggregate write-ins for other lines of business	23	6,606		3,111	7,789	5,803	5	657	657		104	9
34. TOTALS (a)	7,414,924	7,378,732		2,458,061	4,448,859	4,496,418	3,235,628	285,730	278,312	744,513	929,052	213,328
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	23	6,606		3,111	7,789	5,803	5	657	657		104	9
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	23	6,606		3,111	7,789	5,803	5	657	657		104	9

(a) Finance and service charges not included in Line 1 to 34 $ 108,146 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Tennessee **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	1,489,516	1,496,837		755,232	512,053	617,784	279,811	31,563	31,576	3,840	191,672	29,771
2.1	Allied lines	851,745	774,214		431,291	346,033	407,446	133,641	1,019	1,684	4,001	110,212	17,108
2.2	Multiple peril crop												
2.3	Federal flood	491,352	484,179		226,365	312,051	248,816	6,500	20,993	20,993		(56,793)	11,037
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	67,343,138	64,871,159		35,105,310	40,703,558	45,841,423	13,537,802	851,504	719,564	507,760	7,792,965	1,117,509
5.1	Commercial multiple peril (non-liability portion)	5,630,977	5,522,964		2,835,156	3,936,208	3,865,168	644,177	51,734	29,124	27,002	950,190	139,782
5.2	Commercial multiple peril (liability portion)	2,086,913	2,083,574		1,053,124	599,883	550,045	1,009,606	139,867	132,411	235,529	64,634	8,732
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,787,219	2,844,106		1,277,729	990,181	1,055,843	321,723	12,618	12,719	6,685	342,887	54,632
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	1,747,687	1,761,772		875,707	16,087	19,275	10,546	3,145	369	(903)	205,030	29,959
13.	Group accident and health												
14.	Credit A & H (group and individual)	(317,477)	(134,116)		172,717	296,246	369,214	377,032				64,941	15,995
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(946)		(3,682)	17,610	20,388	293,599	52	(10,382)	10,195		
17.	Other liability	918,246	845,578		494,049	541,328	775,229	2,527,963	46,520	(352,897)	399,868	103,560	18,359
18.	Products liability	119,249	127,007		64,449	47,000	(112,443)	610,246	5,700	(83,641)	150,973	17,458	2,050
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	69,460,012	69,945,961		16,932,203	43,321,891	45,109,821	47,304,099	4,366,685	2,860,737	9,235,353	7,985,723	1,109,197
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	1,988,989	2,107,390		971,491	2,980,123	497,723	1,504,754	193,191	(379,524)	207,780	233,762	30,127
21.1	Private passenger auto physical damage	70,861,339	71,178,682		17,076,462	37,174,159	38,484,685	3,200,378	218,271	218,037	51,432	8,132,838	1,121,576
21.2	Commercial auto physical damage	1,211,620	1,317,760		627,599	733,424	790,906	96,785	5,272	6,183	1,514	137,124	17,598
22.	Aircraft (all perils)	1,425	1,252		889		95	2,099				183	24
23.	Fidelity	8,919	8,667		4,686		(134)			(4)		1,212	169
24.	Surety		192		647								
26.	Burglary and theft	16,017	14,873		7,677		(181)					2,153	275
27.	Boiler and machinery	17,645	16,196		9,631		638	2,516		9	9	2,182	314
28.	Credit												
33.	Aggregate write-ins for other lines of business	31,554	240,762		189,027	159,670	143,319	2,255	3,690	3,690		7,292	795
34.	TOTALS (a)	226,746,084	225,508,064		79,107,759	132,687,503	138,685,061	71,865,532	5,951,826	3,210,650	10,841,038	26,289,224	3,725,011
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	31,554	240,762		189,027	159,670	143,319	2,255	3,690	3,690		7,292	795
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	31,554	240,762		189,027	159,670	143,319	2,255	3,690	3,690		7,292	795

(a) Finance and service charges not included in Line 1 to 34 $ 3,484,074 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Texas** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	881,961	795,043		441,932	556,704	626,136	277,546	(16,669)	(15,447)	4,021	130,441	14,777
2.1 Allied lines	1,901,791	1,625,944		1,007,906	1,036,467	872,891	77,019	18,851	17,076	1,587	282,087	31,943
2.2 Multiple peril crop												
2.3 Federal flood	18,727,317	18,241,846		9,925,784	15,531,982	16,629,042	6,848,954	855,338	855,338		(2,650,142)	320,300
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,752,510	13,732,246		5,772,864	36,198,175	32,138,851	23,893,363	2,382,695	1,962,587	1,080,155	1,564,932	152,752
5.1 Commercial multiple peril (non-liability portion)	16,987,418	15,615,330		8,324,040	13,275,200	13,329,875	4,232,799	187,035	138,349	102,014	3,176,484	342,592
5.2 Commercial multiple peril (liability portion)	9,929,436	9,332,120		4,880,854	1,878,912	1,103,809	5,023,036	602,210	404,471	1,201,689	460,975	51,156
6. Mortgage guaranty												
8. Ocean marine	5,590,071	5,666,175		2,436,201	2,376,173	2,431,645	548,940	62,375	57,695	18,887	662,224	43,838
9. Inland marine	2,857,368	2,737,650		1,309,157	1,933,701	1,883,530	105,177	10,718	10,672	909	386,759	(587,934)
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	2,318	3,240		1,482	80,128	40,608	460		(2,580)	50	316	28
13. Group accident and health												
14. Credit A & H (group and individual)	(297)	(297)			3,344	(9,546)					52,814	13,008
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	97,486	69,954		(142,973)	401,102	853,282	2,313,319	1,749	(47,054)	42,679	2,806	290
17. Other liability	4,207,200	3,844,270		2,038,736	14,039,408	26,159,208	18,952,274	1,343,406	1,016,331	1,134,391	461,850	24,637
18. Products liability	576,656	623,405		270,786	393,756	47,521,653	71,244,690	157,770	(2,643,017)	5,746,032	83,127	9,368
19.1 Private passenger auto no-fault (personal injury protection)	4,179,567	4,306,961		985,328	2,949,718	2,347,216	1,128,768	21,283	80,097	301,002	442,382	(117,813)
19.2 Other private passenger auto liability	56,503,738	55,563,180		15,774,074	39,752,306	33,924,742	33,006,725	2,641,261	(487,924)	5,392,347	6,033,844	(1,411,719)
19.3 Commercial auto no-fault (personal injury protection)	(125)	(86)			20,206	17,986	3,883	750	621	519	581	(1)
19.4 Other commercial auto liability	181,471	211,555		75,466	766,236	(496,654)	1,076,001	239,427	188	191,933	33,724	2,579
21.1 Private passenger auto physical damage	39,612,875	39,445,323		9,569,213	26,462,455	28,254,094	3,028,073	99,133	94,222	25,458	4,211,154	(1,209,157)
21.2 Commercial auto physical damage	10,663	120,487		(104,466)	(4,941)	29,653	21,758		886	936	6,526	168
22. Aircraft (all perils)												
23. Fidelity	4,212	4,522		2,263		(287)			(7)		577	67
24. Surety	1,122	2,232		102	20,000	16,449	32,929		(1,788)	10,690		
26. Burglary and theft	921,282	920,226		449,784	540,924	549,083	42,494	1	2	8	7,905	15,938
27. Boiler and machinery	325,306	304,818		159,107	82,931	66,118	47,409		144	173	42,357	4,488
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)	174,251,346	173,166,143		63,177,639	158,294,886	208,289,386	171,905,618	8,607,332	1,440,862	15,255,481	15,393,721	(2,298,696)
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												

(a) Finance and service charges not included in Line 1 to 34 $ 2,935,873 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Utah** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	362,072	338,337		182,807	328,129	265,238	41,447	1,994	257	567	47,345	8,602
2.1	Allied lines	251,188	240,775		125,081	169,628	180,528	38,808	794	1,188	1,599	32,934	5,922
2.2	Multiple peril crop												
2.3	Federal flood	157,744	150,166		73,658							(16,499)	3,748
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	35,909,316	34,731,054		18,403,895	21,065,901	21,059,784	7,214,546	322,743	393,239	895,602	4,068,268	890,431
5.1	Commercial multiple peril (non-liability portion)	2,583,680	2,352,040		1,363,777	2,620,036	2,673,078	313,465	12,375	4,977	18,542	471,817	82,500
5.2	Commercial multiple peril (liability portion)	1,255,785	1,181,550		639,382	129,084	127,979	408,792	99,441	93,630	98,102	33,438	5,087
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,369,986	2,375,326		1,092,403	1,210,446	1,102,691	205,513	10,581	7,533	4,318	299,763	55,802
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	2,140,484	2,254,448		1,079,221		847	2,899		(1,162)	(640)	242,751	52,676
13.	Group accident and health												
14.	Credit A & H (group and individual)	44,522	114,180		1,578	71,242	57,786	69,745				49,293	12,141
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(23)		(11)	34,277	33,211	17,661	789	(83)	741		
17.	Other liability	1,118,502	1,070,283		523,495	328,879	(7,122,355)	2,160,285	8,179	(213,351)	265,145	135,496	26,382
18.	Products liability	41,788	42,744		16,903	2,902	10,780	40,611	18,410	20,926	11,547	6,074	898
19.1	Private passenger auto no-fault (personal injury protection)	6,860,822	6,659,683		1,683,347	4,891,031	4,007,922	(8,940,255)	65,227	778,445	1,141,835	774,065	174,042
19.2	Other private passenger auto liability	55,017,279	54,492,806		13,406,447	34,381,049	36,227,928	44,066,280	2,049,984	1,033,308	9,241,008	6,208,995	1,391,524
19.3	Commercial auto no-fault (personal injury protection)	94,113	91,539		45,648	71,944	33,528	38,176	279	1,761	13,807	12,021	2,236
19.4	Other commercial auto liability	1,681,626	1,576,150		848,774	1,468,050	1,017,557	1,736,377	82,338	(135,525)	228,582	213,216	39,916
21.1	Private passenger auto physical damage	59,043,125	59,651,890		14,031,631	29,214,896	29,253,503	1,262,739	51,640	42,342	32,851	6,654,063	1,497,138
21.2	Commercial auto physical damage	1,299,514	1,211,409		650,053	703,389	725,504	131,667		600	1,368	165,066	30,757
22.	Aircraft (all perils)	1,400	1,431		906		(539)	2,490				183	36
23.	Fidelity	2,044	2,614		1,056		(52)			(1)		271	43
24.	Surety		2										
26.	Burglary and theft	2,407	2,331		590							330	44
27.	Boiler and machinery	4,763	5,238		2,271		2,318	2,802		11	11	623	95
28.	Credit												
33.	Aggregate write-ins for other lines of business	4,657	73,763		60,597	72,246	68,803	1,192	2,730	2,730		3,217	311
34.	TOTALS (a)	170,246,818	168,619,735		54,233,512	96,763,128	89,726,036	48,815,239	2,727,505	2,030,826	11,954,985	19,402,730	4,280,332
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	4,657	73,763		60,597	72,246	68,803	1,192	2,730	2,730		3,217	311
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	4,657	73,763		60,597	72,246	68,803	1,192	2,730	2,730		3,217	311

(a) Finance and service charges not included in Line 1 to 34 $ 2,477,134 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Vermont **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	167,267	172,245		94,098	105,489	120,317	29,611	1,692	1,769	406	22,712	3,939
2.1	Allied lines	95,706	98,211		53,865	29,704	23,467	13,289		(224)	601	12,998	2,253
2.2	Multiple peril crop												
2.3	Federal flood	158,268	151,727		80,472	59,661	59,661		3,950	3,950		(18,420)	3,225
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	5,834,598	5,896,359		3,205,633	3,416,893	2,549,598	1,101,314	101,092	37,010	164,353	750,637	135,993
5.1	Commercial multiple peril (non-liability portion)	233,018	230,680		126,629	312,156	286,869	29,036	12,365	9,443	969	37,734	6,449
5.2	Commercial multiple peril (liability portion)	94,509	96,815		51,630	24,869	203,090	315,485	4,675	15,054	76,949	3,220	521
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	610,719	590,038		305,274	256,677	240,113	28,737		(449)	963	82,527	14,132
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	9,136	8,859		4,895		(17)	49		(17)	(4)	1,173	212
13.	Group accident and health												
14.	Credit A & H (group and individual)	(364)	(93)				(23)						
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation						(524)	8,711		(430)	364		
17.	Other liability	282,413	264,318		145,554	98,903	(75,012)	915,665	11,630	(193,485)	104,852	44,993	9,073
18.	Products liability	4,898	5,472		2,801	4,643	4,105	3,306		(101)	715	650	100
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	14,986,786	15,037,196		3,631,380	9,517,188	9,297,702	13,878,366	774,789	444,402	2,908,227	1,967,690	360,567
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	223,611	201,520		119,111	52,587	56,973	325,722	7,447	(4,143)	58,694	30,770	4,580
21.1	Private passenger auto physical damage	13,290,832	13,395,796		3,233,199	7,090,603	7,135,963	701,141	2,502	2,069	11,612	1,746,649	321,689
21.2	Commercial auto physical damage	99,162	88,203		58,398	60,843	73,687	14,062		238	330	13,461	2,016
22.	Aircraft (all perils)		43				(1,013)	118					
23.	Fidelity	222	198		145							26	5
24.	Surety												
26.	Burglary and theft	135	132		55							13	
27.	Boiler and machinery	52	52		38							2	
28.	Credit												
33.	Aggregate write-ins for other lines of business	(77)	10,286		8,360	9,571	9,681	269	638	638		561	58
34.	TOTALS (a)	36,090,891	36,248,056		11,121,536	21,039,787	19,984,638	17,364,881	920,780	315,725	3,329,030	4,697,395	864,812
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	(77)	10,286		8,360	9,571	9,681	269	638	638		561	58
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(77)	10,286		8,360	9,571	9,681	269	638	638		561	58

(a) Finance and service charges not included in Line 1 to 34 $ 687,539 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Virginia** **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	589,106	627,431		293,220	242,964	341,329	172,886	1,410	1,721	2,356	49,264	17,183
2.1 Allied lines	348,530	357,468		179,695	62,360	75,621	45,609		198	1,655	29,565	10,214
2.2 Multiple peril crop												
2.3 Federal flood	2,992,573	2,935,377		1,512,734	231,801	236,801	63,600	17,939	17,939		(439,305)	84,479
3. Farmowners multiple peril												
4. Homeowners multiple peril	99,970,748	93,395,664		52,059,741	48,465,114	47,097,014	14,952,044	477,102	238,841	1,064,857	10,797,905	2,887,581
5.1 Commercial multiple peril (non-liability portion)	9,786,108	9,368,594		5,019,240	5,419,902	5,999,127	2,001,694	31,172	(18,185)	73,708	1,360,260	370,006
5.2 Commercial multiple peril (liability portion)	3,765,666	3,646,934		1,897,984	524,061	437,184	1,219,629	249,633	290,267	413,635	56,403	12,418
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,654,479	4,719,261		2,206,365	1,572,466	1,369,583	298,471	22,511	18,000	9,382	504,846	134,175
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	108,093	114,603		54,739		(338)	468		(57)	39	11,463	3,116
13. Group accident and health												
14. Credit A & H (group and individual)	417,560	550,369		473	293,249	177,170	186,700				108,366	26,691
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	(636)	(8,931)		60	86,493	115,429	1,603,450	721	(14,667)	13,611	(70)	(11)
17. Other liability	1,453,139	1,402,427		705,386	2,275,501	2,184,579	2,722,717	108,955	53,517	349,185	293,212	42,016
18. Products liability	81,446	93,660		33,897		(23,239)	114,197	2,764	(7,594)	27,278	9,837	2,069
19.1 Private passenger auto no-fault (personal injury protection)	10,188,135	10,175,871		2,573,978	9,431,984	9,756,504	3,836,609	83,392	111,360	243,459	1,083,591	300,816
19.2 Other private passenger auto liability	132,335,363	130,491,738		33,612,090	80,870,259	92,182,780	92,512,434	4,316,747	2,351,411	17,216,708	14,187,737	3,909,450
19.3 Commercial auto no-fault (personal injury protection)						3,806	3,806		1,219	1,219		
19.4 Other commercial auto liability	3,768,722	3,900,551		1,866,268	2,379,337	2,715,478	2,931,938	152,692	8,620	331,172	410,754	109,753
21.1 Private passenger auto physical damage	120,582,313	119,696,923		29,560,874	68,242,020	67,663,836	1,942,460	157,528	153,630	92,417	12,821,413	3,563,817
21.2 Commercial auto physical damage	1,948,736	1,998,929		980,645	932,622	973,947	108,704	2,538	3,275	1,750	211,598	56,608
22. Aircraft (all perils)												
23. Fidelity	4,446	3,543		1,997		(81)			(2)		559	124
24. Surety	360	360		105							32	11
26. Burglary and theft	7,272	5,461		3,087	94	83					892	185
27. Boiler and machinery	53,120	52,692		30,416	426	2,758	9,281		31	36	6,217	1,378
28. Credit												
33. Aggregate write-ins for other lines of business	39,852	269,524		319,704	178,770	168,007	3,852	4,118	4,118		9,434	1,006
34. TOTALS (a)	393,095,133	383,798,448		132,912,696	221,209,424	231,477,379	124,730,548	5,629,221	3,213,641	19,842,468	41,513,972	11,533,083
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	39,852	269,524		319,704	178,770	168,007	3,852	4,118	4,118		9,434	1,006
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	39,852	269,524		319,704	178,770	168,007	3,852	4,118	4,118		9,434	1,006

(a) Finance and service charges not included in Line 1 to 34 $ 6,424,804 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Washington **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	2,588,797	2,363,897		1,380,171	1,300,492	1,408,866	520,590	27,051	25,463	7,183	317,575	53,261
2.1	Allied lines	1,261,251	1,147,871		666,754	350,648	365,019	147,567	23,360	23,172	6,331	154,619	25,917
2.2	Multiple peril crop												
2.3	Federal flood	1,119,650	1,084,656		551,588	182,986	180,986	19,500	7,524	7,524		(136,046)	24,070
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	80,910,760	80,932,067		41,982,049	41,215,775	46,876,701	23,484,306	1,140,507	1,901,157	2,065,604	8,596,896	1,657,968
5.1	Commercial multiple peril (non-liability portion)	8,546,994	8,108,406		4,442,296	8,641,457	8,317,588	3,446,372	402,024	282,929	137,282	1,555,194	247,228
5.2	Commercial multiple peril (liability portion)	4,394,543	4,185,280		2,194,588	2,003,683	2,117,825	2,124,255	387,110	414,545	525,935	71,654	10,821
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	5,261,052	5,252,282		2,556,571	3,267,563	2,383,003	395,818	258,961	771,395	1,344,505	612,998	108,554
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	7,815,359	7,797,167		3,958,291	835,642	783,862	161,643	94,856	45,738	20,278	851,619	158,531
13.	Group accident and health												
14.	Credit A & H (group and individual)	2,244,748	2,409,734		180,946	414,721	326,273	354,325				108,757	26,787
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	2,336	2,742		1,049							328	47
17.	Other liability	2,288,202	2,176,920		1,157,101	542,142	376,371	3,703,407	156,063	(132,431)	621,305	243,673	47,341
18.	Products liability	61,679	69,924		35,928	15,295	(51,801)	366,501	18,929	(24,345)	92,308	8,671	1,267
19.1	Private passenger auto no-fault (personal injury protection)	14,702,553	14,734,644		3,874,938	14,548,504	7,146,250	(8,241,985)	512,459	1,341,017	2,098,608	1,551,584	301,508
19.2	Other private passenger auto liability	120,543,879	123,210,793		30,097,882	85,079,519	104,134,648	142,606,969	9,630,478	8,552,690	29,320,503	12,765,463	2,489,587
19.3	Commercial auto no-fault (personal injury protection)	97,691	95,486		47,562	91,271	105,945	22,169	2,705	10,208	10,353	10,766	1,998
19.4	Other commercial auto liability	3,257,192	2,887,268		1,713,027	1,394,459	3,361,710	3,976,584	132,783	234,706	470,422	370,825	64,932
21.1	Private passenger auto physical damage	94,243,034	97,669,077		21,736,107	54,676,336	53,424,698	1,899,329	203,628	170,447	64,206	9,955,894	1,961,314
21.2	Commercial auto physical damage	1,520,673	1,394,364		751,026	767,167	761,059	89,015	3,178	3,544	1,483	169,890	30,723
22.	Aircraft (all perils)	3,755	3,649		1,562		(223)	6,286				459	75
23.	Fidelity	11,298	10,438		6,291		(297)			(8)		1,484	226
24.	Surety												
26.	Burglary and theft	8,511	7,320		4,084	1,000	988					1,124	171
27.	Boiler and machinery	51,744	38,857		26,499	525	(1,480)	5,824		19	22	6,674	1,019
28.	Credit												
33.	Aggregate write-ins for other lines of business	20,483	129,869		272,421	77,387	76,730	4,020	1,720	1,720		7,785	733
34.	TOTALS (a)	350,956,184	355,712,714		117,638,729	215,406,574	232,094,721	175,092,495	13,003,337	13,629,491	36,786,328	37,227,886	7,214,080
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	20,483	129,869		272,421	77,387	76,730	4,020	1,720	1,720		7,785	733
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	20,483	129,869		272,421	77,387	76,730	4,020	1,720	1,720		7,785	733

(a) Finance and service charges not included in Line 1 to 34 $ 5,080,652 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF West Virginia** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	439,927	443,431		227,420	546,458	565,981	56,200	19,097	19,059	772	49,299	19,487
2.1 Allied lines	165,281	144,584		85,668	144,693	151,822	21,786		80	686	18,554	7,335
2.2 Multiple peril crop												
2.3 Federal flood	625,618	605,830		306,298	119,219	100,122	14,503	8,950	8,950		(74,390)	25,637
3. Farmowners multiple peril												
4. Homeowners multiple peril	15,827,615	15,378,469		8,259,098	13,644,875	13,385,475	3,099,456	350,919	321,945	200,402	1,664,386	691,325
5.1 Commercial multiple peril (non-liability portion)	1,047,479	1,062,622		511,770	798,379	621,798	61,156	5,093	(3,429)	2,901	158,815	57,980
5.2 Commercial multiple peril (liability portion)	512,635	520,644		254,129	782,241	1,085,574	611,912	223,428	316,204	163,223	20,741	6,870
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	590,091	596,278		269,716	374,989	376,270	37,188	17,537	17,481	1,199	65,475	25,113
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	9,018	9,292		4,502	53	88	140		(14)	7	995	390
13. Group accident and health												
14. Credit A & H (group and individual)	97,848	252,371		3,510	223,393	98,651	111,012				27,776	6,841
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	9,936	10,120		1,342							1,265	366
17. Other liability	295,248	288,242		145,719	62,450	93,696	598,379	11,941	(53,043)	70,545	25,603	12,774
18. Products liability	19,851	22,451		9,646	22,750	(24,194)	1,669,529	73,021	(89,454)	1,789,326	2,589	843
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	44,388,316	44,080,122		10,451,952	29,604,888	22,748,199	26,020,853	1,988,965	(361,507)	5,257,109	4,805,576	1,970,994
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	985,524	984,808		466,296	878,247	2,236,974	2,610,877	101,606	396,512	519,591	124,127	42,306
21.1 Private passenger auto physical damage	32,617,122	33,999,375		6,917,265	21,835,464	21,093,707	979,950	39,669	21,444	17,658	3,536,644	1,442,865
21.2 Commercial auto physical damage	431,556	436,088		197,522	290,615	266,797	21,097	906	647	107	53,508	18,406
22. Aircraft (all perils)	275	275		207		85	469				31	14
23. Fidelity	3,365	3,028		1,551		(37)			(1)		411	132
24. Surety												
26. Burglary and theft	5,154	5,056		2,369		(91)					633	210
27. Boiler and machinery	6,821	7,933		3,226		305	1,268		5	5	877	272
28. Credit												
33. Aggregate write-ins for other lines of business	(2,616)	45,520		27,032	28,384	26,923	465	815	815		1,490	122
34. TOTALS (a)	98,076,063	98,896,538		28,146,237	69,357,098	62,828,144	35,916,239	2,841,947	595,694	8,023,532	10,484,405	4,330,282
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	(2,616)	45,520		27,032	28,384	26,923	465	815	815		1,490	122
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(2,616)	45,520		27,032	28,384	26,923	465	815	815		1,490	122

(a) Finance and service charges not included in Line 1 to 34 $ 1,288,477 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Wisconsin **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business		Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	271,768	267,936		145,986	102,730	114,799	39,009	2,479	2,437	534	30,738	556
2.1	Allied lines	55,168	50,601		29,629	19,230	21,009	7,844		(57)	187	6,243	81
2.2	Multiple peril crop												
2.3	Federal flood	231,391	230,198		112,136				125	125		(30,879)	216
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	20,878,646	19,216,768		11,243,077	12,458,694	11,324,565	4,752,711	431,555	353,879	524,573	2,086,285	70,459
5.1	Commercial multiple peril (non-liability portion)	1,607,704	1,456,264		816,032	862,296	812,838	85,862	31,496	12,103	8,517	256,993	1,672
5.2	Commercial multiple peril (liability portion)	603,289	566,607		304,941	23,685	(137,890)	390,201	194,871	155,853	89,935	11,244	(71)
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine	2,119,235	2,152,360		1,008,532	924,445	817,804	130,145	5,804	2,979	4,592	232,036	4,993
10.	Financial guaranty												
11.	Medical malpractice												
12.	Earthquake	8,246	9,017		4,507		6	34		(2)	3	831	39
13.	Group accident and health												
14.	Credit A & H (group and individual)	(171,217)	(28,253)		46,276	152,703	145,590	119,851				25,820	6,360
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation		(11,946)		(72)	988	(25,010)	80,386		(5,309)	3,684		
17.	Other liability	1,074,703	1,008,967		526,601	274,023	(27,211)	5,258,375	208,233	(205,045)	1,826,762	117,523	1,938
18.	Products liability	12,204	14,327		7,638	355,404	(1,706,318)	8,483,470	350,729	(997,664)	2,137,276	2,501	3
19.1	Private passenger auto no-fault (personal injury protection)												
19.2	Other private passenger auto liability	31,125,799	31,064,443		8,178,024	18,611,789	19,498,882	32,492,135	2,503,659	1,724,553	6,193,131	3,169,620	509,678
19.3	Commercial auto no-fault (personal injury protection)												
19.4	Other commercial auto liability	749,964	742,179		357,273	225,624	428,588	565,989	10,275	12,184	70,287	98,336	758
21.1	Private passenger auto physical damage	28,734,100	29,441,065		6,844,747	13,709,567	13,640,658	(555,647)	21,784	16,075	12,065	2,917,324	508,811
21.2	Commercial auto physical damage	456,658	449,040		216,300	305,509	331,835	26,698	4	464	717	59,324	630
22.	Aircraft (all perils)	2,020	1,808		981		300	3,085				227	7
23.	Fidelity	2,945	3,017		714		(82)			(3)		398	4
24.	Surety												
26.	Burglary and theft	2,046	2,044		370		(15)					304	7
27.	Boiler and machinery	4,005	3,517		2,599		190	541		2	2	634	(7)
28.	Credit												
33.	Aggregate write-ins for other lines of business	3,591	89,085		75,986	68,910	66,983	3,023	1,944	1,944		1,620	133
34.	TOTALS (a)	87,772,265	86,729,044		29,922,278	48,095,598	45,307,521	51,883,713	3,762,959	1,074,519	10,872,265	8,987,121	1,106,267
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	3,591	89,085		75,986	68,910	66,983	3,023	1,944	1,944		1,620	133
3302.													
3303.													
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	3,591	89,085		75,986	68,910	66,983	3,023	1,944	1,944		1,620	133

(a) Finance and service charges not included in Line 1 to 34 $ 1,307,757 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF Wyoming** **DURING THE YEAR 2002** **NAIC Company Code 19232**

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	54,708	54,581		28,821		18,104	6,655		(2)	91	7,021	492
2.1 Allied lines	108,635	107,152		55,911	106,360	109,698	21,678	200	16	545	13,956	970
2.2 Multiple peril crop												
2.3 Federal flood	72,581	69,990		29,957							(7,793)	573
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,063,762	4,021,624		2,128,358	3,636,764	3,478,862	587,039	76,252	64,678	47,864	475,490	38,925
5.1 Commercial multiple peril (non-liability portion)	428,691	434,683		200,234	562,378	580,991	104,877		(3,971)	4,929	75,277	4,404
5.2 Commercial multiple peril (liability portion)	200,314	205,242		89,169	18,104	64,904	116,509	16,310	30,362	29,813	6,616	367
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	284,378	307,462		133,709	124,514	115,803	20,019		(403)	489	35,368	2,549
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake	22,693	26,443		12,040	350	510	415		(14)	40	2,689	211
13. Group accident and health												
14. Credit A & H (group and individual)	40,104	49,768		13,668	22,888	19,668	40,255				5,477	1,349
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation	401	495		156							63	3
17. Other liability	134,280	135,681		65,619	104,026	97,789	127,527	944	(14,300)	16,642	14,937	1,189
18. Products liability	10,390	13,007		4,060		(2,115)	15,414	1,441	672	4,571	1,491	91
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,600,689	5,525,741		1,425,234	3,966,337	2,733,413	4,514,987	447,217	(64,956)	1,043,624	669,045	60,158
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	385,452	378,181		170,318	219,392	455,616	271,105	359	21,143	24,431	53,480	3,165
21.1 Private passenger auto physical damage	5,519,964	5,714,690		1,266,918	3,040,128	3,078,382	174,187	262	(558)	2,441	658,628	58,309
21.2 Commercial auto physical damage	458,664	441,635		196,520	275,121	276,580	19,147		150	348	62,695	3,795
22. Aircraft (all perils)	327	580		138		(135)	1,053				43	2
23. Fidelity	1,207	1,414		488		(35)			(1)		175	11
24. Surety												
26. Burglary and theft	650	752		274		(13)					90	5
27. Boiler and machinery	2,244	2,406		1,204		32	384		1	1	285	12
28. Credit												
33. Aggregate write-ins for other lines of business	(498)	9,857		9,012	5,293	5,039	397	222	222		2,827	30
34. TOTALS (a)	17,389,637	17,501,384		5,831,810	12,081,653	11,033,093	6,021,648	543,207	33,040	1,175,828	2,077,858	176,611
DETAILS OF WRITE-INS												
3301. Mechanical breakdown	(498)	9,857		9,012	5,293	5,039	397	222	222		2,827	30
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(498)	9,857		9,012	5,293	5,039	397	222	222		2,827	30

(a) Finance and service charges not included in Line 1 to 34 $ 261,469 .

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Grand Aliens **DURING THE YEAR 2002** **NAIC Company Code** 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H												
15.2 Non-cancellable A & H												
15.3 Guaranteed renewable A & H												
15.4 Non-renewable for stated reasons only												
15.5 Other accident only												
15.6 All other A & H												
15.7 Federal employees health benefits program premium												
16. Workers' compensation												
17. Other liability						(75)	1,585		(354)	182		
18. Products liability					352,397	(0)	176,129	247,489	(0)	306,071		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)					352,397	(75)	177,714	247,489	(354)	306,253		
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)												

(a) Finance and service charges not included in Line 1 to 34 $ .....

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

NAIC Group Code 0008 **BUSINESS IN THE STATE OF** Consolidated **DURING THE YEAR 2002** **NAIC Company Code** 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1.	Fire	71,422,119	71,529,652		35,828,046	34,035,132	36,813,993	14,364,114	569,454	504,328	206,293	8,686,892	1,624,468
2.1	Allied lines	44,183,647	42,794,537		22,186,522	21,019,405	23,674,541	8,082,126	404,208	439,257	258,030	5,440,124	1,029,444
2.2	Multiple peril crop												
2.3	Federal flood	160,823,604	159,898,073		80,585,925	45,766,532	45,951,763	11,896,320	2,759,173	2,759,173		(22,749,161)	3,265,466
3.	Farmowners multiple peril												
4.	Homeowners multiple peril	3,308,031,748	3,160,021,196		1,739,956,508	1,745,450,904	1,829,741,287	929,150,559	57,224,996	70,392,357	90,698,038	367,389,718	77,493,458
5.1	Commercial multiple peril (non-liability portion)	272,010,987	257,183,814		138,617,720	163,080,162	167,380,814	50,034,845	2,589,872	1,443,518	2,237,737	45,840,721	7,988,902
5.2	Commercial multiple peril (liability portion)	126,577,329	121,537,636		63,487,193	52,766,027	53,044,278	100,265,207	11,570,162	11,506,425	24,742,636	3,388,057	500,285
6.	Mortgage guaranty												
8.	Ocean marine	5,590,071	5,666,175		2,436,201	2,376,173	2,431,645	548,940	62,375	57,695	18,887	662,224	43,838
9.	Inland marine	148,655,470	150,271,683		70,980,261	59,622,551	59,501,033	14,574,959	1,092,886	1,349,605	1,633,506	17,345,673	2,668,663
10.	Financial guaranty												
11.	Medical malpractice							375,000	38,678	(704)	77,181		
12.	Earthquake	30,328,602	29,996,185		15,664,310	50,829,132	20,273,970	23,247,189	12,041,635	(2,908,949)	5,077,232	3,434,597	598,075
13.	Group accident and health												
14.	Credit A & H (group and individual)	23,094,243	31,397,351		1,967,683	11,181,979	6,989,279	9,442,000				3,106,232	765,102
15.1	Collectively renewable A & H												
15.2	Non-cancellable A & H												
15.3	Guaranteed renewable A & H												
15.4	Non-renewable for stated reasons only												
15.5	Other accident only												
15.6	All other A & H												
15.7	Federal employees health benefits program premium												
16.	Workers' compensation	56,546	(515,783)		(427,118)	6,204,619	1,171,064	61,387,835	313,761	(1,289,491)	1,419,438	2,170	3,033
17.	Other liability	77,799,502	73,945,869		38,985,725	109,053,365	114,536,776	338,528,448	94,672,767	75,675,018	45,892,160	8,741,994	1,816,761
18.	Products liability	2,995,568	3,258,676		1,461,007	64,449,990	64,961,739	428,566,855	19,573,010	(25,581,612)	95,090,206	418,246	64,827
19.1	Private passenger auto no-fault (personal injury protection)	789,142,358	753,915,618		210,298,067	632,579,157	477,492,035	1,043,513,917	58,532,761	240,014,371	327,738,213	83,660,946	18,008,906
19.2	Other private passenger auto liability	4,538,599,476	4,497,907,490		1,168,463,479	2,971,681,205	3,204,475,851	3,998,684,096	272,233,245	108,756,367	798,055,708	490,411,523	111,669,716
19.3	Commercial auto no-fault (personal injury protection)	5,335,651	4,963,053		2,643,377	7,165,563	7,680,116	4,990,468	792,250	1,623,751	1,356,670	612,487	112,369
19.4	Other commercial auto liability	157,928,912	146,416,470		77,168,964	97,330,037	98,943,709	169,648,009	8,514,056	(352,697)	21,426,086	18,277,954	3,659,484
21.1	Private passenger auto physical damage	3,994,897,476	4,025,528,969		970,078,167	2,112,893,864	2,086,282,457	68,502,530	8,924,033	8,720,559	2,958,859	430,910,586	97,341,963
21.2	Commercial auto physical damage	79,996,387	78,172,299		38,958,092	39,730,365	41,654,993	4,454,624	182,547	212,721	73,617	9,315,251	1,755,666
22.	Aircraft (all perils)	54,756	53,841		26,255		(1,318)	92,524				6,667	1,089
23.	Fidelity	367,217	342,014		172,315	4,526	(14,325)			(500)		44,391	6,385
24.	Surety	40,282	429,619		746,922	28,998	10,146	254,652		(10,882)	82,670	166	1,199
26.	Burglary and theft	1,194,858	1,161,991		580,870	678,803	685,856	58,290	4	16	134	43,115	21,166
27.	Boiler and machinery	1,458,330	1,377,597		717,091	188,924	248,332	262,247	450	1,354	986	181,099	25,355
28.	Credit												
33.	Aggregate write-ins for other lines of business	2,028,996	13,896,126		15,767,199	13,109,086	12,336,722	306,415	336,648	336,648		424,119	39,209
34.	TOTALS (a)	13,842,614,135	13,631,150,151		4,697,350,782	8,241,226,497	8,356,266,756	7,281,232,169	552,428,971	493,648,327	1,419,044,288	1,475,595,791	330,504,830
	DETAILS OF WRITE-INS												
3301.	Mechanical breakdown	2,028,996	13,896,126		15,767,199	13,109,086	12,336,722	306,415	336,648	336,648		424,119	37,211
3302.													
3303.	Miscellaneous taxes unassigned												1,998
3398.	Summary of remaining write-ins for Line 33 from overflow page												
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	2,028,996	13,896,126		15,767,199	13,109,086	12,336,722	306,415	336,648	336,648		424,119	39,209

(a) Finance and service charges not included in Line 1 to 34 $ 184,637,459 .

SCHEDULE A VERIFICATION BETWEEN YEARS

1.	Book/adjusted carrying value, December 31, prior year (prior year statement)	381,432,279
2.	Increase (decrease) by adjustment:	
	2.1 Totals, Part 1, Column 10	(28,771,639)
	2.2 Totals, Part 3, Column 7	
3.	Cost of acquired, (Totals, Part 2, Column 6, net of encumbrances (Column 7) and net of additions and permanent improvements (Column 9)	30,638
4.	Cost of additions and permanent improvements:	
	4.1 Totals, Part 1, Column 13	19,391,704
	4.2 Totals, Part 3, Column 9	
5.	Total profit (loss) on sales, Part 3, Column 14	
6.	Increase (decrease) by foreign exchange adjustment:	
	6.1 Totals, Part 1, Column 11	
	6.2 Totals, Part 3, Column 8	
7.	Amounts received on sales, Part 3, Column 11 and Part 1, Column 12	
8.	Book/adjusted carrying value at end of current period	372,082,982
9.	Total valuation allowance	
10.	Subtotal (Lines 8 plus 9)	372,082,982
11.	Total nonadmitted amounts	
12.	Statement value, current period (Page 2, real estate lines, current period)	372,082,982

SCHEDULE B VERIFICATION BETWEEN YEARS

1.	Book value/recorded investment excluding accrued interest of mortgages owned, December 31 of prior year	122,632,195
2.	Amount loaned during year:	
	2.1 Actual cost at time of acquisitions	
	2.2 Additional investment made after acquisitions	
3.	Accrual of discount and mortgage interest points and commitment fees	
4.	Increase (decrease) by adjustment	
5.	Total profit (loss) on sale	
6.	Amounts paid on account or in full during the year	47,372,271
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	75,259,924
10.	Total valuation allowance	
11.	Subtotal (Lines 9 plus 10)	75,259,924
12.	Total nonadmitted amounts	
13.	Statement value of mortgages owned at end of current period	75,259,924

SCHEDULE BA VERIFICATION BETWEEN YEARS

1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year		681,967,175
2.	Cost of acquisitions during year:		
	2.1 Actual cost at time of acquisitions	1,715,547	
	2.2 Additional investment made after acquisitions	39,594,190	41,309,737
3.	Accrual of discount		
4.	Increase (decrease) by adjustment		25,804,401
5.	Total profit (loss) on sale		13,946,606
6.	Amounts paid on account or in full during the year		176,488,326
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		2,004,246
9.	Book/adjusted carrying value of long-term invested assets at end of current period		588,543,841
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)		588,543,841
12.	Total nonadmitted amounts		40,670,289
13.	Statement value of long-term invested assets at end of current period		547,873,552

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value (a)	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	816,227,789	892,827,174	821,135,151	797,798,448
Governments	2. Canada	115,393,379	131,205,717	118,106,656	117,777,814
(Including all obligations guaranteed	3. Other Countries	18,544,411	21,720,550	18,589,995	18,500,000
by governments)	4. Totals	950,165,579	1,045,753,441	957,831,802	934,076,263
States, Territories and Possessions	5. United States	16,536,958	17,977,466	16,600,075	15,635,000
(Direct and guaranteed)	6. Canada				
	7. Other Countries				
	8. Totals	16,536,958	17,977,466	16,600,075	15,635,000
Political Subdivisions of States,	9. United States	793,806,521	895,891,782	689,701,586	1,096,242,845
Territories and Possessions	10. Canada				
(Direct and guaranteed)	11. Other Countries				
	12. Totals	793,806,521	895,891,782	689,701,586	1,096,242,845
Special revenue and special assessment					
obligations and all non-guaranteed	13. United States	17,654,010,389	18,766,652,361	17,797,969,229	20,200,677,719
obligations of agencies and authorities of	14. Canada				
governments and their political subdivisions	15. Other Countries				
	16. Totals	17,654,010,389	18,766,652,361	17,797,969,229	20,200,677,719
Public Utilities (unaffiliated)	17. United States	107,234,216	112,235,558	107,959,198	109,153,950
	18. Canada	15,016,205	16,760,420	15,061,200	15,000,000
	19. Other Countries				
	20. Totals	122,250,421	128,995,979	123,020,398	124,153,950
Industrial and Miscellaneous and Credit Tenant	21. United States	4,281,350,920	4,557,837,061	4,345,441,911	4,346,557,921
Loans (unaffiliated)	22. Canada	63,264,365	70,196,604	66,624,687	64,718,000
	23. Other Countries	275,988,114	300,479,885	281,722,446	272,875,749
	24. Totals	4,620,603,399	4,928,513,550	4,693,789,044	4,684,151,669
Parent, Subsidiaries and Affiliates	25. Totals				
	26. **Total Bonds**	24,157,373,268	25,783,784,578	24,278,912,133	27,054,937,446
PREFERRED STOCKS	27. United States	4,568,868	4,590,868	5,700,700	
Public Utilities (unaffiliated)	28. Canada				
	29. Other Countries				
	30. Totals	4,568,868	4,590,868	5,700,700	
Banks, Trust and Insurance Companies	31. United States	67,902,825	67,969,315	64,458,730	
(unaffiliated)	32. Canada				
	33. Other Countries	553,350	553,350	565,760	
	34. Totals	68,456,175	68,522,665	65,024,490	
Industrial and Miscellaneous (unaffiliated)	35. United States	163,994,193	165,555,029	173,303,808	
	36. Canada				
	37. Other Countries	53,524,170	53,524,170	51,083,650	
	38. Totals	217,518,363	219,079,199	224,387,457	
Parent, Subsidiaries and Affiliates	39. Totals	44,793,120	44,793,120	44,793,120	
	40. **Total Preferred Stocks**	335,336,525	336,985,851	339,905,767	
COMMON STOCKS	41. United States	57,320,384	57,320,384	57,075,261	
Public Utilities (unaffiliated)	42. Canada				
	43. Other Countries	8,108,685	8,108,685	7,562,238	
	44. Totals	65,429,069	65,429,069	64,637,499	
Banks, Trust and Insurance Companies	45. United States	257,684,016	257,684,016	190,087,399	
(unaffiliated)	46. Canada				
	47. Other Countries	36,037,946	36,037,946	34,109,711	
	48. Totals	293,721,962	293,721,962	224,197,110	
Industrial and Miscellaneous (unaffiliated)	49. United States	2,084,581,356	2,084,581,356	1,752,769,167	
	50. Canada	17,787,000	17,787,000	16,482,331	
	51. Other Countries	175,941,236	175,941,236	175,935,750	
	52. Totals	2,278,309,592	2,278,309,592	1,945,187,248	
Parent, Subsidiaries and Affiliates	53. Totals	4,702,632,086	4,702,632,086	2,333,125,834	
	54. **Total Common Stocks**	7,340,092,709	7,340,092,709	4,567,147,691	
	55. **Total Stocks**	7,675,429,234	7,677,078,560	4,907,053,458	
	56. **Total Bonds and Stocks**	31,832,802,503	33,460,863,138	29,185,965,592	

(a) The aggregate value of bonds which are valued at other than actual fair value is $ .....

SCHEDULE D - VERIFICATION BETWEEN YEARS

1.	Book/adjusted carrying value of bonds and stocks, prior year		30,679,163,165
2.	Cost of bonds and stocks acquired, Column 6, Part 3		18,332,747,316
3.	Increase (decrease) by adjustment:		
	3.1 Column 16, Part 1	(7,857,392)	
	3.2 Column 12, Part 2, Sec. 1	492,830	
	3.3 Column 10, Part 2, Sec. 2	(186,486,133)	
	3.4 Column 10, Part 4	(179,213,185)	(373,063,880)
4.	Total gain (loss), Col. 14, Part 4		(182,483,793)
5.	Deduct consideration for bonds and stocks disposed of Column 6, Part 4		16,695,269,915
6.	Foreign Exchange Adjustment:		
	6.1 Column 17, Part 1	103,576	
	6.2 Column 13, Part 2, Sec. 1		
	6.3 Column 11, Part 2, Sec. 2	29,615,598	
	6.4 Column 11, Part 4	41,990,435	71,709,609
7.	Book/adjusted carrying value at end of current period		31,832,802,502
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)		31,832,802,502
10.	Total nonadmitted amounts		
11.	Statement value of bonds and stocks, current period		31,832,802,502

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Class 1	66,794,776	357,991,043	190,309,395	193,493,752	22,332,197	830,921,163	3.3	930,150,863	4.0	830,921,163	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	66,794,776	357,991,043	190,309,395	193,493,752	22,332,197	830,921,163	3.3	930,150,863	4.0	830,921,163	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Class 1	5,027,270	16,534,843	68,529,654	7,732,344	23,696,248	121,520,359	0.5	115,346,804	0.5	121,520,359	
2.2 Class 2			12,417,431			12,417,431	0.0	33,597,947	0.1	12,417,431	
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	5,027,270	16,534,843	80,947,086	7,732,344	23,696,248	133,937,790	0.5	148,944,751	0.6	133,937,790	
3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)											
3.1 Class 1			16,176,958			16,176,958	0.1			16,176,958	
3.2 Class 2		360,000				360,000	0.0	1,210,000	0.0	360,000	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		360,000	16,176,958			16,536,958	0.1	1,210,000	0.0	16,536,958	
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Class 1	14,334,300	103,752,541	139,160,199	353,296,453	160,368,985	770,912,477	3.1	1,295,747,392	5.6	770,912,477	
4.2 Class 2	1,679,834	6,070,521	3,264,043			11,014,398	0.0	34,193,857	0.1	11,014,398	
4.3 Class 3	55,569	263,952	260,479			580,000	0.0	630,000	0.0	580,000	
4.4 Class 4	195,000	940,000				1,135,000	0.0	1,320,000	0.0	1,135,000	
4.5 Class 5	1,085,000	3,120,000	2,445,000			6,650,000	0.0			6,650,000	
4.6 Class 6		2,176,404	1,338,242			3,514,646	0.0	5,708,066	0.0	3,514,646	
4.7 Totals	17,349,703	116,323,418	146,467,963	353,296,453	160,368,985	793,806,521	3.2	1,337,599,315	5.8	793,806,521	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Class 1	387,751,980	1,611,528,138	2,997,437,035	5,957,556,096	5,050,456,597	16,004,729,846	63.8	13,300,147,137	57.8	15,993,391,910	11,337,937
5.2 Class 2	19,213,815	65,157,808	160,480,935	295,538,926	253,302,321	793,693,805	3.2	726,298,329	3.2	793,693,805	
5.3 Class 3	9,105,447	45,822,057	69,046,730	92,095,537	55,483,459	271,553,230	1.1	350,049,562	1.5	271,553,230	
5.4 Class 4	7,884,136	37,485,688	54,294,801	82,288,774	160,143,795	342,097,194	1.4	367,400,332	1.6	342,097,194	
5.5 Class 5	2,484,178	16,957,983	63,802,482	49,587,805	78,562,565	211,395,013	0.8	168,812,009	0.7	211,395,013	
5.6 Class 6	2,783,017	6,699,673	11,373,608	2,730,553	6,954,450	30,541,301	0.1	55,599,364	0.2	29,007,139	1,534,162
5.7 Totals	429,222,574	1,783,651,347	3,356,435,590	6,479,797,691	5,604,903,187	17,654,010,389	70.4	14,968,306,733	65.0	17,641,138,291	12,872,098

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Class 1		15,016,205				15,016,205	0.1	83,304,305	0.4	10,016,205	5,000,000
6.2 Class 2		58,049,611	30,352,113			88,401,724	0.4	139,178,959	0.6	88,401,724	
6.3 Class 3		141,492	2,881,000			3,022,492	0.0	1,976,993	0.0	3,022,492	
6.4 Class 4		4,975,000	935,000			5,910,000	0.0	894,364	0.0	5,910,000	
6.5 Class 5											
6.6 Class 6	9,900,000					9,900,000	0.0	9,500,000	0.0	9,900,000	
6.7 Totals	9,900,000	78,182,308	34,168,113			122,250,421	0.5	234,854,621	1.0	117,250,421	5,000,000
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Class 1	1,283,705,646	1,601,004,967	806,964,949	97,496,363	156,534,864	3,945,706,789	15.7	3,874,028,182	16.8	3,681,437,204	264,269,584
7.2 Class 2	56,945,795	379,291,947	509,906,007	83,630,001	181,341,438	1,211,115,189	4.8	1,111,389,503	4.8	1,045,281,459	165,833,730
7.3 Class 3	4,400,931	44,438,610	109,262,025	38,735,451	20,289,451	217,126,468	0.9	192,372,683	0.8	126,171,860	90,954,608
7.4 Class 4	6,818,774	37,426,653	83,666,045	6,128,046	864,707	134,904,225	0.5	161,844,490	0.7	84,599,650	50,304,576
7.5 Class 5	3,998,738	10,679,585	3,967,756			18,646,079	0.1	50,110,058	0.2	5,071,171	13,574,908
7.6 Class 6	848,446	9,420,142	55,092		1,300,000	11,623,680	0.0	6,158,037	0.0	1,306,200	10,317,480
7.7 Totals	1,356,718,329	2,082,261,905	1,513,821,874	225,989,861	360,330,461	5,539,122,430	22.1	5,395,902,953	23.4	4,943,867,544	595,254,886
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	1,757,613,972	3,705,827,737	4,218,578,190	6,609,575,007	5,413,388,891	21,704,983,797	86.5	XXX	XXX	21,424,376,276	280,607,521
10.2 Class 2	77,839,444	508,929,887	716,420,530	379,168,927	434,643,760	2,117,002,547	8.4	XXX	XXX	1,951,168,817	165,833,730
10.3 Class 3	13,561,947	90,666,112	181,450,234	130,830,989	75,772,909	492,282,190	2.0	XXX	XXX	401,327,582	90,954,608
10.4 Class 4	14,897,910	80,827,341	138,895,846	88,416,821	161,008,502	484,046,420	1.9	XXX	XXX	433,741,844	50,304,576
10.5 Class 5	7,567,917	30,757,568	70,215,238	49,587,805	78,562,565	(c) 236,691,092	0.9	XXX	XXX	223,116,184	13,574,908
10.6 Class 6	13,531,463	18,296,220	12,766,942	2,730,553	8,254,450	(c) 55,579,627	0.2	XXX	XXX	43,727,986	11,851,642
10.7 Totals	1,885,012,651	4,435,304,864	5,338,326,979	7,260,310,101	6,171,631,077	(b) 25,090,585,673	100.0	XXX	XXX	24,477,458,689	613,126,984
10.8 Line 10.7 as a % of Col. 6	7.5	17.7	21.3	28.9	24.6	100.0	XXX	XXX	XXX	97.6	2.4
11. Total Bonds Prior Year											
11.1 Class 1	1,687,866,305	3,887,758,556	4,398,311,822	5,276,268,393	4,348,519,607	XXX	XXX	19,598,724,683	85.1	19,138,765,218	459,959,465
11.2 Class 2	69,191,327	588,064,237	672,399,785	353,070,591	363,142,655	XXX	XXX	2,045,868,595	8.9	1,750,831,478	295,037,117
11.3 Class 3	6,911,847	77,435,797	212,515,481	154,361,957	93,804,156	XXX	XXX	545,029,238	2.4	446,271,476	98,757,763
11.4 Class 4	14,478,446	104,549,691	169,059,752	102,328,092	141,043,205	XXX	XXX	531,459,186	2.3	446,877,194	84,581,992
11.5 Class 5	4,504,256	35,193,656	55,649,470	52,298,497	71,276,188	XXX	XXX	(c) 218,922,067	1.0	182,293,745	36,628,320
11.6 Class 6	5,473,945	23,962,984	19,923,983	9,243,872	18,360,683	XXX	XXX	(c) 76,965,467	0.3	65,977,423	10,988,044
11.7 Totals	1,788,426,126	4,716,964,921	5,527,860,293	5,947,571,402	5,036,146,494	XXX	XXX	(b) 23,016,969,236	100.0	22,031,016,534	985,952,701
11.8 Line 11.7 as a % of Col. 8	7.8	20.5	24.0	25.8	21.9	XXX	XXX	100.0	XXX	95.7	4.3
12. Total Publicly Traded Bonds											
12.1 Class 1	1,715,915,499	3,594,516,515	4,125,217,337	6,600,784,221	5,387,942,704	21,424,376,276	85.4	19,138,765,219	83.2	21,424,376,276	XXX
12.2 Class 2	69,826,216	439,110,453	668,558,046	356,410,361	417,263,740	1,951,168,817	7.8	1,750,831,479	7.6	1,951,168,817	XXX
12.3 Class 3	11,409,979	64,893,998	140,226,478	114,205,468	70,591,659	401,327,582	1.6	446,271,475	1.9	401,327,582	XXX
12.4 Class 4	8,079,136	65,618,259	114,480,562	85,180,134	160,383,752	433,741,844	1.7	446,877,193	1.9	433,741,844	XXX
12.5 Class 5	3,569,178	22,192,690	69,203,946	49,587,805	78,562,565	223,116,184	0.9	182,293,746	0.8	223,116,184	XXX
12.6 Class 6	12,221,696	7,809,437	12,711,850	2,730,553	8,254,450	43,727,986	0.2	65,977,423	0.3	43,727,986	XXX
12.7 Totals	1,821,021,703	4,194,141,353	5,130,398,220	7,208,898,542	6,122,998,870	24,477,458,689	97.6	22,031,016,535	95.7	24,477,458,689	XXX
12.8 Line 12.7 as a % of Col. 6	7.4	17.1	21.0	29.5	25.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	7.3	16.7	20.4	28.7	24.4	97.6	XXX	XXX	XXX	97.6	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	41,698,473	111,311,222	93,360,853	8,790,786	25,446,188	280,607,521	1.1	459,959,465	2.0	XXX	280,607,521
13.2 Class 2	8,013,228	69,819,434	47,862,484	22,758,565	17,380,019	165,833,730	0.7	295,037,117	1.3	XXX	165,833,730
13.3 Class 3	2,151,968	25,772,114	41,223,756	16,625,521	5,181,250	90,954,608	0.4	98,757,763	0.4	XXX	90,954,608
13.4 Class 4	6,818,774	15,209,082	24,415,284	3,236,686	624,750	50,304,576	0.2	84,581,992	0.4	XXX	50,304,576
13.5 Class 5	3,998,738	8,564,878	1,011,292			13,574,908	0.1	36,628,320	0.2	XXX	13,574,908
13.6 Class 6	1,309,767	10,486,782	55,092			11,851,642	0.0	10,988,044	0.0	XXX	11,851,642
13.7 Totals	63,990,948	241,163,511	207,928,760	51,411,559	48,632,207	613,126,984	2.4	985,952,701	4.3	XXX	613,126,984
13.8 Line 13.7 as a % of Col. 6	10.4	39.3	33.9	8.4	7.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.3	1.0	0.8	0.2	0.2	2.4	XXX	XXX	XXX	XXX	2.4

(a) Includes $ 244,849,124 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 166,852,863 current year, $ 1,004,992,760 prior year of bonds with Z designations and $, current year, $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $ 21,362,556 current year, $ 1,205,000 prior year of bonds with 5* designations and $, current year, $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Issuer Obligations	16,693,144	183,114,189	103,456,640	147,317,600	17,450,090	468,031,663	1.9	596,800,652	2.6	468,031,663	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	50,101,632	174,876,854	86,852,755	46,176,152	4,882,107	362,889,500	1.4	333,350,209	1.4	362,889,500	
1.7 Totals	66,794,776	357,991,043	190,309,395	193,493,753	22,332,197	830,921,163	3.3	930,150,861	4.0	830,921,163	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Issuer Obligations	5,027,270	16,534,843	80,947,086	7,732,344	23,696,248	133,937,790	0.5	148,944,752	0.6	133,937,790	
2.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
2.5 Defined											
2.6 Other											
2.7 Totals	5,027,270	16,534,843	80,947,086	7,732,344	23,696,248	133,937,790	0.5	148,944,752	0.6	133,937,790	
3. States, Territories, and Possessions Guaranteed, Schedules D & DA (Group 3)											
3.1 Issuer Obligations		360,000	16,176,958			16,536,958	0.1	1,210,000	0.0	16,536,958	
3.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
3.5 Defined											
3.6 Other											
3.7 Totals		360,000	16,176,958			16,536,958	0.1	1,210,000	0.0	16,536,958	
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Issuer Obligations	17,349,703	116,323,418	146,467,963	353,296,453	160,368,985	793,806,521	3.2	1,337,599,315	5.8	793,806,521	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
4.5 Defined											
4.6 Other											
4.7 Totals	17,349,703	116,323,418	146,467,963	353,296,453	160,368,985	793,806,521	3.2	1,337,599,315	5.8	793,806,521	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Issuer Obligations	142,274,203	1,027,281,120	3,072,116,282	6,361,063,529	5,592,170,643	16,194,905,776	64.5	13,569,445,595	59.0	16,182,033,678	12,872,098
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	267,289,344	715,996,312	270,875,391	114,916,114	12,732,545	1,381,809,706	5.5	1,305,775,786	5.7	1,381,809,706	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	19,659,026	40,373,915	13,443,918	3,818,047		77,294,907	0.3	93,085,352	0.4	77,294,907	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
5.5 Defined											
5.6 Other											
5.7 Totals	429,222,574	1,783,651,347	3,356,435,590	6,479,797,691	5,604,903,187	17,654,010,389	70.4	14,968,306,733	65.0	17,641,138,291	12,872,098

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Issuer Obligations	9,900,000	78,182,308	34,168,113			122,250,421	0.5	209,058,511	0.9	117,250,421	5,000,000
6.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined											
6.6 Other								25,796,111	0.1		
6.7 Totals	9,900,000	78,182,308	34,168,113			122,250,421	0.5	234,854,622	1.0	117,250,421	5,000,000
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	1,019,900,231	870,713,808	962,227,618	179,181,061	298,844,178	3,330,866,896	13.3	3,374,509,250	14.7	2,881,408,765	449,458,131
7.2 Single Class Mortgage-Backed/Asset-Based Securities	3,665,725	15,378,111	9,518,222			28,562,057	0.1	34,487,894	0.1	28,562,057	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	21,447,066	176,255,478	37,543,959	20,243,055	12,462,988	267,952,546	1.1	78,808,849	0.3	255,179,414	12,773,132
7.4 Other	3,996,385	6,801,217	2,236,162	203,931		13,237,695	0.1	24,879,971	0.1	13,237,695	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	8,159,401	80,720,049	229,373,960		48,468,373	366,721,783	1.5	346,294,687	1.5	333,336,601	33,385,182
7.6 Other	299,549,521	932,393,243	272,921,952	26,361,815	554,922	1,531,781,453	6.1	1,536,922,299	6.7	1,432,143,012	99,638,440
7.7 Totals	1,356,718,329	2,082,261,905	1,513,821,874	225,989,861	360,330,461	5,539,122,430	22.1	5,395,902,950	23.4	4,943,867,544	595,254,886
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations											
8.7 Totals											
9. Parents, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined											
9.6 Other											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	1,211,144,551	2,292,509,686	4,415,560,660	7,048,590,987	6,092,530,143	21,060,336,026	83.9	XXX	XXX	20,593,005,797	467,330,229
10.2 Single Class Mortgage-Backed/Asset-Backed Bonds	321,056,701	906,251,277	367,246,367	161,092,267	17,614,652	1,773,261,263	7.1	XXX	XXX	1,773,261,263	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
10.3 Defined	41,106,092	216,629,393	50,987,878	24,061,103	12,462,988	345,247,454	1.4	XXX	XXX	332,474,321	12,773,132
10.4 Other	3,996,385	6,801,217	2,236,162	203,931		13,237,695	0.1	XXX	XXX	13,237,695	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
10.5 Defined	8,159,401	80,720,049	229,373,960		48,468,373	366,721,783	1.5	XXX	XXX	333,336,601	33,385,182
10.6 Other	299,549,521	932,393,243	272,921,952	26,361,815	554,922	1,531,781,453	6.1	XXX	XXX	1,432,143,012	99,638,440
10.7 Totals	1,885,012,651	4,435,304,864	5,338,326,979	7,260,310,101	6,171,631,077	25,090,585,673	100.0	XXX	XXX	24,477,458,689	613,126,984
10.8 Line 10.7 as a % of Col. 6	7.5	17.7	21.3	28.9	24.6	100.0	XXX	XXX	XXX	97.6	2.4
11. Total Bonds Prior Year											
11.1 Issuer Obligations	1,166,965,472	2,763,982,290	4,562,718,449	5,755,657,731	4,988,244,133	XXX	XXX	19,237,568,075	83.6	18,453,387,628	784,180,447
11.2 Single Class Mortgage-Backed/Asset-Backed Bonds	326,523,892	863,477,166	335,465,116	135,410,263	12,737,452	XXX	XXX	1,673,613,889	7.3	1,673,613,890	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
11.3 Defined	16,967,368	76,762,358	47,147,205	26,401,474	4,615,796	XXX	XXX	171,894,201	0.7	157,277,543	14,616,656
11.4 Other	11,409,514	10,413,500	2,661,299	395,658		XXX	XXX	24,879,971	0.1	24,879,971	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
11.5 Defined	3,968,565	46,596,231	277,053,504		18,676,387	XXX	XXX	346,294,687	1.5	297,793,865	48,500,821
11.6 Other	262,591,316	955,733,374	302,814,720	29,706,275	11,872,725	XXX	XXX	1,562,718,410	6.8	1,424,063,634	138,654,778
11.7 Totals	1,788,426,127	4,716,964,919	5,527,860,293	5,947,571,401	5,036,146,493	XXX	XXX	23,016,969,233	100.0	22,031,016,531	985,952,702
11.8 Line 11.7 as a % of Col. 8	7.8	20.5	24.0	25.8	21.9	XXX	XXX	100.0	XXX	95.7	4.3
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	1,184,292,559	2,117,630,364	4,224,812,076	7,001,200,714	6,065,070,084	20,593,005,797	82.1	18,453,387,629	80.2	20,593,005,797	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Bonds	321,056,701	906,251,277	367,246,367	161,092,267	17,614,652	1,773,261,263	7.1	1,673,613,891	7.3	1,773,261,263	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
12.3 Defined	40,451,429	214,398,768	48,670,283	20,039,817	8,914,025	332,474,321	1.3	157,277,542	0.7	332,474,321	XXX
12.4 Other	3,996,385	6,801,217	2,236,162	203,931		13,237,695	0.1	24,879,971	0.1	13,237,695	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
12.5 Defined	5,523,550	70,095,629	226,872,235		30,845,188	333,336,601	1.3	297,793,865	1.3	333,336,601	XXX
12.6 Other	265,701,080	878,964,099	260,561,097	26,361,815	554,922	1,432,143,012	5.7	1,424,063,633	6.2	1,432,143,012	XXX
12.7 Totals	1,821,021,703	4,194,141,353	5,130,398,220	7,208,898,542	6,122,998,870	24,477,458,689	97.6	22,031,016,531	95.7	24,477,458,689	XXX
12.8 Line 12.7 as a % of Col. 6	7.4	17.1	21.0	29.5	25.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	7.3	16.7	20.4	28.7	24.4	97.6	XXX	XXX	XXX	97.6	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	26,851,991	174,879,321	190,748,584	47,390,273	27,460,060	467,330,229	1.9	784,180,446	3.4	XXX	467,330,229
13.2 Single Class Mortgage-Backed/Asset-Backed Bonds										XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
13.3 Defined	654,664	2,230,626	2,317,595	4,021,286	3,548,962	12,773,132	0.1	14,616,655	0.1	XXX	12,773,132
13.4 Other										XXX	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
13.5 Defined	2,635,851	10,624,420	2,501,726		17,623,185	33,385,182	0.1	48,500,821	0.2	XXX	33,385,182
13.6 Other	33,848,442	53,429,144	12,360,855			99,638,440	0.4	138,654,778	0.6	XXX	99,638,440
13.7 Totals	63,990,948	241,163,511	207,928,760	51,411,559	48,632,207	613,126,984	2.4	985,952,700	4.3	XXX	613,126,984
13.8 Line 13.7 as a % of Col. 6	10.4	39.3	33.9	8.4	7.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.3	1.0	0.8	0.2	0.2	2.4	XXX	XXX	XXX	XXX	2.4

SCHEDULE DA - PART 2

Verification of SHORT-TERM INVESTMENTS Between Years

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, prior year	868,662,520	868,662,520			
2. Cost of short-term investments acquired	43,783,340,664	43,783,340,664			
3. Increase (decrease) by adjustment	17,763,116	17,763,116			
4. Increase (decrease) by foreign exchange adjustment					
5. Total profit (loss) on disposal of short-term investments	(5,127)	(5,127)			
6. Consideration received on disposal of short-term investments	43,736,548,768	43,736,548,768			
7. Book/adjusted carrying value, current year	933,212,405	933,212,405			
8. Total valuation allowance					
9. Subtotal (Lines 7 plus 8)	933,212,405	933,212,405			
10. Total nonadmitted amounts					
11. Statement value (Lines 9 minus 10)	933,212,405	933,212,405			
12. Income collected during year	22,028,209	22,028,209			
13. Income earned during year	21,961,150	21,961,150			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Verification Between Years of Aggregate Write-in Book Value on Options, Caps, Floors and Insurance Futures Options Owned

NONE

1.	Aggregate write-in book value, December 31, prior year (Line 8, prior year)	
2.	Cost/Option Premium (Section 2, Column 7)	
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12)+(Section 3, Column 13)	
4.	Gain/(Loss) on Termination:	
	4.1 Recognized (Section 3, Column 14)	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	
5.	Consideration received on terminations (Section 3, Column 12)	
6.	Used to Adjust Basis on Open Contracts (Section 1, Column 13)	
7.	Disposition of deferred amount on contracts terminated in prior year:	
	7.1 Recognized	
	7.2 Used to Adjust Basis of Hedged Item	
8.	Aggregate write-in book value, December 31, Current Year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)	

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Verification Between Years of Aggregate Write-in Book Value on Options, Caps, Floors and Insurance Futures Options Written

1.	Aggregate write-in book value, December 31, prior year (Line 8, prior year)		
2.	Consideration received (Section 2, Column 7)		207,184
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12)+(Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	137,526	
	4.2 Used to Adjust Basis (Section 3, Column 15)	69,658	207,184
5.	Consideration paid on terminations (Section 3, Column 12)		
6.	Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7.	Disposition of deferred amount on contracts terminated in prior year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis		
8.	Aggregate write-in book value, December 31, Current Year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)		

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Verification Between Years of Aggregate Write-in Book Value on Swaps and Forwards

NONE

1.	Aggregate write-in book value, December 31, prior year (Section 4, Line 8, prior year)	
2.	Cost or (Consideration Received) (Section 2, Column 7)	
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)	
4.	Gain/(Loss) on Termination:	
	4.1 Recognized (Section 3, Column 14)	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	
5.	Consideration received (or paid) on terminations (Section 3, Column 12)	
6.	Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)	
7.	Disposition of deferred amount on contracts terminated in prior year:	
	7.1 Recognized	
	7.2 Used to Adjust Basis of Hedged Item	
8.	Aggregate write-in book value, December 31, Current Year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)	

SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

Verification Between Years of Aggregate Write-in Book Value on Futures Contracts and Insurance Futures Contracts

1.	Aggregate write-in book value, December 31, prior year (Section 4, Line 8, prior year)		
2.	Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 6)		(21,099,583)
3.1	Change in Variation Margin on Open Contracts used to Adjust Basis of Hedged Item (Section 1, Column 11)		(3,190,047)
3.2	Change in variation margin on open contracts recognized (Difference between years - Section 1, Column 10)		(17,909,536)
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)	(190,804,490)	
4.2	Less:		
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	(177,355,019)	
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)	(13,449,471)	(190,804,490)
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.1	Net additions to Cash Deposits (Section 2, Column 7)		
5.2	Less: Net Reductions to Cash Deposits (Section 3, Column 9)		
6.	Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)		
7.	Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Aggregate write-in book value, December 31, Current Year (Lines 6 + 7.1 + 7.2)		

SCHEDULE DB - PART E - VERIFICATION BETWEEN YEARS

Verification of Statement Value and Fair Value of Open Contracts

NONE

		Statement Value
1.	Part A, Section 1, Column 10	
2.	Part B, Section 1, Column 10	
3.	Part C, Section 1, Column 10	
4.	Part D, Section 1, Column 9 - 12	
5.	Lines (1) - (2) + (3) + (4)	
6.	Part E, Section 1, Column 4	
7.	Part E, Section 1, Column 5	
8.	Lines (5) - (6) - (7)	

		Fair Value
9.	Part A, Section 1, Column 11	
10.	Part B, Section 1, Column 11	
11.	Part C, Section 1, Column 11	
12.	Part D, Section 1, Column 9	
13.	Lines (9) - (10) + (11) + (12)	
14.	Part E, Section 1, Column 7	
15.	Part E, Section 1, Column 8	
16.	Lines (13) - (14) - (15)	

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
36-6091380	29335	ALLSTATE COUNTY MUTUAL INS CO	TX	652,579		159,227	159,227			194,602			
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	4,045,887		1,720,346	1,720,346			1,167,547			
36-3341779	17230	ALLSTATE PROPERTY & CASUALTY INS CO	IL	1,122,142		328,755	328,755			291,213			
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	765,057		63,381	63,381			390,996			
59-2366357	15130	ENCOMPASS INDEMNITY	FL	(3,681)		635	635						
04-2680300	37907	DEERBROOK INSURANCE COMPANY	IL	96,698		58,360	58,360			32,063			
36-2999368	36455	NORTHBROOK INDEMNITY CO	IL	17,049		16,657	16,657			5,663			
0299999 - Total - Affiliates - U.S. Non-Pool				6,695,731		2,347,361	2,347,361			2,082,084			
AA-1560805	00000	PEMBRIDGE INSURANCE CO	CN	1,020									
AA-1560030	00000	ALLSTATE INSURANCE CO. OF CANADA	CN	1,853		110	110						
0399999 - Total - Affiliates - Other (Non-U.S.)				2,873		110	110						
0499999 - Total - Affiliates				6,698,604		2,347,471	2,347,471			2,082,084			
23-1740414	22705	ACE AMERICAN REINS CO	PA			25	25						
06-0237820	20699	ACE PROP & CAS INS CO	PA		10	6,493	6,503						
AA-9995081	00000	AGENCY MANAGERS LTD	NY		(29)	331	302						
34-0935740	20222	ALL AMERICA INS CO	OH		1		1						
56-1126939	32743	ALLIANCE MUT INS CO	NC		1		1						
95-3187355	35300	ALLIANZ INS CO	CA		3	128	131						
95-3323939	36420	ALLIANZ UNDERWRITERS INS CO	CA		1	252	253						
59-0593886	10111	AMERICAN BANKERS INS CO OF FL	FL			725	725						
41-1719183	45934	AMERICAN COMPENSATION INS CO	MN			69	69						
04-1027270	20613	AMERICAN EMPLOYERS INS CO	MA		167		167						
39-0273710	19275	AMERICAN FAMILY MUT INS CO	WI		87		87						
41-0299900	13331	AMERICAN HARDWARE MUT INS CO	OH			22	22						
13-5124990	19380	AMERICAN HOME ASSUR CO	NY		122	4,583	4,705						
13-3333609	32220	AMERICAN INTL INS CO	DE		97	1,092	1,189						
73-0737056	16810	AMERICAN MERCURY INS CO	OK			5	5						
13-5539046	22136	AMERICAN NATL FIRE INS CO	OH			375	375						
13-4924125	10227	AMERICAN REIN CO	NJ			456	456						
38-1869912	19488	AMERISURE INS CO	MI			103	103						
74-2211140	43133	APEX LLOYDS INS CO	TX			7	7						
05-0284861	10316	APPALACHIAN INS CO	RI		3	7,336	7,339						
04-3022050	17000	ARBELLA MUT INS CO	MA			531	531						
37-0301640	19860	ARGONAUT GREAT CENTRAL INS CO	IL			227	227						
94-1390273	19801	ARGONAUT INS CO	CA		103	7,095	7,198						
59-2322274	15270	ARIES INS CO	FL		187		187						
95-2769926	27189	ASSOCIATED INTL INS CO	CA		9	222	231						
38-0315280	18988	AUTO-OWNERS INS CO	MI			164	164						
43-1446653	26000	BEL-AIRE INS CO	MO			1	1						
38-2234364	13536	CADILLAC INS CO	MI			25	25						
57-0133332	10464	CANAL INS CO	SC			1,059	1,059						
59-0733942	10510	CAROLINA CAS INS CO	FL			9	9						
13-6104845	19909	CENTENNIAL INS CO	NY			108	108						
45-0131670	34606	CENTER MUT INS CO	ND		2		2						
34-4202560	20230	CENTRAL MUT INS CO	OH			60	60						
06-6105395	20710	CENTURY IND CO	PA		17	6,584	6,601						
13-2963258	36579	CGU INS CO OF CANADA	NY			12	12						
16-0380460	10372	CHAUTAUQUA PATRONS INS ASSOC	NY			2	2						
36-6042949	22810	CHICAGO INS CO	IL		(1)	17	16						
22-2405591	41386	CHUBB INS CO OF NJ	NJ		137	5,314	5,451		4				
13-6104559	10669	CHURCH INS CO	NY			663	663						
23-2088429	40819	CIGNA WORLDWIDE INS CO	DE	3	65	290	355		22				
52-0266645	20532	CLARENDON NATL INS CO	NY			60	60						
95-2467198	20435	CNA CAS OF CA	IL			8,117	8,117						
13-1967524	12149	COLONIAL PENN MADISON INS CO	NY		(3)		(3)						
47-0490411	31127	COLUMBIA CASUALTY CO	IL			10,336	10,336						
13-1938623	19410	COMMERCE & INDUSTRY INS CO	NY		2		2						
22-1721944	20818	COMMERCIAL INS CO OF NEWARK NJ	IL	39					11	19			
31-0908652	22144	CONSTELLATION REIN CO	NY	1	1	38	39						

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
36-2114545	20443	CONTINENTAL CAS CO	IL	3,559	1	13,016	13,017		1,024	958			
13-5010440	35289	CONTINENTAL INS CO	NH	612,805		444,164	444,164		176,285	308,391			
22-2476313	42625	CONTINENTAL INS CO OF NJ	IL		(66)	4,493	4,427		1				
75-2247554	24333	CONTINENTAL LLOYDS INSURANCE COMPANY	TX	38,392		4,304	4,304		11,044	19,255			
22-2464174	42471	CRUM & FORSTER INS CO	NJ		8	3,355	3,363						
38-1775863	10499	DAIMLERCHRYSLER INS CO	MI		1		1						
36-2999370	36463	DISCOVER PROP & CAS INS CO	IL	(12)		5,131	5,131			(181)			
22-0874880	10928	EAGLE INS CO	NY			21	21						
13-1203170	21350	EMPIRE INS CO	NY			337	337						
95-1613489	32794	EMPLOYEE BENEFITS INS CO	CT			1,793	1,793						
39-0264050	21458	EMPLOYERS INS CO OF WAUSAU	WI		(2)	2,764	2,762						
42-0234980	21415	EMPLOYERS MUT CAS CO	IA			129	129						
48-0921045	39845	EMPLOYERS REIN CORP	MO			9,677	9,677						
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	807					232	755			
37-0960908	28088	EQUITY GENERAL INS CO	CA		139	31	170						
54-1132719	39020	ESSEX INS CO	VA		(2)	149	147						
36-2467238	12750	EVERGREEN NATL INDEMNITY CO	OH		16		16						
13-2912259	35181	EXECUTIVE RISK IND INC	CT			50	50						
05-0316605	21482	FACTORY MUT INS CO	RI		20	16	36						
38-1316179	21555	FARM BUREAU MUT INS CO OF MI	MI			52	52						
48-0214040	19194	FARMERS ALLIANCE MUT INS CO	KS		26		26						
22-0902917	16446	FARMERS MUT FIRE ASSUR ASSOC OF NJ	NJ		5		5						
39-6058596	11118	FEDERATED RURAL ELECTRIC INS CORP	KS			14	14						
13-3250292	18287	FINANCIAL SECURITY ASSUR INC	NY			1	1						
94-1610280	21873	FIREMANS FUND INS CO	CA			9,429	9,429		2				
22-1721950	20850	FIREMENS INS CO OF NEWARK NJ	NJ			19	19						
99-0218317	41742	FIRST INS CO OF HI LTD	HI			13	13						
04-2198460	21822	FIRST STATE INS CO	CT		42	57,140	57,182			1			
13-2997499	38776	FOLKSAMERICA REIN CO	NY			12	12						
22-0923502	16454	FRANKLIN MUT INS CO	NJ		1		1						
36-2594678	10545	FREMONT CAS INS CO	IL			6	6						
95-2100437	11207	FREMONT INDEMNITY CO	CA			334	334						
36-2944577	39268	GALLANT INS CO	IL			2	2						
36-2667627	22969	GE REINS CORP	IL	6	42	5,743	5,785		6				
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT		(12)	59	47						
13-2673100	22039	GENERAL REIN CORP	DE		35	654	689						
13-1958482	11967	GENERAL STAR NATL INS CO	OH			246	246						
13-5617450	11231	GENERALI US BRANCH	NY		3	44	47						
13-6107326	11266	GERLING GLOBAL REINS CORP OF US BR	NY			4,635	4,635						
13-2669000	34622	GLENS FALLS INS CO	IL	769,290		244,593	244,593		221,301	381,092			
13-5104840	24600	GLOBE IND CO	DE			69	69						
95-1433127	10375	GOLDEN EAGLE INS CO	CA		9		9						
65-0235533	00000	GOVERNMENTAL RISK INSURANCE TRUST	FL			34	34						
02-0140690	23809	GRANITE STATE INS CO	PA			1,184	1,184						
31-0501234	16691	GREAT AMERICAN INS CO	OH			926	926						
59-2456299	18660	GREAT REPUBLIC INS CO	FL			26	26						
47-6024508	11371	GREAT WEST CAS CO	SD		15	409	424						
13-5117400	22187	GREATER NY MUTINS CO	NY			206	206						
95-1479095	22322	GREENWICH INS CO	CA			35,012	35,012						
22-2222789	11398	GUARANTEE INS CO	DE			5	5						
42-0645088	15032	GUIDEONE MUT INS CO	IA			33	33						
06-0383030	22357	HARTFORD ACCID & IND CO	CT			482	482						
06-0383750	19682	HARTFORD FIRE IN CO	CT		1	297	298						
38-0829290	14176	HASTINGS MUT INS CO	MI	32		216	216		49				
74-1296673	22489	HIGHLANDS INS CO	TX		10	8,007	8,017		1				
74-1502504	22497	HIGHLANDS UNDERWRITERS INS CO	TX			1	1						
04-6012770	20656	HIH AMERICA COMP & LIAB INS CO	CA			562	562						
02-0308052	22527	HOME INS CO	NH		84	12,128	12,212		25				
00-0000000	31852	HORIZON INS CO	NJ			34	34						
75-1728967	38849	HOUSTON GENERAL INS CO	TX			874	874						

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
00-0000000	14230	IDEAL MUTUAL INS CO	NY			800	800						
42-1006765	26891	IGF INS CO	IA			22	22						
35-0409130	22624	INDIANA FARMERS MUT INS CO	IN		31		31						
35-0410010	22659	INDIANA INS CO	NH			135	135						
35-0410420	14265	INDIANA LUMBERMENS MUT INS CO	IN			23	23						
43-6076164	10907	INSTANT AUTO INS CO	MI			11	11						
23-0723970	22713	INSURANCE CO OF N AMER	PA		124	4,577	4,701		120				
13-5540698	19429	INSURANCE CO OF THE STATE OF PA	PA			1,467	1,467						
13-5339725	18341	INSURANCE CORP OF NY	NY		2	440	442						
66-0317672	26778	INTEGRAND ASSUR CO	PR			3	3						
22-1626385	11584	INTEGRITY INS CO	NJ		561	2,463	3,024		216				
22-1964136	21083	INTERNATIONAL INS CO	NH			6,282	6,282						
75-1790461	41882	INTERNATIONAL LLOYDS INS CO	TX			1	1						
36-2259886	22829	INTERSTATE FIRE & CAS CO	IL			689	689						
36-6033855	22837	INTERSTATE IND CO	IL			29	29						
00-0000000	00000	INTERSTATE INSURANCE COMPANY	NJ			25	25						
44-0307890	20885	KANSAS CITY FIRE & MARINE INS CO	IL	43,277		10,099	10,099		12,449	26,194			
36-6077839	26077	LANCER INS CO	NY		(14)	142	128						
23-1892289	24422	LEGION INS CO	PA		14		14						
25-1149494	19437	LEXINGTON INS CO	MA			3,019	3,019						
13-4916020	19917	LIBERTY INSURANCE UNDERWRITERS INC	NY		14	15	29						
04-1543470	23043	LIBERTY MUT INS CO	MA		11	33,770	33,781						
23-1503749	65498	LIFE INS CO OF NORTH AMERICA	CT		64		64						
72-1116670	33634	LLOYDS ASSUROF LA	LA			50	50						
34-0368340	23086	LMI INS CO	TX		121		121						
72-1201349	22350	LOUISIANA WORKERS COMP CORP	LA			14,955	14,955						
AA-1121106	00000	MARITIME INSURANCE CO. LTD	EN		231	229	460		245				
52-0403120	19356	MARYLAND CAS CO	MD		(11)	328	317						
13-5328670	25062	MERCANTILE & GENERAL REINS CO OF AMERICA	NJ			1	1						
13-2915260	34339	METROPOLITAN GRP PROP & CAS INS CO	RI			1	1						
38-0828980	14508	MICHIGAN MILLERS MUT INS CO	MI			171	171						
06-0452280	14532	MIDDLESEX MUT ASSUR CO	CT			743	743						
13-1916653	23493	MIDLAND INS CO	NY		88	3,842	3,930		5				
46-0368854	41653	MILBANK INS CO	OH			291	291						
37-0420520	14583	MILLERS MUT INS ASSOC	IL			137	137		22	40			
36-1486350	23566	MILLERS NAT INS CO	IL			42	42						
39-0475300	14591	MILWAUKEE MUT INS CO	WI			1	1						
13-3467153	22551	MITSUI MARINE & FIRE INS CO OF AMERICA	NY		1	27	28						
13-5669461	12017	MUNICH REINSURANCE CO US BRANCH	NY			612	612						
13-2611663	20893	NATIONAL BEN FRANKLIN INS CO OF IL	IL	91,763		32,989	32,989		26,397	47,561			
38-0865250	11991	NATIONAL CAS CO	AZ		193	397	590		1				
47-0355979	20087	NATIONAL IND CO	NE			223	223						
63-0415525	12114	NATIONAL SECURITY FIRE & CAS CO	AL			12	12						
36-2704643	21881	NATIONAL SURETY CORP	IL			136	136						
25-0687550	19445	NATIONAL UNION FIRE INS CO OF PITTS	PA		(8)	1,367	1,359						
31-4177100	23787	NATIONWIDE MUT INS CO	OH		1	2,358	2,359						
13-3138390	42307	NAVIGATORS INS CO	NY			1	1						
06-1053492	41629	NEW ENGLAND REIN CORP	MA	1	(7)	377	370		37				
02-0172170	23841	NEW HAMPSHIRE INS CO	NY		(170)	241	71						
98-0032627	27073	NIPPON FIRE & MAR INS CO LTD US BR	NY			16	16						
04-1675920	23965	NORFOLK & DEDHAM MUT FIRE INS CO	MA			4	4						
02-0311919	29874	NORTH AMERICAN SPECIALTY INS CO	NH			8	8						
01-0278387	24007	NORTH EAST INS CO	ME			120	120						
38-2706529	27740	NORTH POINTE INSURANCE COMPANY	MI		15		15						
22-1964135	21105	NORTH RIVER INS CO	NJ			2,476	2,476						
36-3424819	00000	NORTH SHORE MANAGEMENT ASSOCIATES INC	IL			5	5						
36-2542404	19224	NORTHBROOK PROP & CAS INS CO	MN	26		6,494	6,494			(1,170)			
13-5283360	19372	NORTHERN INS CO OF NY	MD		1		1						
39-0509630	23914	NORTHWESTERN NTL INS CO MILWAUKEE	OH			3	3				3		
06-1032405	39608	NUTMEG INS CO	CT			2,892	2,892						

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
13-2781282	25070	ODYSSEY REINS CORP	DE		3		3						
25-0410420	24147	OLD REPUBLIC INS CO	PA			1,355	1,355						
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			2,601	2,601						
95-1077060	22748	PACIFIC EMPLOYERS INS CO	PA			24	24						
13-3031176	38636	PARTNER REINS CO OF THE US	NY			7	7						
23-0959220	14974	PENNSYLVANIA LUMBERMENS MUT INS	PA			42	42						
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASN INS C	PA			1,621	1,621						
23-0961349	14990	PENNSYLVANIA NTL MUT CAS INS CO	PA	14	4	215	219		29				
06-0303275	25623	PHOENIX INS CO	CT			189	189						
86-0271410	26751	PINE TOP INS CO	IL		210	1,379	1,589		23				
47-0444314	20265	PROTECTIVE NATL INS CO OF OMAHA	NE			62	62						
05-0204450	24295	PROVIDENCE WASHINGTON INS CO	RI			143	143						
13-1188550	15059	PUBLIC SERVICE MUT INS CO	NY			55	55						
06-1206728	29807	PXRE REIN CO	CT			1	1						
74-1783419	10199	RANCHERS & FARMERS MUTUAL INSURANCE CO	TX		27		27						
74-1280541	24384	RANGER INS CO	DE			16	16						
13-3625361	15466	REALM NATL INS CO	NY			20	20						
41-0246603	16330	REINSURANCE ASSN OF MN	MN			4	4						
23-0580680	24457	RELIANCE INS CO	PA		12		12						
23-2079428	36498	RELIANCE NATL INS CO OF NY	PA			5	5						
75-1670124	38318	REPUBLIC INS CO	TX	1	(5)	109	104						
65-0166502	44296	RISCORP PROPERTY & CASUALTY CO	FL			1	1						
66-0357766	36749	ROYAL & SUNALLIANCE INS PR INC	PR			7	7						
36-2722478	26980	ROYAL INS CO OF AMER	IL		(28)	245	217						
91-0742148	24740	SAFECO INS CO OF AMER	WA			(7,992)	(7,992)						
91-1231536	11100	SAFECO SURPLUS LINES INS CO	WA			2	2						
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		47	37	84						
31-1024978	41297	SCOTTSDALE INS CO	AZ		(19)	207	188						
13-5379820	22535	SEABOARD SURETY CO	MD			23	23						
15-0470620	15113	SECURITY MUT INS CO	NY		1		1						
56-1285899	39926	SELECTIVE INS CO OF THE SOUTHEAST	NJ			467	467						
39-0333950	24988	SENTRY INS A MUT CO	WI		51	468	519		23				
57-0251155	26468	SOUTHERN MUT CHURCH INS CO	SC		5		5						
52-0261905	20524	SPECIALTY NATL INS CO	IL			3	3						
22-1688641	11622	SPECIALTY SURPLUS INS CO	IL			710	710						
41-0406690	24767	ST PAUL FIRE & MARINE INS CO	MN			185	185						
41-1230819	30481	ST PAUL SURPLUS LINES INS CO	MN			3	3						
22-3590451	40045	STARNET INS CO	DE		52	8	60						
74-0814987	29408	STATE & COUNTY MUT FIRE INS CO	TX			42	42						
31-4316080	25135	STATE AUTOMOBILE MUT INS CO	OH		3		3						
94-3231751	35076	STATE COMPENSATION INS FUND	CA			544	544						
73-6017987	36188	STATE INS FUND	OK			18	18						
35-0988041	25208	STATESMAN INS CO	TX			22	22						
63-0202590	22276	STONEWALL INS CO	OH			1,610	1,610						
13-1675535	25364	SWISS REIN AMER CORP	NY			161	161						
00-0000000	00000	TALBOT BIRD AND COMPANY INC	NY			11	11						
99-0041610	22152	THE MAYFLOWER INSURANCE COMPANY LTD	IN	12,205		5,230	5,230		3,511	6,381			
94-1517098	25534	TIG INS CO	CA		(264)	2,829	2,565						
94-0781581	25518	TIG PREMIER INS CO	CA			50	50						
13-6108722	12904	TOKIO MARINE&FIRE INS CO LTD US BR	NY			19	19						
75-0784127	33014	TRANSPORT INS CO	TX		(27)	12,880	12,853		154				
23-6200030	23221	TRANSPORTATION MUT INS CO	NY		11	40	51						
06-6033504	19038	TRAVELERS CAS & SURETY CO	CT			16,528	16,528						
06-0566050	25658	TRAVELERS IND CO	CT			1,106	1,106		27				
06-0566090	87726	TRAVELERS INS CO LIFE DEPT	CT			77	77						
73-0486465	25712	TRI-STATE INS CO	MA			323	323						
06-1184984	27120	TRUMBULL INS CO	CT			302	302						
06-0732738	29459	TWIN CITY FIRE INS CO CO	CT			551	551						
16-0366830	22314	UNDERWRITERS REIN CO	NH		(1)	501	500						
91-6027360	25747	UNIGARD INS CO	WA		(3)	22,560	22,557						

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
13-5459190	21113	UNITED STATES FIRE INS CO	NY		32	146	178						
52-0515280	25887	US FIDELITY & GUARANTY CO	MD			4,154	4,154						
15-0476880	25976	UTICA MUT INS CO	NY	79	(5)	1,434	1,429		107				
52-0903682	10815	VERLAN FIRE INS CO MD	MD			150	150						
22-2375995	41971	WARWICK INS CO	NJ			22	22						
AA-9991448	00000	WASHINGTON USL&H ASSIGNED RISK PLAN	WA			11	11						
39-1341459	26042	WAUSAU UNDERWRITERS INS CO	WI		3	111	114						
13-3352329	22390	WELLINGTON INS CO	TX			7	7						
13-2605890	32883	WESTERN EMPLOYERS INS CO	CA			1,277	1,277						
86-0561941	37150	WESTERN HERITAGE INS CO	AZ			34	34						
13-1941868	34207	WESTPORT INS CORP	MO		129	3,747	3,876		237				
56-1507441	13234	WILSHIRE INS CO	NC	2		57	57				3		
39-0739760	19950	WILSON MUT INS CO	WI			7	7						
39-0717260	27022	WISCONSIN MUT INS CO	WI		16		16						
94-1590201	26220	YOSEMITE INS CO	IN			1,483	1,483						
95-1651549	13269	ZENITH INS CO	CA		1	814	815		2,563				
36-4233459	16535	ZURICH AMERICAN INS CO	IL		71	876	947						
36-2781080	27855	ZURICH AMERICAN INS CO OF IL	IL			250	250						
0599999 - Total - Other U.S. Unaffiliated Insurers				1,572,290	2,946	1,153,634	1,156,580		456,173	789,296	6		
AA-9991100	00000	ALABAMA COMML AUTOMOBILE INS. PROCEDURE	AL	7		2	2			2			
AA-9991101	00000	ALASKA COMML AUTOMOBILE INS. PROCEDURE	AK	21		20	20			10			
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INS. PROCEDURE	AZ	11		2	2			3			
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INS. PROCEDURE	AR	1									
AA-9991105	00000	CALIFORNIA COMML AUTO INS. PROCEDURE	CA	579		249	249			280			
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	5,621		1,751	1,751			3,081			
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	12		20	20			6			
AA-9991107	00000	COLORADO COMMERCIAL AUTO INS. PROCEDURE	CO	12		3	3			5			
AA-9991108	00000	CONNECTICUT COMML AUTO INS. PROCEDURE	CT	138		71	71			67			
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	48		117	117			29			
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	111		21	21			55			
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INS. PROCEDURE	DE	27		10	10			12			
AA-9991203	00000	DELAWARE FAIR PLAN	DE	15		1	1			7			
AA-9991204	00000	DIST. OF COLUMBIA PROPERTY INS. FACILITY	DC	32		7	7			18			
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	2,286		404	404			667			
AA-9991301	00000	FLORIDA WINDSTORM UNDERWRITING ASSOC	FL		8		8						
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INS. PROCEDURE	GA	29		27	27			11			
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOC	GA	16		1	1			7			
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOC	GA	1,201		217	217			672			
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	545		185	185			343			
AA-9991114	00000	IDAHO COMMERCIAL AUTO INS. PROCEDURE	ID	1						1			
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INS. PROCEDURE	IL	34		20	20			16			
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	292		122	122			162			
AA-9991117	00000	INDIANA COMMERCIAL AUTO INS. PROCEDURE	IN	2						1			
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA	1									
AA-9991209	00000	KANSAS ALL INDUSTRY COMML PLACE. FAC	KS	2						1			
AA-9991209	00000	KANSAS ALL INDUSTRY HABIT. PLACE. FAC	KS	69		11	11			35			
AA-9991119	00000	KANSAS COMMERCIAL AUTO INS. PROCEDURE	KS	27		2	2			10			
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INS. PROCEDURE	KY	20		4	4			10			
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INS. PROCEDURE	LA	61		43	43			36			
AA-9991211	00000	LOUISIANA COMML JOINT REINS. ASSOC	LA	10		2	2			5			
AA-9991211	00000	LOUISIANA HABITAT. JOINT REINS. ASSOC	LA	6,025		2,441	2,441			3,431			
AA-9991211	00000	LOUISIANA INS. COMML UNDRWITNG ASSOC	LA	(162)		2	2			2			
AA-9991211	00000	LOUISIANA INS. HABITAT. UNDRWRTNG ASSOC	LA	27		97	97			191			
AA-9991122	00000	MAINE COMMERCIAL AUTO INS. PROCEDURE	ME	10		2	2			6			
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	190		65	65			108			
AA-9991421	00000	MASSACHUSETTES WORKERS COMP. ASSOCIATION	MA			2	2						
AA-9991422	00000	MICHIGAN WORKERS COMP. ASSOC	MI			355	355						
AA-9991125	00000	MINNESOTA COMML AUTO INS. PROCEDURE	MN	9		1	1			4			
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INS. PROCEDURE	MS	7		1	1			1			
AA-9991216	00000	MISSISSIPPI RURAL RISK UNDRWRTNG ASSOC	MS	133		6	6			65			

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
AA-9991217	00000	MISSOURI COMMERCIAL INS. PLACE. FAC	MO	3						1			
AA-9991217	00000	MISSOURI HABITATIONAL INS. PLACE FAC	MO	89		12	12			47			
AA-9991128	00000	MISSOURI JOINT UNDERWRITING ASSOCIATION	MO	31		5	5			17			
AA-9991129	00000	MONTANA COMMERCIAL AUTO INS. PROCEDURE	MT	(8)		1	1			1			
AA-9992118	00000	NATIONAL WORKERS COMP. REINS. ASSOC	NY	26		13,288	13,288			2			
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INS. PROCEDURE	NE	16						8			
AA-9991131	00000	NEVADA COMMERCIAL AUTO INS. PROCEDURE	NV	33		7	7			7			
AA-9991133	00000	NEW HAMPSHIRE COMML AUTO INS. PROCEDURE	NH	92		30	30			48			
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	1,733		346	346			506			
AA-9991134	00000	NEW JERSEY COMML AUTO INS. PROCEDURE	NJ			267	267						
AA-9991218	00000	NEW JERSEY INS UNDRWRTG FAIR PLAN ASSOC	NJ			9	9						
AA-9991136	00000	NEW MEXICO COMML AUTO INS. PROCEDURE	NM	2		1	1			3			
AA-9991431	00000	NEW MEXICO WORKERS COMP. ASSOCIATION	NM			162	162						
AA-9991220	00000	NEW YORK PROPERTY INS. UNDRWRTNG ASSOC	NY	2,327		995	995			1,233			
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	634		1,119	1,119			265			
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIB. PROGRAM	NY	789		501	501			347			
AA-9991304	00000	NORTH CAROLINA INS. UNDRWRTNG ASSOC	NC	3,482		36	36			1,889			
AA-9991221	00000	NORTH CAROLINA JOINT UNDRWRTNG ASSOC	NC	997		36	36			484			
AA-9991140	00000	NORTH DAKOTA COMML AUTO INS. PROCEDURE	ND	2						1			
AA-9991141	00000	OHIO COMMERCIAL AUTO INS. PROCEDURE	OH	1									
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOC	OH	831		271	271			463			
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INS. PROCEDURE	OK	15		1	1			8			
AA-9991143	00000	OREGON COMMERCIAL AUTO INS. PROCEDURE	OR	(3)						2			
AA-9991144	00000	PENNSYLVANIA COMML AUTO INS. PROCEDURE	PA	46		8	8			28			
AA-9991224	00000	PENNSYLVANIA INS. PLACEMENT FACILITY	PA	666		139	139			347			
AA-9991146	00000	RHODE ISLAND COMML AUTO INS. PROCEDURE	RI	41		64	64			22			
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOC	RI	321		192	192			180			
AA-9991147	00000	S. CAROLINA COMML AUTO INS. PROCEDURE	SC	12		14	14			7			
AA-9991305	00000	S. CAROLINA WIND & HAIL UNDRWRTNG ASSOC	SC	375		21	21			814			
05-0499592	00000	SOUTH CAROLINA ASSOCIATED AUTO INSURERS PLAN (A JU	SC	49		6	6			25			
AA-9991148	00000	SOUTH CAROLINA REINSURANCE FACILITY	SC	(5)		110	110						
AA-9991149	00000	SOUTH DAKOTA COMML AUTO INS. PROCEDURE	SD	6		1	1			3			
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INS. PROCEDURE	TN	9						3			
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	15		2	2			8			
AA-9991152	00000	VERMONT COMMERCIAL AUTO INS. PROCEDURE	VT	20		5	5			10			
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INS. PROCEDURE	VA	297		186	186			136			
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	738		165	165			415			
AA-9991154	00000	WASHINGTON COMML AUTO INS. PROCEDURE	WA	5		6	6			3			
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	20		3	3			10			
AA-9991156	00000	WEST VIRGINIA COMML AUTO INS. PROCED	WV	15		8	8			6			
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROP INS ASSOC	WV	29		5	5			15			
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	51		33	33			24			
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	14		3	3			7			
AA-9991158	00000	WYOMING COMMERCIAL AUTO INS. PROCEDURE	WY	9		4	4			5			
0699999 - Total - Pools, Associations - Mandatory Pools				31,295	8	24,346	24,354			16,760			
AA-9994110	00000	ALEXANDER HOWDEN & COMPANY LIMITED	EN			4	4						
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT			10,651	10,651				259		
AA-9995048	10219	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY			15	15						
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ			5,575	5,575						
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			806	806						
00-0000000	00000	H S WEAVERS AGENCIES LTD	EN		12	6,812	6,824						
AA-9995063	00000	IAGM CORPORATION	NY	1	94	359	453				10		
AA-9994143	00000	INTERNATIONAL GROUP OF P & I ASSOC	EN			69	69						
AA-9995032	00000	MUTUAL MARINE OFFICE INC	NY			6,009	6,009						
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY		(78)	14	(64)		33				
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY		4		4						
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			232	232						
0799999 - Total - Pools, Associations - Voluntary Pools				1	32	30,546	30,578		33		269		
0899999 - Total - Pools and Associations				31,296	40	54,892	54,932		33	16,760	269		

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
AA-1990010	00000	AEGIS INS. CO. LTD	SA		2		2						
AA-2280005	00000	AETNA CHILE SEGUROS GENERALES S.A.	CL		43		43						
AA-1580015	00000	AIOI INSURANCE CO	JA			2	2						
AA-1460015	00000	ALTSTADT VERS. AG	SZ			11	11				(17)		
AA-3190008	00000	AM. BRITISH INS. & ANNUITY CO., LTD	BM			90	90						
AA-1120147	00000	ANCON INSURANCE CO. (UK) LTD	EN			22	22						
AA-3190010	00000	ANCON INSURANCE CO., S.A	BM			8	8						
AA-1120170	00000	ANDREW WEIR INSURANCE CO. LTD	EN		2	6	8						
AA-2730006	00000	ASEGURADORA CUAUHTEMOC S A	MX		18		18						
AA-1320038	00000	ASSURANCES FEDERALES DE FRANCE	FR			29	29						
AA-3160058	00000	BARBADOS FIRE & COMMERCIAL INSURANCE CO	BB		1		1						
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE CO. LTD	BM			64	64						
AA-1560054	00000	BOREAL INSURANCE INC	CN			21	21						
00-0000000	00000	BROOKRIDGE INSURANCE LTD	BM			264	264						
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AG			24	24						
AA-1560110	00000	CANADIAN GENERAL INSURANCE CO	CN			172	172						
AA-1580015	00000	CHIYODA FIRE AND MARINE INSURANCE CO., LTD	JA			482	482						
AA-1320004	00000	CIE FRANCAISE D'ASSURANCES EUROPEENNE (CFAE)	FR		34	64	98						
AA-1120340	00000	CITY GENERAL INSURANCE CO. LTD	EN		(5)	444	439						
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN			15	15				15		
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LTD	EN			13	13						
AA-2330008	00000	COMPANIA MUNDIAL DE SEGUROS S A	CK		5		5		6				
AA-2830005	00000	COMPANIA UNIVERSAL DE SEGUROS S.A	PN			4	4						
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V	OO		18	36	54						
AA-1560038	00000	DESJARDINS-LAURENTIAN/IMPERIAL LIFE ASSURANCE CO	CN			2	2						
AA-1121274	00000	DIRECT LINES INS CO PLC	EN		170	3,888	4,058						
AA-1120495	00000	DOMINION INSURANCE CO. LTD	EN		8	130	138						
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	EN			22	22						
AA-5320040	00000	EAST POINT REINSURANCE CO. OF HONG KONG LTD	HK			8	8						
AA-1120520	00000	ECCLESIASTICAL INSURANCE OFFICE PLC	EN			130	130						
AA-1120525	00000	ECONOMIC INSURANCE CO. LTD	EN			131	131						
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE CO. LTD	EN		36	196	232						
AA-1120580	00000	EXCESS INSURANCE CO. LTD	EN	1	1	407	408						
00-0000000	00000	EXCESS INSURANCE OF AUSTRALIA	AT			1	1						
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE CO. LTD	KO			2	2						
AA-1320135	00000	GAN INCENDIE ACCIDENTS	FR			(2)	(2)						
AA-1120980	00000	GAN MINSTER INSURANCE COMPANY LIMITED	EN			28	28		1				
AA-3191002	00000	GENERAL INS. CO. LTD	BM			199	199						
AA-1560023	00000	GENERAL SECURITY INSURANCE COMPANY OF CANANDA	CN			7	7						
AA-1561009	00000	GERLING GLOBAL REINS. CO	CN		20	1,569	1,589						
AA-1560455	00000	GROUPE COMMERCE COMPAGNIE D'ASSURANCES	CN			4	4						
AA-2730790	00000	GRUPO NACIONAL PROVINCIAL	MX		2		2						
AA-1560460	00000	GUARANTEE COMPANY OF NORTH AMERICA	CN			29	29						
00-0000000	00000	HALLS & SANS INSURANCE COMPANY	BM			42	42						
AA-3190075	00000	HARBOUR ASSURANCE COMPANY OF BERMUDA LTD	BM			23	23						
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LTD	BM			10	10						
AA-3190080	00000	HEDDINGTON INSURANCE LTD	BM			17	17						
AA-1120518	00000	HOME AND OVERSEAS INSURANCE CO. LTD	EN			1,061	1,061		2		1,009		
AA-3191007	00000	HOPEWELL INTL INS LTD	BM			69	69						
AA-2230425	00000	I.R.B., INST. DE RESS. DO BRASIL	BM		3		3		14				
AA-1120368	00000	INDEMNITY MARINE ASSURANCE CO. LTD	EN			12	12						
AA-1561037	00000	INS CORP OF BRITISH COLUMBIA	CN			5	5						
AA-3190095	00000	INSCO LTD	BM		(1)	151	150						
AA-1780035	00000	INSURANCE CORP. OF IRELAND PLC	IE			23	23						
AA-1560520	00000	INSURANCE CORP. OF NEWFOUNDLAND	CN	13		142	142						
AA-1931005	00000	INTERCONTINENTAL RE	AT		5		5						
AA-1120825	00000	IRON TRADES MUTUAL INSURANCE CO. LTD	EN			1	1						
AA-5361000	00000	JASA RAHARJA PT (PERSERO) ASURANSI	IO			10	10						
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO	JA			(2)	(2)						
AA-1320130	00000	LA FRANCE I.A.R.D.	FR						9				

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14
					6	7	8						
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 +7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit
AA-1122000	00000	LLOYD'S OF LONDON	EN	6	1,376	9,288	10,664		433				
AA-1120876	00000	LOMBARD CONTINENTAL INSURANCE PLC	EN			151	151						
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE CO. LTD	EN		41	73	114						
00-0000000	00000	LONDON AVIATION INS GROUP	EN			71	71						
AA-1120008	00000	LONDON STEAM-SHIP OWNERS' MUTUAL INS. ASSOC LTD	EN			4	4						
AA-1121425	10744	MARKEL INTERNATIONAL INS CO LTD	EN			43	43						
AA-1930625	00000	MERCANTILE MUTUAL HOLDINGS LTD	AT			2	2						
AA-2831004	00000	METROPOLITANA DE SEGUROS DE VIDA S.A	PN			1	1						
AA-5280040	00000	MINGTAI FIRE AND MARINE INSURANCE CO. LTD	TW			7	7						
AA-1580085	00000	MITSUI SUMITOMO INS CO LTD	JA			2	2						
AA-1580085	00000	MITSUI SUMITOMO INSURANCE CO., LTD	JA			6	6						
AA-1960655	00000	NATIONAL INSURANCE CO. OF NEW ZEALAND LTD	NZ			4	4						
AA-1580065	00000	NISSAN FIRE AND MARINE INSURANCE CO. LTD	JA			1	1						
AA-1121135	00000	ORION INSURANCE CO. PLC	EN		151	90	241		3				
AA-3190131	00000	OWENS INS. LTD	BM			72	72						
AA-9240100	00000	PEOPLE'S INSURANCE CO. OF CHINA	CC		5		5		2				
AA-1121175	00000	PHOENIX ASSURANCE PLC	EN			92	92						
AA-1080760	00000	POLYGON INSURANCE CO. LTD	OO			8	8						
AA-1120481	00000	QBE REINS. (LONDON) LTD	EN			1	1						
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	EN	1		257	257						
AA-1560735	00000	ROYAL INSURANCE CO. OF CANADA	CN			133	133						
AA-1121275	00000	ROYAL INSURANCE PLC	EN			45	45						
AA-1320085	00000	S. I. S. ASSURANCE	FR			69	69						
AA-0130002	00000	SAMSUNG FIRE & MARINE INSURANCE	KO			152	152						
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LTD	CN		15	153	168						
AA-1121310	00000	SCOTTISH LION INSURANCE CO. LTD	EN			79	79						
AA-1560760	00000	SECURITY NATIONAL INS CO	CN			1	1						
AA-2330018	00000	SEGUROS TEQUENDAMA S.A	CK			1	1		9				
AA-2581001	00000	SEGUROS UNIVERSALES S.A	GT		7		7						
AA-1122004	00000	SLATER WALKER INS. CO. LTD	EN		661	662	1,323		415		779		
AA-1121366	00000	SPHERE DRAKE INS LTD (LONDON)	EN			120	120						
AA-1121375	00000	ST. PAUL INTERNATIONAL INS. CO. LTD.(UK CORP)	EN		25	2,092	2,117						
AA-3190125	00000	STOCKHOLM RE (BERMUDA) LIMITED	BM	3									
AA-1121390	00000	STRONGHOLD INSURANCE CO., LTD	EN	1	46	608	654		11		153		
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE CO. LTD	TW			106	106						
AA-1580095	00000	TOA FIRE AND MARINE REINSURANCE CO. LTD	JA		1	27	28						
AA-1580100	00000	TOKIO MARINE AND FIRE INSURANCE CO. LTD	JA			31	31						
AA-1460147	00000	TOKIO RUCKVERS. GESELL. A.G	SZ		8	76	84		4		20		
AA-1120431	00000	TUREGUM INSURANCE COMPANY (UK) LIMITED	SZ	19	6	2,267	2,273		20				
AA-1121475	00000	U.I.C. INSURANCE CO.LTD	EN			2	2						
AA-5280070	00000	UNION INSURANCE CO. LTD	TW			4	4						
00-0000000	00000	UNITED PROVINCES INSURANCE COMPANY	CN			17	17						
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	SZ		138	1,108	1,246						
AA-1580110	00000	YASUDA FIRE AND MARINE INSURANCE CO. LTD	JA			8	8						
0999999 - Total - Other Non-U.S. Insurers				44	2,842	28,020	30,862		929		1,959		
9999999 Totals				8,302,234	5,828	3,584,017	3,589,845		457,135	2,888,140	2,234		

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
36-2554642	60186	ALLSTATE LIFE INSURANCE CO	IL		17,617			4,995		2,634				7,629			7,629	
0299999 - Authorized - Affiliates - U.S. Non-Pool					17,617			4,995		2,634				7,629			7,629	
0499999 - Total - Authorized - Affiliates					17,617			4,995		2,634				7,629			7,629	
23-1740414	22705	ACE AMERICAN REINS CO	PA			3,671	1,201	16,435	2,922	6,531	1,400			32,160			32,160	275
06-0237820	20699	ACE PROP & CAS INS CO	PA			60	15	275	76	372	49			847			847	
95-3187355	35300	ALLIANZ INS CO	CA			2								2			2	
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	IL			4		12	1	4	1			22			22	
59-0593886	10111	AMERICAN BANKERS INS CO OF FL	FL			95	29	1,797	48	1,277	274			3,520			3,520	
04-1027270	20613	AMERICAN EMPLOYERS INS CO	MA			26	1	49	4	55	3			138			138	
62-0929818	31208	AMERICAN GENERAL PROPERTY INS CO	TN			1		10	1	5				17			17	
13-5124990	19380	AMERICAN HOME ASSUR CO	NY			252	84	698	79	742	96			1,951			1,951	
13-3333609	32220	AMERICAN INTL INS CO	DE			9		1		150	32			192			192	1
36-0727430	22918	AMERICAN MOTORISTS INS CO	IL			29	11	53	5	31	7			136			136	
13-4924125	10227	AMERICAN REIN CO	NJ		1,014	30	9	5,242	14	2,732	586	71		8,684	(9)		8,693	
35-0145400	19704	AMERICAN STATES INS CO	IN			1		3	5	4	1			14			14	
38-0829210	23396	AMERISURE MUT INS CO	MI					1						1			1	
94-1390273	19801	ARGONAUT INS CO	CA			168	6	520	39	482	83			1,298			1,298	
13-4934590	19895	ATLANTIC MUT INS CO	NY			2								2			2	
58-1860554	18333	ATLAS ASSUR CO OF AMER	NY			146	33	132	23	66	9			409			409	
38-0315280	18988	AUTO-OWNERS INS CO	MI			7								7			7	
04-2482364	16187	AXA RE PROP & CAS INS CO	DE			6	3	32	13	20	4			78			78	
36-2994662	36552	AXA CORP SOLUTIONS REINS CO	NY		209							122		122	105		17	
25-1118791	19402	BIRMINGHAM FIRE INS CO OF PA	PA					267		13	3			283			283	
31-0542366	10677	CINCINNATI INSURANCE CO	OH			7	3	22	4	12	3			51			51	
06-0949141	33197	COLOGNE REINS CO OF AMER	CT			46	33	2,873	389	1,203	258			4,802			4,802	
47-0490411	31127	COLUMBIA CASUALTY CO	IL			85	36	373	153	1,010	216			1,873			1,873	
06-0303520	24872	CONNECTICUT IND CO	CT			2		1	3	1				7			7	
39-1092844	24961	CONNIE LEE INS CO	WI			6		5		112	24			147			147	
13-2798872	32190	CONSTITUTION INS CO	NY					15	2	87	5			109			109	
36-2114545	20443	CONTINENTAL CAS CO	IL		558	2,354	56	1,175	600	2,388	489	325		7,387	279		7,108	94
13-5010440	35289	CONTINENTAL INS CO	IL			876	261	1,100	183	988	212			3,620			3,620	109
06-1325038	39136	CONVERIUM	CT			1		2						3			3	
13-2901685	35165	CORPA REIN CO	NJ			2	1	84	30	46	9			172			172	
37-0807507	20990	COUNTRY MUT INS CO	IL			1				1				2			2	2
38-2145898	33499	DORINCO REIN CO	MI			24	2	382	41	883	59			1,391			1,391	30
39-0264050	21458	EMPLOYERS INS CO OF WAUSAU	WI			621	67	2,245	310	2,192	289			5,724			5,724	
42-0234980	21415	EMPLOYERS MUT CAS CO	IA			11	4	131	20	151	12			329			329	
48-0921045	39845	EMPLOYERS REIN CORP	MO		345	4,327	169	61,501	1,477	18,578	5,225			91,277	20,878		70,399	92
36-2950161	35378	EVANSTON INS CO	IL			1		773	469	218	47			1,508			1,508	287
22-2005057	26921	EVEREST REIN CO	DE			(8)		6,196	191	2,692	577			9,648			9,648	
05-0316605	21482	FACTORY MUT INS CO	RI			1,070	461	4,823	945	3,005	558			10,862			10,862	11
42-0245840	13897	FARMERS MUT HAIL INS CO OF IA	IA			(1)		9	4	79	5			96	6		90	
13-1963496	20281	FEDERAL INS CO	IN			3								3			3	
41-0417460	13935	FEDERATED MUT INS CO	MN			3								3			3	
94-1610280	21873	FIREMANS FUND INS CO	CA			(2)		8	3	41	2			52			52	
22-1721950	20850	FIREMENS INS CO OF NEWARK NJ	NJ							20	4			24			24	
13-2997499	38776	FOLKSAMERICA REIN CO	NY			961	427	1,626	352	1,528	291			5,185		26	5,159	4
36-2667627	22969	GE REINS CORP	IL			685	7	1,761	42	902	192			3,589			3,589	
75-1588101	35882	GEICO GENERAL INS CO	DC			(1)		2		21	1			23			23	
13-2673100	22039	GENERAL REIN CORP	DE		46	17		253		129	28			427			427	
13-5460208	25909	GENERAL SECURITY PROP & CAS CO	NY			89	7	411	5	86	16			614			614	3
13-1958482	11967	GENERAL STAR NATL INS CO	OH			67	11	73	16	74	13			254			254	
13-5617450	11231	GENERALI US BRANCH	NY			12	1	47	26	19	4			109		9	100	
13-5009848	21032	GERLING GLOBAL REINS CORP OF AMERICA	NY			1,159	394	4,070	91	1,608	345			7,667		5	7,662	
13-6107326	11266	GERLING GLOBAL REINS CORP OF US BR	NY			165	70	6,553	574	2,561	537			10,460		17	10,443	
31-0501234	16691	GREAT AMERICAN INS CO	OH			8	3	158	26	131	28			354			354	
13-5117400	22187	GREATER NY MUTINS CO	NY			7	4	24	4	14	3			56			56	
95-1479095	22322	GREENWICH INS CO	CA			179	21	977	116	769	165			2,227			2,227	
42-0245990	14117	GRINNELL MUT REIN CO	IA			4								4			4	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
13-5129825	22292	HANOVER INS CO	NH			50	24	157	24	90	19			364			364	
06-0383750	19682	HARTFORD FIRE IN CO	CT			2	(1)		2					3		70	(67)	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INS CO	CT		1,868	33	7	78	3	19	4	938		1,082			1,082	
38-0829290	14176	HASTINGS MUT INS CO	MI					2		1				3			3	
74-1296673	22489	HIGHLANDS INS CO	TX			487	96	639	223	1,071	220			2,736	(1)		2,737	
02-0308052	22527	HOME INS CO	NH			275	83	792	143	762	135			2,190	(1)		2,191	10
75-1728967	38849	HOUSTON GENERAL INS CO	TX			21	10	102	17	122	25			297			297	
23-0723970	22713	INSURANCE CO OF N AMER	PA			1		112	8	217	12			350			350	
36-3030511	37257	INSURANCE CORP OF HANNOVER	IL			35	30	272	66	93	20			516		66	450	
13-5339725	18341	INSURANCE CORP OF NY	NY			66	31	418	9	246	39			809		7	802	
56-0473714	22772	INTEGON IND CORP	NC			8	4	21	1	10	2			46			46	
13-4941245	29742	INTEGON NATL INS CO	NC			1								1			1	
22-1964136	21083	INTERNATIONAL INS CO	NH			7	5	478	62	278	59			889			889	
04-1543470	23043	LIBERTY MUT INS CO	MA			93	44	306	55	168	36			702			702	
36-1410470	22977	LUMBERMENS MUT CAS CO	IL							2				2			2	
36-3347420	23876	MAPFRE REINSURANCE CORP	NJ			2		1						3			3	
52-0403120	19356	MARYLAND CAS CO	MD					44	4	94	5			147			147	
59-0615164	22241	MEDMARC CAS INS CO	VT			(1)			1									
62-0928337	31968	MERASTAR INS CO	TN					7	3	5	1			16			16	
13-5328670	25062	MERCANTILE & GENERAL REINS CO OF AMERICA	NJ			3								3		17	(14)	
04-1614490	19798	MERRIMACK MUT FIRE INS CO	MA			25	12	81	13	46	10			187			187	
13-2915260	34339	METROPOLITAN GRP PROP & CAS INS CO	RI			28	4	305	19	825	176			1,357			1,357	
13-2725441	26298	METROPOLITAN PROPERTY & CAS INS CO	RI			31	13	135	50	80	17			326			326	
36-1475332	20451	MIDSTATES REIN CORP	OH			22	1	83	9	154	8			277			277	2
13-3467153	22551	MITSUI MARINE & FIRE INS CO OF AMERICA	NY					1		1				2			2	
31-4259550	14621	MOTORISTS MUT INS CO	OH			12	6	40	6	23	5			92			92	
38-0865250	11991	NATIONAL CAS CO	AZ			286	65	265	37	258	37			948			948	
47-0355979	20087	NATIONAL IND CO	NE			762	192	1,247	180	1,575	305			4,261			4,261	
13-1988169	34835	NATIONAL REINS CORP	CT			2		4	1	2				9			9	
36-2704643	21881	NATIONAL SURETY CORP	IL							2				2			2	
25-0687550	19445	NATIONAL UNION FIRE INS CO OF PITTS	PA			253	56	909	89	982	195			2,484			2,484	1
31-4425763	23760	NATIONWIDE GENERAL INS CO	OH							5	1			6			6	
31-4177100	23787	NATIONWIDE MUT INS CO	OH			108	10	244	46	426	79			913		17	896	
04-2177185	21830	NEW ENGLAND INS CO	MA			98	8	29	3	20	1			159			159	
06-1053492	41629	NEW ENGLAND REIN CORP	MA			4,253	860	15,080	1,382	8,763	1,745			32,083	(87)		32,170	5
52-1050076	32301	NICHIDO FIRE & MARINE INS CO LTD	NY			4	2	74	5	65	14			164			164	5
98-0032627	27073	NIPPON FIRE & MAR INS CO LTD US BR	NY			6	3	112	12	151	32			316			316	
22-1964135	21105	NORTH RIVER INS CO	NJ			3		266	4	2	1			276			276	
13-2930109	22047	NORTH STAR REIN CORP	CT				1	366		280	60			707			707	
42-0791985	36870	NORTHEASTERN INS CO OF HARTFORD	CT			1	1	2		32	2			38			38	
47-0698507	23680	ODYSSEY AMERICAN REINS CO	CT		139	2						81		83	70		13	
13-2781282	25070	ODYSSEY REINS CORP	DE			910	254	7,784	1,020	3,839	821			14,628			14,628	4
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			17	1	124	29	146	15			332	128		204	
23-1502700	21970	ONEBEACON INSURANCE COMPANY	MA			131	31	209	54	218	35			678			678	
06-1008792	37818	ORION INS CO	CT			3								3			3	
13-3031176	38636	PARTNER REINS CO OF THE US	NY			122		365	39	46	3			575	1	24	550	
13-3531373	10006	PARTNERRE INS CO OF NY	NY			112	21	391	30	374	80			1,008		17	991	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASN INS C	PA			23	2	55	13	24	5			122			122	
13-5316370	35262	PHOENIX ASSUR CO OF NY	NH					131	56	367	79			633			633	
06-0303275	25623	PHOENIX INS CO	CT					40	3	49	3			95			95	
23-2182777	40134	POTOMAC INS CO OF IL	MA			2	1	6	4	1				14			14	
05-0204450	24295	PROVIDENCE WASHINGTON INS CO	RI			2	1	7	5	6	1			22			22	
22-2053189	32352	PRUDENTIAL PROPERTY & CAS INS CO	NJ			40	52	461	112	339	73			1,077			1,077	
13-1188550	15059	PUBLIC SERVICE MUT INS CO	NY			10		25	2	24	1			62			62	
06-1206728	29807	PXRE REIN CO	CT			7								7			7	
22-2311816	39217	QBE INS CORP	DE			2								2			2	
23-1641984	10219	QBE REINSURANCE CORP	NY			51	23	109	76	57	10			326			326	
74-1280541	24384	RANGER INS CO	DE				4	43	11					58			58	
75-1670124	38318	REPUBLIC INS CO	TX			239	49	1,609	148	921	161			3,127			3,127	5

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
86-0274508	31089	REPUBLIC WESTERN INS CO	AZ							5				5			5	
37-0915434	13056	RLI INS CO	IL			27	1	550	50	298	64			990			990	
36-2722478	26980	ROYAL INS CO OF AMER	IL			76	36	254	41	143	31			581			581	
91-0742148	24740	SAFECO INS CO OF AMER	WA			24	12	75	13	44	9			177			177	
94-6078058	21911	SAN FRANCISCO REINSURANCE CO	CA			8		176	9	162	35			390			390	
75-1444207	30058	SCOR REIN CO	NY			118	11	943	78	2,475	133			3,758		16	3,742	
91-0341780	25763	SEATON INS CO	WA			315	56	1,517	149	1,067	185			3,289			3,289	
06-0529570	24902	SECURITY INS CO OF HARTFORD	CT			105	37	344	98	329	56			969			969	
56-1285899	39926	SELECTIVE INS CO OF THE SOUTHEAST	NJ			1	2	22	2	5				32			32	
39-0333950	24988	SENTRY INS A MUT CO	WI			94	34	599	56	516	53			1,352			1,352	
34-1532771	15156	SHELBY INS CO	AL			2		11	5	8	2			28			28	
47-0574325	32603	SIGNET STAR REIN CO	NJ			6								6			6	
13-3029255	39322	SOREMA NA REIN CO	NY			33	3							36		11	25	
52-0261905	20524	SPECIALTY NATL INS CO	IL			274	74	25		501	107			981			981	
41-0406690	24767	ST PAUL FIRE & MARINE INS CO	MN			19	2	614	16	19	4			674		17	657	2
37-0533080	25143	STATE FARM FIRE AND CAS CO	IL			12	6	33	3	19	4			77			77	
13-3031274	39187	SUECIA INS CO	NY			1		1						2			2	
13-1675535	25364	SWISS REIN AMER CORP	NY			38		141	12	81	5			277			277	
94-1517098	25534	TIG INS CO	CA			77	2	1,281	119	1,779	96			3,354			3,354	
94-0781581	25518	TIG PREMIER INS CO	CA					131	56	371	80			638			638	
13-2918573	42439	TOA-RE INS CO OF AMER	NJ			65	12	715	123	718	154			1,787		13	1,774	
13-6108722	12904	TOKIO MARINE&FIRE INS CO LTD US BR	NY			307	73	1,335	366	1,396	239			3,716		4	3,712	11
39-1321384	36919	TOWER INS CO INC	WI			1		1						2			2	
13-5616275	19453	TRANSATLANTIC REIN CO	NY			127	48	1,545	649	880	187			3,436			3,436	
06-6033504	19038	TRAVELERS CAS & SURETY CO	CT			349	160	1,160	183	827	142			2,821		13	2,808	37
06-0566050	25658	TRAVELERS IND CO	CT			150	22	799	133	888	118			2,110			2,110	10
06-1117063	34894	TRENWICK AMERICA REINS CORP	CT			113	44	287	109	177	38			768			768	
16-0366830	22314	UNDERWRITERS REIN CO	NH			203	53	3,399	239	2,056	427			6,377			6,377	2
91-6027360	25747	UNIGARD INS CO	WA			1,168	318	1,814	341	2,452	526			6,619			6,619	
13-2953213	36048	UNIONE ITALIANA REINS CO OF AMER	NY			21	11	209	99	182	39			561			561	
42-0644327	13021	UNITED FIRE & CAS CO	IA					2		1				3			3	
13-5459190	21113	UNITED STATES FIRE INS CO	NY							1				1			1	
52-0515280	25887	US FIDELITY & GUARANTY CO	MD					1	2					3			3	
63-0598629	11762	VESTA FIRE INS CORP	AL			21	2	110	17	336	30			516			516	1
13-1941868	34207	WESTPORT INS CORP	MO			71	25	1,060	57	165	35			1,413			1,413	4
75-6017952	24554	WINTERTHUR INTERNATL AMER INS CO	WI					169						169			169	
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			316	86	9,402	742	4,287	919			15,752			15,752	
94-1590201	26220	YOSEMITE INS CO	IN			66	31	80	30	346	74			627			627	
36-4233459	16535	ZURICH AMERICAN INS CO	IL			31	13	86	20	50	11			211			211	
0599999 - Authorized - Other U.S. Unaffiliated Insurers					4,179	30,179	6,610	186,121	17,203	99,898	20,520	1,537		362,068	21,369	349	340,350	1,007
AA-9991310	00000	FLORIDA CATASTROPHE FUND	FL		2,250										(1,079)		1,079	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL		441	4		18				228		250	104		146	
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN		66							34		34	15		19	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE	KY		29							15		15	7		8	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		37,338	21,197		502,052		55,087	7,715			586,051			586,051	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOC	MN		3	136		1,348	1					1,485			1,485	
AA-9991160	00000	N.J. UNSATISFIED CLAIM & JUDGEMENT FUND	NJ		8,954			131,355						140,309			140,309	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH		152			92	25	1		53		171			171	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		14,683			8,866	1,490	1,370	566	3,811		16,103			16,103	
AA-9991503	00000	OHIO MINE SUBSIDENCE	OH		41							21		21	10		11	
AA-9991148	00000	SOUTH CAROLINA REINSURANCE FACILITY	SC		10			1,519	603	348	60			2,530			2,530	
AA-9991444	00000	TEXAS SMALL PREMIUM PLAN	TX			2		45	2					49			49	
AA-9991505	00000	WEST VIRGINIA MINE SUBSIDENCE	WV		133	13						68		81	31		50	
0699999 - Authorized - Pools - Mandatory Pools					55,146	30,306		645,295	2,121	56,806	8,341	4,230		747,099	(912)		748,011	
AA-9992201	00000	NATIONAL FLOOD INS. PROGRAM	DC		160,824			11,896				80,586		92,482			92,482	
0799999 - Authorized - Pools - Voluntary Pools					160,824			11,896				80,586		92,482			92,482	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	GW			3		42	2	20	4			71			71	5
AA-1340125	10241	HANNOVER RUCKVERSICHERUNGS AG	GW		209	78	2	162	15	95	20	122		494	105		389	20

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1122000	00000	LLOYD'S OF LONDON	EN		14	6,670	1,671	21,383	2,497	14,540	2,949			49,710	58		49,652	8
AA-1121425	10744	MARKEL INTERNATIONAL INS CO LTD	EN		1	811	260	3,111	361	2,277	486			7,306	6		7,300	15
AA-1120962	00000	ST. PAUL REINSURANCE COMPANY LTD (UK CORP)	EN			69	3	8	2	5	1			88			88	1
AA-1121480	10292	UNIONAMERICA INSURANCE CO. LTD	EN			1,011	318	1,885	371	1,197	252			5,034			5,034	34
0899999 - Authorized - Other Non-U.S. Insurers					224	8,642	2,254	26,591	3,248	18,134	3,712	122		62,703	169		62,534	83
0999999 - Total - Authorized					237,990	69,127	8,864	874,898	22,572	177,472	32,573	86,475		1,271,981	20,626	349	1,251,006	1,090
63-0255547	19143	ALFA MUT FIRE INS CO	AL			6	3	23	4	13	3			52			52	
04-1105840	21490	ARKWRIGHT MUTUAL INS CO	MA			5								5			5	
95-2769926	27189	ASSOCIATED INTL INS CO	CA							21	4			25			25	
13-3077651	40223	BALTICA-SKANDINAVIA REIN CO OF AMER	NJ			2								2			2	3
13-2963258	36579	CGU INS CO OF CANADA	NY			35	2	71	7	152	8			275			275	2
22-2320779	38989	CHUBB CUSTOM INS CO	NJ							2	1			3			3	
22-2405591	41386	CHUBB INS CO OF NJ	NJ							1				1			1	
31-0908652	22144	CONSTELLATION REIN CO	NY			28	2	577	50	454	64			1,175			1,175	146
22-2476313	42625	CONTINENTAL INS CO OF NJ	IL			41	5	13	1	7				67			67	
06-0383480	21016	COVENANT MUT INS CO	CT							7	2			9			9	
41-0249450	13846	FARMERS HOME MUT INS CO	MN			9	3	17	4	9	2			44			44	
43-1037123	32018	FIRST EXCESS & REIN CORP	KS			2								2		9	(7)	
74-1746542	26581	FIRST STANDARD SECURITY INS CO	DE					5	1	15	1			22			22	
43-1245798	40711	FRANKONA REINS CO US BRANCH	MO			3								3			3	
95-2100437	11207	FREMONT INDEMNITY CO	CA			817	173	1,996	996	3,721	458			8,161	5		8,156	
13-3954813	10843	FSA INSURANCE CO	OK			7	4	74	20	205	44			354			354	
13-3309199	20559	FULCRUM INS CO	NY					6		1				7			7	3
22-2222789	11398	GUARANTEE INS CO	DE			120	28	887	160	745	108			2,048			2,048	2
47-6025666	23264	INLAND INS CO	NE			7	3	20	5	10	2			47			47	
22-1626385	11584	INTEGRITY INS CO	NJ			119				2				121			121	
34-0368340	23086	LMI INS CO	TX			2		1		4	1			8			8	
38-0855585	22012	MOTORS INS CORP	MI			1		287	3					291			291	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INS CO	PA			1		1						2			2	
02-0227294	23833	NEW HAMPSHIRE IND CO INC	GA							1				1			1	
39-0509630	23914	NORTHWESTERN NTL INS CO MILWAUKEE	OH			177	28	14	1	36	3			259	(12)		271	
23-1620930	12319	PHILADELPHIA REIN CORP	PA							120	20			140			140	
86-0271410	26751	PINE TOP INS CO	IL			922	68	252	23	641	34			1,940	(172)		2,112	50
00-0000000	00000	PROVIDENT WASHINGTON INSURANCE CO	WA			20	8	46	7	26	6			113			113	
13-3641796	34908	RECOR INS CO INC	NY			1								1			1	
43-1424791	26557	SHELTER REIN CO	MO			3								3			3	
22-3590451	40045	STARNET INS CO	DE			13		41	3	3				60			60	
22-3818012	20362	SUMITOMO MAR & FIRE INS CO LTD US BR	NY													6	(6)	
47-0547953	25844	UNION INS CO	NE			12	4	308	41	295	54			714			714	
56-1139525	32972	UNIVERSAL INS CO	NC			(1)	(1)	712	2	403	86			1,201			1,201	8
59-1753535	40495	US BRNCH OF HMBURG INTRNTL REIN CO	FL			2		4	1	13	3			23			23	
02-0349547	38032	US INTL REIN CO	NH			11		1						12			12	
1499999 - Unauthorized - Other U.S. Unaffiliated Insurers						2,365	330	5,356	1,329	6,907	904			17,191	(179)	15	17,355	214
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT					1,098	95					1,193			1,193	1,193
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY							32	7			39			39	
AA-9995022	00000	EXCESS AND CASUALTY REINS ASSN (ECRA)	NY			103	11	60	20	105	22			321			321	264
AA-9995085	00000	FORTRESS REINSURANCE INC	NC			50	3	18		4	1			76			76	
00-0000000	00000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LTD	EN							471	101			572			572	
AA-9995032	00000	MUTUAL MARINE OFFICE INC	NY			6								6	24		(18)	
00-0000000	00000	TRANS INC. INSURANCE EXCHANGE	IL		2													
1699999 - Unauthorized - Pools - Voluntary Pools					2	159	14	1,176	115	612	131			2,207	24		2,183	1,457
AA-1340010	00000	AACHENER RUCKVERSICHERUNGS GESELLSCHAFT AG	GW			4	3	58	5	16	1			87			87	
AA-1320010	00000	ABEILLE REASSURANCES	FR			11		10	3	9	1			34			34	4
AA-1120120	00000	AEGON INSURANCE CO. (UK) LTD	EN			8		38	10	14	3			73			73	
AA-1240006	00000	AG 1824 CIE BELGE D'ASSURANCES GENERALES	BE			24	3	39	1	12	3			82	3		79	
AA-1320065	00000	AGF MARINE AVIATION TRANSPORT (AGF-MAT)	FR			2		1						3			3	
AA-1841025	00000	AGF UNION FENIX SEGUROS Y REASEGUROS SA	SP			11	6	54	10	49	10			140			140	
AA-1360004	00000	AGRICOLTURA ASSICURAZIONI SOCIETA MUTUA	IT			1				3				4			4	

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1340017	00000	AGRIPPINA VERSICHERUNG A.G.	GW			3								3			3	1
AA-1580015	00000	AIOI INSURANCE CO.	JA			458	156	2,399	260	2,102	425			5,800		5	5,795	5
AA-4660015	00000	AL AIN AHLIA INS. CO.	TS			20		13	1	11	1			46			46	
AA-1120140	00000	ALLIANZ CORNHILL INTERNATIONAL INSURANCE PLC	GW			20	8							28			28	
AA-1460010	00000	ALPINA VERS. AG	SZ			(1)	1	3						3			3	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	GW			1		2						3			3	1
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE CO. LTD	BM			32	4	144	4	55	12			251			251	8
AA-1860050	00000	ANADOLU SIGORTA	TU			9	(2)	92	7	75	16			197			197	
AA-1120147	00000	ANCON INSURANCE CO. (UK) LTD	EN			7	4	257	11	51	11			341			341	
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE CO. LTD	JA			7	1	34	2	27	6			77	(3)		80	
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT			93	4	49	5	23	2			176			176	
AA-1360020	00000	ASSITALIA - LE ASSICURAZIONI D'ITALIA	IT			7	4	35	11	47	10			114			114	
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE			22	1	136	13	372	20			564			564	
AA-1240011	00000	ASSUBEL VIE, S.A.	BE			66	15	431	66	264	56			898			898	
AA-1280015	00000	ASSURANCE COMPAGNIET BALTICA	DK			39	18	398	71	148	31			705			705	
AA-1321004	00000	ASSURANCES DU CREDIT	FR			1				1				2			2	
AA-1320039	00000	ASSURANCES GENERALES	FR			3		11	1	1				16			16	
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE			32	6	266	58	205	44			611			611	1
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI			6		1						7	3		4	2
AA-1120205	00000	ATHEL REINSURANCE CO. LTD	EN			2								2			2	
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SW			18	6	43	6	36	6			115			115	
AA-1120701	00000	ATLAS ASSURANCE CO. LTD	EN			5		8						13	2		11	
AA-1930040	00000	AUSTRALIAN REINSURANCE CO. LTD	AT			11	6	86	15	75	16			209			209	
AA-1460025	00000	BALOISE INS. CO. LTD. (BASLER VERS. GES. AG)	SZ			9		2	3	1				15			15	1
AA-1340045	00000	BAYERISCHE RUCKVERSICHERUNG AG	GW			5		1	4	1				11			11	
AA-3191105	00000	BAYSIDE REINS CO LTD	BM							2				2			2	
AA-1460030	00000	BERNER ALLGEMEINE VERS.GES. AG	SZ													2	(2)	1
AA-1120255	00000	BISHOPSGATE INSURANCE LTD	EN			13	5	41	6	23	5			93	1		92	3
AA-3191004	00000	BISON INS CO	BM			59	8	267	47	254	55			690			690	
AA-1120361	00000	BRITISH & EUROPEAN REINSURANCE CO., LTD.	EN			6								6			6	
AA-1121398	00000	BRITISH LAW INSURANCE CO., LTD.	EN			1		1						2			2	
AA-1120300	00000	BRITISH RESERVE INSURANCE CO. LTD.	EN					6		18	4			28			28	
AA-3130080	00000	BRITISH-AMERICAN INS. CO., LTD.	BF			31	2	9	1	19	1			63			63	
AA-3190045	00000	BRITTANY INSURANCE CO., LTD.	BM			15	1	10	1	5	1			33			33	
AA-9180060	00000	BULSTRAD, BULGARIAN FOREIGN INS. & REINS. CO.	BU			2	1	9	1	3				16			16	
AA-1240054	00000	C.O.B.A.C., CIE. BELGE D'ASSURANCE-CREDIT S.A.	BE			24	8	100	13	93	20			258			258	
AA-1320060	00000	CAISSE MUTUELLE D'ASSURANCES ET DE PREVOYANCE	FR			34	8	100	13	77	14			246			246	
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AG			19		3						22			22	
AA-1600020	00000	CASSIE NATIONALE DE REASSURANCES	OO			1								1			1	
AA-1990110	00000	CENTRAL REINS. CORP. LTD.	SA			1	1							2			2	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW			55	15	109	13	97	21			310			310	1
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM			1		5		1				7			7	1
AA-1580015	00000	CHIYODA FIRE AND MARINE INSURANCE CO., LTD.	JA													4	(4)	
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BL							1				1			1	
AA-1320105	00000	CIE. TRANSCONTINENTALE DE REASSURANCE	FR			28	2	10	7	4				51		9	42	3
AA-1120340	00000	CITY GENERAL INSURANCE CO. LTD.	EN							2				2			2	
AA-1280025	00000	CODAN FORSIKRINGS - A/S	DK					1		1				2			2	1
AA-1120365	00000	COLONIA BALTICA INSURANCE LIMITED	EN			8		2						10			10	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120375	00000	COMMERCIAL UNION ASSURANCE CO. PLC	EN			143	56	247	20	141	30			637			637	
AA-1930019	00000	COMMERCIAL UNION ASSURANCE COMPANY OF AUSTRALIA	AT							1				1			1	
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN			150	25	1,041	160	987	187			2,550			2,550	1
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LTD	EN			60	3	7	1	1				72			72	
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR			2	2	14		1				19			19	
AA-1241003	00000	COMPAGNIE EUROPEENE D'ASSURANCES INDUSTRIELLES	BE			85	15	89	11	92	16			308			308	
AA-2330015	00000	COMPANIA AGRICOLA DE SEGUROS S.A	CK			2								2			2	
AA-1120420	00000	CONTINENTAL GUARANTY CORPORATION LTD	EN			1				2				3			3	
AA-1560247	00000	CONTINENTAL INSURANCE CO. OF CANADA	CN							15	3			18			18	
AA-1120440	00000	COPENHAGEN REINSURANCE CO. (UK) LTD	EN			7								7			7	
AA-1280067	00000	COPENHAGEN REINSURANCE CO. LTD	DK			213	71	924	122	959	205			2,494			2,494	2
AA-1120355	00000	CX REINSURANCE COMPANY LTD	EN			815	194	2,639	472	734	142			4,996	3		4,993	139
AA-1120465	00000	DAI-TOKYO INSURANCE CO. (UK) LTD	EN			9		5						14	1		13	
AA-1280040	00000	DANSK KAUTIONSFORSIKRINGS - A/S	DK			22	5	14	3	26	5			75			75	
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V	NA			10	5	39	6	23	5			88			88	3
AA-1340073	00000	DEUTSCHE RUCKVERSICHERUNG AG	GW			2		19	2	9				32			32	4
AA-1120495	00000	DOMINION INSURANCE CO. LTD	EN			177	40	220	42	523	112			1,114			1,114	
AA-1220027	00000	EA - GENERALI AG	AU			12	2	63	6	51	11			145			145	
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	EN			68		49	20	47	5			189		7	182	
AA-1120366	00000	EMPLOYERS LIABILITY ASS CORP LTD	EN					5		1				6			6	
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE CO. LTD	EN			167		90	8	44	2			311	(17)		328	
AA-1720160	00000	ENTERPRISE-FENNIA MUTUAL INS. CO	FI			16		13	1	10	1			41			41	
AA-1740230	00000	ETHNIKI HELLENIC GENERAL INS. CO. S.A	GR							1				1			1	
AA-1120580	00000	EXCESS INSURANCE CO. LTD	EN			325	78	1,518	197	661	121			2,900	6		2,894	4
AA-1120610	00000	F.M. INSURANCE CO. LTD	EN			13		16	1	3				33			33	
AA-1120600	00000	FENTON INSURANCE CO. LTD	EN												(14)		14	
AA-1120605	00000	FINNISH INDUSTRIAL & GENERAL INS. CO. LTD	EN			2		4		1				7			7	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI			2								2	1		1	2
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE CO. LTD	KO			12	1	40	9	26	5			93	1		92	47
AA-1440035	00000	FOLKSAM INTERNATIONAL INSURANCE CO. LTD	SW			93	7	227	43	49	3			422			422	18
AA-1120645	00000	FREMONT INSURANCE CO. (UK) LTD	EN												1		(1)	
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE CO	JA			101	18	919	111	1,340	127			2,616			2,616	
AA-1320137	00000	G.M.F., GARANTIE MUTUELLE DES FONCTIONNAIRES	FR			2								2			2	
AA-3190072	00000	G.T.E. REINSURANCE CO. LTD	BM			496	125	3,539	182	5,311	286			9,939			9,939	
AA-1320135	00000	GAN INCENDIE ACCIDENTS	FR			1		2						3			3	
AA-1120980	00000	GAN MINSTER INSURANCE COMPANY LIMITED	EN			3		2						5			5	
AA-1120661	00000	GENERAL ACCIDENT REINS. CO. LTD	EN					1						1			1	
AA-1220035	00000	GENERALI RUCKVERSICHERUNG AG	AU			2		13	2	13	3			33			33	
AA-1420030	00000	GJENSIDIGE NORSK SKADEFORSIKRING	NO			4		3						7			7	8
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG	GW			4		3						7			7	3
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	GW			1		1						2			2	
AA-1220040	00000	GRAZER WECHSELSEITIGE VERSICHERUNG	AU				1	13	2	3				19			19	
AA-1320150	00000	GROUPEMENT FRANCAIS D'ASSURANCES IARD	FR			1								1			1	
AA-1860340	00000	GUNES SIGORTA A.S	TU			22	7	122	15	109	23			298			298	6
AA-1280062	00000	HAFNIA FORSIKRINGSAKTIESELSKABET	DK			1								1			1	
AA-1340115	00000	HAMBRUGER INTERNATIONALE RUCK-VERS. AG	GW			77	29	246	29	112	24			517			517	
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SW			2	1	11	1	3				18			18	1
AA-1120737	00000	HANSA RE & MARINE INSURANCE (UK) LIMITED	EN			1		1						2			2	
AA-1440047	00000	HANSA SJO FORSAKRINGS A/B	SW							1				1			1	
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	GW			2		2	7	1				12			12	2
AA-1120750	00000	HARLEYSVILLE INSURANCE CO. (UK) LTD	EN			2		1						3			3	
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LTD	BM			11		3						14	1		13	
AA-3190080	00000	HEDDINGTON INSURANCE LTD	BM					1						1			1	3
AA-1460080	00000	HELVETIA SCHWEIZERISCHE VERSICHERUNGS	SZ					1	7	1				9			9	
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	GW					1						1			1	1
AA-1120760	00000	HIGHLANDS INSURANCE CO. (UK) LTD	EN			243	73	145	59	195	42			757			757	133
AA-1380080	00000	HOLLANDSCHE VERZ. SOC. VAN 1808 N.V	NA			2	1	10	2	3				18			18	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120518	00000	HOME AND OVERSEAS INSURANCE CO. LTD	EN			27		12	1	1				41	1		40	
AA-3190090	00000	HUDSON REINSURANCE CO. LTD	BM			1		53	8	14	3			79			79	45
AA-3190092	00000	I.N.A. INTERNATIONAL INSURANCE CO. LTD	BM			11		153	17	195	11			387			387	
AA-2230425	00000	I.R.B., INST. DE RESS. DO BRASIL	BM			399	11	1,034	91	130	7			1,672	(4)		1,676	3
AA-1340135	00000	IDUNA ALLGEMEINE VERSICHERUNG AG	GW			2		13	1	5				21			21	5
AA-1122022	00000	INDEMNITY GUARANTEE	EN							1				1			1	
AA-1720095	00000	INDUSTRIAL MUTUAL INSURANCE CO	FI			6		4		3				13			13	
AA-3190095	00000	INSCO LTD	BM			124	29	865	100	790	169			2,077			2,077	8
AA-1120810	00000	INSURANCE CO. OF NORTH AMERICA (UK) LTD	EN		1	10		6						16	3		13	
AA-1780035	00000	INSURANCE CORP. OF IRELAND PLC	IE			13	1	4	1	1				20			20	
AA-1931005	00000	INTERCONTINENTAL RE	AT			207	49	534	48	509	109			1,456			1,456	
AA-1120825	00000	IRON TRADES MUTUAL INSURANCE CO. LTD	EN			2		1						3			3	
AA-1120827	00000	KEMPER REINSURANCE LONDON LTD	EN			6								6			6	
AA-5420050	00000	KOREAN REINSURANCE CO	KO			187	37	941	167	669	143			2,144			2,144	3
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO	JA			120	42	533	68	530	114			1,407			1,407	1
AA-1240068	00000	L'ETOILE 1905 S.A	BE			1	1	13	1	4	1			21			21	
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT			1	2	14	1	3				21			21	
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A	IT			3		9	3	4	1			20			20	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR			21	2	13	1					37			37	1
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D	CN			1	1	10	1	1				14			14	2
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA	IT			14	1	4	2	6	1			28			28	
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A	FR			1		28	4	6	1			40			40	
AA-1320255	00000	LA REUNION FRANCAISE S.A	FR			7		2						9			9	2
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM			5	1	23	3	23	5			60			60	
AA-1320165	00000	LANGUEDOC, STE. D'ASS. ET DE REASS	FR			1		5	1	9	2			18			18	15
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SW			2								2			2	
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU			1		7	1	6	1			16			16	8
AA-0000000	00000	LLOYD ITALICO ASSICURAZONI SPA	IT			(1)			3					2			2	
AA-1120876	00000	LOMBARD CONTINENTAL INSURANCE PLC	EN			1		2						3			3	
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE CO. LTD	EN			212	60	293	57	371	79			1,072	(1)		1,073	
AA-1121402	00000	LONDON ASSURANCE	EN			2		1						3	1		2	
AA-5420065	00000	LUCKY INSURANCE CO. LTD	KO			11	6	55	10	53	11			146			146	
AA-1120925	00000	LUDGATE INSURANCE CO. LTD	EN			23	2	37	6	69	4			141			141	
AA-1320171	00000	M.A.A.F., MUTUELLE ASSURANCE ARTISANALE DE FRANC	FR					1						1			1	1
AA-3190107	00000	MALVERN INSURANCE LTD	BM			3		2						5	1		4	
AA-1340160	00000	MANNHEIMER VERSICHERUNG AG	GW							1				1			1	
AA-1930610	00000	MANUFACTURERS MUTUAL INSURANCE LTD	AT			34	12	146	18	130	28			368			368	
AA-1840610	00000	MAPFRE INDUSTRIAL S.A	SP					1		15	3			19			19	7
AA-1840617	00000	MAPFRE X.L	SP			4								4			4	
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE	FR			7		2						9			9	
AA-1120950	00000	MERCANTILE & GENERAL REINSURANCE CO. PLC	EN			3		17		32	7			59	1		58	1
AA-1741001	00000	MESSOGHIOS INS	GR			1				1				2			2	
AA-4360625	00000	MIGDAL INSURANCE CO. LTD	IS			(23)								(23)			(23)	
AA-1860620	00000	MILLI REASURANS T.A.S	TU			26	9	146	18	130	28			357			357	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE CO., LTD	JA			83	23	1,427	141	1,661	196			3,531			3,531	
AA-0051036	00000	MLC REINSURANCE, LTD	TC			9	3	53	7	50	11			133			133	5
AA-3194129	00000	MONTPELIER REINSURANCE LTD	BM		279							163		163	139		24	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	GW			3,881	86	371	113	2,420	519			7,390			7,390	
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR			23	8	65	3	28	6			133			133	
AA-0000000	00000	MUTUELLE GENERALE FRANCAISE	FR			9		1	7	1				18			18	
AA-0000000	00000	NATIONAL CASUALTY CO OF AMERICA LTD	EN			119	48	215	17	104	22			525			525	
AA-1960655	00000	NATIONAL INSURANCE CO. OF NEW ZEALAND LTD	NZ							1				1			1	
AA-1121065	00000	NEW ZEALAND INSURANCE PLC	EN			1		2						3	1		2	
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V	NA			(1)								(1)			(1)	20
AA-1580060	00000	NIPONKOA INSURANCE COMPANY	JA			295	77	2,432	245	3,102	365			6,516	(3)	9	6,510	18
AA-1121075	00000	NIPPON INS. CO. OF EUROPE LTD	EN			15	1	2	1	1				20			20	
AA-1580065	00000	NISSAN FIRE AND MARINE INSURANCE CO. LTD	JA			635	114	1,709	281	1,225	261			4,225	(5)		4,230	12
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JA			36	14	240	35	307	66			698		7	691	1
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE CO. LTD	JA			30	11	173	24	189	40			467			467	

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1121085	00000	NORDEN INSURANCE CO. (UK) LTD	EN			9		4						13			13	
AA-1280090	00000	NORDISK REINS. CO. A/S	DK			1		3		1				5			5	
AA-1080670	00000	NORSE REINSURANCE CO. LTD	OO			2								2			2	
AA-1121110	00000	NORWICH WINTERTHUR REINSURANCE CORPORATION LT	EN			37		1						38			38	
AA-1460100	00000	NOUVELLE CIE. DE REASSURANCES S.A	SZ			12		1	7	1				21			21	
AA-1220060	00000	OBEROSTERREICHISCHE WECHSELSEITIGE VERS.ANSTALT	AU			3		2		1				6			6	
AA-1840710	00000	OCASO, S.A	SP			1								1			1	
AA-5420060	00000	ORIENTAL FIRE AND MARINE INSURANCE CO. LTD	KO			2	1	14	1	4				22			22	
AA-2990725	00000	ORINOCO SEGUROS C.A	VE			1	1	11	1	4				18			18	
AA-1121135	00000	ORION INSURANCE CO. PLC	EN			66		47	4	11	1			129	2		127	
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO			81	18	196	27	221	47			590	2		588	7
AA-5480061	00000	OVERSEAS ASSURANCE CORP (MALAYSIA) BERHAD	MY			2		5		1				8	(22)		30	
AA-1240163	00000	P & V ASSURANCES SC	BE			9	3	56	7	50	11			136			136	
AA-5360100	00000	P.T. INDONESIA RE	IO			1				2				3			3	
AA-1121155	00000	PAN ATLANTIC REINSURANCE CO. LTD	EN			8		10	1					19			19	
AA-3190129	00000	PAUMANOCK INSURANCE CO. LTD	BM			2		1						3			3	
AA-9240100	00000	PEOPLE'S INSURANCE CO. OF CHINA	CC			5		84	9	154	8			260			260	4
AA-1121200	00000	POHJOLA GROUP INS CORP	EN			1								1			1	2
AA-1320230	00000	PRESERVATRICE FONCIERE T.I.A.R.D	FR			13		8	1	19	3			44			44	1
AA-1340187	00000	PROVINZIAL BRANDKASSE VERS. SCHLESWIG-HOLSTEIN	GW					1						1			1	1
AA-1340190	00000	PROVINZIAL FEUERVERS.ANSTALT DER RHEINPROVINZ	GW			25	9	201	27	96	21			379			379	1
AA-1780070	00000	QBE INS. AND REINS. (EUROPE) LTD	IE			1		10	1	2				14	1		13	
AA-1120481	00000	QBE REINS. (LONDON) LTD	EN			46	2	67	24	59	13			211			211	
AA-1340004	00000	R+V VERSICHERUNG AG, RUCKVERSICHERUNG - REINS	GW					2						2			2	2
AA-2990857	00000	REASEGURADORA DELTA CA	VE							1				1			1	
AA-1121060	00000	REINS. CORP. OF NEW YORK (U.K.) LTD	EN			2								2			2	
AA-1990860	00000	REINSURANCE UNION LTD	SA			2								2			2	
AA-1340201	00000	RHEINLAND VERS.-AG	GW			5	2	42	1	15	3			68			68	
AA-1121270	00000	RIVER THAMES INSURANCE CO. LTD	EN			21	3	2		5				31	2		29	
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	EN			9								9			9	
AA-1121275	00000	ROYAL INSURANCE PLC	EN					6	1	25	1			33			33	
AA-1240171	00000	ROYALE BELGE D'ASSURANCES	BE			290	47	2,092	202	3,328	296			6,255			6,255	
AA-1560737	00000	ROYNAT GUARANTEE CORP	CN					5	2	36	8			51			51	
AA-1320265	00000	S.A.F.R., STE. ANONYME FRANCAISE DE REASS	FR			44	9	125	23	169	36			406			406	1
AA-1360195	00000	SAI - SOCIETA ASSICURATRICE INDUSTRIALE	IT			4		37	7	63	4			115			115	
AA-1720070	00000	SAMPO INS. CO. LTD	FI			3								3	1		2	1
AA-1720100	00000	SAMPO INTERNATIONAL INS.CO	FI			7		3						10			10	
AA-1420110	00000	SAMVIRKE SKADEFORSIKRING A/S	NO			17	5	73	14	83	18			210			210	
AA-1340069	00000	SCOR DEUTSCHLAND	GW					1	3	2				6			6	
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LTD	CN			3			3					6			6	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE			1		34	1	14	3			53			53	
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	GW			(37)	(16)							(53)			(53)	
AA-1121315	00000	SECURITY INSURANCE CO. (UK) LTD	EN			3		2						5			5	
AA-1560760	00000	SECURITY NATIONAL INS CO	CN			6		1						7			7	
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE CO. LTD	KO			31	10	125	14	112	24			316			316	1
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INS. CO. (PTE.) LTD	SI			2		6	3	2				13			13	3
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LTD	SI			24	7	51	6	45	10			143			143	5
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SW			11		29	2	20	1			63			63	1
AA-1440082	00000	SKANDIA INTERNATIONAL INSURANCE CORPORATION	SW			1								1			1	
AA-3190146	00000	SOLAR INSURANCE CO. LTD	BM			20	2	94	6	57	12			191			191	
AA-1320295	00000	SOREMA, SA	FR			30	3	548	42	1,027	55			1,705			1,705	5
AA-1961001	00000	SOUTH BRITISH INS CO LTD	NZ			1								1			1	
AA-1121360	00000	SOVEREIGN MARINE AND GENERAL INS. CO. LTD	EN			(2)								(2)			(2)	43
AA-1120485	00000	SOVEREIGN INS. (UK) LTD	EN					3		1				4			4	
AA-1340260	00000	SPARKASSEN-VERSICHERUNG ALLGEMEINE VERSICH. AG	GW			26	5	151	18	166	13			379			379	32
AA-1121366	00000	SPHERE DRAKE INS LTD (LONDON)	EN			127		65	6	35	2			235	1		234	
AA-1560780	00000	SPHERE REINSURANCE CO. OF CANADA	CN		1	7		11						18	4		14	
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM			5	1	23	3	30	5			67			67	
AA-1121375	00000	ST. PAUL INTERNATIONAL INS. CO. LTD.(UK CORP)	EN			1,591	177	1,211	181	1,214	260			4,634	(2)		4,636	8

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-3191048	00000	ST.JOHN'S INSURANCE COMPANY LTD	BM			32	2	168	23	180	20			425			425	
AA-1420131	00000	STOREBRAND FORSIKRING A/S	NO			4								4			4	
AA-1420010	00000	STOREBRAND SOR A/S	NO			2								2			2	
AA-1121390	00000	STRONGHOLD INSURANCE CO., LTD	EN			434	109	821	100	736	152			2,352	2		2,350	76
AA-1121395	00000	SUMITOMO MARINE & FIRE INS. CO. (EUROPE), LTD	EN			1		1						2			2	
AA-1930925	00000	SUNCORP INSURANCE AND FINANCE	AT			2								2			2	5
AA-1440105	00000	SWEDISH CLUB	NY			9	2	8	4	17	4			44			44	
AA-5280060	00000	TAI PING INSURANCE CO. LTD	TW						2	1				3			3	4
AA-1121410	00000	TAISHO MARINE AND FIRE INSURANCE CO. (UK) LTD	EN			294	3	12	5	181	39			534			534	
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE CO. LTD	TW												1		(1)	
AA-1340220	00000	THURINGIA VERSICHERUNGS AG	GW			1								1			1	
AA-1580095	00000	TOA FIRE AND MARINE REINSURANCE CO. LTD	JA			42	14	167	23	196	41			483	1		482	
AA-1121430	00000	TOA-RE INSURANCE CO. (UK) LTD	EN			3		2						5			5	
AA-1121445	00000	TOKIO MARINE AND FIRE INSURANCE CO. (UK) LTD	EN			5	1	2						8	1		7	
AA-1580100	00000	TOKIO MARINE AND FIRE INSURANCE CO. LTD	JA			(1)	1	4						4			4	7
AA-1560810	00000	TORONTO GENERAL INSURANCE CO	CN			3	1	1		1				6			6	
AA-1580105	00000	TOYO FIRE AND MARINE INSURANCE CO. LTD	JA			1	1	103	2	26	6			139			139	10
AA-1561019	00000	TRADERS GENERAL INS. CO	CN			2								2			2	
AA-1380180	00000	TRANSATLANTICA HERVERZEKERING MIJ. N.V	NA			3								3	1		2	1
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	GW					1						1			1	1
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LTD	SW			2								2			2	
AA-1120431	00000	TUREGUM INSURANCE COMPANY (UK) LIMITED	SZ			200	7	198	16	129	7			557	(4)		561	
AA-1460150	00000	TUREGUM VERS.GES. AG	SZ			3,066	827	9,783	1,455	10,031	2,150			27,312			27,312	200
AA-1340006	00000	UNION REINSURANCE COMPANY	GW			4								4			4	
AA-1460155	00000	UNION RUCKVERSICHERUNGS GESELLSCHAFT	SZ					1						1			1	1
AA-1121491	00000	UNIONE ITALIANA (UK) REINSURANCE CO. LTD	EN		2	29		18	1					48	10		38	
AA-1360240	00000	UNIONE ITALIANA DI RIASSICURAZIONE S.P.A	IT			7								7	1		6	1
AA-1220020	00000	VERS. DER OSTERREICHISCHEN BUNDESLANDER	AU			1		7	1	6	1			16			16	8
AA-1121510	00000	VESTA (UK) INSURANCE CO. LTD	EN			7		1						8			8	
AA-1420147	00000	VESTA REINSURANCE A/S	NO			1		1						2			2	
AA-1340240	00000	VICTORIA RUCK-VERS. AG	GW			55		487	46	1,113	60			1,761			1,761	2
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A	IT			14	3	71	9	17	4			118			118	
AA-3190170	00000	WALTON INS. LTD	BM			15	3	120	11	145	8			302	4		298	93
AA-9641105	00000	WARTA INSURANCE AND REINSURANCE CO. LTD	PO			1								1			1	
AA-1440070	00000	WASA INDUSTRIAL INS. CO. LTD	SW			1								1			1	1
AA-1440100	00000	WASA INTERNATIONAL INS. CO. LTD	SW			1								1			1	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LTD	EN			8		5		1				14			14	
AA-1340245	00000	WESTFALISCHE PROVINZIAL-FEUERSOZIETAT	GW			1		1						2			2	1
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AU			1								1			1	
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	SZ			1,370	137	1,072	179	1,114	220			4,092	(1)		4,093	78
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORP. LTD	EN			29		18	2	20	1			70			70	
AA-1340265	00000	WURTTEMBERGISCHE AG VERSICHERUNGS BETEILI	GW			19		20	2	10	1			52			52	3
AA-1580110	00000	YASUDA FIRE AND MARINE INSURANCE CO. LTD	JA			21		37	3	17	1			79			79	
AA-4361275	00000	ZION INSURANCE CO. LTD	IS					5		1				6			6	
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	EN			(1)		15	4	6	1			25			25	
AA-1340015	00000	ZURICH RUCKVERSICHERUNG (KOLN) AG	GW			42	1	133	14	226	12			428			428	
1799999 - Unauthorized - Other Non-U.S. Insurers					283	19,544	3,106	48,028	6,266	49,749	7,950	163		134,806	128	43	134,635	1,178
1899999 - Total - Unauthorized					285	22,068	3,450	54,560	7,710	57,268	8,985	163		154,204	(27)	58	154,173	2,849
1999999 - Total - Authorized and Unauthorized					238,275	91,195	12,314	929,458	30,282	234,740	41,558	86,638		1,426,185	20,599	407	1,405,179	3,939
9999999 Totals					238,275	91,195	12,314	929,458	30,282	234,740	41,558	86,638		1,426,185	20,599	407	1,405,179	3,939

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
9999999 Totals					238,275	91,195	12,314	929,458	30,282	234,740	41,558	86,638		1,426,185	20,599	407	1,405,179	3,939

NOTE: Report the five largest provisional commission rates included in the cedant's reinsurance treaties.
The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Company	2 Commission Rate	3 Ceded Premium
1.	American Re Corp	25.000	394
2.	Hartford Steam Boil Inspec. & Ins. Co.	23.000	1,868
3.			
4.			
5.			

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
23-1740414	22705	ACE AMERICAN REINS CO	PA	218	4,506	37	5	106	4,654	4,872	95.5	2.2
06-0237820	20699	ACE PROP & CAS INS CO	PA	11	1	3	1	58	63	74	85.1	78.4
95-3187355	35300	ALLIANZ INS CO	CA		1				1	2	100.0	50.0
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	IL	1	2				2	4	80.0	40.0
59-0593886	10111	AMERICAN BANKERS INS CO OF FL	FL	84	9	28	1	1	39	123	31.7	0.8
04-1027270	20613	AMERICAN EMPLOYERS INS CO	MA					26	26	26	100.0	100.0
62-0929818	31208	AMERICAN GENERAL PROPERTY INS CO	TN	1						1		
13-5124990	19380	AMERICAN HOME ASSUR CO	NY	16	133	39	6	142	320	336	95.2	42.3
13-3333609	32220	AMERICAN INTL INS CO	DE					9	9	9	100.0	100.0
36-0727430	22918	AMERICAN MOTORISTS INS CO	IL	1	22	5	1	10	38	39	97.4	25.6
13-4924125	10227	AMERICAN REIN CO	NJ	7		2		30	32	39	82.1	76.9
35-0145400	19704	AMERICAN STATES INS CO	IL	(1)	2				2	1	200.0	
94-1390273	19801	ARGONAUT INS CO	CA	19	1	6		148	155	174	89.1	85.1
13-4934590	19895	ATLANTIC MUT INS CO	NY		1				1	1	100.0	
58-1860554	18333	ATLAS ASSUR CO OF AMER	NY	38	24	29	1	87	141	179	78.8	48.6
38-0315280	18988	AUTO-OWNERS INS CO	MI		7				7	7	100.0	
04-2482364	16187	AXA RE PROP & CAS INS CO	DE	1		1		7	8	9	88.9	77.8
31-0542366	10677	CINCINNATI INSURANCE CO	OH		8			1	9	9	100.0	11.1
06-0949141	33197	COLOGNE REINS CO OF AMER	CT	44	11	22		1	34	78	43.6	1.3
47-0490411	31127	COLUMBIA CASUALTY CO	IL	22	47	43	3	7	100	122	82.0	5.7
06-0303520	24872	CONNECTICUT IND CO	CT	2						2		
39-1092844	24961	CONNIE LEE INS CO	WI	2				4	4	6	66.7	66.7
36-2114545	20443	CONTINENTAL CAS CO	IL	11	2,356	24	1	18	2,399	2,410	99.5	0.7
13-5010440	35289	CONTINENTAL INS CO	IL	62	341	40	12	680	1,073	1,135	94.5	59.9
06-1325038	39136	CONVERIUM	CT		1				1	1	100.0	
13-2901685	35165	CORPA REIN CO	NJ	(4)	2	1		3	6	2	300.0	150.0
37-0807507	20990	COUNTRY MUT INS CO	IL		1				1	1	100.0	
38-2145898	33499	DORINCO REIN CO	MI	24		1		1	2	26	7.7	3.8
39-0264050	21458	EMPLOYERS INS CO OF WAUSAU	WI	172	72	76	122	246	516	688	75.0	35.8
42-0234980	21415	EMPLOYERS MUT CAS CO	IA	1	10	3			13	14	92.9	
48-0921045	39845	EMPLOYERS REIN CORP	MO	551	263	536	210	2,936	3,945	4,496	87.7	65.3
36-2950161	35378	EVANSTON INS CO	IL			1			1	1	100.0	
22-2005057	26921	EVEREST REIN CO	DE	(10)	1				1	(9)	(11.1)	
05-0316605	21482	FACTORY MUT INS CO	RI	199	1,318	22	(88)	80	1,332	1,531	87.0	5.2
42-0245840	13897	FARMERS MUT HAIL INS CO OF IA	IA	(1)						(1)		
13-1963496	20281	FEDERAL INS CO	IN		3				3	3	100.0	
41-0417460	13935	FEDERATED MUT INS CO	MN		3				3	3	100.0	
94-1610280	21873	FIREMANS FUND INS CO	CA	(2)						(2)		
13-2997499	38776	FOLKSAMERICA REIN CO	NY	144	1,238	2		4	1,244	1,388	89.6	0.3
36-2667627	22969	GE REINS CORP	IL	(1)	690			3	693	692	100.1	0.4
75-1588101	35882	GEICO GENERAL INS CO	DC					(1)	(1)	(1)	100.0	100.0
13-2673100	22039	GENERAL REIN CORP	DE	7	10				10	17	58.8	
13-5460208	25909	GENERAL SECURITY PROP & CAS CO	NY	82				14	14	96	14.6	14.6
13-1958482	11967	GENERAL STAR NATL INS CO	OH	6	2	3	1	67	73	79	92.4	84.8
13-5617450	11231	GENERALI US BRANCH	NY	7	2		1	3	6	13	46.2	23.1
13-5009848	21032	GERLING GLOBAL REINS CORP OF AMERICA	NY	89	1,066	1		398	1,465	1,554	94.3	25.6
13-6107326	11266	GERLING GLOBAL REINS CORP OF US BR	NY	88	31	44	20	53	148	236	62.7	22.5
31-0501234	16691	GREAT AMERICAN INS CO	OH	7	1	1		2	4	11	36.4	18.2
13-5117400	22187	GREATER NY MUTINS CO	NY		8	2			10	10	100.0	
95-1479095	22322	GREENWICH INS CO	CA	190	8	1	1		10	200	5.0	
42-0245990	14117	GRINNELL MUT REIN CO	IA		4				4	4	100.0	
13-5129825	22292	HANOVER INS CO	NH	3	55	13		2	70	73	95.9	2.7
06-0383750	19682	HARTFORD FIRE IN CO	CT	2	(1)				(1)	1	(100.0)	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INS CO	CT	4	19	6		11	36	40	90.0	27.5
74-1296673	22489	HIGHLANDS INS CO	TX	34	49	22	34	444	549	583	94.2	76.2
02-0308052	22527	HOME INS CO	NH	59	93	38	16	150	297	356	83.4	42.1
75-1728967	38849	HOUSTON GENERAL INS CO	TX	1	27	2			29	30	96.7	
23-0723970	22713	INSURANCE CO OF N AMER	PA					1	1	1	100.0	100.0
36-3030511	37257	INSURANCE CORP OF HANNOVER	IL	6	6	3		51	60	66	90.9	77.3

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
13-5339725	18341	INSURANCE CORP OF NY	NY	3	3	5		87	95	98	96.9	88.8
56-0473714	22772	INTEGON IND CORP	NC	1	11	1			12	13	92.3	
13-4941245	29742	INTEGON NATL INS CO	NC					1	1	1	100.0	100.0
22-1964136	21083	INTERNATIONAL INS CO	NH	3	4	5			9	12	75.0	
04-1543470	23043	LIBERTY MUT INS CO	MA	6	97	24	1	8	130	136	95.6	5.9
36-3347420	23876	MAPFRE REINSURANCE CORP	NJ	1				1	2	2	100.0	50.0
59-0615164	22241	MEDMARC CAS INS CO	VT	(2)				1	1	(1)	(100.0)	(100.0)
13-5328670	25062	MERCANTILE & GENERAL REINS CO OF AMERICA	NJ	3					3	3	100.0	
04-1614490	19798	MERRIMACK MUT FIRE INS CO	MA	2	28	7		1	36	38	94.7	2.6
13-2915260	34339	METROPOLITAN GRP PROP & CAS INS CO	RI	8	12	1		10	23	31	74.2	32.3
13-2725441	26298	METROPOLITAN PROPERTY & CAS INS CO	RI	3	39	2			41	44	93.2	
36-1475332	20451	MIDSTATES REIN CORP	OH	5				18	18	23	78.3	78.3
31-4259550	14621	MOTORISTS MUT INS CO	OH	1	14	3			17	18	94.4	
38-0865250	11991	NATIONAL CAS CO	AZ	16	1	15		319	335	351	95.4	90.9
47-0355979	20087	NATIONAL IND CO	NE	278	20	96	89	470	675	953	70.8	49.3
13-1988169	34835	NATIONAL REINS CORP	CT	1				1	1	2	50.0	50.0
25-0687550	19445	NATIONAL UNION FIRE INS CO OF PITTS	PA	165	11	36	32	64	143	308	46.4	20.8
31-4177100	23787	NATIONWIDE MUT INS CO	OH	77	20	3	1	17	41	118	34.7	14.4
04-2177185	21830	NEW ENGLAND INS CO	MA	88				17	17	105	16.2	16.2
06-1053492	41629	NEW ENGLAND REIN CORP	MA	665	3,652	376	67	353	4,448	5,113	87.0	6.9
52-1050076	32301	NICHIDO FIRE & MARINE INS CO LTD	NY	3	3	1			4	7	57.1	
98-0032627	27073	NIPPON FIRE & MAR INS CO LTD US BR	NY	6		2			2	8	25.0	
22-1964135	21105	NORTH RIVER INS CO	NJ		1	2			3	3	100.0	
13-2930109	22047	NORTH STAR REIN CORP	CT	1						1		
42-0791985	36870	NORTHEASTERN INS CO OF HARTFORD	CT					2	2	2	100.0	100.0
47-0698507	23680	ODYSSEY AMERICAN REINS CO	CT		2				2	2	100.0	
13-2781282	25070	ODYSSEY REINS CORP	DE	216	752	78	2	117	949	1,165	81.5	10.0
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA	11	1	3		4	8	19	42.1	21.1
23-1502700	21970	ONEBEACON INSURANCE COMPANY	MA	45	48	7	2	59	116	161	72.0	36.6
06-1008792	37818	ORION INS CO	CT		3				3	3	100.0	
13-3031176	38636	PARTNER REINS CO OF THE US	NY	89	3	1	18	11	33	122	27.0	9.0
13-3531373	10006	PARTNERRE INS CO OF NY	NY	92	7	23	4	8	42	134	31.3	6.0
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASN INS C	PA	1	3			21	24	25	96.0	84.0
23-2182777	40134	POTOMAC INS CO OF IL	MA	(1)				2	2	1	200.0	200.0
05-0204450	24295	PROVIDENCE WASHINGTON INS CO	RI					2	2	2	100.0	100.0
22-2053189	32352	PRUDENTIAL PROPERTY & CAS INS CO	NJ	2		6		84	90	92	97.8	91.3
13-1188550	15059	PUBLIC SERVICE MUT INS CO	NY					10	10	10	100.0	100.0
06-1206728	29807	PXRE REIN CO	CT		7				7	7	100.0	
22-2311816	39217	QBE INS CORP	DE		1				1	1	100.0	
23-1641984	10219	QBE REINSURANCE CORP	NY	15	21	8	2	28	59	74	79.7	37.8
74-1280541	24384	RANGER INS CO	DE			2		2	4	4	100.0	50.0
75-1670124	38318	REPUBLIC INS CO	TX	84	35	31	3	134	203	287	70.7	46.7
37-0915434	13056	RLI INS CO	IL	27						27		
36-2722478	26980	ROYAL INS CO OF AMER	IL	5	83	20		3	106	111	95.5	2.7
91-0742148	24740	SAFECO INS CO OF AMER	WA	1	28	7			35	36	97.2	
94-6078058	21911	SAN FRANCISCO REINSURANCE CO	CA	1				6	6	7	85.7	85.7
75-1444207	30058	SCOR REIN CO	NY	97	5			26	31	128	24.2	20.3
91-0341780	25763	SEATON INS CO	WA	97	10	15	13	235	273	370	73.8	63.5
06-0529570	24902	SECURITY INS CO OF HARTFORD	CT	10	68	14		50	132	142	93.0	35.2
56-1285899	39926	SELECTIVE INS CO OF THE SOUTHEAST	NJ					2	2	2	100.0	100.0
39-0333950	24988	SENTRY INS A MUT CO	WI	43	22	24	2	38	86	129	66.7	29.5
34-1532771	15156	SHELBY INS CO	AL					2	2	2	100.0	100.0
47-0574325	32603	SIGNET STAR REIN CO	NJ	6					6	6	100.0	
13-3029255	39322	SOREMA NA REIN CO	NY					36	36	36	100.0	100.0
52-0261905	20524	SPECIALTY NATL INS CO	IL					348	348	348	100.0	100.0
41-0406690	24767	ST PAUL FIRE & MARINE INS CO	MN	3	12	2		5	19	22	86.4	22.7
37-0533080	25143	STATE FARM FIRE AND CAS CO	IL	1	14	3			17	18	94.4	
13-3031274	39187	SUECIA INS CO	NY		1				1	1	100.0	
13-1675535	25364	SWISS REIN AMER CORP	NY	14				24	24	38	63.2	63.2

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
94-1517098	25534	TIG INS CO	CA	34	23	21		1	45	79	57.0	1.3
13-2918573	42439	TOA-RE INS CO OF AMER	NJ	65	7	3		3	13	78	16.7	3.8
13-6108722	12904	TOKIO MARINE&FIRE INS CO LTD US BR	NY	184	17	20	2	156	195	379	51.5	41.2
39-1321384	36919	TOWER INS CO INC	WI					1	1	1	100.0	100.0
13-5616275	19453	TRANSATLANTIC REIN CO	NY	50	5	36	23	60	124	174	71.3	34.5
06-6033504	19038	TRAVELERS CAS & SURETY CO	CT	20	386	83	5	15	489	509	96.1	2.9
06-0566050	25658	TRAVELERS IND CO	CT	57	21	21	18	55	115	172	66.9	32.0
06-1117063	34894	TRENWICK AMERICA REINS CORP	CT	5	127	4	4	16	151	156	96.8	10.3
16-0366830	22314	UNDERWRITERS REIN CO	NH	188	19	11	1	37	68	256	26.6	14.5
91-6027360	25747	UNIGARD INS CO	WA	403	42	174	163	705	1,084	1,487	72.9	47.4
13-2953213	36048	UNIONE ITALIANA REINS CO OF AMER	NY	15	1	5	1	9	16	31	51.6	29.0
63-0598629	11762	VESTA FIRE INS CORP	AL	8	13	(1)		3	15	23	65.2	13.0
13-1941868	34207	WESTPORT INS CORP	MO	34	17	7	6	33	63	97	64.9	34.0
13-1290712	20583	XL REINSURANCE AMERICA INC	NY	104	128	8	104	58	298	402	74.1	14.4
94-1590201	26220	YOSEMITE INS CO	IN	23	51	23			74	97	76.3	
36-4233459	16535	ZURICH AMERICAN INS CO	IL	2	36	5		2	43	45	95.6	4.4
0599999 - Authorized - Other U.S. Unaffiliated Insurers				5,572	18,399	2,300	911	9,587	31,197	36,769	84.8	26.1
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL	4						4		
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	21,197						21,197		
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOC	MN	136						136		
AA-9991160	00000	N.J. UNSATISFIED CLAIM & JUDGEMENT FUND	NJ	8,954						8,954		
AA-9991444	00000	TEXAS SMALL PREMIUM PLAN	TX	2						2		
AA-9991505	00000	WEST VIRGINIA MINE SUBSIDENCE	WV	13						13		
0699999 - Authorized - Pools - Mandatory Pools				30,306						30,306		
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	GW		1	1			2	2	100.0	
AA-1340125	10241	HANNOVER RUCKVERSICHERUNGS AG	GW	(3)	6	2		75	83	80	103.8	93.8
AA-1122000	00000	LLOYD'S OF LONDON	EN	2,961	883	920	210	3,366	5,379	8,340	64.5	40.4
AA-1121425	10744	MARKEL INTERNATIONAL INS CO LTD	EN	391	36	98	57	489	680	1,071	63.5	45.7
AA-1120962	00000	ST. PAUL REINSURANCE COMPANY LTD (UK CORP)	EN	2	4			66	70	72	97.2	91.7
AA-1121480	10292	UNIONAMERICA INSURANCE CO. LTD	EN	204	138	26	7	953	1,124	1,328	84.6	71.8
0899999 - Authorized - Other Non-U.S. Insurers				3,555	1,068	1,047	274	4,949	7,338	10,893	67.4	45.4
0999999 - Total - Authorized				39,433	19,467	3,347	1,185	14,536	38,535	77,968	49.4	18.6
63-0255547	19143	ALFA MUT FIRE INS CO	AL		8				8	8	100.0	
04-1105840	21490	ARKWRIGHT MUTUAL INS CO	MA		1			4	5	5	100.0	80.0
13-3077651	40223	BALTICA-SKANDINAVIA REIN CO OF AMER	NJ		2				2	2	100.0	
13-2963258	36579	CGU INS CO OF CANADA	NY	1	5		30	1	36	37	97.3	2.7
31-0908652	22144	CONSTELLATION REIN CO	NY	(1)	1	10		19	30	29	103.4	65.5
22-2476313	42625	CONTINENTAL INS CO OF NJ	IL	37				9	9	46	19.6	19.6
41-0249450	13846	FARMERS HOME MUT INS CO	MN		8			4	12	12	100.0	33.3
43-1037123	32018	FIRST EXCESS & REIN CORP	KS		2				2	2	100.0	
43-1245798	40711	FRANKONA REINS CO US BRANCH	MO		3				3	3	100.0	
95-2100437	11207	FREMONT INDEMNITY CO	CA	155	17	52	9	756	834	989	84.3	76.4
13-3954813	10843	FSA INSURANCE CO	OK	9		1		1	2	11	18.2	9.1
22-2222789	11398	GUARANTEE INS CO	DE	32	42	18	13	44	117	149	78.5	29.5
47-6025666	23264	INLAND INS CO	NE		8			1	9	9	100.0	11.1
22-1626385	11584	INTEGRITY INS CO	NJ					119	119	119	100.0	100.0
34-0368340	23086	LMI INS CO	TX	(1)				2	2	1	200.0	200.0
38-0855585	22012	MOTORS INS CORP	MI	1						1		
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INS CO	PA					1	1	1	100.0	100.0
39-0509630	23914	NORTHWESTERN NTL INS CO MILWAUKEE	OH	20			2	182	184	204	90.2	89.2
86-0271410	26751	PINE TOP INS CO	IL	12	9	73	67	829	978	990	98.8	83.7
00-0000000	00000	PROVIDENT WASHINGTON INSURANCE CO	WA	1	17	4	1	6	28	29	96.6	20.7
13-3641796	34908	RECOR INS CO INC	NY		1				1	1	100.0	
43-1424791	26557	SHELTER REIN CO	MO		3				3	3	100.0	
22-3590451	40045	STARNET INS CO	DE			1		11	12	12	100.0	91.7
47-0547953	25844	UNION INS CO	NE	13	2				2	15	13.3	
56-1139525	32972	UNIVERSAL INS CO	NC					(2)	(2)	(2)	100.0	100.0
59-1753535	40495	US BRNCH OF HMBURG INTRNTL REIN CO	FL			1		2	3	3	100.0	66.7

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	6 1 to 29 Days	7 30 - 90 Days	8 91 - 120 Days	9 Over 120 Days	10 Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
02-0349547	38032	US INTL REIN CO	NH		10			1	11	11	100.0	9.1
1499999 - Unauthorized - Other U.S. Unaffiliated Insurers				279	139	160	122	1,990	2,411	2,690	89.6	74.0
AA-9995022	00000	EXCESS AND CASUALTY REINS ASSN (ECRA)	NY	2	2	1		109	112	114	98.2	95.6
AA-9995085	00000	FORTRESS REINSURANCE INC	NC			18		35	53	53	100.0	66.0
AA-9995032	00000	MUTUAL MARINE OFFICE INC	NY					6	6	6	100.0	100.0
1699999 - Unauthorized - Pools - Voluntary Pools				2	2	19		150	171	173	98.8	86.7
AA-1340010	00000	AACHENER RUCKVERSICHERUNGS GESELLSCHAFT AG	GW		1			6	7	7	100.0	85.7
AA-1320010	00000	ABEILLE REASSURANCES	FR	1				9	9	10	90.0	90.0
AA-1120120	00000	AEGON INSURANCE CO. (UK) LTD	EN	7	1		1		2	9	22.2	
AA-1240006	00000	AG 1824 CIE BELGE D'ASSURANCES GENERALES	BE		7	1		20	28	28	100.0	71.4
AA-1320065	00000	AGF MARINE AVIATION TRANSPORT (AGF-MAT)	FR					2	2	2	100.0	100.0
AA-1841025	00000	AGF UNION FENIX SEGUROS Y REASEGUROS SA	SP	8	3	6			9	17	52.9	
AA-1360004	00000	AGRICOLTURA ASSICURAZIONI SOCIETA MUTUA	IT					2	2	2	100.0	100.0
AA-1340017	00000	AGRIPPINA VERSICHERUNG A.G.	GW		3				3	3	100.0	
AA-1580015	00000	AIOI INSURANCE CO	JA	391	56	150	4	12	222	613	36.2	2.0
AA-4660015	00000	AL AIN AHLIA INS. CO.	TS	1				19	19	20	95.0	95.0
AA-1120140	00000	ALLIANZ CORNHILL INTERNATIONAL INSURANCE PLC	GW				27		27	27	100.0	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	GW			1		1	2	2	100.0	50.0
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE CO. LTD	BM	3	10	19		4	33	36	91.7	11.1
AA-1860050	00000	ANADOLU SIGORTA	TU	18	2	5	(24)	6	(11)	7	(157.1)	85.7
AA-1120147	00000	ANCON INSURANCE CO. (UK) LTD	EN		1	3		7	11	11	100.0	63.6
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE CO. LTD	JA	7				1	1	8	12.5	12.5
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	4	1			93	94	98	95.9	94.9
AA-1360020	00000	ASSITALIA - LE ASSICURAZIONI D'ITALIA	IT	8	1	1		1	3	11	27.3	9.1
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	11	12				12	23	52.2	
AA-1240011	00000	ASSUBEL VIE, S.A.	BE	54	13	5		9	27	81	33.3	11.1
AA-1280015	00000	ASSURANCE COMPAGNIET BALTICA	DK	7	41	5		4	50	57	87.7	7.0
AA-1321004	00000	ASSURANCES DU CREDIT	FR					1	1	1	100.0	100.0
AA-1320039	00000	ASSURANCES GENERALES	FR		1			2	3	3	100.0	66.7
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	30	2	4	1	2	9	39	23.1	5.1
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI					6	6	6	100.0	100.0
AA-1120205	00000	ATHEL REINSURANCE CO. LTD	EN		1			1	2	2	100.0	50.0
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SW	15	1	1		6	8	23	34.8	26.1
AA-1120701	00000	ATLAS ASSURANCE CO. LTD	EN					5	5	5	100.0	100.0
AA-1930040	00000	AUSTRALIAN REINSURANCE CO. LTD	AT	12	4	1			5	17	29.4	
AA-1460025	00000	BALOISE INS. CO. LTD. (BASLER VERS. GES. AG)	SZ	(1)	5			4	9	8	112.5	50.0
AA-1340045	00000	BAYERISCHE RUCKVERSICHERUNG AG	GW	2		1		2	3	5	60.0	40.0
AA-1120255	00000	BISHOPSGATE INSURANCE LTD	EN			3		15	18	18	100.0	83.3
AA-3191004	00000	BISON INS CO	BM	64	2	2			4	68	5.9	
AA-1120361	00000	BRITISH & EUROPEAN REINSURANCE CO., LTD	EN		3			3	6	6	100.0	50.0
AA-1121398	00000	BRITISH LAW INSURANCE CO., LTD	EN			1			1	1	100.0	
AA-3130080	00000	BRITISH-AMERICAN INS. CO., LTD	BF					32	32	32	100.0	100.0
AA-3190045	00000	BRITTANY INSURANCE CO., LTD	BM					16	16	16	100.0	100.0
AA-9180060	00000	BULSTRAD, BULGARIAN FOREIGN INS. & REINS. CO	BU					2	2	2	100.0	100.0
AA-1240054	00000	C.O.B.A.C., CIE. BELGE D'ASSURANCE-CREDIT S.A.	BE	20	3	8			11	31	35.5	
AA-1320060	00000	CAISSE MUTUELLE D'ASSURANCES ET DE PREVOYANCE	FR	34	2	1		6	9	43	20.9	14.0
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AG					19	19	19	100.0	100.0
AA-1600020	00000	CASSIE NATIONALE DE REASSURANCES	OO					1	1	1	100.0	100.0
AA-1990110	00000	CENTRAL REINS. CORP. LTD	SA		2				2	2	100.0	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	22	1	8	6	32	47	69	68.1	46.4
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM					1	1	1	100.0	100.0
AA-1320105	00000	CIE. TRANSCONTINENTALE DE REASSURANCE	FR	1	3			25	28	29	96.6	86.2
AA-1120365	00000	COLONIA BALTICA INSURANCE LIMITED	EN					7	7	7	100.0	100.0
AA-1120375	00000	COMMERCIAL UNION ASSURANCE CO. PLC	EN	6	110	26	4	53	193	199	97.0	26.6
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	156	11	5	1	2	19	175	10.9	1.1
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LTD	EN					62	62	62	100.0	100.0
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR		4				4	4	100.0	
AA-1241003	00000	COMPAGNIE EUROPEENE D'ASSURANCES INDUSTRIELLES	BE	16	1	3	2	78	84	100	84.0	78.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
AA-2330015	00000	COMPANIA AGRICOLA DE SEGUROS S.A	CK					2	2	2	100.0	100.0
AA-1120420	00000	CONTINENTAL GUARANTY CORPORATION LTD	EN					1	1	1	100.0	100.0
AA-1120440	00000	COPENHAGEN REINSURANCE CO. (UK) LTD	EN		2			5	7	7	100.0	71.4
AA-1280067	00000	COPENHAGEN REINSURANCE CO. LTD	DK	184	26	68	2	4	100	284	35.2	1.4
AA-1120355	00000	CX REINSURANCE COMPANY LTD	EN	107	131	24	20	727	902	1,009	89.4	72.1
AA-1120465	00000	DAI-TOKYO INSURANCE CO. (UK) LTD	EN					9	9	9	100.0	100.0
AA-1280040	00000	DANSK KAUTIONSFORSIKRINGS - A/S	DK	12	1	5	4	5	15	27	55.6	18.5
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V	NA					15	15	15	100.0	100.0
AA-1340073	00000	DEUTSCHE RUCKVERSICHERUNG AG	GW					2	2	2	100.0	100.0
AA-1120495	00000	DOMINION INSURANCE CO. LTD	EN	30	1	4	30	151	186	216	86.1	69.9
AA-1220027	00000	EA - GENERALI AG	AU	10	1	3		1	5	15	33.3	6.7
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	EN	7	3			58	61	68	89.7	85.3
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE CO. LTD	EN	6				161	161	167	96.4	96.4
AA-1720160	00000	ENTERPRISE-FENNIA MUTUAL INS. CO	FI					16	16	16	100.0	100.0
AA-1120580	00000	EXCESS INSURANCE CO. LTD	EN	57	104	24	7	210	345	402	85.8	52.2
AA-1120610	00000	F.M. INSURANCE CO. LTD	EN					13	13	13	100.0	100.0
AA-1120605	00000	FINNISH INDUSTRIAL & GENERAL INS. CO. LTD	EN					1	1	1	100.0	100.0
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI					2	2	2	100.0	100.0
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE CO. LTD	KO	9	1	1		2	4	13	30.8	15.4
AA-1440035	00000	FOLKSAM INTERNATIONAL INSURANCE CO. LTD	SW	25	8	2	2	63	75	100	75.0	63.0
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE CO	JA	110	7	3			10	120	8.3	
AA-1320137	00000	G.M.F., GARANTIE MUTUELLE DES FONCTIONNAIRES	FR		1			1	2	2	100.0	50.0
AA-3190072	00000	G.T.E. REINSURANCE CO. LTD	BM	620				1	1	621	0.2	0.2
AA-1120980	00000	GAN MINSTER INSURANCE COMPANY LIMITED	EN		1			2	3	3	100.0	66.7
AA-1220035	00000	GENERALI RUCKVERSICHERUNG AG	AU	2						2		
AA-1420030	00000	GJENSIDIGE NORSK SKADEFORSIKRING	NO		3	1		1	5	5	100.0	20.0
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG	GW		3			1	4	4	100.0	25.0
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	GW					1	1	1	100.0	100.0
AA-1220040	00000	GRAZER WECHSELSEITIGE VERSICHERUNG	AU	(1)	1			2	3	2	150.0	100.0
AA-1320150	00000	GROUPEMENT FRANCAIS D'ASSURANCES IARD	FR					1	1	1	100.0	100.0
AA-1860340	00000	GUNES SIGORTA A.S	TU	24	3	1			4	28	14.3	
AA-1280062	00000	HAFNIA FORSIKRINGSAKTIESELSKABET	DK		1				1	1	100.0	
AA-1340115	00000	HAMBRUGER INTERNATIONALE RUCK-VERS. AG	GW	3	65	11		26	102	105	97.1	24.8
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SW					3	3	3	100.0	100.0
AA-1120737	00000	HANSA RE & MARINE INSURANCE (UK) LIMITED	EN			1			1	1	100.0	
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	GW	(1)	2			1	3	2	150.0	50.0
AA-1120750	00000	HARLEYSVILLE INSURANCE CO. (UK) LTD	EN			1		2	3	3	100.0	66.7
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LTD	BM			3		8	11	11	100.0	72.7
AA-1120760	00000	HIGHLANDS INSURANCE CO. (UK) LTD	EN	3	50	3	3	256	312	315	99.0	81.3
AA-1380080	00000	HOLLANDSCHE VERZ. SOC. VAN 1808 N.V	NA	1				1	1	2	50.0	50.0
AA-1120518	00000	HOME AND OVERSEAS INSURANCE CO. LTD	EN					27	27	27	100.0	100.0
AA-3190090	00000	HUDSON REINSURANCE CO. LTD	BM	1						1		
AA-3190092	00000	I.N.A. INTERNATIONAL INSURANCE CO. LTD	BM		11				11	11	100.0	
AA-2230425	00000	I.R.B., INST. DE RESS. DO BRASIL	BM	120	1		6	282	289	409	70.7	68.9
AA-1340135	00000	IDUNA ALLGEMEINE VERSICHERUNG AG	GW					1	1	1	100.0	100.0
AA-1720095	00000	INDUSTRIAL MUTUAL INSURANCE CO	FI	1				4	4	5	80.0	80.0
AA-3190095	00000	INSCO LTD	BM	140	7	5		2	14	154	9.1	1.3
AA-1120810	00000	INSURANCE CO. OF NORTH AMERICA (UK) LTD	EN			7		3	10	10	100.0	30.0
AA-1780035	00000	INSURANCE CORP. OF IRELAND PLC	IE					1	1	1	100.0	100.0
AA-1120812	00000	INSURANCE CORPORATION OF SINGAPORE (UK) LTD	EN					12	12	12	100.0	100.0
AA-1931005	00000	INTERCONTINENTAL RE	AT	109	8	24	18	96	146	255	57.3	37.6
AA-1120825	00000	IRON TRADES MUTUAL INSURANCE CO. LTD	EN					2	2	2	100.0	100.0
AA-1120827	00000	KEMPER REINSURANCE LONDON LTD	EN		3			3	6	6	100.0	50.0
AA-5420050	00000	KOREAN REINSURANCE CO	KO	165	15	38	1	5	59	224	26.3	2.2
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO	JA	104	15	41	1	1	58	162	35.8	0.6
AA-1240068	00000	L'ETOILE 1905 S.A	BE		1				1	1	100.0	
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT					3	3	3	100.0	100.0
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A	IT	2				1	1	3	33.3	33.3
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR		3			21	24	24	100.0	87.5

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN					2	2	2	100.0	100.0
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA	IT	1				14	14	15	93.3	93.3
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR	1						1		
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR		7				7	7	100.0	
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	6						6		
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SW					2	2	2	100.0	100.0
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	1						1		
AA-1120876	00000	LOMBARD CONTINENTAL INSURANCE PLC	EN					1	1	1	100.0	100.0
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE CO. LTD.	EN	28	3	14	19	209	245	273	89.7	76.6
AA-1121402	00000	LONDON ASSURANCE	EN			2			2	2	100.0	
AA-5420065	00000	LUCKY INSURANCE CO. LTD.	KO	8	2	5		1	8	16	50.0	6.3
AA-1120925	00000	LUDGATE INSURANCE CO. LTD.	EN	6				18	18	24	75.0	75.0
AA-3190107	00000	MALVERN INSURANCE LTD.	BM			2			2	2	100.0	
AA-1930610	00000	MANUFACTURERS MUTUAL INSURANCE LTD.	AT	29	4	12			16	45	35.6	
AA-1840617	00000	MAPFRE X.L.	SP		2			2	4	4	100.0	50.0
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE	FR					7	7	7	100.0	100.0
AA-1120950	00000	MERCANTILE & GENERAL REINSURANCE CO. PLC	EN					3	3	3	100.0	100.0
AA-1741001	00000	MESSOGHIOS INS.	GR					1	1	1	100.0	100.0
AA-4360625	00000	MIGDAL INSURANCE CO. LTD.	IS	(23)						(23)		
AA-1860620	00000	MILLI REASURANS T.A.S.	TU	29	4	2			6	35	17.1	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE CO., LTD.	JA	55	42	4		5	51	106	48.1	4.7
AA-0051036	00000	MLC REINSURANCE, LTD.	TC	11	1	1			2	13	15.4	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	GW	79	3,659	9	1	219	3,888	3,967	98.0	5.5
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR	1	20	1	1	10	32	33	97.0	30.3
AA-0000000	00000	MUTUELLE GENERALE FRANCAISE	FR	(1)	1			9	10	9	111.1	100.0
AA-0000000	00000	NATIONAL CASUALTY CO OF AMERICA LTD.	FR	1			1	164	165	166	99.4	98.8
AA-1121065	00000	NEW ZEALAND INSURANCE PLC	EN					1	1	1	100.0	100.0
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NA	(2)						(2)		
AA-1580060	00000	NIPONKOA INSURANCE COMPANY	JA	315	34	11		12	57	372	15.3	3.2
AA-1121075	00000	NIPPON INS. CO. OF EUROPE LTD.	EN					15	15	15	100.0	100.0
AA-1580065	00000	NISSAN FIRE AND MARINE INSURANCE CO. LTD.	JA	330	33	57	15	313	418	748	55.9	41.8
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JA	39	7	3		1	11	50	22.0	2.0
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE CO. LTD.	JA	34	5	2			7	41	17.1	
AA-1121085	00000	NORDEN INSURANCE CO. (UK) LTD.	EN					9	9	9	100.0	100.0
AA-1280090	00000	NORDISK REINS. CO. A/S	DK					1	1	1	100.0	100.0
AA-1080670	00000	NORSE REINSURANCE CO. LTD.	OO		1			1	2	2	100.0	50.0
AA-1121110	00000	NORWICH WINTERTHUR REINSURANCE CORPORATION LT.	EN		17			20	37	37	100.0	54.1
AA-1460100	00000	NOUVELLE CIE. DE REASSURANCES S.A.	SZ	(1)	2			11	13	12	108.3	91.7
AA-1220060	00000	OBEROSTERREICHISCHE WECHSELSEITIGE VERS.ANSTALT	AU					3	3	3	100.0	100.0
AA-1840710	00000	OCASO, S.A.	SP					1	1	1	100.0	100.0
AA-5420060	00000	ORIENTAL FIRE AND MARINE INSURANCE CO. LTD.	KO					3	3	3	100.0	100.0
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE					2	2	2	100.0	100.0
AA-1121135	00000	ORION INSURANCE CO. PLC	EN					66	66	66	100.0	100.0
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO	25	2	5	5	61	73	98	74.5	62.2
AA-5480061	00000	OVERSEAS ASSURANCE CORP (MALAYSIA) BERHAD	SI					2	2	2	100.0	100.0
AA-1240163	00000	P & V ASSURANCES SC.	BE	11	1	1			2	13	15.4	
AA-5360100	00000	P.T. INDONESIA RE	IO					1	1	1	100.0	100.0
AA-1121155	00000	PAN ATLANTIC REINSURANCE CO. LTD.	EN					8	8	8	100.0	100.0
AA-3190129	00000	PAUMANOCK INSURANCE CO. LTD.	BM				1	1	2	2	100.0	50.0
AA-9240100	00000	PEOPLE'S INSURANCE CO. OF CHINA	CC	5						5		
AA-1121200	00000	POHJOLA GROUP INS CORP.	EN					1	1	1	100.0	100.0
AA-1320230	00000	PRESERVATRICE FONCIERE T.I.A.R.D.	FR	(1)				15	15	14	107.1	107.1
AA-1340190	00000	PROVINZIAL FEUERVERS.ANSTALT DER RHEINPROVINZ	GW	9	21	2		1	24	33	72.7	3.0
AA-1780070	00000	QBE INS. AND REINS. (EUROPE) LTD.	IE					1	1	1	100.0	100.0
AA-1120481	00000	QBE REINS. (LONDON) LTD.	EN	22	1	1	1	23	26	48	54.2	47.9
AA-1121060	00000	REINS. CORP. OF NEW YORK (U.K.) LTD.	EN		1			1	2	2	100.0	50.0
AA-1990860	00000	REINSURANCE UNION LTD.	SA					2	2	2	100.0	100.0
AA-1340201	00000	RHEINLAND VERS.-AG.	GW		2	3		1	6	6	100.0	16.7
AA-1121270	00000	RIVER THAMES INSURANCE CO. LTD.	EN	1	5	2		17	24	25	96.0	68.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	EN		4			5	9	9	100.0	55.6
AA-1240171	00000	ROYALE BELGE D'ASSURANCES	BE	228	16	20	8	65	109	337	32.3	19.3
AA-1320265	00000	S.A.F.R., STE. ANONYME FRANCAISE DE REASS	FR	50	3				3	53	5.7	
AA-1360195	00000	SAI - SOCIETA ASSICURATRICE INDUSTRIALE	IT	1	3				3	4	75.0	
AA-1720070	00000	SAMPO INS. CO. LTD	FI					3	3	3	100.0	100.0
AA-1720100	00000	SAMPO INTERNATIONAL INS.CO	FI					7	7	7	100.0	100.0
AA-1420110	00000	SAMVIRKE SKADEFORSIKRING A/S	NO	12	1	1	1	7	10	22	45.5	31.8
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LTD	CN					3	3	3	100.0	100.0
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE			1			1	1	100.0	
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	GW				(53)		(53)	(53)	100.0	
AA-1121315	00000	SECURITY INSURANCE CO. (UK) LTD	EN			1		2	3	3	100.0	66.7
AA-1560760	00000	SECURITY NATIONAL INS CO	CN					6	6	6	100.0	100.0
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE CO. LTD	KO	26	3	10		2	15	41	36.6	4.9
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INS. CO. (PTE.) LTD	SI	1				1	1	2	50.0	50.0
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LTD	SI	10	1	4	3	12	20	30	66.7	40.0
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SW	4	1			7	8	12	66.7	58.3
AA-1440082	00000	SKANDIA INTERNATIONAL INSURANCE CORPORATION	SW		1				1	1	100.0	
AA-3190146	00000	SOLAR INSURANCE CO. LTD	BM	6	1	2	2	11	16	22	72.7	50.0
AA-1320295	00000	SOREMA, SA	FR	30	2				2	32	6.3	
AA-1121360	00000	SOVEREIGN MARINE AND GENERAL INS. CO. LTD	EN					(2)	(2)	(2)	100.0	100.0
AA-1340260	00000	SPARKASSEN-VERSICHERUNG ALLGEMEINE VERSICH. AG	GW	6	18	1	1	5	25	31	80.6	16.1
AA-1121366	00000	SPHERE DRAKE INS LTD (LONDON)	EN	3				124	124	127	97.6	97.6
AA-1560780	00000	SPHERE REINSURANCE CO. OF CANADA	CN			1		6	7	7	100.0	85.7
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	6						6		
AA-1121375	00000	ST. PAUL INTERNATIONAL INS. CO. LTD.(UK CORP)	EN	182	13	80	61	1,433	1,587	1,769	89.7	81.0
AA-3191048	00000	ST.JOHN'S INSURANCE COMPANY LTD	BM	34						34		
AA-1420131	00000	STOREBRAND FORSIKRING A/S	NO	4						4	100.0	
AA-1420010	00000	STOREBRAND SOR A/S	NO					1	1	1	100.0	100.0
AA-1121390	00000	STRONGHOLD INSURANCE CO., LTD	EN	124	38	59	4	318	419	543	77.2	58.6
AA-1930925	00000	SUNCORP INSURANCE AND FINANCE	AT					2	2	2	100.0	100.0
AA-1440105	00000	SWEDISH CLUB	NY	4		1		5	6	10	60.0	50.0
AA-1121410	00000	TAISHO MARINE AND FIRE INSURANCE CO. (UK) LTD	EN		294	1		3	298	298	100.0	1.0
AA-1580095	00000	TOA FIRE AND MARINE REINSURANCE CO. LTD	JA	32	6	12		5	23	55	41.8	9.1
AA-1121430	00000	TOA-RE INSURANCE CO. (UK) LTD	EN			1		2	3	3	100.0	66.7
AA-1121445	00000	TOKIO MARINE AND FIRE INSURANCE CO. (UK) LTD	EN			1		4	5	5	100.0	80.0
AA-1560810	00000	TORONTO GENERAL INSURANCE CO	CN	1				2	2	3	66.7	66.7
AA-1580105	00000	TOYO FIRE AND MARINE INSURANCE CO. LTD	JA		1			1	2	2	100.0	50.0
AA-1561019	00000	TRADERS GENERAL INS. CO	CN					2	2	2	100.0	100.0
AA-1380180	00000	TRANSATLANTICA HERVERZEKERING MIJ. N.V.	NA					3	3	3	100.0	100.0
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LTD	SW		1			1	2	2	100.0	50.0
AA-1120431	00000	TUREGUM INSURANCE COMPANY (UK) LIMITED	SZ	20	8	1		179	188	208	90.4	86.1
AA-1460150	00000	TUREGUM VERS.GES. AG	SZ	1,676	138	492	267	1,322	2,219	3,895	57.0	33.9
AA-1340006	00000	UNION REINSURANCE COMPANY	GW		2			2	4	4	100.0	50.0
AA-1121491	00000	UNIONE ITALIANA (UK) REINSURANCE CO. LTD	EN		1	16		12	29	29	100.0	41.4
AA-1360240	00000	UNIONE ITALIANA DI RIASSICURAZIONE S.P.A	IT		3			3	6	6	100.0	50.0
AA-1220020	00000	VERS. DER OSTERREICHISCHEN BUNDESLANDER	AU	1						1		
AA-1121510	00000	VESTA (UK) INSURANCE CO. LTD	EN			1		6	7	7	100.0	85.7
AA-1420147	00000	VESTA REINSURANCE A/S	NO					1	1	1	100.0	100.0
AA-1340240	00000	VICTORIA RUCK-VERS. AG	GW	28	22	1		4	27	55	49.1	7.3
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A	IT	1	11	1	1	6	19	20	95.0	30.0
AA-3190170	00000	WALTON INS. LTD	BM	2		1		15	16	18	88.9	83.3
AA-1440070	00000	WASA INDUSTRIAL INS. CO. LTD	SW					1	1	1	100.0	100.0
AA-1440100	00000	WASA INTERNATIONAL INS. CO. LTD	SW		1				1	1	100.0	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LTD	EN					8	8	8	100.0	100.0
AA-1340245	00000	WESTFALISCHE PROVINZIAL-FEUERSOZIETAT	GW					1	1	1	100.0	100.0
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AU		1			1	2	2	100.0	50.0
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	SZ	124	14	56	38	1,275	1,383	1,507	91.8	84.6
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORP. LTD	EN	3				26	26	29	89.7	89.7
AA-1340265	00000	WURTTEMBERGISCHE AG VERSICHERUNGS BETEILI	GW	2	1			17	18	20	90.0	85.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage more Than 120 Days Overdue Col. 9 / Col. 11
AA-1580110	00000	YASUDA FIRE AND MARINE INSURANCE CO. LTD.	JA	3				18	18	21	85.7	85.7
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	EN					(1)	(1)	(1)	100.0	100.0
AA-1340015	00000	ZURICH RUCKVERSICHERUNG (KOLN) AG	GW	10	8			26	34	44	77.3	59.1
1799999 - Unauthorized - Other Non-U.S. Insurers				6,396	5,285	1,435	492	9,027	16,239	22,635	71.7	39.9
1899999 - Total - Unauthorized				6,677	5,426	1,614	614	11,167	18,821	25,498	73.8	43.8
1999999 - Total - Authorized and Unauthorized				46,110	24,893	4,961	1,799	25,703	57,356	103,466	55.4	24.8
9999999 Totals				46,110	24,893	4,961	1,799	25,703	57,356	103,466	55.4	24.8

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col.5 or Cols. 12 +15 + 16
0499999 - Total - Affiliates																
63-0255547	19143	ALFA MUT FIRE INS CO	AL	36							36					36
04-1105840	21490	ARKWRIGHT MUTUAL INS CO	MA	5							5	4	1			5
13-3077651	40223	BALTICA-SKANDINAVIA REIN CO OF AMER	NJ	2	3											
13-2963258	36579	CGU INS CO OF CANADA	NY	116	2	38					40	76	31	6	6	82
31-0908652	22144	CONSTELLATION REIN CO	NY	656	146					146	510	19	4	4		514
22-2476313	42625	CONTINENTAL INS CO OF NJ	IL	60							60	9	2			60
41-0249450	13846	FARMERS HOME MUT INS CO	MN	33							33	4	1			33
43-1037123	32018	FIRST EXCESS & REIN CORP	KS	2				9		2						
74-1746542	26581	FIRST STANDARD SECURITY INS CO	DE	6							6					6
43-1245798	40711	FRANKONA REINS CO US BRANCH	MO	3							3					3
95-2100437	11207	FREMONT INDEMNITY CO	CA	3,981			5			5	3,976	765	153	5		3,981
13-3954813	10843	FSA INSURANCE CO	OK	106							106	1	0			106
13-3309199	20559	FULCRUM INS CO	NY	6	3					3	3					3
22-2222789	11398	GUARANTEE INS CO	DE	1,195	2	428				430	765	57	11	11		776
47-6025666	23264	INLAND INS CO	NE	35							35	2	0			35
22-1626385	11584	INTEGRITY INS CO	NJ	119							119	119	24			119
11-2545588	39276	INTERAMERICA REIN CORP	NY			3										
34-0368340	23086	LMI INS CO	TX	3							3	2	0			3
38-0855585	22012	MOTORS INS CORP	MI	291							291					291
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INS CO	PA	2							2	1	0			2
39-0509630	23914	NORTHWESTERN NTL INS CO MILWAUKEE	OH	220			(12)			(12)	232	185	37		(12)	220
86-0271410	26751	PINE TOP INS CO	IL	1,265	50		(172)			(122)	1,387	897	179		(122)	1,265
00-0000000	00000	PROVIDENT WASHINGTON INSURANCE CO	WA	80							80	6	1			80
13-3641796	34908	RECOR INS CO INC	NY	1							1					1
43-1424791	26557	SHELTER REIN CO	MO	3							3					3
22-3590451	40045	STARNET INS CO	DE	57							57	11	2			57
22-3818012	20362	SUMITOMO MAR & FIRE INS CO LTD US BR	NY					6								
47-0547953	25844	UNION INS CO	NE	365		302				302	63					63
56-1139525	32972	UNIVERSAL INS CO	NC	712	8					8	704	(2)	(0)			704
59-1753535	40495	US BRNCH OF HMBURG INTRNTL REIN CO	FL	8							8	2	0			8
02-0349547	38032	US INTL REIN CO	NH	12							12	1	0			12
0599999 - Other U.S. Unaffiliated Insurers				9,380	214	771	(179)	15		804	8,576	2,114	423	26	(134)	8,468
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	1,193	1,193					1,193						
AA-9995022	00000	EXCESS AND CASUALTY REINS ASSN (ECRA)	NY	194	264					194		109	22	22		22
AA-9995085	00000	FORTRESS REINSURANCE INC	NC	71							71	35	7			71
AA-9995032	00000	MUTUAL MARINE OFFICE INC	NY	6			24			6		6	1	1		1
0799999 - Pools - Voluntary				1,464	1,457		24			1,393	71	150	30	23		94
AA-1340010	00000	AACHENER RUCKVERSICHERUNGS GESELLSCHAFT AG	GW	70							70	6	1			70
AA-1320010	00000	ABEILLE REASSURANCES	FR	24	4	93				24		9	2	2		2
AA-1120120	00000	AEGON INSURANCE CO. (UK) LTD	EN	56							56	1	0			56
AA-1240006	00000	AG 1824 CIE BELGE D'ASSURANCES GENERALES	BE	66		3	3			6	60	20	4	4		64
AA-1320065	00000	AGF MARINE AVIATION TRANSPORT (AGF-MAT)	FR	3							3	2	0			3
AA-1841025	00000	AGF UNION FENIX SEGUROS Y REASEGUROS SA	SP	81		51				51	30					30
AA-1360004	00000	AGRICOLTURA ASSICURAZIONI SOCIETA MUTUA	IT	2							2	2	0			2
AA-1340017	00000	AGRIPPINA VERSICHERUNG A.G.	GW	3	1					1	2					2
AA-1580015	00000	AIOI INSURANCE CO	JA	3,272	5	2,708			5	2,718	554	16	3	3		557
AA-4660015	00000	AL AIN AHLIA INS. CO	TS	34							34	19	4			34
AA-1120140	00000	ALLIANZ CORNHILL INTERNATIONAL INSURANCE PLC	GW	28							28	28	6			28
AA-1460010	00000	ALPINA VERS. AG	SZ	4		19				4						
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	GW	3	1					1	2	1	0	0		2
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE CO. LTD	BM	184	8					8	176	5	1	1		177
AA-3190007	00000	AMERICAN MERIDIAN INSURANCE CO. LTD	BM	1							1					1
AA-1860050	00000	ANADOLU SIGORTA	TU	107							107	(32)	(6)			107
AA-1120147	00000	ANCON INSURANCE CO. (UK) LTD	EN	281		92				92	189	7	1	1		190
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE CO. LTD	JA	44		38	(3)			35	9	1	0	0		9
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	152							152	93	19			152

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Ceded Balances Payable	9 Miscellaneous Balances	10 Other Allowed Offset Items	11 Sum of Cols. 6 thru 10 but not in excess of Col. 5	12 Subtotal Col. 5 minus Col. 11	13 Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	14 20% of Amount in Col. 13	15 Smaller of Col. 11 or Col. 14	16 Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	17 Total Provision for Unauthorized Reinsurance Smaller of Col.5 or Cols. 12 +15 + 16
AA-1360020	00000	ASSITALIA - LE ASSICURAZIONI D'ITALIA	IT	56		61				56		1	0	0		0
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	172							172					172
AA-1240011	00000	ASSUBEL VIE, S.A.	BE	578		460				460	118	9	2	2		120
AA-1280015	00000	ASSURANCE COMPAGNIET BALTICA	DK	526		480			40	520	6	5	1	1		7
AA-1321004	00000	ASSURANCES DU CREDIT	FR	1							1	1	0			1
AA-1320039	00000	ASSURANCES GENERALES	FR	15		2				2	13	2	0	0		13
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	362	1	366				362		2	0	0		0
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI	7	2		3			5	2	6	1	1		3
AA-1120205	00000	ATHEL REINSURANCE CO. LTD.	EN	2							2	1	0			2
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SW	72		25				25	47	6	1	1		48
AA-1120701	00000	ATLAS ASSURANCE CO. LTD.	EN	14			2			2	12	5	1	1		13
AA-1930040	00000	AUSTRALIAN REINSURANCE CO. LTD.	AT	118					8	8	110					110
AA-1460025	00000	BALOISE INS. CO. LTD. (BASLER VERS. GES. AG)	SZ	14	1	2				3	11	4	1	1		12
AA-1340045	00000	BAYERISCHE RUCKVERSICHERUNG AG	GW	10		43				10		2	0	0		0
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE CO. LTD.	BM			50										
AA-1460030	00000	BERNER ALLGEMEINE VERS.GES. AG	SZ	1				2								
AA-1120255	00000	BISHOPSGATE INSURANCE LTD.	EN	64	3	4	1			8	56	15	3	3		59
AA-3191004	00000	BISON INS CO.	BM	382							382					382
AA-1120361	00000	BRITISH & EUROPEAN REINSURANCE CO., LTD.	EN	6		4				4	2	3	1	1		3
AA-1121398	00000	BRITISH LAW INSURANCE CO., LTD.	EN	2		1				1	1					1
AA-1120300	00000	BRITISH RESERVE INSURANCE CO. LTD.	EN	7							7					7
AA-3130080	00000	BRITISH-AMERICAN INS. CO., LTD.	BF	43							43	32	6			43
AA-3190045	00000	BRITTANY INSURANCE CO., LTD.	BM	28		6				6	22	16	3	3		25
AA-1120305	00000	BRYANSTON INSURANCE CO., LIMITED	EN			43										
AA-9180060	00000	BULSTRAD, BULGARIAN FOREIGN INS. & REINS. CO.	BU	13							13	2	0			13
AA-1240054	00000	C.O.B.A.C., CIE. BELGE D'ASSURANCE-CREDIT S.A.	BE	145		245				145						
AA-1320060	00000	CAISSE MUTUELLE D'ASSURANCES ET DE PREVOYANCE	FR	155		194				155		6	1	1		1
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AG	22							22	19	4			22
AA-1600020	00000	CASSIE NATIONALE DE REASSURANCES	OO	1							1	1	0			1
AA-1990110	00000	CENTRAL REINS. CORP. LTD.	SA	2							2	(46)	(9)			2
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	191	1					1	190	38	8	1		191
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM	6	1					1	5	1	0	0		5
AA-1120330	00000	CHIYODA FIRE AND MARINE INSURANCE CO. (UK) LTD.	EN	1							1					1
AA-1580015	00000	CHIYODA FIRE AND MARINE INSURANCE CO., LTD.	JA					4								
AA-1320105	00000	CIE. TRANSCONTINENTALE DE REASSURANCE	FR	47	3	9		9		21	26	25	5	5		31
AA-1280025	00000	CODAN FORSIKRINGS - A/S	DK	1	1					1						
AA-1120365	00000	COLONIA BALTICA INSURANCE LIMITED	EN	10							10	7	1			10
AA-1120375	00000	COMMERCIAL UNION ASSURANCE CO. PLC	EN	467							467	57	11			467
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	1,376	1	1,222				1,223	153	3	1	1		154
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LTD.	EN	71							71	2	0			71
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR	18							18					18
AA-1241003	00000	COMPAGNIE EUROPEENE D'ASSURANCES INDUSTRIELLES	BE	199							199	78	16			199
AA-2330015	00000	COMPANIA AGRICOLA DE SEGUROS S.A.	CK	2							2	2	0			2
AA-1120420	00000	CONTINENTAL GUARANTY CORPORATION LTD.	EN	1							1	1	0			1
AA-1120440	00000	COPENHAGEN REINSURANCE CO. (UK) LTD.	EN	7		7				7		5	1	1		1
AA-1280067	00000	COPENHAGEN REINSURANCE CO. LTD.	DK	1,329	2	527				529	800	6	1	1		801
AA-1120355	00000	CX REINSURANCE COMPANY LTD.	EN	4,153	139	2,356	3			2,498	1,655	152	30	30	142	1,828
AA-1120465	00000	DAI-TOKYO INSURANCE CO. (UK) LTD.	EN	15			1			1	14	9	2	1		15
AA-1280040	00000	DANSK KAUTIONSFORSIKRINGS - A/S	DK	44		52				44		9	2	2		2
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V.	NA	60	3					3	57	15	3	3		60
AA-1340073	00000	DEUTSCHE RUCKVERSICHERUNG AG	GW	23	4	1				5	18	2	0	0		18
AA-1120495	00000	DOMINION INSURANCE CO. LTD.	EN	479		131				131	348	97	19	19	17	384
AA-1220027	00000	EA - GENERALI AG	AU	83		94				83		1	0	0		0
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	EN	137		23		7		30	107	58	12	12		119
AA-1120366	00000	EMPLOYERS LIABILITY ASS CORP LTD.	EN	5							5					5
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE CO. LTD.	EN	265		1	(17)			(16)	281	161	32		(16)	265
AA-1720160	00000	ENTERPRISE-FENNIA MUTUAL INS. CO.	FI	30							30	16	3			30
AA-1120580	00000	EXCESS INSURANCE CO. LTD.	EN	2,122	4	1,805	6			1,815	307	200	40	40	3	350

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Ceded Balances Payable	9 Miscellaneous Balances	10 Other Allowed Offset Items	11 Sum of Cols. 6 thru 10 but not in excess of Col. 5	12 Subtotal Col. 5 minus Col. 11	13 Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	14 20% of Amount in Col. 13	15 Smaller of Col. 11 or Col. 14	16 Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	17 Total Provision for Unauthorized Reinsurance Smaller of Col.5 or Cols. 12 +15 + 16
AA-1120610	00000	F.M. INSURANCE CO. LTD	EN	30							30	13	3			30
AA-1120600	00000	FENTON INSURANCE CO. LTD	EN				(14)			(14)	14				(14)	
AA-1120605	00000	FINNISH INDUSTRIAL & GENERAL INS. CO. LTD	EN	6		1				1	5	1	0	0		5
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI	3	2		1			3		2	0	0		0
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE CO. LTD	KO	62	47	2	1			50	12	2	0	0		12
AA-1440035	00000	FOLKSAM INTERNATIONAL INSURANCE CO. LTD	SW	371	18	1,370				371		65	13	13		13
AA-1120645	00000	FREMONT INSURANCE CO. (UK) LTD	EN				1									
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE CO	JA	1,150		2,237				1,150						
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE CO., LTD	EN	1							1					1
AA-1320137	00000	G.M.F., GARANTIE MUTUELLE DES FONCTIONNAIRES	FR	2							2	1	0			2
AA-3190072	00000	G.T.E. REINSURANCE CO. LTD	BM	4,342		14,454				4,342		1	0	0		0
AA-1320135	00000	GAN INCENDIE ACCIDENTS	FR	3		5				3						
AA-1120980	00000	GAN MINSTER INSURANCE COMPANY LIMITED	EN	5		2				2	3	2	0	0		3
AA-1120661	00000	GENERAL ACCIDENT REINS. CO. LTD	EN	2		2				2						
AA-1220035	00000	GENERALI RUCKVERSICHERUNG AG	AU	17		26				17						
AA-1420030	00000	GJENSIDIGE NORSK SKADEFORSIKRING	NO	7	8					7		1	0	0		0
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG	GW	7	3					3	4	1	0	0		4
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	GW	2							2	1	0			2
AA-1220040	00000	GRAZER WECHSELSEITIGE VERSICHERUNG	AU	16							16	2	0			16
AA-1320150	00000	GROUPEMENT FRANCAIS D'ASSURANCES IARD	FR	2		1				1	1	1	0	0		1
AA-1860340	00000	GUNES SIGORTA A.S	TU	166	6					6	160				6	166
AA-1280062	00000	HAFNIA FORSIKRINGSAKTIESELSKABET	DK	1							1					1
AA-1340115	00000	HAMBRUGER INTERNATIONALE RUCK-VERS. AG	GW	381							381	27	5			381
AA-1120730	00000	HANSA GENERAL INSURANCE CO. (UK) LTD	EN	1							1					1
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SW	15	1	4				5	10	3	1	1		11
AA-1120737	00000	HANSA RE & MARINE INSURANCE (UK) LIMITED	EN	2		3				2						
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	GW	11	2					2	9	1	0	0		9
AA-1120750	00000	HARLEYSVILLE INSURANCE CO. (UK) LTD	EN	4							4	2	0			4
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LTD	BM	14			1			1	13	8	2	1		14
AA-3190080	00000	HEDDINGTON INSURANCE LTD	BM	1	3					1						
AA-1460080	00000	HELVETIA SCHWEIZERISCHE VERSICHERUNGS	SZ	8							8					8
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	GW	1	1					1						
AA-1120760	00000	HIGHLANDS INSURANCE CO. (UK) LTD	EN	520	133	34				167	353	259	52	52		405
AA-1380080	00000	HOLLANDSCHE VERZ. SOC. VAN 1808 N.V	NA	13							13	1	0			13
AA-1120518	00000	HOME AND OVERSEAS INSURANCE CO. LTD	EN	40			1			1	39	27	5	1		40
AA-3190090	00000	HUDSON REINSURANCE CO. LTD	BM	62	45					45	17					17
AA-3190092	00000	I.N.A. INTERNATIONAL INSURANCE CO. LTD	BM	181		168				168	13					13
AA-2230425	00000	I.R.B., INST. DE RESS. DO BRASIL	BM	1,534	3	95	(4)			94	1,440	288	58	58		1,498
AA-1340135	00000	IDUNA ALLGEMEINE VERSICHERUNG AG	GW	16	5					5	11	1	0	0		11
AA-1720095	00000	INDUSTRIAL MUTUAL INSURANCE CO	FI	10							10	4	1			10
AA-3190095	00000	INSCO LTD	BM	1,119	8	1,073				1,081	38	2	0	0		38
AA-1120810	00000	INSURANCE CO. OF NORTH AMERICA (UK) LTD	EN	17			3			3	14	3	1	1		15
AA-1780035	00000	INSURANCE CORP. OF IRELAND PLC	IE	17							17	13	3			17
AA-1931005	00000	INTERCONTINENTAL RE	AT	837		434				434	403	34	7	7	23	433
AA-1380105	00000	IREMA INTERNATIONALE REASSURANTIE MIJ. N.V	NA			7										
AA-1120825	00000	IRON TRADES MUTUAL INSURANCE CO. LTD	EN	2							2	2	0			2
AA-1440055	39756	JORDBRUKETS FORSAKRINGSBOLAG	SW	1							1					1
AA-1120827	00000	KEMPER REINSURANCE LONDON LTD	EN	6		4				4	2	3	1	1		3
AA-1120830	00000	KOA INSURANCE CO. (UK) LTD	EN	1							1					1
AA-5420050	00000	KOREAN REINSURANCE CO	KO	1,333	3	1,132				1,135	198	6	1	1		199
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO	JA	763	1	618				619	144	2	0	0		144
AA-1240068	00000	L'ETOILE 1905 S.A	BE	15		6				6	9					9
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT	18							18	3	1			18
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A	IT	15		36				15		1	0	0		0
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR	38	1					1	37	21	4	1		38
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D	CN	12	2	3				5	7	2	0	0		7
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA	IT	22							22	14	3			22
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A	FR	33		34				33						

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col.5 or Cols. 12 +15 + 16
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR	9	2	3				5	4					4
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	32						1	32					32
AA-1320165	00000	LANGUEDOC, STE. D'ASS. ET DE REASS.	FR	7	15					7						
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SW	2							2	2	0			2
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	8	8					8						
AA-0000000	00000	LLOYD ITALICO ASSICURAZONI SPA	IT	2							2	1	0			2
AA-1120876	00000	LOMBARD CONTINENTAL INSURANCE PLC	EN	3		1				1	2	1	0	0		2
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE CO. LTD.	EN	622		61	(1)			60	562	132	26	26	20	609
AA-1121402	00000	LONDON ASSURANCE	EN	3		3	1			3						
AA-3190027	00000	LONDON UNITED REINSURANCE COMPANY	BM			44										
AA-5420065	00000	LUCKY INSURANCE CO. LTD.	KO	82							82	1	0			82
AA-1120925	00000	LUDGATE INSURANCE CO. LTD.	EN	68							68	18	4			68
AA-1320171	00000	M.A.A.F., MUTUELLE ASSURANCE ARTISANALE DE FRANC.	FR	1	1					1						
AA-3190107	00000	MALVERN INSURANCE LTD.	BM	5			1			1	4					4
AA-1340160	00000	MANNHEIMER VERSICHERUNG AG	GW	1		31				1						
AA-1930610	00000	MANUFACTURERS MUTUAL INSURANCE LTD.	AT	210		157				157	53	1	0	0		53
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	SP	2	7	8				2						
AA-1840617	00000	MAPFRE X.L.	SP	4							4	2	0			4
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE	FR	9							9	7	1			9
AA-1120945	00000	MENTOR INSURANCE CO. (UK) LTD.	EN						569							
AA-1120950	00000	MERCANTILE & GENERAL REINSURANCE CO. PLC	EN	20	1	4	1			6	14	3	1	1		15
AA-1741001	00000	MESSOGHIOS INS.	GR	1							1	1	0			1
AA-4360625	00000	MIGDAL INSURANCE CO. LTD.	IS	(23)						(23)					(23)	
AA-1860620	00000	MILLI REASURANS T.A.S.	TU	198					162	162	36					36
AA-1580085	00000	MITSUI SUMITOMO INSURANCE CO., LTD.	JA	1,673		1,667				1,667	6	5	1	1		7
AA-0051036	00000	MLC REINSURANCE, LTD.	TC	72	5	62				67	5					5
AA-3194129	00000	MONTPELIER REINSURANCE LTD.	BM	163			139			139	24					24
00-0000000	00000	MOORGATE INSURANCE COMPANY LIMITED	EN	1							1					1
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	GW	4,464		626				626	3,838	220	44	44		3,882
AA-1120011	00000	MUNICH REINSURANCE COMPANY-U.K. GENERAL BRANCH	EN			151										
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR	99		101				99		11	2	2		2
AA-0000000	00000	MUTUELLE GENERALE FRANCAISE	FR	16							16	9	2			16
AA-0000000	00000	NATIONAL CASUALTY CO OF AMERICA LTD.	EN	399							399	165	33			399
AA-1960655	00000	NATIONAL INSURANCE CO. OF NEW ZEALAND LTD.	NZ	1							1					1
AA-5340660	00000	NEW INDIA ASSURANCE CO. LTD.	DI	1							1					1
AA-1121065	00000	NEW ZEALAND INSURANCE PLC.	EN	3			1			1	2	1	0	0		2
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NA	(1)	20					(1)					(1)	
AA-1580060	00000	NIPONKOA INSURANCE COMPANY	JA	3,048	18	2,968	(3)	9		2,992	56	12	2	2		58
AA-1121075	00000	NIPPON INS. CO. OF EUROPE LTD.	EN	18		1				1	17	15	3	1		18
AA-1580065	00000	NISSAN FIRE AND MARINE INSURANCE CO. LTD.	JA	2,738	12	4,481	(5)			2,738		328	66	66		66
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JA	325	1	283		7		291	34	1	0	0		34
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE CO. LTD.	JA	238					203	203	35					35
AA-1121085	00000	NORDEN INSURANCE CO. (UK) LTD.	EN	13							13	9	2			13
AA-1280090	00000	NORDISK REINS. CO. A/S	DK	4							4	1	0			4
AA-1080670	00000	NORSE REINSURANCE CO. LTD.	OO	2							2	1	0			2
AA-1121108	00000	NORWICH UNION FIRE INSURANCE SOC. LTD.	EN			25										
AA-1121110	00000	NORWICH WINTERTHUR REINSURANCE CORPORATION LT.	EN	38		1				1	37	20	4	1		38
AA-1460100	00000	NOUVELLE CIE. DE REASSURANCES S.A.	SZ	20							20	11	2			20
AA-1220060	00000	OBEROSTERREICHISCHE WECHSELSEITIGE VERS.ANSTALT	AU	5							5	3	1			5
AA-1840710	00000	OCASO, S.A.	SP	1							1	1	0			1
AA-5420060	00000	ORIENTAL FIRE AND MARINE INSURANCE CO. LTD.	KO	19							19	3	1			19
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE	14							14	2	0			14
AA-1121135	00000	ORION INSURANCE CO. PLC.	EN	117		1	2			3	114	66	13	3		117
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO	322	7	132	2			141	181	67	13	13		194
AA-5480061	00000	OVERSEAS ASSURANCE CORP (MALAYSIA) BERHAD	MY	7			(22)			(22)	29	2	0		(22)	7
AA-1240163	00000	P & V ASSURANCES SC.	BE	75					34	34	41					41
AA-5360100	00000	P.T. INDONESIA RE	IO	1							1	1	0			1
AA-1121155	00000	PAN ATLANTIC REINSURANCE CO. LTD.	EN	19							19	8	2			19

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Ceded Balances Payable	9 Miscellaneous Balances	10 Other Allowed Offset Items	11 Sum of Cols. 6 thru 10 but not in excess of Col. 5	12 Subtotal Col. 5 minus Col. 11	13 Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	14 20% of Amount in Col. 13	15 Smaller of Col. 11 or Col. 14	16 Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	17 Total Provision for Unauthorized Reinsurance Smaller of Col.5 or Cols. 12 +15 + 16
AA-3190129	00000	PAUMANOCK INSURANCE CO. LTD	BM	2							2	1	0			2
AA-1121165	00000	PEARL ASSURANCE PLC	EN	1							1					1
AA-9240100	00000	PEOPLE'S INSURANCE CO. OF CHINA	CC	97	4					4	93					93
AA-1121200	00000	POHJOLA GROUP INS CORP	FN	1	2					1		1	0	0		0
AA-1320230	00000	PRESERVATRICE FONCIERE T.I.A.R.D	FR	22	1					1	21	15	3	1		22
00-0000000	00000	PROPRIETAIRES REUNIS SOCIETE BELGE	BE			1										
AA-1340187	00000	PROVINZIAL BRANDKASSE VERS. SCHLESWIG-HOLSTEIN	GW	1	1					1						
AA-1340190	00000	PROVINZIAL FEUERVERS.ANSTALT DER RHEINPROVINZ	GW	261	1	266				261		1	0	0		0
AA-1780070	00000	QBE INS. AND REINS. (EUROPE) LTD	IE	12		16	1			12		1	0	0		0
AA-1120481	00000	QBE REINS. (LONDON) LTD	EN	139							139	24	5			139
AA-1340004	00000	R+V VERSICHERUNG AG, RUCKVERSICHERUNG - REINS	GW	3	2					2	1					1
AA-1121060	00000	REINS. CORP. OF NEW YORK (U.K.) LTD	EN	2							2	1	0			2
AA-1990860	00000	REINSURANCE UNION LTD	SA	2							2	2	0			2
AA-1340201	00000	RHEINLAND VERS.-AG	GW	49							49	1	0			49
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	EN			7										
AA-1121270	00000	RIVER THAMES INSURANCE CO. LTD	EN	27		8	2			10	17	17	3	3		20
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	EN	9		6				6	3	5	1	1		4
AA-1121275	00000	ROYAL INSURANCE PLC	EN	7							7					7
AA-1240171	00000	ROYALE BELGE D'ASSURANCES	BE	2,632		2,549				2,549	83	73	15	15		98
AA-1560737	00000	ROYNAT GUARANTEE CORP	CN	8		9				8						
AA-1320265	00000	S.A.F.R., STE. ANONYME FRANCAISE DE REASS.	FR	201	1	193				194	7					7
AA-1360195	00000	SAI - SOCIETA ASSICURATRICE INDUSTRIALE	IT	48		6				6	42					42
AA-1720070	00000	SAMPO INS. CO. LTD	FI	4	1	20	1			4		3	1	1		1
AA-1720100	00000	SAMPO INTERNATIONAL INS.CO	FI	10							10	7	1			10
AA-1420110	00000	SAMVIRKE SKADEFORSIKRING A/S	NO	109		99				99	10	8	2	2		12
AA-1340069	00000	SCOR REIN CO	GW	5							5	1	0			5
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LTD	CN	7							7	3	1			7
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE	36							36					36
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	GW	(53)						(53)		(53)	(11)		(53)	
AA-1121315	00000	SECURITY INSURANCE CO. (UK) LTD	EN	5		1				1	4	2	0	0		4
AA-1560760	00000	SECURITY NATIONAL INS CO	CN	8							8	6	1			8
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE CO. LTD	KO	179	1					1	178	2	0	0		178
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INS. CO. (PTE.) LTD	SI	11	3					3	8	1	0	0		8
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LTD	SI	87	5					5	82	15	3	3		85
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SW	43	1	60				43		7	1	1		1
AA-1440082	00000	SKANDIA INTERNATIONAL INSURANCE CORPORATION	SW	1							1					1
AA-3190146	00000	SOLAR INSURANCE CO. LTD	BM	122							122	13	3			122
AA-1320295	00000	SOREMA, SA	FR	623	5	632				623						
AA-1961001	00000	SOUTH BRITISH INS CO LTD	NZ	1							1					1
AA-1121360	00000	SOVEREIGN MARINE AND GENERAL INS. CO. LTD	EN	(2)	43	36				(2)		(2)	(0)		(2)	
AA-1120485	00000	SOVEREIGN INS. (UK) LTD	EN	4		2				2	2					2
AA-1340260	00000	SPARKASSEN-VERSICHERUNG ALLGEMEINE VERSICH. AG	GW	200	32	197				200		6	1	1		1
AA-1121366	00000	SPHERE DRAKE INS LTD (LONDON)	EN	198		16	1			17	181	124	25	17		198
AA-1560780	00000	SPHERE REINSURANCE CO. OF CANADA	CN	18			4			4	14	6	1	1		15
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	32		307				32						
AA-1121375	00000	ST. PAUL INTERNATIONAL INS. CO. LTD.(UK CORP)	EN	3,160	8	4	(2)			10	3,150	116	23	10	10	3,160
AA-3191048	00000	ST.JOHN'S INSURANCE COMPANY LTD	BM	226							226					226
AA-1420131	00000	STOREBRAND FORSIKRING A/S	NO	4							4					4
AA-1420010	00000	STOREBRAND SOR A/S	NO	2		1				1	1	1	0	0		1
AA-1121390	00000	STRONGHOLD INSURANCE CO., LTD	EN	1,463	76	1,127	2			1,205	258	145	29	29	44	331

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Ceded Balances Payable	9 Miscellaneous Balances	10 Other Allowed Offset Items	11 Sum of Cols. 6 thru 10 but not in excess of Col. 5	12 Subtotal Col. 5 minus Col. 11	13 Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	14 20% of Amount in Col. 13	15 Smaller of Col. 11 or Col. 14	16 Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	17 Total Provision for Unauthorized Reinsurance Smaller of Col.5 or Cols. 12 +15 + 16
AA-1121395	00000	SUMITOMO MARINE & FIRE INS. CO. (EUROPE), LTD.	EN	2							2					2
AA-1930925	00000	SUNCORP INSURANCE AND FINANCE	AT	2	5	99				2		2	0	0		0
AA-1440105	00000	SWEDISH CLUB	NY	22		14				14	8	6	1	1		9
AA-5280060	00000	TAI PING INSURANCE CO. LTD.	TW	2	4					2						
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE CO. LTD.	JA						280							
AA-1121410	00000	TAISHO MARINE AND FIRE INSURANCE CO. (UK) LTD.	EN	315							315	3	1			315
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE CO. LTD.	TW				1									
AA-1340220	00000	THURINGIA VERSICHERUNGS AG	GW	1							1					1
AA-1580095	00000	TOA FIRE AND MARINE REINSURANCE CO. LTD.	JA	246		197	1			198	48	5	1	1		49
AA-1121430	00000	TOA-RE INSURANCE CO. (UK) LTD.	EN	5							5	2	0			5
AA-1121445	00000	TOKIO MARINE AND FIRE INSURANCE CO. (UK) LTD.	EN	8			1			1	7	4	1	1		8
AA-1580100	00000	TOKIO MARINE AND FIRE INSURANCE CO. LTD.	JA	5	7					5						
AA-1560810	00000	TORONTO GENERAL INSURANCE CO.	CN	5							5	2	0			5
AA-1580105	00000	TOYO FIRE AND MARINE INSURANCE CO. LTD.	JA	107	10	119				107		1	0	0		0
AA-1561019	00000	TRADERS GENERAL INS. CO.	CN	2							2	2	0			2
AA-1380180	00000	TRANSATLANTICA HERVERZEKERING MIJ. N.V.	NA	3	1		1			2	1	3	1	1		2
AA-1360235	00000	TRANSATLANTICA S.P.A.	IT	1							1					1
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG.	GW	1	1	1				1						
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LTD.	SW	2							2	1	0			2
AA-1120431	00000	TUREGUM INSURANCE COMPANY (UK) LIMITED.	SZ	421		529	(4)			421		162	32	32	3	36
AA-1460150	00000	TUREGUM VERS.GES. AG.	SZ	15,164	200	12,898				13,098	2,066	278	56	56	372	2,493
AA-1340006	00000	UNION REINSURANCE COMPANY.	GW	4							4	2	0			4
AA-1460155	00000	UNION RUCKVERSICHERUNGS GESELLSCHAFT.	SZ	1	1					1						
AA-1121491	00000	UNIONE ITALIANA (UK) REINSURANCE CO. LTD.	EN	48		62	10			48		12	2	2		2
AA-1360240	00000	UNIONE ITALIANA DI RIASSICURAZIONE S.P.A.	IT	7	1		1			2	5	3	1	1		6
AA-1220020	00000	VERS. DER OSTERREICHISCHEN BUNDESLANDER.	AU	9	8					8	1					1
AA-1121510	00000	VESTA (UK) INSURANCE CO. LTD.	EN	8							8	6	1			8
AA-1420147	00000	VESTA REINSURANCE A/S.	NO	2							2	1	0			2
AA-1340240	00000	VICTORIA RUCK-VERS. AG.	GW	588	2	388				390	198	4	1	1		199
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	98		104				98		6	1	1		1
AA-3190170	00000	WALTON INS. LTD.	BM	148	93		4			97	51	15	3	3		54
AA-9641105	00000	WARTA INSURANCE AND REINSURANCE CO. LTD.	PL	1							1					1
AA-1440070	00000	WASA INDUSTRIAL INS. CO. LTD.	SW	2	1					1	1	1	0	0		1
AA-1440100	00000	WASA INTERNATIONAL INS. CO. LTD.	SW	1		10				1						
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LTD.	EN	13							13	8	2			13
AA-1340245	00000	WESTFALISCHE PROVINZIAL-FEUERSOZIETAT.	GW	2	1					1	1	1	0	0		1
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT.	AU	1							1	1	0			1
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG.	SZ	2,757	78		(1)			77	2,680	75	15	15	77	2,757
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORP. LTD.	EN	48							48	26	5			48
AA-1340265	00000	WURTTEMBERGISCHE AG VERSICHERUNGS BETEILI	GW	41	3					3	38	17	3	3		41
AA-1580110	00000	YASUDA FIRE AND MARINE INSURANCE CO. LTD.	JA	61							61	18	4			61
AA-4361275	00000	ZION INSURANCE CO. LTD.	IS	6							6					6
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED.	EN	19		104				19		(1)	(0)			
AA-1340015	00000	ZURICH RUCKVERSICHERUNG (KOLN) AG.	GW	191		251				191		26	5	5		5
0899999 - Other Non-U.S. Insurers				77,210	1,178	64,119	128	43	1,296	50,270	26,940	4,411	882	656	587	28,237
0999999 - Total - Affiliates and Others				88,054	2,849	64,890	(27)	58	1,296	52,467	35,587	6,675	1,335	706	453	36,800
9999999 Totals				88,054	2,849	64,890	(27)	58	1,296	52,467	35,587	6,675	1,335	706	453	36,800

1. Amounts in dispute totaling $ 6,028 are included in Column 5.
2. Amounts in dispute totaling $ 5,116 are excluded from Column 13.
3. Column 5 excludes $ 66,150 recoverables on ceded IBNR on contracts in force prior to July 1, 1984 and not subsequently renewed.

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
23-1740414	22705	ACE AMERICAN REINS CO	110,544	4,871,839	675,209	0.020	110,544			22,109
06-0237820	20699	ACE PROP & CAS INS CO	59,307	74,674	442	0.790				
95-3187355	35300	ALLIANZ INS CO	1,171	2,165		0.541				
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	1,554	4,553	8	0.341				
59-0593886	10111	AMERICAN BANKERS INS CO OF FL	2,199	123,672	57,748	0.012	2,199			440
04-1027270	20613	AMERICAN EMPLOYERS INS CO	26,406	26,406		1.000				
62-0929818	31208	AMERICAN GENERAL PROPERTY INS CO	86	1,427		0.060	86			17
13-5124990	19380	AMERICAN HOME ASSUR CO	77,415	265,503	76,059	0.227				
13-3333609	32220	AMERICAN INTL INS CO	8,766	8,767		1.000				
36-0727430	22918	AMERICAN MOTORISTS INS CO	11,100	39,769	469	0.276				
13-4924125	10227	AMERICAN REIN CO	30,316	39,777	27,612	0.450				
35-0145400	19704	AMERICAN STATES INS CO	88	1,271	244	0.058	88			18
38-0829210	23396	AMERISURE MUT INS CO	255	431		0.592				
94-1390273	19801	ARGONAUT INS CO	148,325	173,989	9,174	0.810				
13-4934590	19895	ATLANTIC MUT INS CO	390	1,547		0.252				
58-1860554	18333	ATLAS ASSUR CO OF AMER	87,594	178,780	5,517	0.475				
38-0315280	18988	AUTO-OWNERS INS CO		6,625						
04-2482364	16187	AXA RE PROP & CAS INS CO	6,773	8,607	137	0.775				
39-0971527	10472	CAPITOL INDEMNITY CORP	59	59		1.000				
31-0542366	10677	CINCINNATI INSURANCE CO	1,409	10,373	2,533	0.109	1,409			282
06-0949141	33197	COLOGNE REINS CO OF AMER	1,159	79,096	104,957	0.006	1,159			232
47-0490411	31127	COLUMBIA CASUALTY CO	9,696	120,759	119,053	0.040	9,696			1,939
06-0303520	24872	CONNECTICUT IND CO	177	1,881	179	0.086	177			35
39-1092844	24961	CONNIE LEE INS CO	4,444	6,101		0.728				
13-2798872	32190	CONSTITUTION INS CO	253	253		1.000				
36-2114545	20443	CONTINENTAL CAS CO	18,488	2,409,749	40,771	0.008	18,488			3,698
13-5010440	35289	CONTINENTAL INS CO	60,801	504,814	68,636	0.106	60,801	631,331	126,266	138,426
06-1325038	39136	CONVERIUM		1,491						
13-2901685	35165	CORPA REIN CO	3,274	3,063	2,200	0.622				
37-0807507	20990	COUNTRY MUT INS CO	(15)	1,310		(0.011)	(15)			(3)
38-2145898	33499	DORINCO REIN CO	631	26,136	105,014	0.005	631			126
39-0264050	21458	EMPLOYERS INS CO OF WAUSAU	368,124	688,480	154,964	0.436				
42-0234980	21415	EMPLOYERS MUT CAS CO	33	15,008	1,724	0.002	33			7
48-0921045	39845	EMPLOYERS REIN CORP	174,646	1,524,637	2,958,946	0.039	174,646	2,971,391	594,278	629,207
36-2950161	35378	EVANSTON INS CO	157	1,465	3,149	0.034	157			31
22-2005057	26921	EVEREST REIN CO	21	(8,458)	601	(0.003)	21			4
05-0316605	21482	FACTORY MUT INS CO	(8,330)	1,531,098	807,668	(0.004)	(8,330)			(1,666)
42-0245840	13897	FARMERS MUT HAIL INS CO OF IA	63	(452)	101	(0.179)	63			13
13-1963496	20281	FEDERAL INS CO		3,312						
41-0417460	13935	FEDERATED MUT INS CO		3,312						
94-1610280	21873	FIREMANS FUND INS CO	7	(2,047)	610	(0.005)	7			1
13-2997499	38776	FOLKSAMERICA REIN CO	3,925	1,388,287	189,014	0.002	3,925			785
36-2667627	22969	GE REINS CORP	2,670	691,525	13,933	0.004	2,670			534
75-1588101	35882	GEICO GENERAL INS CO	(526)	(526)		1.000				
13-2673100	22039	GENERAL REIN CORP		16,993	7,269					
13-5460208	25909	GENERAL SECURITY PROP & CAS CO	13,696	96,787	188	0.141	13,696			2,739
13-1958482	11967	GENERAL STAR NATL INS CO	67,333	78,609	108	0.855				
13-5617450	11231	GENERALI US BRANCH	3,235	12,315	14,939	0.119	3,235			647
13-5009848	21032	GERLING GLOBAL REINS CORP OF AMERICA	5,217	1,161,322	476,512	0.003	5,217	392,442	78,488	79,532
13-6107326	11266	GERLING GLOBAL REINS CORP OF US BR	73,148	235,821	480,124	0.102	73,148			14,630
31-0501234	16691	GREAT AMERICAN INS CO	1,747	10,308	9,398	0.089	1,747			349
13-5117400	22187	GREATER NY MUTINS CO	165	10,844	1,412	0.013	165			33
95-1479095	22322	GREENWICH INS CO	855	199,926	45,470	0.003	855			171
42-0245990	14117	GRINNELL MUT REIN CO		3,643						
13-5129825	22292	HANOVER INS CO	1,948	73,626	9,419	0.023	1,948			390
06-0383750	19682	HARTFORD FIRE IN CO	83	1,619	143,498	0.001	83			17
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INS CO	10,984	40,026	93,448	0.082	10,984			2,197
38-0829290	14176	HASTINGS MUT INS CO	307	509	5	0.597				
74-1296673	22489	HIGHLANDS INS CO	18,864	123,750	134,147	0.073	18,864	459,085	91,817	95,590
02-0308052	22527	HOME INS CO	119,543	310,090	878,171	0.101	119,543	46,919	9,384	33,292

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
75-1728967	38849	HOUSTON GENERAL INS CO	632	30,715	4,491	0.018	632			126
23-0723970	22713	INSURANCE CO OF N AMER	1,169	1,169		1.000				
36-3030511	37257	INSURANCE CORP OF HANNOVER	50,746	65,642	98,602	0.309				
13-5339725	18341	INSURANCE CORP OF NY	86,535	96,625	7,727	0.829				
56-0473714	22772	INTEGON IND CORP	171	12,129	1,837	0.012	171			34
13-4941245	29742	INTEGON NATL INS CO	822	822		1.000				
22-1964136	21083	INTERNATIONAL INS CO	248	11,743	37,580	0.005	248			50
04-1543470	23043	LIBERTY MUT INS CO	9,263	136,497	16,690	0.060	9,263			1,853
36-3347420	23876	MAPFRE REINSURANCE CORP	7	670		0.010	7	944	189	190
52-0403120	19356	MARYLAND CAS CO	(24)	(24)		1.000				
59-0615164	22241	MEDMARC CAS INS CO	663	(1,233)		(0.538)	663			133
62-0928337	31968	MERASTAR INS CO	237	320	36	0.666				
13-5328670	25062	MERCANTILE & GENERAL REINS CO OF AMERICA		3,322	25,992					
04-1614490	19798	MERRIMACK MUT FIRE INS CO	1,320	37,316	2,193	0.033	1,320			264
13-2915260	34339	METROPOLITAN GRP PROP & CAS INS CO	10,646	32,232	632	0.324				
13-2725441	26298	METROPOLITAN PROPERTY & CAS INS CO	293	44,523	2,503	0.006	293			59
36-1475332	20451	MIDSTATES REIN CORP	18,234	23,169	83,332	0.171	18,234			3,647
13-3467153	22551	MITSUI MARINE & FIRE INS CO OF AMERICA	394	131	15	2.699				
31-4259550	14621	MOTORISTS MUT INS CO	276	18,075	1,094	0.014	276			55
38-0865250	11991	NATIONAL CAS CO	319,193	351,842	40,028	0.815				
47-0355979	20087	NATIONAL IND CO	(91,023)	303,097	247	(0.300)	(91,023)	650,674	130,135	111,930
13-1988169	34835	NATIONAL REINS CORP	1,457	2,209	8	0.657				
25-0687550	19445	NATIONAL UNION FIRE INS CO OF PITTS	95,974	308,773		0.311				
31-4177100	23787	NATIONWIDE MUT INS CO	17,192	117,631	25,166	0.120	17,192			3,438
04-2177185	21830	NEW ENGLAND INS CO	17,024	105,562		0.161	17,024			3,405
06-1053492	41629	NEW ENGLAND REIN CORP	419,758	5,113,541	505,762	0.075	419,758			83,952
52-1050076	32301	NICHIDO FIRE & MARINE INS CO LTD	16	6,548	579	0.002	16			3
98-0032627	27073	NIPPON FIRE & MAR INS CO LTD US BR	47	9,115	23,687	0.001	47			9
22-1964135	21105	NORTH RIVER INS CO		3,056	76,362					
13-2930109	22047	NORTH STAR REIN CORP		872	1,461					
42-0791985	36870	NORTHEASTERN INS CO OF HARTFORD	1,847	1,903	10	0.965				
47-0698507	23680	ODYSSEY AMERICAN REINS CO		1,656						
13-2781282	25070	ODYSSEY REINS CORP	119,090	1,164,595	431,244	0.075	119,090			23,818
25-0410420	24147	OLD REPUBLIC INS CO		(439)	21					
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	3,573	18,013	40,411	0.061	3,573			715
23-1502700	21970	ONEBEACON INSURANCE COMPANY	24,762	125,157	8	0.198	24,762			4,952
06-1008792	37818	ORION INS CO		2,650						
13-3031176	38636	PARTNER REINS CO OF THE US	29,034	121,285	42,424	0.177	29,034			5,807
13-3531373	10006	PARTNERRE INS CO OF NY	6,113	127,644	76,904	0.030	6,113	6,036	1,207	2,430
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASN INS C	21,464	25,687	8,030	0.637				
06-0303275	25623	PHOENIX INS CO	(34)	(34)		1.000				
23-2182777	40134	POTOMAC INS CO OF IL	2,682	2,763	83	0.942				
34-6513736	24260	PROGRESSIVE CAS INS CO	68	68		1.000				
05-0204450	24295	PROVIDENCE WASHINGTON INS CO	2,436	2,641	61	0.902				
22-2053189	32352	PRUDENTIAL PROPERTY & CAS INS CO	84,229	92,583		0.910				
13-1188550	15059	PUBLIC SERVICE MUT INS CO	9,754	9,543	12,551	0.441				
06-1206728	29807	PXRE REIN CO		6,625						
22-2311816	39217	QBE INS CORP	431	1,789		0.241				
23-1641984	10219	QBE REINSURANCE CORP	30,011	73,726	8,514	0.365				
74-1280541	24384	RANGER INS CO	1,527	3,924	21	0.387				
75-1670124	38318	REPUBLIC INS CO	66,462	217,596	29,584	0.269				
86-0274508	31089	REPUBLIC WESTERN INS CO			32,157					
37-0915434	13056	RLI INS CO		27,217	19,895					
36-2722478	26980	ROYAL INS CO OF AMER	3,915	111,897	47,003	0.025	3,915			783
91-0742148	24740	SAFECO INS CO OF AMER	551	36,041	15,486	0.011	551			110
94-6078058	21911	SAN FRANCISCO REINSURANCE CO	6,312	7,592	1,511	0.693				
75-1444207	30058	SCOR REIN CO	26,561	128,612	45,917	0.152	26,561			5,312
91-0341780	25763	SEATON INS CO	(11,257)	111,299		(0.101)	(11,257)	258,969	51,794	49,542
06-0529570	24902	SECURITY INS CO OF HARTFORD	49,871	141,361	46,473	0.266				
56-1285899	39926	SELECTIVE INS CO OF THE SOUTHEAST	2,444	2,775		0.881				
39-0333950	24988	SENTRY INS A MUT CO	39,702	128,399	58,020	0.213				

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
34-1532771	15156	SHELBY INS CO	1,652	1,788	1	0.923				
47-0574325	32603	SIGNET STAR REIN CO		5,927						
13-3029255	39322	SOREMA NA REIN CO	35,776	35,963	1	0.995				
52-0261905	20524	SPECIALTY NATL INS CO	347,961	347,979		1.000				
41-0406690	24767	ST PAUL FIRE & MARINE INS CO	4,553	20,893	26,079	0.097	4,553			911
37-0533080	25143	STATE FARM FIRE AND CAS CO	276	18,185	2,296	0.013	276			55
13-3031274	39187	SUECIA INS CO		1,491						
13-1675535	25364	SWISS REIN AMER CORP	23,595	37,817	598	0.614				
94-1517098	25534	TIG INS CO	674	78,880	97,890	0.004	674			135
13-2918573	42439	TOA-RE INS CO OF AMER	2,821	77,635	115,024	0.015	2,821			564
13-6108722	12904	TOKIO MARINE&FIRE INS CO LTD US BR	157,749	379,318	306,093	0.230				
39-1321384	36919	TOWER INS CO INC	1,126	1,126		1.000				
13-5616275	19453	TRANSATLANTIC REIN CO	83,428	175,104		0.476				
06-6033504	19038	TRAVELERS CAS & SURETY CO	20,677	509,367	166,170	0.031	20,677			4,135
06-0566050	25658	TRAVELERS IND CO	73,719	172,629	6,504	0.412				
06-1117063	34894	TRENWICK AMERICA REINS CORP	19,864	156,913	44,970	0.098	19,864			3,973
16-0366830	22314	UNDERWRITERS REIN CO	37,757	256,035	100,995	0.106	37,757			7,551
91-6027360	25747	UNIGARD INS CO	(157,575)	460,340		(0.342)	(157,575)	1,025,180	205,036	173,521
13-2953213	36048	UNIONE ITALIANA REINS CO OF AMER	9,663	31,474	3,296	0.278				
42-0644327	13021	UNITED FIRE & CAS CO	269	421	1	0.637				
13-5459190	21113	UNITED STATES FIRE INS CO	360	360		1.000				
52-0515280	25887	US FIDELITY & GUARANTY CO	173	351		0.493				
63-0598629	11762	VESTA FIRE INS CORP	3,289	23,650	15,202	0.085	3,289			658
36-3186541	40827	VIRGINIA SURETY CO INC		18						
13-1941868	34207	WESTPORT INS CORP	38,240	95,932	4,082	0.382				
13-1290712	20583	XL REINSURANCE AMERICA INC	161,357	401,756	186,313	0.274				
94-1590201	26220	YOSEMITE INS CO		97,711	(354,163)					
36-4233459	16535	ZURICH AMERICAN INS CO	1,785	44,202	2,275	0.038	1,785			357
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT		2,576	2,835					
AA-1340125	10241	HANNOVER RUCKVERSICHERUNGS AG	75,365	79,665	4,383	0.897				
AA-1122000	00000	LLOYD'S OF LONDON	1,254,946	6,020,026	937,028	0.180	1,254,946	2,320,923	464,185	715,174
AA-1121425	10744	MARKEL INTERNATIONAL INS CO LTD	143,095	668,173	304,092	0.147	143,095	403,058	80,612	109,231
AA-1120962	00000	ST. PAUL REINSURANCE COMPANY LTD (UK CORP)	66,197	71,973	7	0.920				
AA-1121480	10292	UNIONAMERICA INSURANCE CO. LTD	77,853	445,655	251,829	0.112	77,853	882,927	176,585	192,156
9999999 Totals			5,500,043	37,458,706	11,816,933	0.112	2,634,418	10,049,879	2,009,976	2,536,859

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $ 10,226,720 in dispute.

(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $ 13,030,115 in dispute.

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 thru 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
06-0237820	20699	ACE PROP & CAS INS CO	845,809							845,809	845,809
95-3187355	35300	ALLIANZ INS CO	2,165	4					4	2,161	2,161
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	23,090							23,090	23,090
04-1027270	20613	AMERICAN EMPLOYERS INS CO	137,967							137,967	137,967
13-5124990	19380	AMERICAN HOME ASSUR CO	1,951,165		4,814	(48)			4,766	1,946,399	1,946,399
13-3333609	32220	AMERICAN INTL INS CO	191,976	1,354		21			1,375	190,601	190,601
36-0727430	22918	AMERICAN MOTORISTS INS CO	135,346							135,346	135,346
13-4924125	10227	AMERICAN REIN CO	8,684,261			(9,389)			(9,389)	8,693,650	8,693,650
38-0829210	23396	AMERISURE MUT INS CO	1,584							1,584	1,584
94-1390273	19801	ARGONAUT INS CO	1,297,200	459		(62)			397	1,296,803	1,296,803
13-4934590	19895	ATLANTIC MUT INS CO	1,696			74			74	1,622	1,622
58-1860554	18333	ATLAS ASSUR CO OF AMER	407,356			5			5	407,351	407,351
04-2482364	16187	AXA RE PROP & CAS INS CO	78,019							78,019	78,019
39-0971527	10472	CAPITOL INDEMNITY CORP	203							203	203
39-1092844	24961	CONNIE LEE INS CO	146,584							146,584	146,584
13-2798872	32190	CONSTITUTION INS CO	108,527							108,527	108,527
13-2901685	35165	CORPA REIN CO	172,340	215		1			216	172,124	172,124
39-0264050	21458	EMPLOYERS INS CO OF WAUSAU	5,725,771			18			18	5,725,753	5,725,753
75-1588101	35882	GEICO GENERAL INS CO	23,294							23,294	23,294
13-1958482	11967	GENERAL STAR NATL INS CO	253,884							253,884	253,884
38-0829290	14176	HASTINGS MUT INS CO	4,216							4,216	4,216
23-0723970	22713	INSURANCE CO OF N AMER	350,886							350,886	350,886
36-3030511	37257	INSURANCE CORP OF HANNOVER	516,785	203			65,636		65,839	450,946	450,946
13-5339725	18341	INSURANCE CORP OF NY	809,550				7,246		7,246	802,304	802,304
13-4941245	29742	INTEGON NATL INS CO	1,187			132			132	1,055	1,055
52-0403120	19356	MARYLAND CAS CO	147,683							147,683	147,683
62-0928337	31968	MERASTAR INS CO	16,130							16,130	16,130
13-2915260	34339	METROPOLITAN GRP PROP & CAS INS CO	1,357,364			7			7	1,357,357	1,357,357
13-3467153	22551	MITSUI MARINE & FIRE INS CO OF AMERICA	2,583							2,583	2,583
38-0865250	11991	NATIONAL CAS CO	948,544			(133)			(133)	948,677	948,677
13-1988169	34835	NATIONAL REINS CORP	9,142							9,142	9,142
25-0687550	19445	NATIONAL UNION FIRE INS CO OF PITTS	2,484,112	677					677	2,483,435	2,483,435
42-0791985	36870	NORTHEASTERN INS CO OF HARTFORD	37,227							37,227	37,227
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASN INS C	122,796			2			2	122,794	122,794
06-0303275	25623	PHOENIX INS CO	94,192							94,192	94,192
23-2182777	40134	POTOMAC INS CO OF IL	14,449							14,449	14,449
34-6513736	24260	PROGRESSIVE CAS INS CO	250							250	250
05-0204450	24295	PROVIDENCE WASHINGTON INS CO	21,591							21,591	21,591
22-2053189	32352	PRUDENTIAL PROPERTY & CAS INS CO	1,077,377							1,077,377	1,077,377
13-1188550	15059	PUBLIC SERVICE MUT INS CO	62,159							62,159	62,159
22-2311816	39217	QBE INS CORP	2,242							2,242	2,242
23-1641984	10219	QBE REINSURANCE CORP	324,625			4			4	324,621	324,621
74-1280541	24384	RANGER INS CO	58,209							58,209	58,209
75-1670124	38318	REPUBLIC INS CO	3,127,280	4,826		13			4,839	3,122,441	3,122,441
94-6078058	21911	SAN FRANCISCO REINSURANCE CO	389,110							389,110	389,110
06-0529570	24902	SECURITY INS CO OF HARTFORD	967,533	191					191	967,342	967,342
56-1285899	39926	SELECTIVE INS CO OF THE SOUTHEAST	31,915							31,915	31,915
39-0333950	24988	SENTRY INS A MUT CO	1,351,594			(7)			(7)	1,351,601	1,351,601
34-1532771	15156	SHELBY INS CO	27,235							27,235	27,235
13-3029255	39322	SOREMA NA REIN CO	36,157				10,943		10,943	25,214	25,214
52-0261905	20524	SPECIALTY NATL INS CO	981,464							981,464	981,464
13-1675535	25364	SWISS REIN AMER CORP	276,928							276,928	276,928
13-6108722	12904	TOKIO MARINE&FIRE INS CO LTD US BR	3,715,544	10,622	753,133		4,387		768,142	2,947,402	2,947,402
39-1321384	36919	TOWER INS CO INC	2,368			(203)			(203)	2,571	2,571
13-5616275	19453	TRANSATLANTIC REIN CO	3,436,227							3,436,227	3,436,227
06-0566050	25658	TRAVELERS IND CO	2,109,656	9,695		(26)			9,669	2,099,987	2,099,987
13-2953213	36048	UNIONE ITALIANA REINS CO OF AMER	561,540		176,142	6			176,148	385,392	385,392
42-0644327	13021	UNITED FIRE & CAS CO	3,218							3,218	3,218
13-5459190	21113	UNITED STATES FIRE INS CO	2,371			64			64	2,307	2,307
52-0515280	25887	US FIDELITY & GUARANTY CO	4,029							4,029	4,029

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 thru 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
13-1941868	34207	WESTPORT INS CORP	1,413,504	3,828					3,828	1,409,676	1,409,676
13-1290712	20583	XL REINSURANCE AMERICA INC	15,751,674							15,751,674	15,751,674
AA-1340125	10241	HANNOVER RUCKVERSICHERUNGS AG	493,131	20,404	305,011	104,594			430,009	63,122	63,122
AA-1120962	00000	ST. PAUL REINSURANCE COMPANY LTD (UK CORP)	88,586	997	10,542	3			11,542	77,044	77,044
9999999 Totals			63,422,600	53,475	1,249,642	95,076	88,212		1,486,405	61,936,195	61,936,195

1.	Total	61,936,195
2.	Line 1 x .2	12,387,239
3.	Schedule F - Part 6 Col. 11	2,536,859
4.	Provision for Overdue Authorized Reinsurance (Lines 2 + 3)	14,924,098
5.	Provision for Unauthorized Reinsurance (Schedule F - Part 5 Col. 17 x 1000)	36,799,600
6.	Provision for Reinsurance (sum Lines 4 + 5) [Enter this amount on Page 3, Line 16]	51,723,698

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 9)	33,153,482,919		33,153,482,919
2. Agents' balances or uncollected premiums (Line 10)	3,667,088,007		3,667,088,007
3. Funds held by or deposited with reinsured companies (Line 11)	2,233,857		2,233,857
4 Reinsurance recoverable on loss and loss adjustment expense payments (Line 14)	103,523,758	(73,217,284)	30,306,474
5. Other assets (Lines 12 and 13 and 15 through 25)	2,173,953,985		2,173,953,985
6. Net amount recoverable from reinsurers		601,954,734	601,954,734
7. Totals (Line 28)	39,100,282,525	528,737,450	39,629,019,976
LIABILITIES (Page 3)			
8. Losses and loss adjustment expenses (Lines 1 through 3)	13,323,404,618	523,512,444	13,846,917,062
9. Taxes, expenses, and other obligations (Lines 4 through 8)	2,156,986,427		2,156,986,427
10. Unearned premiums (Line 9)	7,502,621,625	82,408,256	7,585,029,881
11. Advance Premiums (Line 10)	458,572,381		458,572,381
12. Dividends declared and unpaid (Line 11.1 and 11.2)			
13. Ceded reinsurance premiums payable (net of ceded commissions) (Line 12)	20,608,274	(21,520,396)	(912,122)
14. Funds held by company under reinsurance treaties (Line 13)	3,939,155	(3,939,155)	
15. Amounts withheld or retained by company for account of others (Line 14)	37,228,602		37,228,602
16. Provision for reinsurance (Line 16)	51,723,698	(51,723,698)	
17. Other liabilities (Lines 15 and 17 through 23)	1,784,654,845		1,784,654,845
18. Total liabilities (Line 26 minus Line 25)	25,339,739,625	528,737,450	25,868,477,076
19. Surplus as regards policyholders (Line 35)	13,760,542,901	XXX	13,760,542,901
20. Totals (Line 36)	39,100,282,526	528,737,450	39,629,019,976

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	5,477,715	XXX		XXX	5,477,715	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned	10,694,296	XXX		XXX	10,694,296	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	3,689,408	34.5	1,145,867		2,544,726	23.8											(1,185)	
4. Increase in contract reserves																		
5. Commissions (a)																		
6. General insurance expenses																		
7. Taxes, licenses and fees																		
8. Total expenses incurred																		
9. Aggregate write-ins for deductions																		
10. Gain from underwriting before dividends or refunds	7,004,888	65.5	(1,145,867)		8,149,570	76.2											1,185	
11. Dividends or refunds																		
12. Gain from underwriting after dividends or refunds	7,004,888	65.5	(1,145,867)		8,149,570	76.2											1,185	
DETAILS OF WRITE-INS																		
0901.																		
0902.																		
0903.																		
0998. Summary of remaining write-ins for Line 9 from overflow page																		
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	1,967,683		1,967,683						
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year	1,967,683		1,967,683						
5. Total premium reserves, prior year	7,184,264		7,184,264						
6. Increase in total premium reserves	(5,216,581)		(5,216,581)						
B. Contract Reserves:									
1. Additional reserves									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	1,897,516	48,461	1,813,000						36,055
2. Total prior year	2,761,127	36,922	2,685,700						38,505
3. Increase	(863,611)	11,539	(872,700)						(2,450)
PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	4,056,799	1,134,328	2,921,206						1,265
1.2 On claims incurred during current year	496,221		496,221						
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	1,897,516	48,461	1,813,000						36,055
2.2 On claims incurred during current year									
3. Test:									
3.1 Line 1.1 and 2.1	5,954,315	1,182,789	4,734,206						37,320
3.2 Claim reserves and liabilities, December 31, prior year	2,761,127	36,922	2,685,700						38,505
3.3 Line 3.1 minus Line 3.2	3,193,188	1,145,867	2,048,506						(1,185)
PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims	1,144,682	1,145,867							(1,185)
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	17,616,528		17,616,528						
2. Premiums earned	20,703,056		20,703,056						
3. Incurred claims	4,444,552		4,444,552						
4. Commissions									

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims				
14. Beginning Claim Reserves and Liabilities				
15. Ending Claim Reserves and Liabilities				
16. Claims Paid				

NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES
SCHEDULE P - PART 1 - SUMMARY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	285,714	100,615	134,606	12,830	26,604		1,758	333,479	XXX
2. 1993	15,939,577	362,798	15,576,779	10,120,476	192,889	491,818	1,955	1,160,216		639,053	11,577,666	XXX
3. 1994	16,578,043	527,908	16,050,135	11,981,191	158,108	802,793	1,479	1,410,655		677,657	14,035,052	XXX
4. 1995	17,565,794	478,213	17,087,581	11,144,086	272,115	782,154	5,598	1,361,260		713,665	13,009,787	XXX
5. 1996	18,410,675	478,977	17,931,698	11,548,096	185,650	829,482	2,103	1,588,812		720,776	13,778,637	XXX
6. 1997	18,384,977	329,731	18,055,246	10,564,655	144,428	726,245	1,567	1,719,281		708,841	12,864,186	XXX
7. 1998	18,874,093	290,674	18,583,419	10,985,371	181,420	588,140	4,026	1,828,666		729,524	13,216,731	XXX
8. 1999	18,856,515	228,352	18,628,163	11,394,803	107,447	479,033	3,281	1,775,825		780,961	13,538,933	XXX
9. 2000	20,349,920	(153,526)	20,503,446	12,805,754	48,988	396,630	1,448	1,768,727		851,454	14,920,675	XXX
10. 2001	20,588,418	197,494	20,390,924	11,897,280	189,146	288,002	6,721	1,640,262		806,127	13,629,677	XXX
11. 2002	21,655,178	240,415	21,414,763	8,239,947	50,129	119,056	2,128	1,564,406		455,697	9,871,152	XXX
12. Totals	XXX	XXX	XXX	110,967,373	1,630,935	5,637,959	43,136	15,844,714		7,085,513	130,775,975	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing - Direct and Assumed
1.	1,232,990	583,412	787,423	175,314	148,114	28,182	104,543	33,225	59,993		1,912	1,512,930	XXX
2.	33,229	8,290	13,734	2	6,372	7	1,205	1	2,148			48,388	XXX
3.	67,440	25,634	19,726	7	16,200	23	2,747	3	9,953		337	90,399	XXX
4.	64,213	25,304	15,603	5	20,095	39	2,677	4	4,815	1	1,074	82,050	XXX
5.	100,110	43,595	13,890	12	37,734	49	5,381	7	8,918	1	2,685	122,369	XXX
6.	158,878	43,025	32,624	19	52,989	242	9,919	13	15,799	6	5,053	226,904	XXX
7.	278,214	37,152	52,187	39	83,049	318	15,686	24	27,180	8	10,235	418,775	XXX
8.	516,206	32,557	101,595	4,315	129,678	279	35,360	640	46,263	19	21,008	791,292	XXX
9.	991,877	47,672	213,732	10,068	222,568	251	70,386	1,473	92,195	35	51,183	1,531,259	XXX
10.	1,671,498	49,491	407,012	17,111	314,978	488	132,020	2,140	227,127	53	115,616	2,683,352	XXX
11.	3,577,795	33,331	1,144,421	27,860	425,781	414	252,753	4,034	474,846	103	436,662	5,809,854	XXX
12. Totals	8,692,450	929,463	2,801,947	234,752	1,457,558	30,292	632,677	41,564	969,237	226	645,765	13,317,572	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,261,687	251,243
2.	11,829,198	203,144	11,626,054	74.2	56.0	74.6				38,671	9,717
3.	14,310,705	185,254	14,125,451	86.3	35.1	88.0				61,525	28,874
4.	13,394,903	303,066	13,091,837	76.3	63.4	76.6				54,507	27,543
5.	14,132,423	231,417	13,901,006	76.8	48.3	77.5				70,393	51,976
6.	13,280,390	189,300	13,091,090	72.2	57.4	72.5				148,458	78,446
7.	13,858,493	222,987	13,635,506	73.4	76.7	73.4				293,210	125,565
8.	14,478,763	148,538	14,330,225	76.8	65.0	76.9				580,929	210,363
9.	16,561,869	109,935	16,451,934	81.4	(71.6)	80.2				1,147,869	383,390
10.	16,578,179	265,150	16,313,029	80.5	134.3	80.0				2,011,908	671,444
11.	15,799,005	117,999	15,681,006	73.0	49.1	73.2				4,661,025	1,148,829
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	10,330,182	2,987,390

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	One Year	Two Year
1. Prior	7,609,443	7,314,048	7,226,884	7,303,151	7,180,474	7,191,290	7,344,295	7,411,458	7,291,624	7,490,482	198,858	79,024
2. 1993	11,393,678	11,215,943	10,972,940	10,766,729	10,620,633	10,515,162	10,490,139	10,460,505	10,463,134	10,463,690	556	3,185
3. 1994	XXX	13,284,864	13,304,923	12,921,016	12,795,051	12,720,613	12,628,751	12,585,558	12,682,280	12,704,843	22,563	119,285
4. 1995	XXX	XXX	12,266,820	12,246,639	12,084,846	11,955,950	11,812,008	11,707,395	11,710,461	11,725,763	15,302	18,368
5. 1996	XXX	XXX	XXX	12,930,430	12,832,227	12,543,818	12,375,958	12,288,849	12,289,713	12,303,277	13,564	14,428
6. 1997	XXX	XXX	XXX	XXX	11,881,098	11,591,006	11,433,961	11,348,172	11,351,311	11,356,016	4,705	7,844
7. 1998	XXX	XXX	XXX	XXX	XXX	11,946,010	11,866,938	11,803,522	11,764,534	11,779,668	15,134	(23,854)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	12,509,371	12,476,870	12,469,222	12,508,156	38,934	31,286
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,061,797	14,496,116	14,591,047	94,931	529,250
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,097,696	14,445,693	347,997	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,641,857	XXX	XXX
										12. Totals	752,544	778,816

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002		
1. Prior	000	1,970,711	3,075,148	3,999,586	4,489,130	4,876,610	5,143,946	5,529,552	5,730,670	6,037,545	XXX	XXX
2. 1993	6,208,005	8,431,662	9,213,021	9,738,999	10,021,244	10,211,285	10,305,109	10,366,007	10,397,624	10,417,450	XXX	XXX
3. 1994	XXX	7,514,957	10,030,065	11,095,182	11,658,667	12,047,454	12,261,385	12,387,614	12,532,275	12,624,397	XXX	XXX
4. 1995	XXX	XXX	6,954,305	9,396,069	10,251,778	10,869,062	11,245,067	11,458,466	11,577,329	11,648,527	XXX	XXX
5. 1996	XXX	XXX	XXX	7,611,314	9,876,324	10,799,446	11,472,722	11,836,844	12,066,165	12,189,825	XXX	XXX
6. 1997	XXX	XXX	XXX	XXX	6,744,129	8,920,109	9,879,259	10,523,412	10,925,433	11,144,905	XXX	XXX
7. 1998	XXX	XXX	XXX	XXX	XXX	7,107,859	9,429,360	10,368,865	10,992,437	11,388,065	XXX	XXX
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	7,762,331	10,216,301	11,172,895	11,763,108	XXX	XXX
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,974,493	12,072,615	13,151,948	XXX	XXX
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,912,523	11,989,415	XXX	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,306,746	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	1,979,565	1,465,981	1,278,666	1,296,177	1,099,444	1,038,365	1,040,316	868,123	760,760	683,427
2. 1993	929,017	372,563	189,071	70,699	50,907	32,851	34,478	18,550	11,779	14,936
3. 1994	XXX	1,240,396	504,497	127,490	111,817	134,612	106,713	81,011	69,787	22,463
4. 1995	XXX	XXX	972,465	293,547	175,023	129,233	90,130	48,291	24,120	18,271
5. 1996	XXX	XXX	XXX	953,172	335,428	168,774	65,188	74,040	39,621	19,252
6. 1997	XXX	XXX	XXX	XXX	996,077	403,650	226,730	131,098	75,509	42,511
7. 1998	XXX	XXX	XXX	XXX	XXX	894,938	395,896	257,534	143,255	67,810
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	1,048,102	426,770	213,889	132,000
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,007,392	407,329	272,577
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,114,377	519,781
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,365,280

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	12
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	4,694	(63)	1,111	(14)	657		86	6,539	XXX
2. 1993	2,642,421	6,071	2,636,350	1,902,113	281	75,087	128	252,833		22,936	2,229,624	1,128,664
3. 1994	2,806,964	60,342	2,746,622	1,922,292	379	95,580	66	233,293		30,747	2,250,720	1,178,085
4. 1995	2,978,385	68,189	2,910,196	1,983,555	69	109,892	4	250,188		32,555	2,343,562	1,215,685
5. 1996	3,128,271	60,026	3,068,245	2,143,036	64	90,890	2	311,041		34,893	2,544,901	1,304,978
6. 1997	3,103,644	26,781	3,076,863	1,560,151		76,681		264,354		35,024	1,901,186	920,490
7. 1998	3,162,117	26,653	3,135,464	1,897,890	3	53,879		328,690		30,887	2,280,456	1,043,380
8. 1999	3,313,039	23,496	3,289,543	2,145,599	108	55,074		321,242		36,061	2,521,807	957,663
9. 2000	3,945,571	10,222	3,935,349	2,777,070	64	59,098	(1)	319,431		37,115	3,155,536	1,009,578
10. 2001	4,039,710	735	4,038,975	2,781,574	13	67,984	1	321,499		31,451	3,171,043	967,178
11. 2002	4,519,695	675	4,519,020	1,802,911	(22)	35,600		288,728		9,693	2,127,261	823,257
12. Totals	XXX	XXX	XXX	20,920,885	896	720,876	186	2,891,956		301,448	24,532,635	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	11,625		1,386		1,180		142		498		1	14,831	308
2.	3,598		2,721		495		236		329			7,379	143
3.	4,786		3,535		811		342		487		143	9,961	225
4.	6,404		3,391		872		419		579		343	11,665	308
5.	8,098		5,613		1,342		658		865		581	16,576	488
6.	10,841		7,479		1,800		982		1,243		1,032	22,345	569
7.	23,749		16,503		2,983		1,740		2,098		1,948	47,073	994
8.	36,093		23,504		5,562		2,556		3,543		4,042	71,258	1,804
9.	69,243		52,542		12,869		6,100		6,785		9,391	147,539	3,447
10.	131,215	11	116,066		20,204		12,930		14,395		21,618	294,799	10,475
11.	389,615	7	393,161		29,059		29,215		73,166		36,675	914,209	59,251
12.	695,267	18	625,901		77,177		55,320		103,988		75,774	1,557,635	78,012

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	13,011	1,820
2.	2,237,412	409	2,237,003	84.7	6.7	84.9				6,319	1,060
3.	2,261,126	445	2,260,681	80.6	0.7	82.3				8,321	1,640
4.	2,355,300	73	2,355,227	79.1	0.1	80.9				9,795	1,870
5.	2,561,543	66	2,561,477	81.9	0.1	83.5				13,711	2,865
6.	1,923,531		1,923,531	62.0		62.5				18,320	4,025
7.	2,327,532	3	2,327,529	73.6	0.0	74.2				40,252	6,821
8.	2,593,173	108	2,593,065	78.3	0.5	78.8				59,597	11,661
9.	3,303,138	63	3,303,075	83.7	0.6	83.9				121,785	25,754
10.	3,465,867	25	3,465,842	85.8	3.4	85.8				247,270	47,529
11.	3,041,455	(15)	3,041,470	67.3	(2.2)	67.3				782,769	131,440
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,321,150	236,485

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	58,873	35,156	2,945	(433)	1,563		551	28,658	XXX
2. 1993	7,254,612	175,167	7,079,445	4,720,792	98,128	322,077	127	568,871		90,033	5,513,485	2,258,546
3. 1994	7,469,035	214,203	7,254,832	4,757,195	70,611	424,509	99	633,602		87,154	5,744,596	2,301,708
4. 1995	7,903,234	163,854	7,739,380	4,948,884	69,930	539,368	2	708,282		92,299	6,126,602	2,396,556
5. 1996	8,321,201	167,136	8,154,065	5,257,899	94,799	613,603	1	815,532		90,950	6,592,234	2,540,379
6. 1997	8,572,117	136,198	8,435,919	5,246,862	81,393	580,469		935,977		88,797	6,681,915	2,552,261
7. 1998	8,632,458	82,103	8,550,355	5,180,636	78,990	483,362		936,368		91,681	6,521,376	2,511,311
8. 1999	8,163,216	40,658	8,122,558	5,114,220	40,335	374,163		924,424		93,167	6,372,472	2,475,115
9. 2000	8,369,702	(332,054)	8,701,756	5,264,964	16,396	292,298		898,474		92,760	6,439,340	2,498,241
10. 2001	8,388,551	23,767	8,364,784	4,333,430	11,796	177,807	1	778,180		63,148	5,277,620	2,394,684
11. 2002	8,789,527	50,420	8,739,107	2,526,089	7,021	61,625		775,733		27,557	3,356,426	2,104,746
12. Totals	XXX	XXX	XXX	47,409,844	604,555	3,872,226	(203)	7,977,006		818,097	58,654,724	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	403,828	364,223	7,138	28	49,912	107	1,226	3	15,048		55	112,791	1,984
2.	18,134	8,277	1,182	2	5,294	6	470	1	1,199			17,993	723
3.	34,571	25,601	3,536	7	11,751	22	539	3	2,216		49	26,980	1,082
4.	47,019	25,304	5,389	5	18,298	39	2,128	4	3,563	1	236	51,044	2,194
5.	86,425	43,589	13,221	12	34,711	49	4,568	7	7,408	1	778	102,675	4,231
6.	129,547	42,941	24,016	19	47,798	225	8,506	13	13,531	5	1,916	180,195	7,177
7.	231,834	37,081	32,915	32	75,261	312	13,153	24	23,794	8	4,502	339,500	13,083
8.	431,222	32,515	72,305	4,301	115,016	276	31,335	639	40,715	18	9,624	652,844	21,405
9.	842,826	47,365	149,288	10,047	196,522	218	61,329	1,473	79,582	34	23,373	1,270,410	37,342
10.	1,414,359	44,047	261,566	14,424	276,519	470	111,731	2,138	205,278	51	45,085	2,208,323	68,834
11.	2,621,381	21,019	749,979	27,710	370,406	340	208,140	4,026	343,021	90	85,725	4,239,742	275,453
12.	6,261,146	691,962	1,320,535	56,587	1,201,488	2,064	443,125	8,331	735,355	208	171,343	9,202,497	433,508

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	46,715	66,076
2.	5,638,019	106,541	5,531,478	77.7	60.8	78.1				11,037	6,956
3.	5,867,919	96,343	5,771,576	78.6	45.0	79.6				12,499	14,481
4.	6,272,931	95,285	6,177,646	79.4	58.2	79.8				27,099	23,945
5.	6,833,367	138,458	6,694,909	82.1	82.8	82.1				56,045	46,630
6.	6,986,706	124,596	6,862,110	81.5	91.5	81.3				110,603	69,592
7.	6,977,323	116,447	6,860,876	80.8	141.8	80.2				227,636	111,864
8.	7,103,400	78,084	7,025,316	87.0	192.1	86.5				466,711	186,133
9.	7,785,283	75,533	7,709,750	93.0	(22.7)	88.6				934,702	335,708
10.	7,558,870	72,927	7,485,943	90.1	306.8	89.5				1,617,454	590,869
11.	7,656,374	60,206	7,596,168	87.1	119.4	86.9				3,322,631	917,111
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,833,132	2,369,365

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	2,387	58	165		830		4	3,324	XXX
2. 1993	284,452	3,884	280,568	178,675	1,347	15,572	44	15,077		1,539	207,933	38,704
3. 1994	351,396	6,482	344,914	232,898	1,822	24,413	41	20,969		1,962	276,417	47,203
4. 1995	377,758	6,619	371,139	232,203	1,267	27,839	1	20,567		2,120	279,341	50,634
5. 1996	329,551	5,798	323,753	196,746	1,051	31,967	9	17,907		1,647	245,560	45,880
6. 1997	224,548	3,100	221,448	146,823	1,586	14,179	8	14,958		1,195	174,366	36,624
7. 1998	236,577	2,548	234,029	146,199	1,187	12,733	19	17,188		1,449	174,914	41,015
8. 1999	253,745	2,693	251,052	165,264	873	11,380	2	16,542		1,404	192,311	48,854
9. 2000	268,824	1,547	267,277	159,771	342	9,222		15,424		1,702	184,075	54,510
10. 2001	294,558	1,954	292,604	122,020	370	5,029	(10)	14,586		1,167	141,275	53,456
11. 2002	324,562	2,683	321,879	65,527	338	1,470		14,040		630	80,699	47,094
12. Totals	XXX	XXX	XXX	1,648,513	10,241	153,969	114	168,088		14,819	1,960,215	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	4,382	897	1,700	9	307	32	45	1	198		18	5,693	61
2.	704		87		104		1		38			934	21
3.	562		147		129		1		44		2	883	33
4.	579		(10)		162				78		3	809	49
5.	3,048				793				107		8	3,948	112
6.	8,911	84	79		1,752	17	6		169	1	8	10,815	199
7.	13,848	26	1,627	7	2,769	6	139		309		54	18,653	365
8.	28,178	19	3,182	14	4,639	3	266	1	517	1	70	36,744	694
9.	55,135	245	5,534	21	7,997	33	425	1	961	1	392	69,751	1,331
10.	77,545	152	13,244	53	10,589	18	1,001	2	2,121	2	606	104,273	2,162
11.	111,038	786	38,587	149	12,803	74	3,155	8	7,083	13	972	171,636	7,094
12.	303,930	2,209	64,177	253	42,044	183	5,039	13	11,625	18	2,133	424,139	12,121

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,176	517
2.	210,258	1,391	208,867	73.9	35.8	74.4				791	143
3.	279,163	1,863	277,300	79.4	28.7	80.4				709	174
4.	281,418	1,268	280,150	74.5	19.2	75.5				569	240
5.	250,568	1,060	249,508	76.0	18.3	77.1				3,048	900
6.	186,877	1,696	185,181	83.2	54.7	83.6				8,906	1,909
7.	194,812	1,245	193,567	82.3	48.9	82.7				15,442	3,211
8.	229,968	913	229,055	90.6	33.9	91.2				31,327	5,417
9.	254,469	643	253,826	94.7	41.6	95.0				60,403	9,348
10.	246,135	587	245,548	83.6	30.0	83.9				90,584	13,689
11.	253,703	1,368	252,335	78.2	51.0	78.4				148,690	22,946
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	365,645	58,494

SCHEDULE P - PART 1D - WORKERS' COMPENSATION

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	12
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	11,008	1,171	420	53	1,089		38	11,293	XXX
2. 1993	202,060	1,005	201,055	86,270	283	4,699		9,611		572	100,297	27,949
3. 1994	177,274	2,892	174,382	89,095	295	5,757		9,037		644	103,594	32,507
4. 1995	147,914	1,548	146,366	82,924	(372)	7,772		8,313		276	99,381	30,976
5. 1996	95,488	2,194	93,294	41,618	1	7,825		5,039		199	54,481	15,242
6. 1997	8,347	696	7,651	2,656	26	277		1,184		2	4,091	507
7. 1998	6,891	(859)	7,750	3,064		110		691		12	3,865	450
8. 1999	7,136	(229)	7,365	710		36		490			1,236	151
9. 2000	294	25	269	(639)		3		12			(624)	
10. 2001	1,825	28	1,797	(71)	(72)						1	
11. 2002	(186)	150	(336)	1							1	
12. Totals	XXX	XXX	XXX	316,636	1,332	26,899	53	35,466		1,743	377,616	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	88,198	6,967	45,936	222	1,458	110	1,022	7	4,414		297	133,722	2,334
2.	1,815	12	2,788		11	1	75		205			4,881	46
3.	1,272	32	553		19	1	7		193			2,011	45
4.	954		322		15		3		171			1,465	51
5.	397		209		9		3		194		43	812	41
6.	10		180				3		181		49	374	
7.	9		7								9	16	
8.											3		
9.													
10.	1		1									2	
11.	1		1									2	
12.	92,657	7,011	49,997	222	1,512	112	1,113	7	5,358		401	143,285	2,517

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	126,945	6,777
2.	105,474	296	105,178	52.2	29.5	52.3				4,591	290
3.	105,933	328	105,605	59.8	11.3	60.6				1,793	218
4.	100,474	(372)	100,846	67.9	(24.0)	68.9				1,276	189
5.	55,294	1	55,293	57.9	0.0	59.3				606	206
6.	4,491	26	4,465	53.8	3.7	58.4				190	184
7.	3,881		3,881	56.3		50.1				16	
8.	1,236		1,236	17.3		16.8					
9.	(624)		(624)	(212.2)		(232.0)					
10.	(69)	(72)	3	(3.8)	(257.1)	0.2				2	
11.	3		3	(1.6)		(0.9)				2	
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	135,421	7,864

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	2,503	1	511		59		14	3,072	XXX
2. 1993	451,740	27,840	423,900	288,735	13,931	28,114	5	26,167		4,267	329,080	92,601
3. 1994	491,560	65,534	426,026	311,038	28,044	35,328	3	20,351		5,677	338,670	91,563
4. 1995	504,391	59,976	444,415	301,800	14,210	36,872	235	22,276		4,537	346,503	96,025
5. 1996	456,889	52,565	404,324	212,925	11,928	29,195	26	20,367		4,948	250,533	83,894
6. 1997	338,319	16,147	322,172	169,146	10,207	14,545		18,546		3,801	192,030	56,497
7. 1998	343,017	12,368	330,649	193,631	3,234	10,093	1	23,492		3,285	223,981	61,662
8. 1999	343,467	2,960	340,507	193,418	178	8,971		19,184		4,700	221,395	55,997
9. 2000	351,418	3,177	348,241	195,836	69	6,184		17,726		3,721	219,677	51,586
10. 2001	374,131	3,215	370,916	189,233	39	4,948		16,415		3,253	210,557	47,523
11. 2002	403,722	3,274	400,448	125,851		1,755		13,971		1,033	141,577	38,793
12. Totals	XXX	XXX	XXX	2,184,116	81,841	176,516	270	198,554		39,236	2,477,075	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	3,826	88	68		747	6	3		197		16	4,747	95
2.	1,490		156		379		31		80			2,136	24
3.	1,640		121		323		23		88		9	2,195	47
4.	1,662		197		472		29		104		20	2,464	42
5.	1,876		174		452		12		121		58	2,635	55
6.	1,929		(252)		476		(18)		226		79	2,361	101
7.	5,033	3	1,501		1,328		190		444		154	8,493	179
8.	12,468		2,001		2,903		390		634		438	18,396	390
9.	13,111		2,818		3,076		675		1,036		1,046	20,716	731
10.	21,332		11,286		4,093		2,148		1,947		2,234	40,806	1,295
11.	45,672		31,646		4,292		5,518		5,788		3,575	92,916	5,124
12.	110,039	91	49,716		18,541	6	9,001		10,665		7,629	197,865	8,083

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,806	941
2.	345,152	13,936	331,216	76.4	50.1	78.1				1,646	490
3.	368,912	28,047	340,865	75.0	42.8	80.0				1,761	434
4.	363,412	14,445	348,967	72.0	24.1	78.5				1,859	605
5.	265,122	11,954	253,168	58.0	22.7	62.6				2,050	585
6.	204,598	10,207	194,391	60.5	63.2	60.3				1,677	684
7.	235,712	3,238	232,474	68.7	26.2	70.3				6,531	1,962
8.	239,969	178	239,791	69.9	6.0	70.4				14,469	3,927
9.	240,462	69	240,393	68.4	2.2	69.0				15,929	4,787
10.	251,402	39	251,363	67.2	1.2	67.8				32,618	8,188
11.	234,493		234,493	58.1		58.6				77,318	15,598
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	159,664	38,201

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL MALPRACTICE - OCCURRENCE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	1,085	718	87	38	3			419	XXX
2. 1993												
3. 1994		20	(20)									1
4. 1995												
5. 1996												
6. 1997												
7. 1998												
8. 1999												
9. 2000												
10. 2001	18		18									
11. 2002												
12. Totals	XXX	XXX	XXX	1,085	718	87	38	3			419	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	5,148	2,110	401		554	127	12		56		11	3,934	5
2.													
3.													
4.													
5.													
6.													
7.													
8.													
9.													
10.													
11.													
12.	5,148	2,110	401		554	127	12		56		11	3,934	5

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,439	495
2.											
3.											
4.											
5.											
6.											
7.											
8.											
9.											
10.											
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,439	495

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 1993												
3. 1994												
4. 1995												
5. 1996												
6. 1997												
7. 1998												
8. 1999												
9. 2000												
10. 2001												
11. 2002												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing - Direct and Assumed
1.													
2.													
3.													
4.													
5.													
6.													
7.													
8.													
9.													
10.													
11.													
12.													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2.											
3.											
4.											
5.											
6.											
7.											
8.											
9.											
10.											
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	1,499	171	110		2		8	1,440	XXX
2. 1993	31,197	4,581	26,616	20,833	797	1,954	12	419		234	22,397	XXX
3. 1994	34,040	5,172	28,868	19,787	2,763	1,247	15	465		171	18,721	XXX
4. 1995	33,145	7,923	25,222	19,446	2,380	1,163	30	475		138	18,674	XXX
5. 1996	24,757	5,368	19,389	4,251	428	221	7	519		38	4,556	XXX
6. 1997	5,439	1,005	4,434	1,808	46	104		474		64	2,340	XXX
7. 1998	5,485	995	4,490	2,079		(50)		537		87	2,566	XXX
8. 1999	6,068	990	5,078	2,017	2	37		606		45	2,658	XXX
9. 2000	6,734	1,046	5,688	2,428	103	56		366		99	2,747	XXX
10. 2001	7,321	1,216	6,105	2,953	108	21		490		59	3,356	XXX
11. 2002	7,525	1,383	6,142	2,417	210	58		407		8	2,672	XXX
12. Totals	XXX	XXX	XXX	79,518	7,008	4,921	64	4,760		951	82,127	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	6,366	318	3,671		135	13			62		52	9,903	1
2.	470		1,425									1,895	
3.	695		1,131									1,826	
4.	1,286		5,341									6,627	
5.	70		77									147	
6.			9									9	
7.			12								1	12	
8.			27				1				2	28	
9.			32				1		7		22	40	
10.	2	4	114				2		4		29	118	1
11.	122	40	586		2		13		75		38	758	27
12.	9,011	362	12,425		137	13	17		148		144	21,363	29

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,719	184
2.	25,101	809	24,292	80.5	17.7	91.3				1,895	
3.	23,325	2,778	20,547	68.5	53.7	71.2				1,826	
4.	27,711	2,410	25,301	83.6	30.4	100.3				6,627	
5.	5,138	435	4,703	20.8	8.1	24.3				147	
6.	2,395	46	2,349	44.0	4.6	53.0				9	
7.	2,578		2,578	47.0		57.4				12	
8.	2,688	2	2,686	44.3	0.2	52.9				27	1
9.	2,890	103	2,787	42.9	9.8	49.0				32	8
10.	3,586	112	3,474	49.0	9.2	56.9				112	6
11.	3,680	250	3,430	48.9	18.1	55.8				668	90
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	21,074	289

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	91,384	31,316	106,926	1,835	14,838		(1)	179,997	XXX
2. 1993	79,011	10,747	68,264	43,703	850	6,643	20	2,418		599	51,894	4,708
3. 1994	86,189	19,738	66,451	45,384	184	7,407	25	3,000		21	55,582	4,728
4. 1995	89,120	16,513	72,607	47,099	(35)	7,507		2,750		62	57,391	4,601
5. 1996	84,793	13,048	71,745	44,501	472	7,874	2	3,992		32	55,893	4,668
6. 1997	63,832	1,921	61,911	39,486	575	5,872	3	4,196		23	48,976	4,124
7. 1998	68,688	2,191	66,497	28,318	69	6,133	1	5,266		29	39,647	5,307
8. 1999	72,472	815	71,657	48,991	43	5,455		12,176		64	66,579	31,691
9. 2000	121,617	935	120,682	59,452	13	4,482		15,574		113	79,495	62,875
10. 2001	107,873	(100)	107,973	34,569	8	2,834		11,385		232	48,780	46,107
11. 2002	102,138	158	101,980	17,003		705		850		109	18,558	27,961
12. Totals	XXX	XXX	XXX	499,890	33,495	161,838	1,886	76,445		1,283	702,792	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	242,259	50,941	224,883	40,157	22,008	3,402	27,770	6,178	15,823		382	432,065	1,731
2.	993		2,760		9		386		259			4,407	19
3.	1,392		1,050		225		100		119			2,886	16
4.	1,020		685		157		66		185			2,113	30
5.	2,672		945		369		105		153			4,244	34
6.	6,220		2,877		792		369		299			10,557	54
7.	2,550		2,747		569		384		361			6,611	80
8.	5,976		5,669		1,209		698		515		1	14,067	145
9.	6,730		12,873		1,479		1,615		3,191		7	25,888	231
10.	10,055		21,284		2,300		3,504		1,376		9	38,519	384
11.	15,800		30,439		2,700		4,675		2,915		12	56,529	1,230
12.	295,667	50,941	306,212	40,157	31,817	3,402	39,672	6,178	25,196		411	597,886	3,954

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	376,044	56,021
2.	57,171	870	56,301	72.4	8.1	82.5				3,753	654
3.	58,677	209	58,468	68.1	1.1	88.0				2,442	444
4.	59,469	(35)	59,504	66.7	(0.2)	82.0				1,705	408
5.	60,611	474	60,137	71.5	3.6	83.8				3,617	627
6.	60,111	578	59,533	94.2	30.1	96.2				9,097	1,460
7.	46,328	70	46,258	67.4	3.2	69.6				5,297	1,314
8.	80,689	43	80,646	111.3	5.3	112.5				11,645	2,422
9.	105,396	13	105,383	86.7	1.4	87.3				19,603	6,285
10.	87,307	8	87,299	80.9	(8.0)	80.9				31,339	7,180
11.	75,087		75,087	73.5		73.6				46,239	10,290
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	510,781	87,105

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 1993	164		164									
3. 1994	(47)		(47)									
4. 1995	240		240									
5. 1996	118		118									
6. 1997	7		7			4					4	2
7. 1998	17		17									1
8. 1999	3		3	59		2		3			64	6
9. 2000	(2)		(2)	2		1		3			6	3
10. 2001	6		6									
11. 2002	4		4									
12. Totals	XXX	XXX	XXX	61		7		6			74	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.													
2.													
3.													
4.													
5.													
6.	13				5				10			28	1
7.													
8.													
9.	22				5				2			29	1
10.													
11.									12			12	
12.	35				10				24			69	2

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2.											
3.											
4.											
5.											
6.	32		32	457.1		457.1				13	15
7.											
8.	64		64	2,133.3		2,133.3					
9.	35		35	(1,750.0)		(1,750.0)				22	7
10.											
11.	12		12	300.0		300.0					12
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	35	34

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	54,446	903	15,768	567	20,450		1,075	89,194	XXX
2. 2001	557,393	154,824	402,569	346,246	167,927	10,272	6,728	24,926		2,559	206,789	XXX
3. 2002	570,909	160,931	409,978	168,470	42,268	4,189	2,128	18,945		1,338	147,208	XXX
4. Totals	XXX	XXX	XXX	569,162	211,098	30,229	9,423	64,321		4,972	443,191	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	23,398	515	7,582	29	4,581	849	1,926	1	7,283		1,024	43,376	1,209
2.	4,233	282	4,227		349		302		426		946	9,255	255
3.	30,982	11,480	23,928		581		918		3,205		1,702	48,134	3,807
4.	58,613	12,277	35,737	29	5,511	849	3,146	1	10,914		3,672	100,765	5,271

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	30,436	12,940
2.	390,981	174,937	216,044	70.1	113.0	53.7				8,178	1,077
3.	251,218	55,876	195,342	44.0	34.7	47.6				43,430	4,704
4.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	82,044	18,721

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	26,762	186	2,850		3,608		43,647	33,034	XXX
2. 2001	6,770,597	33	6,770,564	4,072,920	(45)	18,990		472,429		704,258	4,564,384	3,411,076
3. 2002	6,898,805	36	6,898,769	3,530,647	6	13,615		451,681		415,328	3,995,937	2,980,021
4. Totals	XXX	XXX	XXX	7,630,329	147	35,455		927,718		1,163,233	8,593,355	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	6,784	58	(22,265)	5	498		158		898		30,223	(13,990)	558
2.	4,106		(24,452)		300		289		1,425		45,089	(18,332)	619
3.	362,240		(124,923)	1	5,714		876		39,331		307,963	283,237	104,697
4.	373,130	58	(171,640)	6	6,512		1,323		41,654		383,275	250,915	105,874

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(15,544)	1,554
2.	4,546,007	(45)	4,546,052	67.1	(136.4)	67.1				(20,346)	2,014
3.	4,279,181	7	4,279,174	62.0	19.4	62.0				237,316	45,921
4.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	201,426	49,489

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	(150)	7	23	5	26		181	(113)	XXX
2. 2001	694		694	2				6			8	XXX
3. 2002	772		772	5		2		4			11	XXX
4. Totals	XXX	XXX	XXX	(143)	7	25	5	36		181	(94)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing - Direct and Assumed
1.	(4,919)	89	(11,246)		87	12	2		15		110	(16,162)	4
2.			(12)				(2)					(14)	
3.	1		229		3		72		32			337	1
4.	(4,918)	89	(11,029)		90	12	72		47		110	(15,839)	5

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(16,254)	92
2.	(6)		(6)	(0.9)		(0.9)				(12)	(2)
3.	348		348	45.1		45.1				230	107
4.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(16,036)	197

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	1,136		48					1,184	XXX
2. 2001	38,452	11,820	26,632	13,734	9,001			(7)			4,726	XXX
3. 2002	31,397	20,703	10,694	804	308			(1)			495	XXX
4. Totals	XXX	XXX	XXX	15,674	9,309	48		(8)			6,405	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	85								1			86	
2.	6,284	4,995	3,158	2,634					40			1,853	
3.													
4.	6,369	4,995	3,158	2,634					41			1,939	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	85	1
2.	23,209	16,630	6,579	60.4	140.7	24.7				1,813	40
3.	803	308	495	2.6	1.5	4.6					
4.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,898	41

SCHEDULE P - PART 1M - INTERNATIONAL

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	12
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 1993												XXX
3. 1994												XXX
4. 1995												XXX
5. 1996												XXX
6. 1997												XXX
7. 1998												XXX
8. 1999												XXX
9. 2000												XXX
10. 2001												XXX
11. 2002												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.													
2.													
3.													
4.													
5.													
6.													
7.													
8.													
9.													
10.													
11.													
12.													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2.											
3.											
4.											
5.											
6.											
7.											
8.											
9.											
10.											
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 1993	22,657	1,279	21,378	26,859	434	85	1			54	26,509	XXX
3. 1994	24,501	1,002	23,499	10,144	55	64	1				10,152	XXX
4. 1995	22,699	987	21,712	1,110	125	16					1,001	XXX
5. 1996	8,495	805	7,690	1,262	68	1					1,195	XXX
6. 1997	31	5	26	35							35	XXX
7. 1998	47	2	45									XXX
8. 1999	3,008	80	2,928	955		150		10			1,115	XXX
9. 2000	2,261		2,261	137				45			182	XXX
10. 2001	1,916		1,916									XXX
11. 2002	2,882	22	2,860									XXX
12. Totals	XXX	XXX	XXX	40,502	682	316	2	55		54	40,189	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	685		741									1,426	XXX
2.													XXX
3.	5											5	XXX
4.													XXX
5.													XXX
6.													XXX
7.													XXX
8.													XXX
9.													XXX
10.													XXX
11.													XXX
12.	690		741									1,431	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,426	
2.	26,944	435	26,509	118.9	34.0	124.0					
3.	10,213	56	10,157	41.7	5.6	43.2				5	
4.	1,126	125	1,001	5.0	12.7	4.6					
5.	1,263	68	1,195	14.9	8.4	15.5					
6.	35		35	112.9		134.6					
7.											
8.	1,115		1,115	37.1		38.1					
9.	182		182	8.0		8.0					
10.											
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,431	

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 1993	63,569	11,653	51,916	23,039	1,220	765				127	22,584	XXX
3. 1994	51,949	(679)	52,628	20,100	115	416				14	20,401	XXX
4. 1995	53,902	243	53,659	12,930	18	341				25	13,253	XXX
5. 1996	37,194	2,337	34,857	5,726	49	81				3	5,758	XXX
6. 1997	130	8	122	1,153		2					1,155	XXX
7. 1998	123	1	122	298							298	XXX
8. 1999	502		502									XXX
9. 2000	1,082		1,082	59							59	XXX
10. 2001	1,358		1,358	183							183	XXX
11. 2002	167		167									XXX
12. Totals	XXX	XXX	XXX	63,488	1,402	1,605				169	63,691	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	1,567		2,053		6		12					3,638	XXX
2.	3,746		1,413									5,159	XXX
3.	5,350		3,140									8,490	XXX
4.	2,491		2,279									4,770	XXX
5.	3,998		2,357									6,355	XXX
6.	307		(65)		243							485	XXX
7.	83				34							117	XXX
8.													XXX
9.	534				134							668	XXX
10.	1,972				493							2,465	XXX
11.													XXX
12.	20,048		11,177		910		12					32,147	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,620	18
2.	28,963	1,220	27,743	45.6	10.5	53.4				5,159	
3.	29,006	115	28,891	55.8	(16.9)	54.9				8,490	
4.	18,041	18	18,023	33.5	7.4	33.6				4,770	
5.	12,162	49	12,113	32.7	2.1	34.8				6,355	
6.	1,640		1,640	1,261.5		1,344.3				242	243
7.	415		415	337.4		340.2				83	34
8.											
9.	727		727	67.2		67.2				534	134
10.	2,648		2,648	195.0		195.0				1,972	493
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	31,225	922

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	14							14	XXX
2. 1993	14,585	(11)	14,596	19,863	4,073	967				3,067	16,757	XXX
3. 1994	17,938	1,144	16,794	15,992		464				1,058	16,456	XXX
4. 1995	17,219	1,291	15,928	6,650		24				548	6,674	XXX
5. 1996	12,618	1,361	11,257	1,706						235	1,706	XXX
6. 1997	(7)		(7)	240							240	XXX
7. 1998												XXX
8. 1999	1		1									XXX
9. 2000		(15)	15									XXX
10. 2001												XXX
11. 2002												XXX
12. Totals	XXX	XXX	XXX	44,465	4,073	1,455				4,908	41,847	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	39		107								1	146	XXX
2.	2,001		2,157									4,158	XXX
3.	1,362		796									2,158	XXX
4.	46		48									94	XXX
5.	58		92									150	XXX
6.	21		10									31	XXX
7.													XXX
8.													XXX
9.													XXX
10.													XXX
11.													XXX
12.	3,527		3,210								1	6,737	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	146	
2.	24,988	4,073	20,915	171.3	(37,027.3)	143.3				4,158	
3.	18,614		18,614	103.8		110.8				2,158	
4.	6,768		6,768	39.3		42.5				94	
5.	1,856		1,856	14.7		16.5				150	
6.	271		271	(3,871.4)		(3,871.4)				31	
7.											
8.											
9.											
10.											
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,737	

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX	112,477	31,041	21,022	10,952	6,338		4	97,844	XXX
2. 1993	24,478	80	24,398	11,349		4,898		877		15	17,124	1,797
3. 1994	34,418	147	34,271	19,159		7,926		823		20	27,908	2,280
4. 1995	26,747	164	26,583	17,038		7,055		1,172		16	25,265	2,077
5. 1996	23,644	204	23,440	7,908		3,623		769		2	12,300	1,084
6. 1997	4,451	1	4,450	2,884		1,109		664		6	4,657	537
7. 1998	5,134		5,134	2,044		566		906		3	3,516	360
8. 1999	5,270	(1,746)	7,016	1,701		687		11,658		13	14,046	418
9. 2000	5,030	(706)	5,736	1,154		267		2,435			3,856	310
10. 2001	4,015		4,015	485		115		354			954	280
11. 2002	3,259	(19)	3,278	223		39		46			308	181
12. Totals	XXX	XXX	XXX	176,422	31,041	47,307	10,952	26,042		79	207,778	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding - Direct and Assumed
1.	458,684	157,342	499,032	134,864	70,236	23,524	74,305	27,036	23,498		861	782,989	1,011
2.	27		21		11		5		4			68	1
3.	4		16		2		3		2			27	1
4.	341		83		150		28		48			650	23
5.	180		72		50		26		29			357	8
6.	216		149		84		53		46			548	37
7.	70		177		8		38		31			324	7
8.	710		138		235		30		92			1,205	19
9.	497		227		129		49		79			981	29
10.	395		530		130		115		116			1,286	30
11.	941		786		223		170		218			2,338	50
12.	462,065	157,342	501,231	134,864	71,258	23,524	74,822	27,036	24,163		861	790,773	1,216

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	665,510	117,479
2.	17,192		17,192	70.2		70.5				48	20
3.	27,935		27,935	81.2		81.5				20	7
4.	25,915		25,915	96.9		97.5				424	226
5.	12,657		12,657	53.5		54.0				252	105
6.	5,205		5,205	116.9		117.0				365	183
7.	3,840		3,840	74.8		74.8				247	77
8.	15,251		15,251	289.4		217.4				848	357
9.	4,837		4,837	96.2		84.3				724	257
10.	2,240		2,240	55.8		55.8				925	361
11.	2,646		2,646	81.2		80.7				1,727	611
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	671,090	119,683

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 1993	30		30	26		1		1			28	3
3. 1994	116		116			1					1	
4. 1995	92		92									1
5. 1996	(15)		(15)	1							1	3
6. 1997				2							2	1
7. 1998	(28)		(28)									
8. 1999												
9. 2000												
10. 2001												
11. 2002												
12. Totals	XXX	XXX	XXX	29		2		1			32	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing - Direct and Assumed
1.													
2.													
3.													
4.													
5.													
6.													
7.													
8.													
9.													
10.													
11.													
12.													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2.	28		28	93.3		93.3					
3.	1		1	0.9		0.9					
4.											
5.	1		1	(6.7)		(6.7)					
6.	2		2								
7.											
8.											
9.											
10.											
11.											
12.	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported - Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2001												XXX
3. 2002												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing - Direct and Assumed
1.	29								1			30	
2.													
3.													
4.	29								1			30	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	29	1
2.											
3.											
4.	XXX	XXX	XXX	XXX	XXX	XXX			XXX	29	1

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	One Year	Two Year
1. Prior	650,852	476,613	464,516	450,599	410,681	406,605	396,555	399,004	399,606	406,243	6,637	7,239
2. 1993	1,986,200	1,997,292	1,972,678	1,981,485	1,967,340	1,977,836	1,970,649	1,978,081	1,978,903	1,983,841	4,938	5,760
3. 1994	XXX	2,070,834	2,089,977	2,065,476	2,049,271	2,034,660	2,022,461	2,024,152	2,023,103	2,026,901	3,798	2,749
4. 1995	XXX	XXX	2,128,069	2,161,949	2,143,496	2,107,807	2,098,893	2,097,165	2,098,209	2,104,460	6,251	7,295
5. 1996	XXX	XXX	XXX	2,293,679	2,330,383	2,266,754	2,250,439	2,243,869	2,252,254	2,249,571	(2,683)	5,702
6. 1997	XXX	XXX	XXX	XXX	1,777,423	1,719,436	1,666,437	1,639,965	1,655,298	1,657,934	2,636	17,969
7. 1998	XXX	XXX	XXX	XXX	XXX	1,986,424	1,987,358	1,980,523	1,976,883	1,996,741	19,858	16,218
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,298,963	2,241,257	2,256,322	2,268,280	11,958	27,023
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,702,083	2,901,193	2,976,859	75,666	274,776
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,897,951	3,129,948	231,997	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,679,576	XXX	XXX
										12. Totals	361,056	364,731

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	3,833,010	3,675,070	3,369,830	3,110,484	3,018,146	3,004,200	2,966,932	3,032,491	2,903,880	2,919,524	15,644	(112,967)
2. 1993	5,785,217	5,627,008	5,410,272	5,228,907	5,098,103	5,023,907	5,008,002	4,968,657	4,969,747	4,961,408	(8,339)	(7,249)
3. 1994	XXX	5,910,103	5,833,460	5,538,046	5,392,375	5,278,816	5,212,724	5,147,181	5,136,623	5,135,758	(865)	(11,423)
4. 1995	XXX	XXX	6,006,572	5,915,264	5,763,089	5,690,115	5,567,950	5,469,517	5,465,966	5,465,802	(164)	(3,715)
5. 1996	XXX	XXX	XXX	6,357,556	6,203,369	6,054,346	5,931,392	5,866,670	5,858,213	5,871,970	13,757	5,300
6. 1997	XXX	XXX	XXX	XXX	6,214,908	6,047,740	5,971,901	5,934,046	5,913,003	5,912,607	(396)	(21,439)
7. 1998	XXX	XXX	XXX	XXX	XXX	5,956,558	5,983,493	5,946,883	5,906,440	5,900,722	(5,718)	(46,161)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	5,971,397	6,068,505	6,040,161	6,060,195	20,034	(8,310)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,567,162	6,730,856	6,731,728	872	164,566
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,440,544	6,502,536	61,992	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,477,504	XXX	XXX
										12. Totals	96,817	(41,398)

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	284,608	276,847	274,639	263,729	258,404	246,010	243,082	242,507	241,019	242,073	1,054	(434)
2. 1993	196,016	201,462	201,257	206,933	204,299	198,654	194,249	193,343	193,335	193,752	417	409
3. 1994	XXX	268,582	263,611	269,045	262,650	260,078	255,748	255,214	255,783	256,287	504	1,073
4. 1995	XXX	XXX	289,736	276,257	272,033	268,062	261,157	260,162	260,524	259,505	(1,019)	(657)
5. 1996	XXX	XXX	XXX	234,565	237,373	233,542	235,443	231,061	230,844	231,494	650	433
6. 1997	XXX	XXX	XXX	XXX	156,913	162,444	167,697	166,362	167,293	170,055	2,762	3,693
7. 1998	XXX	XXX	XXX	XXX	XXX	173,825	172,548	177,988	178,713	176,070	(2,643)	(1,918)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	198,174	207,115	209,493	211,997	2,504	4,882
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	228,750	230,130	237,442	7,312	8,692
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235,180	228,843	(6,337)	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	231,225	XXX	XXX
										12. Totals	5,204	16,173

SCHEDULE P - PART 2D- WORKERS' COMPENSATION

1. Prior	625,806	609,011	608,692	614,538	610,842	603,310	592,060	599,078	591,530	589,420	(2,110)	(9,658)
2. 1993	114,807	114,773	101,459	98,430	96,930	96,121	98,099	93,796	93,754	95,362	1,608	1,566
3. 1994	XXX	107,934	107,569	97,730	96,186	96,124	95,821	95,724	95,496	96,375	879	651
4. 1995	XXX	XXX	100,685	94,456	92,314	92,240	92,928	92,213	92,109	92,362	253	149
5. 1996	XXX	XXX	XXX	53,381	51,205	51,087	51,015	50,226	50,343	50,060	(283)	(166)
6. 1997	XXX	XXX	XXX	XXX	6,725	6,663	6,473	2,918	2,932	3,100	168	182
7. 1998	XXX	XXX	XXX	XXX	XXX	9,920	9,615	3,183	3,188	3,190	2	7
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	12,086	750	747	746	(1)	(4)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(635)	(634)	(636)	(2)	(1)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		3	3	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	XXX	XXX
										12. Totals	517	(7,274)

SCHEDULE P - PART 2E- COMMERCIAL MULTIPLE PERIL

1. Prior	304,896	264,568	263,769	243,236	243,356	242,884	237,436	242,249	236,067	243,126	7,059	877
2. 1993	320,050	323,451	323,516	303,429	304,004	303,188	303,650	304,226	304,924	304,969	45	743
3. 1994	XXX	348,915	350,689	326,582	325,532	323,433	319,423	319,416	320,066	320,426	360	1,010
4. 1995	XXX	XXX	330,165	344,769	334,163	330,204	328,058	327,559	326,114	326,587	473	(972)
5. 1996	XXX	XXX	XXX	274,027	288,910	280,903	240,878	230,698	231,937	232,680	743	1,982
6. 1997	XXX	XXX	XXX	XXX	180,410	178,799	178,957	177,821	180,287	175,619	(4,668)	(2,202)
7. 1998	XXX	XXX	XXX	XXX	XXX	199,613	204,446	203,065	207,262	208,538	1,276	5,473
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	220,358	210,430	217,014	219,973	2,959	9,543
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212,891	211,475	221,631	10,156	8,740
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	219,967	233,001	13,034	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	214,734	XXX	XXX
										12. Totals	31,437	25,194

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL MALPRACTICE - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	One Year	Two Year
1. Prior	41,330	42,907	43,320	50,074	46,556	39,358	38,340	28,881	25,811	25,117	(694)	(3,764)
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX								
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(694)	(3,764)

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE

NONE

1. Prior												
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX								
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	50,443	53,763	61,132	58,866	59,300	63,811	59,196	59,742	58,226	59,140	914	(602)
2. 1993	4,753	13,362	19,810	22,787	22,212	26,692	24,006	24,725	24,224	23,873	(351)	(852)
3. 1994	XXX	4,479	10,936	18,323	18,867	25,779	19,580	20,247	19,803	20,082	279	(165)
4. 1995	XXX	XXX	4,622	7,698	10,352	26,784	23,288	24,352	24,753	24,826	73	474
5. 1996	XXX	XXX	XXX	1,684	4,014	4,323	3,942	4,046	4,175	4,184	9	138
6. 1997	XXX	XXX	XXX	XXX	2,016	2,028	1,932	1,922	1,880	1,875	(5)	(47)
7. 1998	XXX	XXX	XXX	XXX	XXX	2,225	2,118	2,095	2,044	2,041	(3)	(54)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,481	2,190	2,121	2,080	(41)	(110)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,823	2,535	2,414	(121)	(409)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,010	2,980	(30)	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,948	XXX	XXX
										12. Totals	724	(1,627)

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	774,729	883,670	849,758	1,094,716	1,112,275	1,099,323	1,042,399	1,049,856	1,019,483	1,183,303	163,820	133,447
2. 1993	47,638	49,823	51,679	56,273	54,104	52,607	53,506	51,140	52,528	53,624	1,096	2,484
3. 1994	XXX	54,972	55,242	53,569	58,744	56,088	58,279	54,386	54,963	55,349	386	963
4. 1995	XXX	XXX	54,236	58,938	63,638	60,072	59,959	56,135	55,944	56,569	625	434
5. 1996	XXX	XXX	XXX	38,387	57,592	40,972	57,100	57,883	56,577	55,992	(585)	(1,891)
6. 1997	XXX	XXX	XXX	XXX	43,433	55,448	57,356	56,232	53,638	55,038	1,400	(1,194)
7. 1998	XXX	XXX	XXX	XXX	XXX	47,272	49,448	43,130	41,419	40,631	(788)	(2,499)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	73,793	69,020	72,338	67,955	(4,383)	(1,065)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76,578	84,540	86,618	2,078	10,040
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,556	74,538	1,982	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,322	XXX	XXX
										12. Totals	165,631	140,719

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	19											
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX			18	22	22	22		
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	5	61	61	61		
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	3	30	27	18
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	27	18

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	One Year	Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,067	235,019	245,919	10,900	131,852
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181,111	190,692	9,581	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,192	XXX	XXX
										4. Totals	20,479	131,852

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	198,281	264,717	277,184	12,467	78,903
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,040,127	4,072,198	32,071	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,788,162	XXX	XXX
										4. Totals	44,541	78,903

SCHEDULE P - PART 2K - FIDELITY, SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(9,992)	(22,520)	(17,246)	5,274	(7,254)
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311	(12)	(323)	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	312	XXX	XXX
										4. Totals	4,951	(7,254)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,717	1,520	2,714	1,194	(3)
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,498	6,546	2,048	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	496	XXX	XXX
										4. Totals	3,241	(3)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX								
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE

Nonproportional Assumed Property

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	One Year	Two Year
1. Prior	15,800	8,674	6,947	6,991	8,200	9,558	12,115	11,583	11,055	11,027	(28)	(556)
2. 1993	25,551	29,165	27,452	26,788	27,029	26,522	26,548	26,508	26,509	26,509		1
3. 1994	XXX	5,324	9,648	9,276	9,040	9,614	9,830	9,652	10,152	10,157	5	505
4. 1995	XXX	XXX	1,851	1,540	1,223	1,032	1,199	1,001	1,001	1,001		
5. 1996	XXX	XXX	XXX	2,473	1,781	1,167	1,379	1,195	1,195	1,195		
6. 1997	XXX	XXX	XXX	XXX	42	36	35	35	35	35		
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	1,238	1,105	1,105	1,105		
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137	137	137		
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(23)	(50)

SCHEDULE P - PART 2O - REINSURANCE

Nonproportional Assumed Liability

1. Prior	146,891	140,001	136,745	67,456	80,223	49,669	38,374	39,444	37,495	37,045	(450)	(2,399)
2. 1993	40,656	49,395	51,163	39,746	38,558	26,097	24,462	26,523	25,951	27,743	1,792	1,220
3. 1994	XXX	38,922	48,364	38,955	39,236	26,469	25,215	25,955	26,798	28,891	2,093	2,936
4. 1995	XXX	XXX	37,648	36,433	35,186	18,231	16,189	17,446	17,883	18,023	140	577
5. 1996	XXX	XXX	XXX	30,453	37,175	8,730	7,532	10,412	10,578	12,113	1,535	1,701
6. 1997	XXX	XXX	XXX	XXX	3,135	4,767	4,485	1,215	1,247	1,640	393	425
7. 1998	XXX	XXX	XXX	XXX	XXX		423	334	384	415	31	81
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	414	727	313	668
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	696	2,648	1,952	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	7,799	5,209

SCHEDULE P - PART 2P - REINSURANCE

Nonproportional Assumed Financial Lines

1. Prior	20,318	16,054	13,611	10,278	12,848	9,332	7,806	6,780	6,690	6,635	(55)	(145)
2. 1993	11,258	13,171	16,093	19,639	20,041	17,403	19,263	21,957	21,023	20,915	(108)	(1,042)
3. 1994	XXX	7,737	16,511	18,696	19,704	16,881	17,162	18,357	18,073	18,614	541	257
4. 1995	XXX	XXX	9,167	9,859	12,341	6,712	6,886	6,784	6,768	6,768		(16)
5. 1996	XXX	XXX	XXX	6,216	15,370	4,044	3,346	1,840	1,888	1,856	(32)	16
6. 1997	XXX	XXX	XXX	XXX			100	175	263	271	8	96
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	354	(834)

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	One Year	Two Year
1. Prior	803,201	786,068	1,048,768	1,262,116	1,242,276	1,340,772	1,623,615	1,622,042	1,688,016	1,697,161	9,145	75,119
2. 1993	22,585	23,068	21,142	16,294	16,273	16,415	16,553	16,264	16,273	16,311	38	47
3. 1994	XXX	34,367	28,842	26,713	26,606	26,457	26,684	26,988	27,157	27,110	(47)	122
4. 1995	XXX	XXX	25,096	23,812	22,881	23,097	23,416	23,469	24,189	24,695	506	1,226
5. 1996	XXX	XXX	XXX	10,998	11,608	11,450	11,743	11,533	11,624	11,859	235	326
6. 1997	XXX	XXX	XXX	XXX	2,679	3,195	4,683	3,949	3,997	4,495	498	546
7. 1998	XXX	XXX	XXX	XXX	XXX	1,775	1,754	2,213	2,731	2,903	172	690
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,103	2,370	3,542	3,501	(41)	1,131
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,309	2,373	2,323	(50)	(986)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,744	1,770	26	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,382	XXX	XXX
										12. Totals	10,482	78,221

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	469	419	720	265	265	265	265	265	265	265		
2. 1993	3	27	27	27	27	27	27	27	27	27		
3. 1994	XXX		1	1	1	1	1	1	1	1		
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX	1	1	1	1	1	1	1		
6. 1997	XXX	XXX	XXX	XXX		2	2	2	2	2		
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29	29	29		
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002		
1. Prior	000	167,409	250,970	297,744	325,611	349,690	366,796	377,893	386,028	391,910	87	149
2. 1993	1,406,791	1,769,808	1,844,250	1,883,620	1,905,532	1,943,316	1,953,458	1,965,042	1,970,643	1,976,791	849,662	378,901
3. 1994	XXX	1,528,156	1,848,392	1,906,627	1,949,642	1,976,855	1,995,369	2,006,625	2,013,415	2,017,427	858,760	319,149
4. 1995	XXX	XXX	1,539,847	1,921,431	1,987,406	2,027,844	2,056,634	2,073,653	2,086,590	2,093,374	888,640	326,819
5. 1996	XXX	XXX	XXX	1,706,090	2,090,861	2,143,890	2,181,108	2,209,840	2,226,163	2,233,860	957,623	347,371
6. 1997	XXX	XXX	XXX	XXX	1,196,281	1,498,927	1,559,531	1,595,581	1,621,999	1,636,832	662,274	257,760
7. 1998	XXX	XXX	XXX	XXX	XXX	1,437,682	1,804,661	1,878,210	1,919,569	1,951,766	758,350	284,296
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	1,668,450	2,074,542	2,154,458	2,200,565	701,691	254,472
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,009,586	2,722,816	2,836,105	739,626	273,199
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,082,911	2,849,544	676,157	309,823
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,838,533	529,709	254,737

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	1,270,239	1,878,427	2,235,224	2,456,274	2,585,380	2,676,685	2,732,280	2,794,686	2,821,781	254	282
2. 1993	1,962,385	3,482,684	4,064,614	4,412,050	4,650,423	4,806,158	4,875,504	4,913,285	4,935,036	4,944,614	1,199,085	1,058,738
3. 1994	XXX	2,033,372	3,463,918	4,097,412	4,529,668	4,815,167	4,969,769	5,048,969	5,089,305	5,110,994	1,219,425	1,081,201
4. 1995	XXX	XXX	2,072,061	3,530,603	4,257,700	4,786,675	5,105,066	5,280,929	5,374,815	5,418,320	1,271,789	1,122,573
5. 1996	XXX	XXX	XXX	2,210,754	3,728,255	4,549,866	5,134,137	5,487,421	5,678,726	5,776,702	1,366,185	1,169,963
6. 1997	XXX	XXX	XXX	XXX	2,206,887	3,795,572	4,651,356	5,216,134	5,568,348	5,745,938	1,395,038	1,150,050
7. 1998	XXX	XXX	XXX	XXX	XXX	2,234,555	3,893,670	4,714,218	5,261,163	5,585,008	1,340,324	1,157,940
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,380,313	4,128,083	4,950,841	5,448,048	1,321,293	1,132,888
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,720,216	4,654,915	5,540,866	1,301,536	1,176,087
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,622,476	4,499,440	1,216,649	1,171,632
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,580,693	889,211	980,906

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	95,400	150,511	201,083	215,356	223,337	228,969	232,784	234,084	236,578	31	15
2. 1993	41,125	94,427	134,716	174,628	181,278	186,770	189,208	191,507	192,047	192,856	22,840	15,425
3. 1994	XXX	57,515	125,396	212,130	230,239	241,780	247,454	251,693	254,366	255,448	28,923	16,886
4. 1995	XXX	XXX	61,553	193,761	214,684	231,813	244,608	253,028	257,619	258,774	29,970	16,138
5. 1996	XXX	XXX	XXX	112,103	145,353	168,997	196,473	211,773	222,000	227,653	26,153	19,615
6. 1997	XXX	XXX	XXX	XXX	37,554	74,759	105,900	133,413	148,404	159,408	22,816	13,609
7. 1998	XXX	XXX	XXX	XXX	XXX	45,200	86,998	122,306	144,940	157,726	25,925	14,725
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	58,367	112,308	149,210	175,769	30,153	18,007
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,564	127,561	168,651	32,797	20,382
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,797	126,689	30,693	20,601
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,659	22,200	17,800

SCHEDULE P - PART 3D - WORKERS' COMPENSATION

1. Prior	000	115,950	207,317	340,808	370,700	406,124	422,407	438,869	449,908	460,112	372	186
2. 1993	19,744	47,229	61,908	85,099	87,215	88,602	89,443	89,900	90,447	90,686	19,025	7,468
3. 1994	XXX	20,379	46,773	88,636	91,078	92,583	93,346	93,898	94,166	94,557	20,613	8,723
4. 1995	XXX	XXX	18,755	84,712	87,311	89,199	90,000	90,247	90,687	91,068	17,154	7,559
5. 1996	XXX	XXX	XXX	42,609	44,916	46,981	47,899	48,583	49,108	49,442	6,721	8,427
6. 1997	XXX	XXX	XXX	XXX	691	2,085	2,795	2,866	2,904	2,907	137	257
7. 1998	XXX	XXX	XXX	XXX	XXX	1,201	2,650	3,159	3,172	3,174	49	141
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	732	743	745	746	2	50
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(640)	(636)	(636)		
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1		

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	71,022	113,522	207,796	216,905	223,385	228,723	232,973	235,563	238,576	23	33
2. 1993	161,796	222,587	248,902	281,101	287,975	293,219	297,843	299,980	301,583	302,913	61,498	30,647
3. 1994	XXX	166,081	225,072	287,944	296,614	308,899	312,325	314,752	316,160	318,319	57,796	32,688
4. 1995	XXX	XXX	160,492	278,107	295,080	306,830	313,358	318,449	321,571	324,227	60,983	32,191
5. 1996	XXX	XXX	XXX	191,213	235,475	251,466	263,538	220,809	226,739	230,166	54,222	29,617
6. 1997	XXX	XXX	XXX	XXX	104,960	141,146	152,754	163,869	169,434	173,484	36,722	19,674
7. 1998	XXX	XXX	XXX	XXX	XXX	123,108	168,247	179,366	188,522	200,489	39,386	22,097
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	137,082	179,694	194,666	202,211	36,097	19,518
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,546	181,502	201,951	32,401	18,744
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	136,542	194,142	29,350	18,028
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,606	21,308	13,172

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL MALPRACTICE - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002		
1. Prior	000	4,326	9,626	13,858	15,402	16,561	20,705	21,061	20,823	21,239		
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX								
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE

1. Prior	000											
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX								
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	14,724	26,797	34,516	39,338	44,046	46,024	46,900	47,861	49,299	XXX	XXX
2. 1993	2,619	6,606	10,406	14,114	15,326	19,339	20,442	21,521	21,387	21,978	XXX	XXX
3. 1994	XXX	2,655	6,986	9,336	10,585	14,665	16,117	17,485	17,545	18,256	XXX	XXX
4. 1995	XXX	XXX	2,753	4,044	6,601	9,857	11,935	14,008	14,077	18,199	XXX	XXX
5. 1996	XXX	XXX	XXX	2,767	3,916	3,709	3,767	3,826	4,035	4,037	XXX	XXX
6. 1997	XXX	XXX	XXX	XXX	1,577	1,863	1,864	1,862	1,866	1,866	XXX	XXX
7. 1998	XXX	XXX	XXX	XXX	XXX	1,818	1,996	2,020	2,020	2,029	XXX	XXX
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	1,895	2,049	2,052	2,052	XXX	XXX
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,138	2,393	2,381	XXX	XXX
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,443	2,866	XXX	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,265	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	106,302	186,790	271,016	338,857	383,771	438,390	552,866	601,902	767,061	110	477
2. 1993	3,671	12,989	28,483	37,997	40,167	43,874	47,345	48,786	49,372	49,476	2,295	2,348
3. 1994	XXX	6,406	15,280	31,154	39,200	46,387	48,743	51,131	51,706	52,582	2,194	2,441
4. 1995	XXX	XXX	4,175	24,667	38,585	44,717	48,343	51,295	52,996	54,641	2,173	2,295
5. 1996	XXX	XXX	XXX	8,076	16,351	29,989	38,656	45,532	50,045	51,901	2,154	2,480
6. 1997	XXX	XXX	XXX	XXX	2,975	18,699	29,914	37,990	41,216	44,780	1,901	2,169
7. 1998	XXX	XXX	XXX	XXX	XXX	3,848	13,629	22,296	30,228	34,381	1,832	3,395
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	20,191	32,267	48,829	54,403	1,914	29,632
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,300	42,533	63,921	1,754	60,912
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,035	37,395	1,363	44,394
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,708	850	25,897

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 1993												
3. 1994	XXX											
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX									
6. 1997	XXX	XXX	XXX	XXX				1	2	4		1
7. 1998	XXX	XXX	XXX	XXX	XXX							1
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	5	61	61	61	5	1
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	3	3	1	1
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	141,082	209,826	XXX	XXX
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,158	181,863	XXX	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,263	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	262,646	292,072	4,437	4,407
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,830,047	4,091,955	2,630,930	834,466
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,544,256	2,257,421	656,798

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(930)	(1,069)	XXX	XXX
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	XXX	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1,445	2,629	XXX	XXX
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,812	4,733	XXX	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	496	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 1993											XXX	XXX
3. 1994	XXX										XXX	XXX
4. 1995	XXX	XXX									XXX	XXX
5. 1996	XXX	XXX	XXX								XXX	XXX
6. 1997	XXX	XXX	XXX	XXX							XXX	XXX
7. 1998	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE

Nonproportional Assumed Property

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002		
1. Prior	000	4,373	5,164	5,409	7,961	7,585	8,527	9,379	9,601	9,601	XXX	XXX
2. 1993	16,913	23,062	26,386	26,473	26,607	26,503	26,507	26,508	26,509	26,509	XXX	XXX
3. 1994	XXX	2,698	8,088	8,817	8,899	9,635	9,651	9,652	10,152	10,152	XXX	XXX
4. 1995	XXX	XXX	654	1,004	934	985	1,001	1,001	1,001	1,001	XXX	XXX
5. 1996	XXX	XXX	XXX	1,003	1,171	1,167	1,195	1,195	1,195	1,195	XXX	XXX
6. 1997	XXX	XXX	XXX	XXX	30	35	35	35	35	35	XXX	XXX
7. 1998	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	1,105	1,105	1,105	1,105	XXX	XXX
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137	137	137	XXX	XXX
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE

Nonproportional Assumed Liability

1. Prior	000	12,072	22,136	28,953	29,482	32,086	32,638	33,095	33,407	33,407	XXX	XXX
2. 1993	4,052	14,891	19,924	22,491	24,216	22,192	22,346	22,435	22,584	22,584	XXX	XXX
3. 1994	XXX	6,195	15,604	19,273	20,635	19,467	19,735	20,084	20,401	20,401	XXX	XXX
4. 1995	XXX	XXX	5,720	11,723	12,741	12,423	12,803	13,030	13,253	13,253	XXX	XXX
5. 1996	XXX	XXX	XXX	6,481	11,953	4,678	4,878	5,593	5,758	5,758	XXX	XXX
6. 1997	XXX	XXX	XXX	XXX	63	884	1,059	1,099	1,155	1,155	XXX	XXX
7. 1998	XXX	XXX	XXX	XXX	XXX		36	139	157	298	XXX	XXX
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			59	XXX	XXX
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		183	XXX	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE

Nonproportional Assumed Financial Lines

1. Prior	000	2,285	4,358	4,859	6,286	6,906	7,166	6,411	6,475	6,489	XXX	XXX
2. 1993	5,150	8,339	8,392	17,763	16,186	16,323	16,491	16,494	16,757	16,757	XXX	XXX
3. 1994	XXX	3,277	10,573	13,708	14,655	13,527	14,329	14,985	16,456	16,456	XXX	XXX
4. 1995	XXX	XXX	1,514	5,677	6,951	6,454	6,628	6,670	6,674	6,674	XXX	XXX
5. 1996	XXX	XXX	XXX	1,267	3,887	1,450	1,638	1,679	1,706	1,706	XXX	XXX
6. 1997	XXX	XXX	XXX	XXX				141	240	240	XXX	XXX
7. 1998	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002		
1. Prior	000	77,600	179,306	302,513	408,900	537,975	608,275	781,882	846,164	937,670	33	152
2. 1993	979	3,079	6,407	16,113	16,131	16,148	16,153	16,201	16,222	16,247	793	862
3. 1994	XXX	1,397	2,990	25,688	26,030	26,165	26,294	26,765	27,075	27,085	905	1,106
4. 1995	XXX	XXX	1,016	21,935	22,095	22,388	22,694	22,883	23,253	24,093	712	914
5. 1996	XXX	XXX	XXX	9,852	10,071	10,444	10,743	11,010	11,035	11,531	359	717
6. 1997	XXX	XXX	XXX	XXX	319	964	3,410	3,179	3,460	3,993	232	268
7. 1998	XXX	XXX	XXX	XXX	XXX	404	1,050	1,591	2,037	2,610	203	150
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	473	889	1,461	2,388	240	159
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	335	1,197	1,421	170	111
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	301	600	154	96
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	262	85	49

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000	59	143	265	265	265	265	265	265	265		
2. 1993		27	27	27	27	27	27	27	27	27	2	1
3. 1994	XXX		1	1	1	1	1	1	1	1		
4. 1995	XXX	XXX										
5. 1996	XXX	XXX	XXX	1	1	1	1	1	1	1	1	1
6. 1997	XXX	XXX	XXX	XXX		2	2	2	2	2	1	2
7. 1998	XXX	XXX	XXX	XXX	XXX							
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	293,983	69,380	48,226	28,637	5,177	4,598	4,106	3,141	512	1,528
2. 1993	221,029	70,204	25,253	13,874	5,742	2,467	951	2,739	212	2,957
3. 1994	XXX	230,724	71,632	21,355	9,655	5,561	3,173	5,781	155	3,877
4. 1995	XXX	XXX	225,492	62,843	22,612	8,901	4,626	7,816	151	3,810
5. 1996	XXX	XXX	XXX	240,249	58,962	21,973	10,104	9,461	10,938	6,271
6. 1997	XXX	XXX	XXX	XXX	256,661	74,192	27,939	10,201	11,850	8,461
7. 1998	XXX	XXX	XXX	XXX	XXX	225,511	48,728	28,313	14,557	18,243
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	302,127	55,330	34,372	26,060
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	282,852	45,695	58,642
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	312,694	128,996
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	422,376

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	316,799	207,178	102,133	38,638	45,379	52,574	32,548	24,817	3,567	8,333
2. 1993	607,322	151,605	72,291	32,212	24,000	16,874	20,084	6,217	4,314	1,649
3. 1994	XXX	603,074	186,840	57,682	44,028	41,583	45,857	15,075	3,896	4,065
4. 1995	XXX	XXX	627,305	172,642	96,298	95,486	73,282	26,889	9,785	7,508
5. 1996	XXX	XXX	XXX	708,786	209,958	139,681	87,526	55,605	23,861	17,770
6. 1997	XXX	XXX	XXX	XXX	750,350	272,266	180,995	108,808	48,359	32,490
7. 1998	XXX	XXX	XXX	XXX	XXX	713,514	327,408	212,667	108,322	46,012
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	711,803	351,528	155,837	98,700
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	798,795	343,990	199,097
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876,238	356,735
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	926,383

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	56,071	42,747	40,960	23,630	16,848	6,833	4,848	4,233	2,186	1,735
2. 1993	50,331	21,330	7,334	6,791	4,066	1,312	478	196	165	88
3. 1994	XXX	60,580	17,228	8,555	2,762	1,498	559	529	161	148
4. 1995	XXX	XXX	63,890	17,418	12,823	5,298	681	1,190	1,048	(10)
5. 1996	XXX	XXX	XXX	36,826	17,293	6,558	1,499	2,672	1,003	
6. 1997	XXX	XXX	XXX	XXX	37,922	17,466	5,629	5,661	5,241	85
7. 1998	XXX	XXX	XXX	XXX	XXX	46,103	13,485	9,349	9,780	1,759
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	37,697	15,944	10,890	3,433
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,590	14,971	5,937
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,401	14,190
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,585

SCHEDULE P - PART 4D - WORKERS' COMPENSATION

1. Prior	220,023	169,302	136,940	105,327	95,727	75,814	61,524	65,772	54,915	46,729
2. 1993	57,891	39,773	16,188	5,161	3,768	3,093	5,683	1,666	1,403	2,863
3. 1994	XXX	47,405	22,605	1,704	537	417	698	635	361	560
4. 1995	XXX	XXX	42,787	3,054	469	416	484	448	256	325
5. 1996	XXX	XXX	XXX	5,665	1,788	1,263	1,117	313	152	212
6. 1997	XXX	XXX	XXX	XXX	3,547	2,511	2,217	18	11	183
7. 1998	XXX	XXX	XXX	XXX	XXX	1,359	226	9	4	7
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	6,383	2	1	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	1	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	107,445	56,102	56,615	7,614	7,250	7,751	3,182	777	112	71
2. 1993	81,593	36,339	23,268	2,943	1,752	1,835	1,003	502	28	187
3. 1994	XXX	95,652	47,904	5,445	2,583	2,234	1,400	786	103	144
4. 1995	XXX	XXX	75,710	25,729	7,564	3,060	1,415	1,616	302	226
5. 1996	XXX	XXX	XXX	30,394	21,343	5,932	(38,304)	1,831	1,535	186
6. 1997	XXX	XXX	XXX	XXX	25,523	11,748	5,319	4,643	2,802	(270)
7. 1998	XXX	XXX	XXX	XXX	XXX	27,966	11,566	6,599	4,030	1,691
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	35,995	10,097	7,062	2,391
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,733	7,609	3,493
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,734	13,434
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,164

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL MALPRACTICE - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	19,530	17,223	15,341	21,877	19,278	15,712	13,337	4,002	533	413
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE

1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	13,440	11,948	8,987	6,943	5,122	8,729	4,865	5,276	3,682	3,671
2. 1993	1,155	3,023	4,291	2,270	1,332	3,806	1,688	1,748	1,426	1,425
3. 1994	XXX	1,138	1,107	2,726	1,865	5,763	1,633	1,507	1,131	1,131
4. 1995	XXX	XXX	1,255	2,784	2,032	8,774	5,368	5,644	5,341	5,341
5. 1996	XXX	XXX	XXX	1,307	1,735	465	92	128	77	77
6. 1997	XXX	XXX	XXX	XXX	340	164	60	55	14	9
7. 1998	XXX	XXX	XXX	XXX	XXX	267	113	75	24	12
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	502	134	69	28
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	142	33
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	429	116
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	599

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	357,939	369,268	365,105	558,871	515,842	466,105	327,947	276,767	193,447	206,318
2. 1993	23,874	13,545	4,963	3,569	2,050	2,128	3,228	648	1,776	3,146
3. 1994	XXX	29,852	9,066	3,216	3,051	3,261	2,404	1,414	1,366	1,150
4. 1995	XXX	XXX	32,056	10,397	7,302	5,703	4,109	3,136	1,325	751
5. 1996	XXX	XXX	XXX	15,807	10,537	(7,965)	4,609	5,118	2,119	1,050
6. 1997	XXX	XXX	XXX	XXX	21,634	12,918	8,353	9,335	3,930	3,246
7. 1998	XXX	XXX	XXX	XXX	XXX	23,780	13,480	11,630	5,498	3,131
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	29,504	17,397	13,385	6,367
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,477	18,387	14,488
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,616	24,788
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,114

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	5	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,011	66,402	9,478
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,838	4,529
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,846

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(253,838)	(24,961)	(22,112)
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(198,065)	(24,163)
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(124,048)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,032	(11,258)	(11,244)
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	306	(14)
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	301

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,422		
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,210	524
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE

Nonproportional Assumed Property

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	6,336	547	444	152	125	342	1,455	1,202	741	741
2. 1993	3,152	2,230	671	41	228	3	19			
3. 1994	XXX	1,065	625	29	93	(4)	80			
4. 1995	XXX	XXX	803	228	227	9	41			
5. 1996	XXX	XXX	XXX	250	171		87			
6. 1997	XXX	XXX	XXX	XXX	4					
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
9. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE

Nonproportional Assumed Liability

1. Prior	125,205	107,888	99,133	25,925	38,627	9,427	2,694	3,464	2,065	2,065
2. 1993	24,892	23,992	24,512	10,323	9,110	2,103	986	2,230	1,413	1,413
3. 1994	XXX	24,267	25,742	12,587	12,236	3,771	2,596	3,202	3,140	3,140
4. 1995	XXX	XXX	24,237	17,910	15,514	3,128	1,604	2,409	2,279	2,279
5. 1996	XXX	XXX	XXX	16,320	16,661	2,182	1,204	2,628	2,357	2,357
6. 1997	XXX	XXX	XXX	XXX	1,598	2,091	1,067	(33)	(65)	(65)
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
9. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE

Nonproportional Assumed Financial Lines

1. Prior	16,151	10,918	6,987	913	1,179	1,181	297	201	108	107
2. 1993	286	1,115	876	280	408	526	1,313	2,980	2,157	2,157
3. 1994	XXX	4,272	4,062	2,182	2,056	1,633	1,342	1,839	796	796
4. 1995	XXX	XXX	3,142	463	3,406	126	122	62	48	48
5. 1996	XXX	XXX	XXX	2,285	4,414	1,263	809	88	92	92
6. 1997	XXX	XXX	XXX	XXX			47	19	10	10
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
9. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	451,002	392,727	384,139	484,067	347,505	388,097	568,377	477,007	498,527	411,437
2. 1993	16,305	10,931	5,161	135	64	28	22	28		26
3. 1994	XXX	25,860	10,419	189	87	71	18	75	79	19
4. 1995	XXX	XXX	17,425	1,294	385	126	63	121	79	111
5. 1996	XXX	XXX	XXX	852	1,014	101	63	206	262	98
6. 1997	XXX	XXX	XXX	XXX	1,320	416	71	246	224	202
7. 1998	XXX	XXX	XXX	XXX	XXX	820	357	268	196	215
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	994	314	527	168
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,750	651	276
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	975	645
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	956

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX		XXX			
2. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	133,858	14,672	10,530	8,609	7,943	7,592	7,503	7,488	7,831	7,918
2. 1993	774,000	841,912	845,938	847,515	848,478	848,980	849,261	849,471	849,606	849,662
3. 1994	XXX	776,946	850,401	854,247	856,332	857,390	857,936	858,374	858,639	858,760
4. 1995	XXX	XXX	777,004	880,277	884,611	886,423	887,385	888,089	888,477	888,640
5. 1996	XXX	XXX	XXX	857,464	949,532	953,687	955,492	956,675	957,337	957,623
6. 1997	XXX	XXX	XXX	XXX	592,846	655,881	659,157	660,968	661,830	662,274
7. 1998	XXX	XXX	XXX	XXX	XXX	679,437	751,611	755,692	757,430	758,350
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	639,030	695,898	699,919	701,691
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	623,723	734,668	739,626
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	594,879	676,157
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	529,709

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	14,968	8,050	4,988	3,171	2,194	1,268	850	650	425	308
2. 1993	50,117	6,046	3,733	2,425	1,434	859	517	359	231	143
3. 1994	XXX	55,158	7,316	4,577	2,829	1,613	936	572	348	225
4. 1995	XXX	XXX	74,654	7,659	4,306	2,510	1,430	913	498	308
5. 1996	XXX	XXX	XXX	66,693	6,863	3,853	2,255	1,319	732	488
6. 1997	XXX	XXX	XXX	XXX	49,498	6,088	3,278	1,983	1,068	569
7. 1998	XXX	XXX	XXX	XXX	XXX	54,544	6,791	3,616	1,954	994
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	47,032	6,130	3,138	1,804
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,257	6,891	3,447
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64,237	10,475
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,251

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	76,850	5,807	2,250	1,021	715	409	300	350	449	568
2. 1993	1,075,980	1,123,164	1,126,414	1,127,543	1,128,015	1,128,216	1,128,376	1,128,499	1,128,626	1,128,664
3. 1994	XXX	1,120,636	1,172,260	1,175,673	1,176,954	1,177,421	1,177,637	1,177,816	1,178,020	1,178,085
4. 1995	XXX	XXX	1,134,653	1,209,509	1,213,232	1,214,280	1,214,731	1,215,222	1,215,577	1,215,685
5. 1996	XXX	XXX	XXX	1,227,814	1,298,762	1,302,438	1,303,530	1,304,230	1,304,738	1,304,978
6. 1997	XXX	XXX	XXX	XXX	869,871	915,330	918,283	919,552	920,148	920,490
7. 1998	XXX	XXX	XXX	XXX	XXX	983,832	1,037,175	1,041,250	1,042,652	1,043,380
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	908,295	951,589	955,820	957,663
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	910,951	1,004,015	1,009,578
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	896,177	967,178
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	823,257

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	532,994	258,685	216,370	204,271	199,493	196,488	195,386	194,909	194,893	195,147
2. 1993	855,915	1,126,921	1,166,104	1,181,697	1,190,687	1,195,272	1,197,325	1,198,303	1,198,779	1,199,085
3. 1994	XXX	869,851	1,133,977	1,178,082	1,199,056	1,210,127	1,215,397	1,217,702	1,218,858	1,219,425
4. 1995	XXX	XXX	889,711	1,173,443	1,225,568	1,249,585	1,261,954	1,267,768	1,270,522	1,271,789
5. 1996	XXX	XXX	XXX	955,021	1,261,360	1,315,395	1,343,122	1,357,409	1,363,525	1,366,185
6. 1997	XXX	XXX	XXX	XXX	968,443	1,279,751	1,346,949	1,376,801	1,389,374	1,395,038
7. 1998	XXX	XXX	XXX	XXX	XXX	949,150	1,254,673	1,306,392	1,328,886	1,340,324
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	964,762	1,253,415	1,301,345	1,321,293
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	956,246	1,256,755	1,301,536
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	935,746	1,216,649
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	889,211

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	118,562	60,273	35,199	20,830	12,116	7,447	4,765	3,421	2,478	1,984
2. 1993	281,761	70,231	40,476	24,532	13,448	7,019	3,828	2,224	1,301	723
3. 1994	XXX	291,356	87,475	51,019	29,545	15,513	7,678	4,183	2,098	1,082
4. 1995	XXX	XXX	328,310	102,286	57,552	32,366	16,579	8,569	4,215	2,194
5. 1996	XXX	XXX	XXX	363,310	106,221	61,567	33,935	17,153	8,416	4,231
6. 1997	XXX	XXX	XXX	XXX	358,178	102,321	55,909	30,278	14,993	7,177
7. 1998	XXX	XXX	XXX	XXX	XXX	342,396	87,236	48,643	26,976	13,083
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	321,346	78,650	40,384	21,405
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	322,885	72,678	37,342
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299,760	68,834
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	275,453

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	124,382	14,802	4,522	1,434	682	287	187	173	191	233
2. 1993	2,126,612	2,243,099	2,253,742	2,256,772	2,257,848	2,258,261	2,258,433	2,258,496	2,258,535	2,258,546
3. 1994	XXX	2,168,256	2,285,664	2,296,313	2,299,868	2,301,015	2,301,417	2,301,607	2,301,677	2,301,708
4. 1995	XXX	XXX	2,255,084	2,378,904	2,390,863	2,394,597	2,395,835	2,396,282	2,396,483	2,396,556
5. 1996	XXX	XXX	XXX	2,383,140	2,520,379	2,533,406	2,537,714	2,539,625	2,540,165	2,540,379
6. 1997	XXX	XXX	XXX	XXX	2,379,297	2,518,121	2,540,006	2,550,169	2,551,732	2,552,261
7. 1998	XXX	XXX	XXX	XXX	XXX	2,352,780	2,489,795	2,505,080	2,509,891	2,511,311
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,335,883	2,458,442	2,470,989	2,475,115
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,349,502	2,486,216	2,498,241
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,275,486	2,394,684
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,104,746

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	17,566	10,386	9,307	8,896	8,697	8,606	8,570	8,575	8,586	8,617
2. 1993	15,327	20,982	22,053	22,503	22,654	22,739	22,792	22,817	22,831	22,840
3. 1994	XXX	20,066	26,850	28,032	28,455	28,706	28,814	28,863	28,908	28,923
4. 1995	XXX	XXX	21,273	28,099	28,974	29,464	29,744	29,877	29,940	29,970
5. 1996	XXX	XXX	XXX	19,132	24,078	25,031	25,591	25,912	26,083	26,153
6. 1997	XXX	XXX	XXX	XXX	15,612	20,765	21,828	22,411	22,687	22,816
7. 1998	XXX	XXX	XXX	XXX	XXX	17,874	23,898	25,123	25,653	25,925
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	21,661	28,275	29,568	30,153
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,884	31,447	32,797
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,674	30,693
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,200

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	5,829	2,339	1,425	673	391	246	168	119	91	61
2. 1993	7,025	2,042	1,188	458	282	173	104	59	46	21
3. 1994	XXX	7,767	2,876	992	620	355	202	128	58	33
4. 1995	XXX	XXX	8,793	1,847	1,103	667	366	190	91	49
5. 1996	XXX	XXX	XXX	5,444	2,024	1,308	776	434	232	112
6. 1997	XXX	XXX	XXX	XXX	5,543	1,943	1,176	675	364	199
7. 1998	XXX	XXX	XXX	XXX	XXX	6,280	2,014	1,147	651	365
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	7,218	2,138	1,231	694
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,709	2,345	1,331
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,991	2,162
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,094

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	6,082	777	276	67	26	8	11	29	37	53
2. 1993	34,643	38,195	38,572	38,658	38,683	38,690	38,693	38,697	38,702	38,704
3. 1994	XXX	42,394	46,615	47,036	47,139	47,184	47,195	47,200	47,203	47,203
4. 1995	XXX	XXX	45,844	50,218	50,484	50,575	50,615	50,627	50,631	50,634
5. 1996	XXX	XXX	XXX	42,218	45,391	45,683	45,807	45,858	45,878	45,880
6. 1997	XXX	XXX	XXX	XXX	33,047	36,097	36,444	36,568	36,607	36,624
7. 1998	XXX	XXX	XXX	XXX	XXX	36,970	40,468	40,853	40,969	41,015
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	44,632	48,300	48,717	48,854
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,725	54,103	54,510
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,627	53,456
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,094

SCHEDULE P - PART 5D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	15,065	5,293	5,736	4,875	4,512	4,680	4,545	6,187	6,334	6,706
2. 1993	13,476	17,686	18,559	18,850	18,903	18,923	18,922	18,999	19,010	19,025
3. 1994	XXX	14,699	19,578	20,396	20,463	20,503	20,505	20,587	20,606	20,613
4. 1995	XXX	XXX	12,607	16,867	16,976	17,033	17,035	17,126	17,137	17,154
5. 1996	XXX	XXX	XXX	6,317	6,499	6,603	6,603	6,673	6,693	6,721
6. 1997	XXX	XXX	XXX	XXX	55	129	131	135	137	137
7. 1998	XXX	XXX	XXX	XXX	XXX	49	49	49	49	49
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX			2	2
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	22,949	14,538	10,453	5,482	4,358	3,490	3,626	3,063	2,607	2,334
2. 1993	5,631	3,037	1,636	352	215	140	134	80	59	46
3. 1994	XXX	7,081	3,602	480	276	183	138	75	46	45
4. 1995	XXX	XXX	6,776	612	369	193	145	77	59	51
5. 1996	XXX	XXX	XXX	727	447	251	172	112	80	41
6. 1997	XXX	XXX	XXX	XXX	207	146	119	3		
7. 1998	XXX	XXX	XXX	XXX	XXX	252	260			
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	199	3		
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	5,538	1,372	822	522	473	168	196	675	769	1,054
2. 1993	24,013	27,383	27,749	27,907	27,923	27,930	27,933	27,941	27,941	27,949
3. 1994	XXX	27,878	32,122	32,434	32,460	32,485	32,486	32,498	32,499	32,507
4. 1995	XXX	XXX	27,007	30,850	30,924	30,951	30,954	30,963	30,972	30,976
5. 1996	XXX	XXX	XXX	14,891	15,136	15,206	15,213	15,232	15,237	15,242
6. 1997	XXX	XXX	XXX	XXX	382	484	500	503	503	507
7. 1998	XXX	XXX	XXX	XXX	XXX	403	448	450	450	450
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	145	151	151	151
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	14,422	3,385	2,418	1,948	1,735	1,661	1,663	1,649	1,660	1,683
2. 1993	52,371	59,843	60,788	61,159	61,322	61,404	61,465	61,485	61,492	61,498
3. 1994	XXX	48,121	56,082	57,038	57,419	57,609	57,714	57,762	57,783	57,796
4. 1995	XXX	XXX	49,283	59,679	60,343	60,630	60,815	60,903	60,947	60,983
5. 1996	XXX	XXX	XXX	45,947	53,067	53,652	53,936	54,090	54,183	54,222
6. 1997	XXX	XXX	XXX	XXX	30,260	35,690	36,252	36,519	36,652	36,722
7. 1998	XXX	XXX	XXX	XXX	XXX	32,829	38,550	39,063	39,247	39,386
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	30,751	35,373	35,896	36,097
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,150	31,943	32,401
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,732	29,350
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,308

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	5,219	2,878	1,721	706	447	320	240	179	133	95
2. 1993	7,988	2,249	1,304	503	287	159	88	53	39	24
3. 1994	XXX	9,034	2,914	1,028	579	332	177	106	66	47
4. 1995	XXX	XXX	11,379	1,801	1,001	554	280	148	83	42
5. 1996	XXX	XXX	XXX	7,182	1,570	874	494	271	110	55
6. 1997	XXX	XXX	XXX	XXX	6,120	1,397	761	397	207	101
7. 1998	XXX	XXX	XXX	XXX	XXX	6,413	1,388	656	411	179
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	5,461	1,279	649	390
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,817	1,322	731
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,411	1,295
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,124

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	9,571	1,272	533	265	103	54	61	61	87	105
2. 1993	85,301	91,554	92,275	92,486	92,531	92,567	92,579	92,586	92,596	92,601
3. 1994	XXX	83,257	90,571	91,284	91,448	91,506	91,525	91,550	91,558	91,563
4. 1995	XXX	XXX	87,459	95,341	95,800	95,927	95,979	96,003	96,014	96,025
5. 1996	XXX	XXX	XXX	77,328	83,230	83,664	83,797	83,856	83,880	83,894
6. 1997	XXX	XXX	XXX	XXX	51,669	55,883	56,281	56,409	56,468	56,497
7. 1998	XXX	XXX	XXX	XXX	XXX	57,076	61,141	61,491	61,612	61,662
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	51,911	55,380	55,862	55,997
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,262	51,216	51,586
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,706	47,523
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,793

SCHEDULE P - PART 5F - MEDICAL MALPRACTICE - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	391	404	416	422	438	440	441	442	443	443
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	117	79	61	57	29	23	23	11	6	5
2. 1993										
3. 1994	XXX	1								
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	13	13	11	6	12	2	8	14	15	15
2. 1993										
3. 1994	XXX	1	1	1	1	1	1	1	1	1
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5F - MEDICAL MALPRACTICE - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	199	199	998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	199	199	998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	199	199	998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	4,815	3,221	2,642	2,535	2,541	2,580	2,752	2,873	3,041	3,151
2. 1993	1,506	2,010	2,131	2,195	2,236	2,256	2,279	2,289	2,294	2,295
3. 1994	XXX	1,450	1,907	2,014	2,088	2,138	2,160	2,178	2,187	2,194
4. 1995	XXX	XXX	1,374	1,850	1,990	2,068	2,121	2,141	2,161	2,173
5. 1996	XXX	XXX	XXX	1,365	1,814	1,968	2,046	2,106	2,135	2,154
6. 1997	XXX	XXX	XXX	XXX	1,145	1,584	1,734	1,829	1,878	1,901
7. 1998	XXX	XXX	XXX	XXX	XXX	1,040	1,512	1,675	1,779	1,832
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	1,139	1,608	1,806	1,914
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,066	1,590	1,754
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	949	1,363
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	850

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	5,782	4,326	3,274	2,850	2,592	2,331	2,366	2,237	2,005	1,731
2. 1993	699	333	262	137	87	60	43	28	20	19
3. 1994	XXX	684	443	262	180	114	61	35	26	16
4. 1995	XXX	XXX	758	435	298	194	109	70	50	30
5. 1996	XXX	XXX	XXX	787	536	329	210	125	71	34
6. 1997	XXX	XXX	XXX	XXX	792	497	322	179	102	54
7. 1998	XXX	XXX	XXX	XXX	XXX	971	497	297	167	80
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	3,446	528	275	145
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,306	425	231
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,694	384
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,230

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	1,914	1,220	539	484	805	294	1,291	2,365	2,747	3,060
2. 1993	3,827	4,372	4,563	4,626	4,653	4,678	4,695	4,702	4,704	4,708
3. 1994	XXX	3,730	4,369	4,552	4,650	4,690	4,708	4,720	4,725	4,728
4. 1995	XXX	XXX	3,556	4,272	4,443	4,507	4,538	4,560	4,593	4,601
5. 1996	XXX	XXX	XXX	3,638	4,352	4,520	4,600	4,644	4,657	4,668
6. 1997	XXX	XXX	XXX	XXX	3,216	3,815	3,992	4,064	4,102	4,124
7. 1998	XXX	XXX	XXX	XXX	XXX	4,470	5,069	5,207	5,285	5,307
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	30,872	31,479	31,617	31,691
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,115	62,731	62,875
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,485	46,107
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,961

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	3									
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX		5	5	5
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	1									
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX			1	1	1	1
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2		1
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX			1	2	2	2
7. 1998	XXX	XXX	XXX	XXX	XXX			1	1	1
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2	6	6	6
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3	3
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END

Years in Which Premiums Were Earned and Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	1,589	1,477	1,382	1,352	1,340	1,419	1,488	2,194	2,217	2,250
2. 1993	448	690	764	791	792	793	793	793	793	793
3. 1994	XXX	579	832	892	898	901	904	904	905	905
4. 1995	XXX	XXX	481	682	692	697	700	703	702	712
5. 1996	XXX	XXX	XXX	287	334	343	346	353	357	359
6. 1997	XXX	XXX	XXX	XXX	135	197	213	221	229	232
7. 1998	XXX	XXX	XXX	XXX	XXX	125	179	189	197	203
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	163	213	228	240
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116	159	170
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110	154
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85

SECTION 2A

NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END

Years in Which Premiums Were Earned and Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	2,678	1,919	2,085	1,523	1,460	1,394	931	924	922	1,011
2. 1993	377	217	148	2	2	3	2	1	1	1
3. 1994	XXX	441	279	12	9	4	2	1	1	1
4. 1995	XXX	XXX	451	20	17	16	17	20	18	23
5. 1996	XXX	XXX	XXX	59	21	21	17	12	11	8
6. 1997	XXX	XXX	XXX	XXX	91	51	37	36	25	37
7. 1998	XXX	XXX	XXX	XXX	XXX	56	29	24	16	7
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	77	46	29	19
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	38	29
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	30
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50

SECTION 3A

CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END

Years in Which Premiums Were Earned and Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	979	563	405	277	404	192	191	938	1,190	1,464
2. 1993	1,231	1,642	1,765	1,793	1,796	1,797	1,797	1,797	1,797	1,797
3. 1994	XXX	1,663	2,165	2,276	2,279	2,279	2,279	2,279	2,280	2,280
4. 1995	XXX	XXX	1,588	2,005	2,023	2,031	2,046	2,052	2,062	2,077
5. 1996	XXX	XXX	XXX	988	1,042	1,058	1,067	1,075	1,081	1,084
6. 1997	XXX	XXX	XXX	XXX	315	403	438	479	500	537
7. 1998	XXX	XXX	XXX	XXX	XXX	280	332	352	355	360
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	319	389	407	418
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	291	310
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230	280
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	3	1	1		(29)	23	17	17	17	17
2. 1993		2	2	2		2	2	2	2	2
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX	1		1	1	1	1	1
6. 1997	XXX	XXX	XXX	XXX		1	1	1	1	1
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	6	3	3							
2. 1993	1									
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	1				(93)	78	63	63	63	63
2. 1993	2	3	3	3		3	3	3	3	3
3. 1994	XXX									
4. 1995	XXX	XXX		1		1	1	1	1	1
5. 1996	XXX	XXX	XXX	3		3	3	3	3	3
6. 1997	XXX	XXX	XXX	XXX		1	1	1	1	1
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	1,896,397	2,870	(2,353)	(9,876)	(2,055)	(2,727)	(1,210)	(1,265)	(10)	8	8
2. 1993	270,050	313,571	314,859	315,203	315,473	315,446	315,516	315,536	315,644	315,640	(4)
3. 1994	XXX	304,790	319,075	319,655	319,848	320,513	320,638	320,649	320,793	320,844	51
4. 1995	XXX	XXX	364,333	369,850	370,215	370,230	371,085	371,022	370,752	370,849	97
5. 1996	XXX	XXX	XXX	332,785	336,079	336,338	336,667	336,613	336,723	336,781	58
6. 1997	XXX	XXX	XXX	XXX	219,223	220,291	220,405	220,314	220,359	220,365	6
7. 1998	XXX	XXX	XXX	XXX	XXX	234,512	235,267	235,184	235,461	235,404	(57)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	250,107	248,373	248,741	248,510	(231)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,281	270,641	270,297	(344)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,426	292,479	(947)
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325,925	325,925
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	324,562
13. Earned Premiums (Sch P, Part 1)	284,452	351,396	377,758	329,551	224,548	236,577	253,745	268,824	294,558	324,562	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	57,845	(14)	(13)	(13)	(13)	(13)	(13)	(13)			
2. 1993	4,636	5,379	5,376	5,376	5,376	5,376	5,376	5,376	5,376	5,376	
3. 1994	XXX	5,750	5,578	5,546	5,546	5,546	5,546	5,546	5,546	5,546	
4. 1995	XXX	XXX	6,794	6,800	6,800	6,800	6,800	6,800	6,800	6,800	
5. 1996	XXX	XXX	XXX	5,824	5,824	5,824	5,824	5,824	5,824	5,824	
6. 1997	XXX	XXX	XXX	XXX	3,100	3,100	3,100	3,100	3,100	3,100	
7. 1998	XXX	XXX	XXX	XXX	XXX	2,548	2,548	2,548	2,548	2,548	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,693	2,693	2,693	2,693	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,547	1,547	1,547	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,954	1,954	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,683	2,683
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,683
13. Earned Premiums (Sch P, Part 1)	3,884	6,482	6,619	5,798	3,100	2,548	2,693	1,547	1,954	2,683	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	2,263,051	7,742	186	1,983	1,837	1,513	1,555	1,886	358	99	99
2. 1993	155,650	168,543	169,719	169,775	169,777	169,781	169,742	169,734	169,748	169,721	(27)
3. 1994	XXX	159,193	172,477	172,695	172,691	172,696	172,654	172,641	172,653	172,646	(7)
4. 1995	XXX	XXX	135,026	137,402	137,399	137,408	137,399	137,379	137,409	137,394	(15)
5. 1996	XXX	XXX	XXX	92,682	92,449	92,451	92,450	92,437	92,508	92,484	(24)
6. 1997	XXX	XXX	XXX	XXX	8,326	7,896	7,915	7,905	8,076	8,033	(43)
7. 1998	XXX	XXX	XXX	XXX	XXX	7,385	7,347	7,347	7,618	7,518	(100)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	7,197	7,202	7,624	7,469	(155)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(10)	(14)	(255)	(241)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	480	485	5
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	322	322
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(186)
13. Earned Premiums (Sch P, Part 1)	202,060	177,274	147,914	95,488	8,347	6,891	7,136	294	1,825	(186)	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	30,542	2				1					
2. 1993	886	1,367	1,367	1,367	1,367	1,367	1,367	1,367	1,367	1,367	
3. 1994	XXX	2,410	2,223	2,223	2,223	2,223	2,223	2,223	2,223	2,223	
4. 1995	XXX	XXX	1,734	1,159	1,159	1,158	1,158	1,158	1,158	1,158	
5. 1996	XXX	XXX	XXX	2,769	2,769	2,769	2,769	2,769	2,769	2,769	
6. 1997	XXX	XXX	XXX	XXX	696	696	696	696	696	696	
7. 1998	XXX	XXX	XXX	XXX	XXX	(859)	(859)	(859)	(859)	(859)	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	(229)	(229)	(229)	(229)	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	25	25	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	28	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	150	150
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	150
13. Earned Premiums (Sch P, Part 1)	1,005	2,892	1,548	2,194	696	(859)	(229)	25	28	150	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	2,656,705	209	(8)	(111)	1	10			(4)		
2. 1993	445,103	463,768	464,718	464,708	464,703	464,703	464,703	464,704	464,705	464,703	(2)
3. 1994	XXX	472,692	476,406	476,114	476,075	476,075	476,074	476,077	476,056	476,008	(48)
4. 1995	XXX	XXX	499,746	500,032	499,984	499,978	499,980	499,985	499,990	499,989	(1)
5. 1996	XXX	XXX	XXX	457,021	456,483	456,490	456,487	456,487	456,484	456,480	(4)
6. 1997	XXX	XXX	XXX	XXX	338,947	338,291	338,269	338,220	338,184	338,177	(7)
7. 1998	XXX	XXX	XXX	XXX	XXX	343,667	342,963	342,807	342,672	342,659	(13)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	344,195	343,788	343,572	343,534	(38)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	352,021	351,609	351,516	(93)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	374,952	374,389	(563)
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	404,491	404,491
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	403,722
13. Earned Premiums (Sch P, Part 1)	451,740	491,560	504,391	456,889	338,318	343,017	343,467	351,418	374,131	403,722	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	182,978	42									
2. 1993	24,916	27,121	27,067	27,067	27,067	27,067	27,067	27,067	27,067	27,067	
3. 1994	XXX	63,289	61,925	61,927	61,927	61,927	61,927	61,927	61,927	61,927	
4. 1995	XXX	XXX	61,393	61,145	61,145	61,145	61,145	61,145	61,145	61,145	
5. 1996	XXX	XXX	XXX	52,811	52,811	52,811	52,811	52,811	52,811	52,811	
6. 1997	XXX	XXX	XXX	XXX	16,147	16,147	16,147	16,147	16,147	16,147	
7. 1998	XXX	XXX	XXX	XXX	XXX	12,368	12,368	12,368	12,368	12,368	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	2,960	2,960	2,960	2,960	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,177	3,177	3,177	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,215	3,215	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,274	3,274
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,274
13. Earned Premiums (Sch P, Part 1)	27,840	65,534	59,976	52,565	16,147	12,368	2,960	3,177	3,215	3,274	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	860,431	1,458	(463)	(1,833)	(2,044)	2,055	2,000	2,940	(930)		
2. 1993	78,996	80,486	80,714	80,815	80,662	80,662	80,662	80,643	80,671	80,653	(18)
3. 1994	XXX	84,079	85,629	85,662	85,186	85,185	85,185	85,097	85,124	85,116	(8)
4. 1995	XXX	XXX	87,665	87,650	88,382	88,379	88,379	88,262	88,384	88,378	(6)
5. 1996	XXX	XXX	XXX	84,668	85,994	85,998	85,999	85,645	85,807	85,783	(24)
6. 1997	XXX	XXX	XXX	XXX	63,750	63,771	63,774	63,522	63,996	63,963	(33)
7. 1998	XXX	XXX	XXX	XXX	XXX	68,587	68,621	68,522	68,821	68,727	(94)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	72,443	72,469	72,565	72,501	(64)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,580	121,515	121,493	(22)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,660	107,640	(20)
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,427	102,427
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,138
13. Earned Premiums (Sch P, Part 1)	79,011	86,189	89,119	84,793	63,832	68,688	72,472	121,617	107,873	102,138	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	126,125	502	(2,629)	(15)	15	15	15	15			
2. 1993	9,920	10,348	9,910	9,910	9,910	9,910	9,910	9,910	9,910	9,910	
3. 1994	XXX	18,778	17,911	17,911	17,911	17,911	17,911	17,911	17,911	17,911	
4. 1995	XXX	XXX	19,985	19,985	19,985	19,985	19,985	19,985	19,985	19,985	
5. 1996	XXX	XXX	XXX	13,048	13,048	13,048	13,048	13,048	13,048	13,048	
6. 1997	XXX	XXX	XXX	XXX	1,921	1,921	1,921	1,921	1,921	1,921	
7. 1998	XXX	XXX	XXX	XXX	XXX	2,191	2,191	2,191	2,191	2,191	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	815	815	815	815	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	935	935	935	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(100)	(100)	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158	158
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158
13. Earned Premiums (Sch P, Part 1)	10,747	19,738	16,513	13,048	1,921	2,191	815	935	(100)	158	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	581		104								
2. 1993	164	164	161	161	161	161	161	161	161	161	
3. 1994	XXX	(46)	(46)	(46)	(47)	(47)	(47)	(47)	(47)	(47)	
4. 1995	XXX	XXX	238	238	234	234	234	233	233	233	
5. 1996	XXX	XXX	XXX	77	71	71	71	71	71	71	
6. 1997	XXX	XXX	XXX	XXX	18	15	15	14	14	14	
7. 1998	XXX	XXX	XXX	XXX	XXX	21	20	16	16	16	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	4	1	1	1	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	7	7	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4
13. Earned Premiums (Sch P, Part 1)	164	(47)	238	118	7	17	3	(2)	6	4	XXX

SECTION 2B

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior											
2. 1993											
3. 1994	XXX										
4. 1995	XXX	XXX									
5. 1996	XXX	XXX	XXX								
6. 1997	XXX	XXX	XXX	XXX							
7. 1998	XXX	XXX	XXX	XXX	XXX						
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P, Part 1)											XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior											
2. 1993											
3. 1994	XXX										
4. 1995	XXX	XXX									
5. 1996	XXX	XXX	XXX								
6. 1997	XXX	XXX	XXX	XXX							
7. 1998	XXX	XXX	XXX	XXX	XXX						
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P, Part 1)											XXX

SECTION 2

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior											
2. 1993											
3. 1994	XXX										
4. 1995	XXX	XXX									
5. 1996	XXX	XXX	XXX								
6. 1997	XXX	XXX	XXX	XXX							
7. 1998	XXX	XXX	XXX	XXX	XXX						
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P, Part 1)											XXX

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	92,703	(149)	95								
2. 1993	16,179	26,551	27,146	27,146	27,146	27,146	27,146	27,146	27,146	27,146	
3. 1994	XXX	14,239	24,551	24,551	24,551	24,551	24,551	24,551	24,551	24,551	
4. 1995	XXX	XXX	11,007	11,007	11,007	11,007	11,007	11,007	11,007	11,007	
5. 1996	XXX	XXX	XXX	8,495	8,495	8,495	8,495	8,495	8,495	8,495	
6. 1997	XXX	XXX	XXX	XXX	31	31	31	31	31	31	
7. 1998	XXX	XXX	XXX	XXX	XXX	47	47	47	47	47	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	3,008	3,008	3,008	3,008	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,261	2,261	2,261	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,916	1,916	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,882	2,882
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,882
13. Earned Premiums (Sch P, Part 1)	22,657	24,501	22,699	8,495	31	47	3,008	2,261	1,916	2,882	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	23,095	18	(9)								
2. 1993	183	253	246	246	246	246	246	246	246	246	
3. 1994	XXX	794	553	553	553	553	553	553	553	553	
4. 1995	XXX	XXX	1,230	1,230	1,230	1,230	1,230	1,230	1,230	1,230	
5. 1996	XXX	XXX	XXX	805	805	805	805	805	805	805	
6. 1997	XXX	XXX	XXX	XXX	5	5	5	5	5	5	
7. 1998	XXX	XXX	XXX	XXX	XXX	2	2	2	2	2	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	80	80	80	80	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	22
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22
13. Earned Premiums (Sch P, Part 1)	1,279	1,002	987	805	5	2	80			22	XXX

SCHEDULE P - PART 6O - REINSURANCE B - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	201,679	1,853	(6)								
2. 1993	43,634	47,566	48,041	48,041	48,041	48,041	48,041	48,041	48,041	48,041	
3. 1994	XXX	46,709	53,595	53,595	53,595	53,595	53,595	53,595	53,595	53,595	
4. 1995	XXX	XXX	42,964	42,964	42,964	42,964	42,964	42,964	42,964	42,964	
5. 1996	XXX	XXX	XXX	37,194	37,194	37,194	37,194	37,194	37,194	37,194	
6. 1997	XXX	XXX	XXX	XXX	130	130	130	130	130	130	
7. 1998	XXX	XXX	XXX	XXX	XXX	123	123	123	123	123	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	502	502	502	502	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,082	1,082	1,082	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,358	1,358	
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167	167
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167
13. Earned Premiums (Sch P, Part 1)	63,569	51,949	53,902	37,194	130	123	502	1,082	1,358	167	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	20,748	(13)	61								
2. 1993	7,372	6,025	6,178	6,178	6,178	6,178	6,178	6,178	6,178	6,178	
3. 1994	XXX	716	254	254	254	254	254	254	254	254	
4. 1995	XXX	XXX	507	507	507	(507)	(507)	(507)	(507)	(507)	
5. 1996	XXX	XXX	XXX	2,337	2,337	2,337	2,337	2,337	2,337	2,337	
6. 1997	XXX	XXX	XXX	XXX	8	8	8	8	8	8	
7. 1998	XXX	XXX	XXX	XXX	XXX	1	1	1	1	1	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P, Part 1)	11,653	(679)	243	2,337	8	1					XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	281,540	(81)	(33)	35	35	35	28	35			
2. 1993	24,027	24,771	24,741	24,740	24,740	24,740	24,728	24,727	24,727	24,726	(1)
3. 1994	XXX	33,756	34,590	34,595	34,595	34,595	34,591	34,588	34,587	34,584	(3)
4. 1995	XXX	XXX	26,019	26,040	26,042	26,046	26,040	26,018	26,017	26,016	(1)
5. 1996	XXX	XXX	XXX	23,619	23,663	23,677	23,673	23,659	23,657	23,657	
6. 1997	XXX	XXX	XXX	XXX	4,398	4,470	4,461	4,443	4,436	4,435	(1)
7. 1998	XXX	XXX	XXX	XXX	XXX	5,043	5,133	5,104	5,077	5,076	(1)
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	5,222	5,424	5,384	5,382	(2)
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,915	5,033	5,015	(18)
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,975	3,978	3
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,283	3,283
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,259
13. Earned Premiums (Sch P, Part 1)	24,478	34,418	26,747	23,644	4,451	5,134	5,270	5,030	4,015	3,259	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	1,936	12	12	12	12	12	12	12			
2. 1993	80	80	80	80	80	80	80	80	80	80	
3. 1994	XXX	135	135	135	135	135	135	135	135	135	
4. 1995	XXX	XXX	164	164	164	164	164	164	164	164	
5. 1996	XXX	XXX	XXX	204	204	204	204	204	204	204	
6. 1997	XXX	XXX	XXX	XXX	1	1	1	1	1	1	
7. 1998	XXX	XXX	XXX	XXX	XXX						
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX	(1,746)	(1,746)	(1,746)	(1,746)	
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(706)	(706)	(706)	
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(19)	(19)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(19)
13. Earned Premiums (Sch P, Part 1)	80	147	164	204	1		(1,746)	(706)		(19)	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior	721			(3)							
2. 1993	30	30	30	30	30	30	30	30	30	30	
3. 1994	XXX	116	116	116	116	116	116	116	116	116	
4. 1995	XXX	XXX	92	92	92	92	92	92	92	92	
5. 1996	XXX	XXX	XXX	(14)	(14)	(14)	(14)	(14)	(14)	(14)	
6. 1997	XXX	XXX	XXX	XXX							
7. 1998	XXX	XXX	XXX	XXX	XXX	(28)	(28)	(28)	(28)	(28)	
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P, Part 1)	30	116	92	(14)		(28)					XXX

SECTION 2B

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	
1. Prior											
2. 1993											
3. 1994	XXX										
4. 1995	XXX	XXX									
5. 1996	XXX	XXX	XXX								
6. 1997	XXX	XXX	XXX	XXX							
7. 1998	XXX	XXX	XXX	XXX	XXX						
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P, Part 1)											XXX

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contacts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	1,557,632	190	0.0	4,886,332		
2. Private Passenger Auto Liability/Medical	9,202,498	8,286	0.1	8,845,220		
3. Commercial Auto/Truck Liability/Medical	424,138	3,742	0.9	340,100	87	0.0
4. Workers' Compensation	143,284	37,771	26.4	(117)	68	(58.0)
5. Commercial Multiple Peril	197,865	872	0.4	420,619		
6. Medical Malpractice - Occurrence	3,935	2,088	53.1			
7. Medical Malpractice - Claims-Made						
8. Special Liability	21,365	2,526	11.8	6,049		
9. Other Liability - Occurrence	597,885	237,253	39.7	92,104		
10. Other Liability - Claims-Made	68			3		
11. Special Property	100,767	2,956	2.9	416,355		
12. Auto Physical Damage	250,919	162	0.1	6,887,976	(3)	(0.0)
13. Fidelity/Surety	(15,842)	434	(2.7)	408		
14. Other	1,939	76	3.9	5,478		
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	790,776	494,898	62.6	3,015		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty	29					
22. Totals	13,277,257	791,254	6.0	21,903,541	152	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1993	2 1994	3 1995	4 1996	5 1997	6 1998	7 1999	8 2000	9 2001	10 2002
1. Prior	1,749,413	1,614,242	1,536,773	1,433,001	1,275,959	1,270,266	1,263,213	668,803	1,000,367	1,255,631
2. 1993	174,117	175,848	106,022	8,944	5,786	5,800	5,794	5,714	5,716	5,997
3. 1994	XXX	150,821	180,897	22,353	6,237	6,218	6,267	6,298	6,303	6,303
4. 1995	XXX	XXX	118,873	63,725	4,607	4,636	5,823	5,028	5,082	5,280
5. 1996	XXX	XXX	XXX	62,464	4,206	4,327	4,446	4,504	4,571	4,575
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 1993	2 1994	3 1995	4 1996	5 1997	6 1998	7 1999	8 2000	9 2001	10 2002
1. Prior	565,348	522,426	564,466	596,206	442,556	434,508	430,239	477,145	425,097	440,947
2. 1993	71,002	50,483	36,698	3,436	63	6				
3. 1994	XXX	65,893	46,596	8,762	27	6	158	158		
4. 1995	XXX	XXX	40,624	10,105	59	6	135	135		
5. 1996	XXX	XXX	XXX	12,528	430	10	107	107		
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	(3,092)	2,136	(191)	(8,498)	429	199	769	1,393	(1,090)	(257)
2. 1993	13,242	220	521	510	304	(53)	(31)		(42)	222
3. 1994	XXX	9,737	(1,046)	48	51	633	36		43	6
4. 1995	XXX	XXX	10,792	8,140	(88)	(97)	850		(347)	170
5. 1996	XXX	XXX	XXX	7,582	5,412	132	224		83	11
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior	578	664	2,672	84	77	470				
2. 1993	260	197	750							
3. 1994	XXX	340	882							
4. 1995	XXX	XXX	2,059							
5. 1996	XXX	XXX	XXX	330						
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contacts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	1,557,632			4,886,332		
2. Private Passenger Auto Liability/Medical	9,202,498			8,845,220		
3. Commercial Auto/Truck Liability/Medical	424,138			340,100	46	0.0
4. Workers' Compensation	143,284	3,004	2.1	(117)	(29)	24.7
5. Commercial Multiple Peril	197,865	142	0.1	420,619		
6. Medical Malpractice - Occurrence	3,935					
7. Medical Malpractice - Claims-Made						
8. Special Liability	21,365			6,049		
9. Other Liability - Occurrence	597,885			92,104	13	0.0
10. Other Liability - Claims-Made	68			3		
11. Special Property	100,767			416,355		
12. Auto Physical Damage	250,919			6,887,976	(1)	(0.0)
13. Fidelity/Surety	(15,842)			408		
14. Other	1,939			5,478		
15. International						
16. Reinsurance - Nonproportional Assumed Property	1,431			2,860		
17. Reinsurance - Nonproportional Assumed Liability	32,147			167		
18. Reinsurance - Nonproportional Assumed Financial Lines	6,736					
19. Products Liability - Occurrence	790,776			3,015		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty	29					
22. Totals	13,317,572	3,146	0.0	21,906,569	29	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1993	2 1994	3 1995	4 1996	5 1997	6 1998	7 1999	8 2000	9 2001	10 2002
1. Prior				126,808	119,266	118,803	55,780	52,702	52,697	55,723
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX		489	393					
5. 1996	XXX	XXX	XXX	170	425					
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 1993	2 1994	3 1995	4 1996	5 1997	6 1998	7 1999	8 2000	9 2001	10 2002
1. Prior				1,847	554	393	447	447	1,330	1,567
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002
1. Prior				547	(91)	(595)	(14)	(39)	389	29
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX		1,287	(215)					
5. 1996	XXX	XXX	XXX	775	138					
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	199	99	998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	199	99	998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	1993	1994	1995	199	99	998	1999	2000	2001	2002
1. Prior										
2. 1993										
3. 1994	XXX									
4. 1995	XXX	XXX								
5. 1996	XXX	XXX	XXX							
6. 1997	XXX	XXX	XXX	XXX						
7. 1998	XXX	XXX	XXX	XXX	XXX					
8. 1999	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2000	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2002	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. What is the extended loss and expense reserve - direct and assumed - for the following classes? An example of an extended loss and expense reserve is the actuarial reserve for the free-tail coverage arising upon death, disability or retirement in most medical malpractice policies. Such a liability is to be reported here even if it was not reported elsewhere in Schedule P, but otherwise reported as a liability item on Page 3. Show the full reserve amount, not just the change during the current year.

Years in which premiums were earned and losses were incurred	1 Medical Malpractice	2 Other Liability	3 Products Liability
1.01 Prior			
1.02 1993			
1.03 1994			
1.04 1995			
1.05 1996			
1.06 1997			
1.07 1998			
1.08 1999			
1.09 2000			
1.10 2001			
1.11 2002			
1.12 Totals			

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Answer: Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Answer: Yes [X] No [ ]

4. Do any lines in Schedule P include reserves which are reported gross of any discount to present value of future payments, but are reported net of such discounts on Page 11? Yes [ ] No [X]

   If Yes, proper reporting must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

   Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

   Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:
   (in thousands of dollars)

   5.1 Fidelity 359

   5.2 Surety 1,915

6. Claim count information is reported ..... Per Claim

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes which have occurred which must be considered when making such analyses? Yes [X] No [ ]

7.2 An extended statement may be attached.

In 1995, the company implemented Loss Control initiatives intended to favorably influence the growth of losses related to settling auto liability losses. These initiatives include improvements to the claim settlement process, medical management programs, the use of special investigative units to reduce fraud and, litigation management and defense strategies. Management believes that the implementation of these initiatives has resulted in an increase in the time it takes to settle claims, a corresponding increase in the number of outstanding claims and a decrease in the growth rate of loss payments. Since 1997, the company has improved its claim settlement rate with corresponding reductions in the number of outstanding claims, and sequentially increasing the rate of loss payments.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken: 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premium Written for Federal Purchasing Groups (Included in Col. 2)
1. Alabama AL	Yes	218,960,465	217,899,104		111,204,060	121,079,465	64,652,861	3,619,551	
2. Alaska AK	Yes	99,825,032	96,661,156		48,642,173	44,196,942	34,086,764	997,667	
3. Arizona AZ	Yes	269,885,305	268,489,119		174,502,178	190,539,889	101,718,579	3,422,469	
4. Arkansas AR	Yes	105,260,904	103,141,405		54,552,708	59,947,408	33,745,946	1,667,612	
5. California CA	Yes	1,317,314,384	1,270,294,528		706,069,296	710,623,428	556,848,777	14,816,830	
6. Colorado CO	Yes	243,172,733	241,247,878		139,638,552	155,755,086	95,464,081	2,627,108	
7. Connecticut CT	Yes	277,980,621	275,024,405		151,070,229	146,262,511	192,470,789	4,500,009	
8. Delaware DE	Yes	31,029,113	30,015,701		17,448,834	15,806,176	34,726,832	408,728	
9. District of Columbia DC	Yes	22,277,933	21,670,456		10,732,707	10,836,754	6,663,767	228,332	
10. Florida FL	Yes	1,132,531,051	1,118,477,514		709,991,367	820,501,059	628,617,486	4,708,527	
11. Georgia GA	Yes	489,930,789	480,056,691		300,503,796	286,986,322	133,031,034	7,577,966	
12. Hawaii HI	Yes	49,866,161	49,503,836		23,955,629	26,533,142	18,165,668	642,708	
13. Idaho ID	Yes	66,337,239	66,261,657		39,254,469	37,070,880	27,005,851	1,146,615	
14. Illinois IL	Yes	651,465,639	636,462,047		374,799,434	397,740,374	360,527,298	8,161,525	
15. Indiana IN	Yes	218,657,026	214,406,678		114,872,629	112,269,363	86,949,257	3,590,685	
16. Iowa IA	Yes	44,384,489	44,052,698		24,706,177	23,345,783	14,274,421	676,221	
17. Kansas KS	Yes	77,507,692	78,157,959		43,286,587	39,957,164	15,827,464	1,131,460	
18. Kentucky KY	Yes	164,269,410	164,400,695		109,592,800	98,946,953	51,731,466	2,286,101	
19. Louisiana LA	Yes	420,059,281	415,809,804		286,538,554	306,339,324	179,752,732	6,213,638	
20. Maine ME	Yes	56,960,974	55,948,075		28,330,093	33,106,144	27,795,272	1,147,392	
21. Maryland MD	Yes	496,016,203	485,600,084		325,415,048	324,217,034	156,445,186	6,548,514	
22. Massachusetts MA	Yes		(1,342)		6,134,790	(6,185,677)	31,446,595		
23. Michigan MI	Yes	650,634,319	643,242,782		423,565,098	256,723,805	693,244,324	9,751,397	
24. Minnesota MN	Yes	135,635,245	130,575,854		78,629,945	69,421,586	56,531,161	1,645,204	
25. Mississippi MS	Yes	96,537,209	96,353,192		53,579,158	52,708,505	40,345,349	1,575,495	
26. Missouri MO	Yes	121,069,069	120,474,597		70,933,268	67,874,728	38,815,694	1,771,249	
27. Montana MT	Yes	40,273,041	40,985,852		26,837,774	26,901,178	17,114,177	629,534	
28. Nebraska NE	Yes	49,774,931	50,596,455		32,931,318	29,671,193	18,721,739	640,739	
29. Nevada NV	Yes	157,378,821	159,915,084		107,689,463	111,276,794	71,354,949	2,126,134	
30. New Hampshire NH	Yes	55,940,821	55,665,887		26,533,658	30,311,968	21,425,245	1,029,718	
31. New Jersey NJ	No	(1,423,178)	(1,410,854)		88,561,336	38,739,304	262,557,986	7	
32. New Mexico NM	Yes	95,240,257	95,498,131		54,387,302	52,956,646	31,244,358	1,376,863	
33. New York NY	Yes	2,007,027,453	1,963,896,817		1,090,564,945	1,225,262,988	1,383,557,389	25,443,845	
34. North Carolina NC	Yes	404,484,414	396,605,706		210,896,271	230,213,247	131,092,356	6,634,326	
35. North Dakota ND	Yes	10,542,783	10,262,457		5,142,191	4,558,326	2,957,455	155,075	
36. Ohio OH	Yes	357,329,834	354,062,117		217,825,924	202,604,654	156,612,259	6,479,079	
37. Oklahoma OK	Yes	174,778,297	171,885,222		96,883,139	95,523,119	48,718,420	2,664,069	
38. Oregon OR	Yes	181,313,448	181,951,194		106,589,532	118,692,496	75,728,832	2,993,323	
39. Pennsylvania PA	Yes	902,232,285	886,540,872		556,242,076	524,919,667	528,211,706	13,191,380	
40. Rhode Island RI	Yes	59,937,206	59,913,760		31,158,259	29,525,162	39,240,256	1,022,146	
41. South Carolina SC	Yes	320,928,615	317,429,704		176,272,749	183,719,702	102,289,651	5,319,534	
42. South Dakota SD	Yes	7,414,924	7,378,732		4,448,859	4,496,418	3,235,628	108,146	
43. Tennessee TN	Yes	226,746,084	225,508,064		132,687,503	138,685,061	71,865,532	3,484,074	
44. Texas TX	Yes	174,251,346	173,166,143		158,294,886	208,289,386	171,905,618	2,935,873	
45. Utah UT	Yes	170,246,818	168,619,735		96,763,128	89,726,036	48,815,239	2,477,134	
46. Vermont VT	Yes	36,090,891	36,248,056		21,039,787	19,984,638	17,364,881	687,539	
47. Virginia VA	Yes	393,095,133	383,798,448		221,209,424	231,477,379	124,730,548	6,424,804	
48. Washington WA	Yes	350,956,184	355,712,714		215,406,574	232,094,721	175,092,495	5,080,652	
49. West Virginia WV	Yes	98,076,063	98,896,538		69,357,098	62,828,144	35,916,239	1,288,477	
50. Wisconsin WI	Yes	87,772,265	86,729,044		48,095,598	45,307,521	51,883,713	1,307,757	
51. Wyoming WY	Yes	17,389,637	17,501,384		12,081,653	11,033,093	6,021,648	261,469	
52. American Samoa AS	No								
53. Guam GU	No								
54. Puerto Rico PR	Yes	7,247,476	9,566,317		5,024,071	4,838,468	2,383,014	12,760	
55. U.S. Virgin Islands VI	No								
56. Canada CN	Yes					25,375	128,472		
57. Aggregate Other Aliens OT	XXX				352,397	(75)	177,714		
58. Totals	(a) 51	13,842,614,135	13,631,150,151		8,241,226,498	8,356,266,756	7,281,232,169	184,637,459	
DETAILS OF WRITE-INS									
5701. Other Alien	XXX				352,397	(75)	177,714		
5702.	XXX								
5703.	XXX								
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX								
5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above)	XXX				352,397	(75)	177,714		

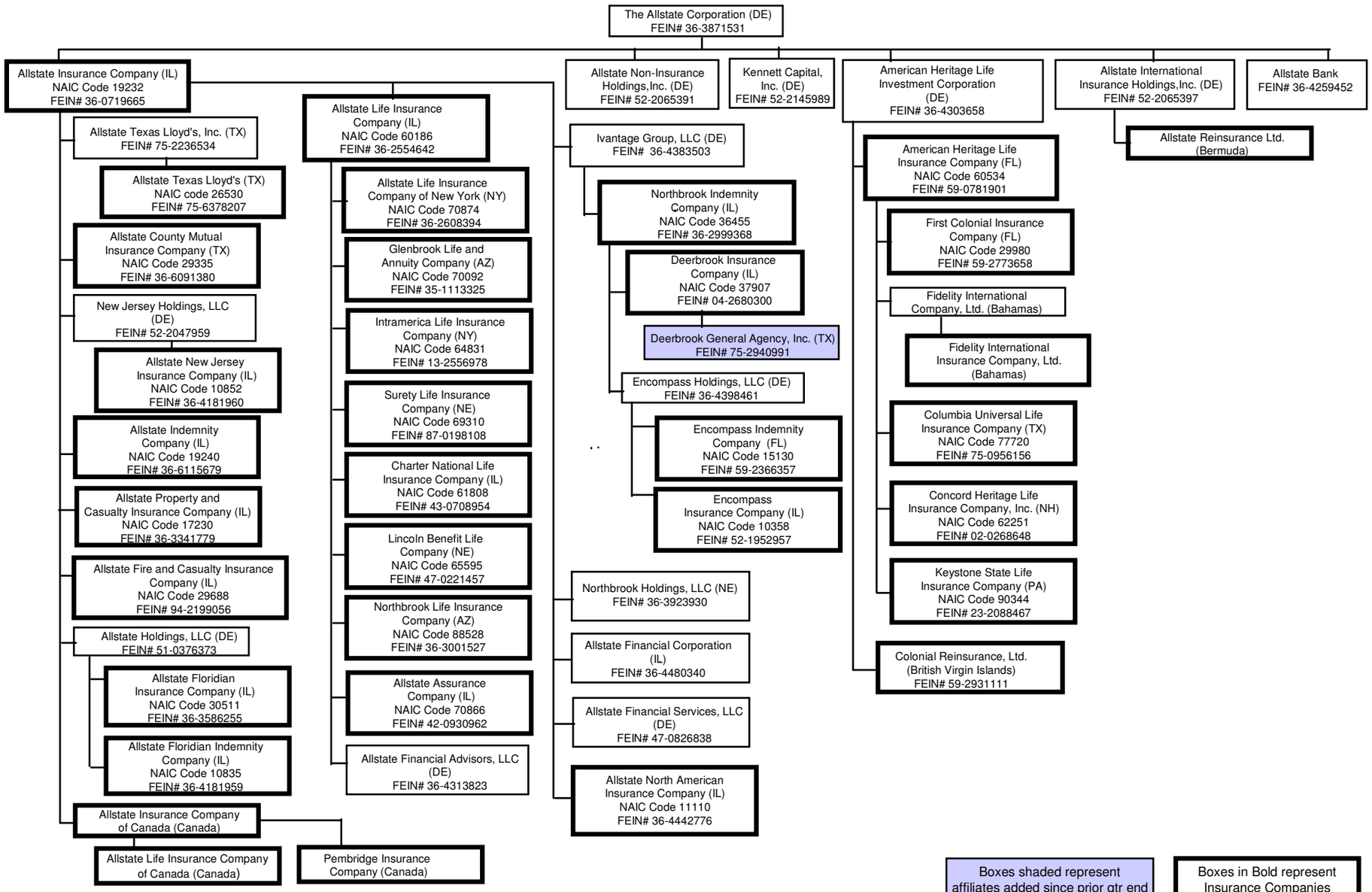
(a) Insert the number of yes responses except for Canada and Other Alien.

Explanation of basis of allocation of premiums by states, etc.

Personal Lines - Premiums allocated to various states according to location of properties insured.
Commercial Lines - Premiums allocated to states wherein the contract of insurance was negotiated and placed.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y (continued)
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
29335	36-6091380	Allstate County Mutual Insurance Company										389,893,565
00000	36-4313823	Allstate Financial Advisors, LLC		25,000							25,000	
00000	36-4480340	Allstate Financial Corporation		1,000							1,000	
00000	47-0826838	Allstate Financial Services, LLC		19,000,000							19,000,000	
29688	94-2199056	Allstate Fire and Casualty Insurance Company	(4,000,000)								(4,000,000)	
30511	36-3586255	Allstate Floridian Insurance Company	(89,900,000)								(89,900,000)	
19240	36-6115679	Allstate Indemnity Company	(9,000,000)				819,100,298	(1,440,438,687)			(630,338,389)	3,227,143,003
19232	36-0719665	Allstate Insurance Company	(414,309,284)	(265,002,000)			(1,047,079,067)	1,739,088,222			12,697,871	(5,100,067,348)
00000	00-0000000	Allstate Insurance Company of Canada		56,492,474							56,492,474	
00000	52-2065397	Allstate International Insurance Holdings, Inc		(25,000)							(25,000)	
60186	36-2554642	Allstate Life Insurance Company	(48,826,419)	335,975,000				1,371,446,019			1,658,594,600	(13,752,920,167)
70874	36-2608394	Allstate Life Insurance Company New York		10,000,000							10,000,000	587,167
10852	36-4181960	Allstate New Jersey Insurance Company	(109,800,000)								(109,800,000)	
17230	36-3341779	Allstate Property and Casualty Insurance Company	(2,000,000)				227,978,769	(298,649,535)			(72,670,766)	693,912,186
00000	52-2143013	Allstate Reinsurance Ltd		25,000							25,000	
26530	75-6378207	Allstate Texas Lloyd's										637,107,297
60534	59-0781901	American Heritage Life Insurance Company		(1,600,000)							(1,600,000)	
00000	36-4303658	American Heritage Life Investment Corporation		(23,000,000)							(23,000,000)	
61808	43-0708954	Charter National Life Insurance Company										25,950,177
77720	75-0956156	Columbia Universal Life Insurance Company										634,598,875
62251	02-0268648	Concord Heritage Life Insurance Company, Inc		600,000							600,000	
00000	75-2940991	Deerbrook General Agency Inc		1,000							1,000	
37907	04-2680300	Deerbrook Insurance Company		(1,000)							(1,000)	106,902,527
15130	59-2366357	Encompass Indemnity Company		500,000							500,000	8,235,053
29980	59-2773658	First Colonial Insurance Company		24,000,000							24,000,000	(5,001,538)
70092	35-1113325	Glenbrook Life and Annuity Company						(610,816,931)			(610,816,931)	5,090,634,342
00000	36-4383503	Ivantage Group, LLC		1,000							1,000	
65595	47-0221457	Lincoln Benefit Life Company						(760,629,088)			(760,629,088)	6,071,182,488
00000	36-3923930	Northbrook Holdings, LLC	2,835,703								2,835,703	
36455	36-2999368	Northbrook Indemnity Company		(500,000)							(500,000)	46,870,255
88528	36-3001527	Northbrook Life Insurance Company										1,434,372,697
69310	87-0198108	Surety Life Insurance Company										490,599,421
00000	36-3871531	The Allstate Corporation	675,000,000	(156,492,474)							518,507,526	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		RESPONSES
	MARCH FILING	
1.	Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed by March 1?	No
2.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	No
3.	Will the Financial Guaranty Insurance Exhibit be filed March 1?	Yes
4.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	No
5.	Will an actuarial opinion be filed by March 1?	Yes
6.	Will the SVO Compliance Certification be filed by March 1?	Yes
7.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	No
8.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	Yes
9.	Will the Risk-based Capital Report be filed with the NAIC by March 1?	Yes
10.	Will the Risk-based Capital Report be filed with the state of domicile, if required by March 1?	Yes
11.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	No
	APRIL FILING	
12.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	Yes
13.	Will Management's Discussion and Analysis be filed by April 1?	Yes
14.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	Yes
15.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	No
16.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	No
17.	Will the Investment Risk Interrogatories be filed by April 1?	Yes
	MAY FILING	
18.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	Yes
	JUNE FILING	
19.	Will an audited financial report be filed by June 1?	Yes

Explanations:

Bar Codes:

1. 1923220002450000000

2. 1923220002420000000

4. 1923220002360580000

7. 1923220002490000000

11. 1923220002385000000

15. 1923220002330580000

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

16. 1 9 2 3 2 2 0 0 2 2 1 0 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

P002 Additional Aggregate Lines for Page 2 Line 25.
*ASSETS

2504.	Advances	71,486,135	71,486,135		
2505.	Prepaid expenses	38,829,467	38,829,467		
2506.	Goodwill	9,000,000	9,000,000		
2597.	Summary of remaining write-ins for Line 25 from page 2	119,315,603	119,315,603		

P003 Additional Aggregate Lines for Page 3 Line 23.
*LIAB

2304.	Reserve for uncashed checks	25,831,471	21,448,698
2305.	Accounts payable to CNA	23,402,774	28,850,826
2306.	2002 NC private passenger auto escrow	21,200,000	
2307.	Accrued retrospective premium payable	29,418	25,840
2308.	Reserve for checks issued and outstanding	20,719	20,718
2309.	Retroactive reinsurance reserve -ceded	(61,696,807)	(72,665,548)
2397.	Summary of remaining write-ins for Line 23 from page 3	8,787,575	(22,319,465)

P004 Additional Aggregate Lines for Page 4 Line 14.
*UNINEX

1404.	Miscellaneous		9,623
1405.	Fines, penalties, and violations	(188,138)	(396,963)
1406.	Gain/(loss) on deposit reinsurance	(8,052,000)	(1,871,774)
1407.	CNA renewal rights & option agreement	(13,059,400)	(23,118,864)
1497.	Summary of remaining write-ins for Line 14 from page 4	(21,299,537)	(25,377,979)

P005 Additional Aggregate Lines for Page 5 Line 07.4.
*CASH

07.404	Equities and deposits in pools and associations	1,352,979	10,929,804
07.405	Loss on sale of subsidiary		(1,623,577)
07.406	Miscellaneous income		9,623
07.407	Fines, penalties, and violations	(188,138)	(396,963)
07.408	Gain/(loss) on deposit reinsurance	(8,052,000)	(1,871,774)
07.409	CNA renewal rights & option agreement	(13,059,400)	(23,118,864)
07.497	Summary of remaining write-ins for Line 7.4 from overflow page 5	(19,946,558)	(16,071,751)

P011 Additional Aggregate Lines for Page 11 Line 24.
*EXEXP

2404.	Servicing fees	(12,046,796)	(47,994,349)		(60,041,145)
2405.	Change in unallocated expense reserves	(61,801,295)			(61,801,295)
2497.	Summary of remaining write-ins for Line 24 from page 11	(73,848,091)	(47,994,349)		(121,842,440)

P012 Additional Aggregate Lines for Page 12 Line 09.
*EXNETINVT

0904.	Celotex	(209,019)	(209,019)
0997.	Summary of remaining write-ins for Line 9 from page 12	(209,019)	(209,019)

P013 Additional Aggregate Lines for Page 13 Line 04.
*EXNONADMIT

0404.	Goodwill	9,000,000	19,500,000	10,500,000
0405.	Accounts receivable	6,902	63,415	56,513
0497.	Summary of remaining write-ins for Line 4 from page 13	9,006,902	19,563,415	10,556,513

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	Location		4	5	6	7	8	9	10	11	12	13	14	15
	2	3										Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year		
Description of Property	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amounts Received During Year		Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Allstate Research Center - 321 Middlefield Rd	Menlo Park	CA	01/01/1984	12/31/2001	3,608,360		1,787,628	1,787,628	(96,494)			25,972	581,639	401,528
Office building - 800 Carillon Pkwy	St. Petersburg	FL	01/01/1986	01/01/1999	16,672,950		9,845,637	9,845,637	(517,917)			88,988	4,031,936	1,646,447
Office buildings - 740 & 780 Carillon Pkwy	St. Petersburg	FL	01/01/1989	01/01/1989	20,504,943		14,048,516	14,048,516	(515,652)			868,821	2,657,740	1,358,665
Home Office Buildings - 3075 Sanders Rd	Northbrook	IL	05/01/1965	12/01/2001	323,296,538		146,118,490	146,118,490	(15,694,569)			11,238,399	46,027,586	23,680,791
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd	Wheeling	IL	01/01/1967	12/31/2001	23,535,974		8,077,715	8,077,715	(1,203,016)			222,450	5,001,689	3,391,050
Office Buildings - 100-110 E. Palatine Rd	Wheeling	IL	01/01/1973	12/31/2001	59,715,745		30,710,781	30,710,781	(2,057,128)			3,471,152	9,323,470	5,947,988
Office Building - 51 W. Higgins Rd	South Barrington	IL	01/01/1979	01/01/1991	12,575,689		5,480,748	5,480,748	(597,904)			100,322	1,550,060	683,131
Office Building - 401 McCullough Dr	Charlotte	NC	01/01/1970	12/31/2001	22,735,709		11,160,795	11,160,795	(1,071,640)			609,846	3,657,844	2,147,968
Lincoln Benefit Life Buildings - 2920 & 2940 S. 84th Street	Lincoln	NE	06/16/1998	12/31/2001	23,734,335		21,380,534	21,380,534	(800,505)			62,546	3,795,596	1,999,759
Office Building - 1 Allstate Dr	Farmingville, Long Island	NY	01/01/1974	01/01/1999	34,302,683		17,816,757	17,816,757	(326,164)			(6,439)	3,715,850	2,615,552
Office Buildings - 75 Executive Pkwy	Hudson	OH	01/01/1968	01/01/1995	41,314,487		27,253,176	27,253,176	(1,571,807)			154,677	6,939,377	4,077,406
Office Building - corner of Greentree & Cochron Rd	Mount Lebanon Township	PA	01/01/1970	12/31/2001	3,408,825		1,668,417	1,668,417	(175,421)			599,508	422,743	191,327
Office Buildings - DFW Freeport Pkwy	Irving	TX	05/01/1989	05/01/1989	63,491,843		46,613,507	46,613,507	(1,713,709)			459,415	10,542,148	6,723,273
Office Building - 1819 Electric Rd	Ronanoke	VA	01/01/1970	12/31/2001	19,026,743		7,671,740	7,671,740	(957,143)			456,172	3,009,362	1,684,448
Seattle Office Buildings	Bothell	WA	01/01/1988	01/01/1989	27,384,060		18,637,485	18,637,485	(870,457)			897,522	5,176,791	1,654,495
Office Building - 555 S. Executive Dr	Brookfield	WI	01/01/1970	01/01/1988	9,264,824		3,011,058	3,011,058	(367,112)			142,354	2,158,672	826,779
0299999 - Property occupied by the reporting entity - Administrative					704,573,709		371,282,982	371,282,982	(28,536,639)			19,391,704	108,592,504	59,030,607
0399999 - Total property occupied by the reporting entity					704,573,709		371,282,982	371,282,982	(28,536,639)			19,391,704	108,592,504	59,030,607
Travis House	Austin	TX	08/07/2001	12/20/2002	1,035,000		800,000	800,000	(235,000)					202,135
0599999 - Properties held for sale					1,035,000		800,000	800,000	(235,000)					202,135
9999999 Totals					705,608,709		372,082,982	372,082,982	(28,771,639)			19,391,704	108,592,504	59,232,742

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
Home Office Building Addition- 3075 Sanders Rd	Northbrook	IL	03/15/2002	Forest Preserve District of Cook County	30,638		30,638	
0199999 - Acquired by purchase					30,638		30,638	
9999999 - Totals					30,638		30,638	

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	Location		4	5	6	7	8	9	10	11
	2	3								
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
800041	BREA	CA		04/30/1983	6.940	63,094			142,500	01/01/1983
800037	BREA	CA		04/30/1983	7.880	56,523			145,550	01/01/1983
800044	BREA	CA		04/30/1983	7.880	36,268			88,975	01/01/1983
800045	BREA	CA		04/30/1983	7.880	22,060			88,975	01/01/1983
121487	REDWOOD SHORES	CA		01/07/1997	7.570	8,412,395			15,840,000	09/20/1996
800036	BREA	CA		04/30/1983	7.880	42,161			92,000	01/01/1983
800034	BREA	CA		04/30/1983	7.880	40,317			88,000	01/01/1983
800038	BREA	CA		04/30/1983	7.880	39,146			92,000	01/01/1983
121525	OAKBROOK TERRACE	IL		12/27/1996	7.590	5,926,403			10,164,000	10/23/1996
121621	WEST CHICAGO	IL		10/01/1998	6.660	3,150,000			6,300,000	08/01/1998
107005	BLOOMFIELD HILLS	MI		12/20/1996	8.070	3,559,431			6,000,000	12/03/1996
121512	CHARLOTTE	NC		11/27/1996	8.200	12,453,936			21,163,895	10/16/1996
107008	CANTON	OH		02/28/1997	7.720	2,900,548			6,700,000	01/30/1997
107009	NORTH CANTON	OH		02/28/1997	7.720	1,189,969			2,900,000	01/30/1997
107006	LAKE OSWEGO	OR		03/18/1997	7.880	5,014,740			7,500,000	03/05/1997
107015	AUSTIN	TX		12/30/1998	6.150	2,813,745			14,000,000	11/04/1998
107012	FAIRFAX	VA		10/23/1998	2.906	21,731,125			40,700,000	09/01/1998
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						67,451,861			132,005,895	XXX
0799999 - Total - Mortgages in Good Standing						67,451,861			132,005,895	XXX
107010	IRVING	TX		10/22/1990	7.250	7,808,064			13,000,000	10/22/1990
1299999 - Restructured mortgages - Commercial Mortgages - All Other						7,808,064			13,000,000	XXX
1499999 - Total - Restructured Mortgages						7,808,064			13,000,000	XXX
1999999 - Mortgages with overdue interest over 90 days - Commercial Mortgages - All Other										XXX
2199999 - Total - Mortgages w/overdue interest over 90 days, not in the process of foreclosure										XXX
9999999 Totals						75,259,925			145,005,895	XXX

General Interrogatory:

1. Mortgages in good standing ..... $ ..... unpaid taxes ..... $ ..... interest due and unpaid.
2. Restructured mortgages ..... $ ..... unpaid taxes ..... $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure ..... $ ..... unpaid taxes ..... $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure ..... $ ..... unpaid taxes ..... $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3			Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss)on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Loan Number	City	State	Loan Type	Date Acquired								
121614	PHOENIX	AZ		02/26/1998	9,427,798			9,295,984	9,295,984			
107013	MARLBOROUGH	MA		11/10/1998	16,946,892			16,888,179	16,888,179			
107014	BELLEVUE	WA		11/10/1998	18,168,572			18,126,721	18,126,721			
0199999 - Mortgages closed by repayment					44,543,262			44,310,884	44,310,884			
9999999 Totals					44,543,262			44,310,884	44,310,884			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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
ABRY BROADCAST PARTNERS III(1.72%)	BOSTON	MA	DIRECT	03/19/1997	8,904,411		8,904,411	525,991	
ADVENT INTERNATIONAL NETWORK FUND(2.22%)	BOSTON	MA	DIRECT	01/01/1997	133,286		133,286	10,559	
APAX GERMAN EUROPEAN VENTURES(2.96%)	GRAND CAYMAN	CAYMAN ISLANDS	DIRECT	01/01/1990	137,938		137,938	(19,701)	19,701
APAX CAPITAL RISQUE II(2.52%)	PARIS	FRANCE	DIRECT	01/01/1986	192,375		192,375	39,431	27,476
APAX CAPITAL RISQUE III(3.56%)	PARIS	FRANCE	DIRECT	01/01/1990	1,149,253		1,149,253	(545,632)	93,119
APAX EUROPE IV-A(1.13%)	LONDON	ENGLAND	DIRECT	03/31/1999	10,446,650		10,446,650	(865,115)	1,579,474
APAX EUROPEAN INTERNATIONAL PARTNERS(buy in fund)(4.07%)	LONDON	ENGLAND	DIRECT	11/22/0198	714,324		714,324	(1,469,827)	180,158
APAX VENTURES III(1.33%)	LONDON	ENGLAND	DIRECT	12/02/1987	192,825		192,825	30,026	14,914
APAX VENTURES IV INTERNATIONAL PARTNERS(5.74%)	LONDON	ENGLAND	DIRECT	01/01/1990	1,155,877		1,155,877	(10,671)	89,403
ARCH VENTURES II(2.54%)	CHICAGO	IL	DIRECT	09/01/1994	480,109		480,109	(683,565)	
ARCH VENTURES III(4.66%)	CHICAGO	IL	DIRECT	12/26/1996	8,171,692		8,171,692	457,775	
ARCH VENTURES IV(2.82%)	CHICAGO	IL	DIRECT	04/22/1999	3,281,982		3,281,982	(2,521,130)	
ARCH VENTURES V(2.85%)	CHICAGO	IL	DIRECT	06/07/2001	2,016,570		2,016,570		
ARK DIRECT CAPITAL FUND(12.78%)	CHICAGO	IL	DIRECT	01/01/1998	1,468,281		1,468,281	(2,194,143)	
BAIRD CAPITAL PARTNERS II(34.53%)	MILWAUKEE	WI	DIRECT	10/01/1996	3,944,917		3,944,917	(1,946,879)	
BAKER COMMUNICATION FUND I(3.69%)	DOVER	DE	DIRECT	05/22/1997	5,130,597		5,130,597	(8,079,261)	
BAKER COMMUNICATION FUND II(1.00%)	DOVER	DE	DIRECT	04/17/2000	4,374,555		4,374,555	207,154	
BARJAN PRODUCTS LLC(15.55%)	DOVER	DE	DIRECT	05/07/1999	13,687,685		13,687,685	(1,422,289)	
BAYVIEW FINANCIAL TRADING GROUP(11.75%)	MIAMI	FL	DIRECT	12/31/1997	12,386,463		12,386,463	3,662,652	
CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS FUND(6.25%)	SAN FRANCISCO	CA	DIRECT	04/13/1998	10,993,497		10,993,497	(697,694)	
CASCADED ADVANCED TURBINE(56.35%)	MOUNTAINSIDE	NY	DIRECT	10/15/1993				(105,013)	
CHISHOLM PARTNERS III(14.38%)	DOVER	DE	DIRECT	10/29/1996	3,545,301		3,545,301	(1,342,547)	
CONNING INSURANCE CAPITAL III(10.87%)	HARTFORD	CT	DIRECT	01/01/1988	1,049,139		1,049,139	(126,989)	
CYPRESS MERCHANT BANKING PARTNERS I(1.00%)	DOVER	DE	DIRECT	03/08/1996	5,855,890		5,855,890	1,414,426	
CYPRESS MERCHANT BANKING PARTNERS II(.63%)	DOVER	DE	DIRECT	03/29/1999	6,120,996		6,120,996		
EAGLESTONE INVESTMENT PARTNERS I(30%)	DOVER	DE	DIRECT	02/26/1999	8,102,836		8,102,836	(354,119)	
EUROPEAN SPECIAL SITUATIONS FUND LP(1.94%)	LONDON	ENGLAND	DIRECT	01/01/1989	40,819		40,819	(185,077)	
FERRER FREEMAN COMPANY PARTNER I LP(4.75%)	DOVER	DE	DIRECT	01/01/2000	5,989,309		5,989,309	2,473,114	
FLEMING U.S. DISCOVERY FUND III(12.20%)	DOVER	DE	DIRECT	06/02/1997	9,529,832		9,529,832	(1,291,988)	
FRANKLIN STREET EQUITY FUND (6.42%)	DOVER	DE	DIRECT	04/23/1997	69,249		69,249	(1,202)	
GLOBAL PRIVATE EQUITY II LP(3.81%)	DOVER	DE	DIRECT	04/08/1994	1,997,900		1,997,900	165,822	
GLOBAL PRIVATE EQUITY III LP(2.29%0	DOVER	DE	DIRECT	03/19/1997	10,252,770		10,252,770	(273,382)	
HUNTINGTON AQUISITIONS CORP.(12.48%)	DOVER	DE	DIRECT	01/31/1992	19,610,536		19,610,536	197,000	
IMAGINE TECHNOLOGY GROUP LLC(.33%)	DOVER	DE	DIRECT	03/16/1999	10,848,551		10,848,551	(651,447)	
IMPACT COMMUNITY CAPITAL FUND, SERIES A(11.83%)	SAN FRANCISCO	CA	DIRECT	03/17/1998	361,865		361,865		
KOVER LIMITED11.76%)	VIRGIN ISLANDS	VIRGIN ISLANDS	DIRECT	03/31/1994					
MEZZANINE MANAGEMENT FUND III(7%)	DOVER	DE	DIRECT	11/15/1999	10,465,500		10,465,500	(1,617,120)	
NORCRAFT COMPANIES LLC(17.37%)	DOVER	DE	DIRECT	01/01/1999	3,866,204		3,866,204	(712,831)	
PFINGSTEN EXECUTIVE FUND II(10%)	DOVER	DE	DIRECT	09/15/1997	8,373,720		8,373,720	(105,831)	
PRIME VIII(4.96%)	DOVER	DE	DIRECT	12/01/1997	4,288,195		4,288,195	79,399	
PROVIDENCE EQUITY PARTNERS(3.62%0	DOVER	DE	DIRECT	12/19/1996	1,243,468		1,243,468	(3,813,449)	
RENAISSANCE EXECUTIVE PARTNERS(13.09%)	DOVER	DE	DIRECT	10/31/1997	6,074,906		6,074,906	(606,047)	
SALIX VENTURES(4.87%)	NASHVILLE	TN	DIRECT	01/16/1998	2,913,085		2,913,085	727,000	
SARATOGA PARTNERS IV (4.27%)	DOVER	DE	DIRECT	09/23/1998	4,320,261		4,320,261	36,998	
SWANDER PACE CAPITAL FUND(9.18%)	DOVER	DE	DIRECT	10/29/1997	5,372,133		5,372,133	1,162,255	
USA MEDIA GROUP LLC(39.86%)	DOVER	DE	DIRECT	02/01/1999				(16,446,046)	
WAND EQUITY PORTFOLIO II(7.44%)	DOVER	DE	DIRECT	08/28/1997	6,558,251		6,558,251	(2,097,538)	
WAND/CASEWISE INVESTMENTS(11.91%)	DOVER	DE	DIRECT	01/01/1999	292,792		292,792	(6,961)	
WAND/PARAGON INVESTMENT I(12.58%)	DOVER	DE	DIRECT	01/09/1997	421,592		421,592	(248,652)	
WILLIAM BLAIR CAPITAL PARTNERS VI(5.56%)	DOVER	DE	DIRECT	09/08/1998	11,926,717		11,926,717	374,970	
WILLIAM BLAIR CAPITAL PARTNERS VII Q.P.(2.48%)	DOVER	DE	DIRECT	05/01/2001	2,792,092		2,792,092		
WILLIS STEIN & PARTNERS I(4.07%0	DOVER	DE	DIRECT	04/24/1996	6,396,682		6,396,682	10,382,420	
WILLIS STEIN & PARTNERS II(1.26%)	DOVER	DE	DIRECT	07/14/1998	4,124,865		4,124,865	(4,489,153)	
WILLIS STEIN & PARTNERS III(.006%)	DOVER	DE	DIRECT	01/16/2001	3,891,278		3,891,278	(924,770)	
0899999 - Joint Venture Interests - Common Stock					255,660,019		255,660,019	(33,909,078)	2,004,246
ASLAN REALTY PARTNERS(5.86%)	CHICAGO	IL	DIRECT	12/18/1998	17,728,275		17,728,275	632,490	
CHICAGO EQUITY FUND(3.67%)	CHICAGO	IL	DIRECT	05/29/1998	532,195		532,195	(114,346)	
DRA GROWTH & INCOME FUND II, LLC.(11.53%)	NEW YORK	NY	DIRECT	11/01/1998	16,853,924		16,853,924	4,632,841	
DRA GROWTH & INCOME FUND, LLC(8.57%)	NEW YORK	NY	DIRECT	03/31/1998	14,214,239		14,214,239	2,907,948	
EMERGING MARKETS REAL ESTATE TAXABLE PARTNERS I(3.47%)	DOVER	DE	DIRECT	01/01/1998	2,626,305		2,626,305	106,889	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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
EOP- LA JOLLA (20.00%)	DOVER	DE	DIRECT	07/01/1994	3,750,664		3,750,664	(126,833)	
GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP I(50.63%)	DOVER	DE	DIRECT	03/22/1994	841,892		841,892	143,921	
GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP II(50.62%)	DOVER	DE	DIRECT	01/02/1996	3,320,970		3,320,970	653,133	
GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP III(50.63%)	DOVER	DE	DIRECT	02/19/1996	2,236,560		2,236,560	(33,218)	
ILLINOIS EQUITY FUND(10%)	CHICAGO	IL	DIRECT	05/28/1998	598,553		598,553	(83,353)	
ING REALTY PARTNERS(3.69%)	LOS ANGELES	CA	DIRECT	10/02/1998	17,718,292		17,718,292	2,861,189	
JER REAL ESTATE PARTNERS I(5.74%)	MCCLEAN	VA	DIRECT	07/31/1997	11,128,239		11,128,239	(205,562)	
JER REAL ESTATE PARNTERS II(2.52%)	MCCLEAN	VA	DIRECT	06/04/1999	9,157,962		9,157,962	331,930	
LANDMARK EQUITY PARTNERS IV(4.96%)	DOVER	DE	DIRECT	03/27/2002	1,099,686		1,099,686		
LANDMARK EQUITY PARTNERS VI(15.21%)	DOVER	DE	DIRECT	12/18/1996	3,042,989		3,042,989	(347,405)	
LANDMARK EQUITY PARTNERS VII(17.19%)	SIMSBURG	CT	DIRECT	10/20/1997	6,696,355		6,696,355	2,560,289	
LEHMAN HOUSING VII(24.93%)	DOVER	DE	DIRECT	11/20/1998	11,684,033		11,684,033	(1,884,104)	
LF STRATEGIC REALTY INVESTORS II(1.64%0	NEW YORK	NY	DIRECT	03/06/1998	16,960,837		16,960,837		
MEADOWBROOK LP(30%)	PALATINE	IL	DIRECT	01/01/1998	494,962		494,962	108,371	
MORGAN STANLEY REAL ESTATE FUND(12%)	NEW YORK	NY	DIRECT	01/01/1998	5,181,153		5,181,153	1,983,056	
MORGAN STANLEY REAL ESTATE FUND II(3.04%)	NEW YORK	NY	DIRECT	01/23/1995	14,487,521		14,487,521	4,343,632	
MORGAN STANLEY REAL ESTATE FUND III(8.01%)	NEW YORK	NY	DIRECT	06/05/1998	13,186,565		13,186,565	1,801,481	
MORGAN STANLEY REAL ESTATE FUND IV(4.99%)	DOVER	DE	DIRECT	11/06/2002	558,215		558,215		
NATIONAL EQUITY FUND(28.57%)	CHICAGO	IL	DIRECT	02/02/1998	14,547,897		14,547,897	(1,993,750)	
OLSON URBAN HOUSING LLC(15.45%)	DOVER	DE	DIRECT	02/07/2000	9,881,323		9,881,323	(68,678)	
RELATED CORPORATE PARTNERS(17.5%)	DOVER	DE	DIRECT	07/01/1998	12,506,621		12,506,621	(1,611,370)	
STARWOOD OPPORTUNITY FUND IV(3.01%0	GREENWICH	CT	DIRECT	01/22/1997	25,495,707		25,495,707	12,439,533	
STARWOOD OPPORTUNITY FUND V(4.84%)	DOVER	DE	DIRECT	01/01/1997	25,325,149		25,325,149	2,423,156	
TRANSWESTERN OFFICE PARTNERS II(20.00%)	CHICAGO	IL	DIRECT	05/19/1997	10,527,220		10,527,220	666,178	
WESTBROOK REAL ESTATE FUND I(4.07%)	NEW YORK	NY	DIRECT	01/01/1995	5,559,227		5,559,227	1,663,927	
WESTBROOK REAL ESTATE FUND II(2.68%)	NEW YORK	NY	DIRECT	06/12/1997	8,648,695		8,648,695	2,580,776	
WESTBROOK REAL ESTATE FUND III(1.64%)	DALLAS	TX	DIRECT	09/01/1998	16,663,916		16,663,916	2,341,513	
WESTBROOK REAL ESTATE FUND IV(1.20%)	DOVER	DE	DIRECT	10/17/2000	5,545,678		5,545,678	78,627	
WESTBROOK SHP(9.63%)	DOVER	DE	DIRECT	11/15/1999	14,713,780		14,713,780	496,082	
WESTCORE INDUSTRIAL PROPERTIES LLC(12.12%)	DOVER	DE	DIRECT	03/27/2001	5,290,322		5,290,322		
WESTMINISTER FUND II(18.67%)	LAKE FOREST	IL	DIRECT	08/03/1998	3,727,902		3,727,902	(369,613)	
0999999 - Joint Venture Interests - Real Estate					332,533,822		332,533,822	38,918,729	
ALLSTATE COUNTY MUTUAL INS. CO. CTF ADV(0.00%)	DALLAS	TX	DIRECT	12/03/1987	250,000		250,000		
MODERN COUNTY MUTUAL INS. CO. TEX SURP DEBT(0.00%)	DALLAS	TX	DIRECT	01/22/1985	75,000		75,000		
MODERN CNTY MUTUAL INS. TEX CTR. ADV.(0.00%)	DALLAS	TX	DIRECT	01/22/1985	25,000		25,000		
1199999 - Surplus Debentures, etc.					350,000		350,000		
9999999 Totals					588,543,841		588,543,841	5,009,652	2,004,246

SCHEDULE BA - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
AC LIMITED PARTNERSHIP RL IX(30%)	CHICAGO	IL	DIRECT	01/26/2001	3,718,050			3,718,050	3,718,050			
AC LIMITED PARTNERSHIP RL VII(30%)	CHICAGO	IL	DIRECT	05/24/2000	1,259,197			1,259,197	1,259,197		(0)	(0)
AC LIMITED PARTNERSHIP RL VIII(30%)	CHICAGO	IL	DIRECT	08/30/2000	4,516,088			4,516,088	4,516,088		1	1
APF WPP 93,L.P.(67%)	SAN FRANCISCO	CA	DIRECT	03/08/1994					495,679		495,679	495,679
0799999 - Joint Venture Interests - Fixed Income					9,493,335			9,493,335	9,989,014		495,679	495,679
AAM PARTNERS(3.21%)	CHICAGO	IL	DIRECT	06/22/1995	322,821	(324,154)						
ABRY BROADCAST PARTNERS II(1.72%)	BOSTON	MA	DIRECT	03/19/1997	8,451,035			492,858	492,858			
ADVENT INTERNATIONAL NETWORK FUND(2.22%)	BOSTON	MA	DIRECT	01/01/1997	466,781			344,054	344,054			
APAX CAPITAL RISQUE II(2.52%)	PARIS	FRANCE	DIRECT	01/01/1986	174,020			48,552	48,552			
APAX CAPITAL RISQUE III(3.56%)	PARIS	FRANCE	DIRECT	01/01/1990	2,196,049			701,787	701,787			
APAX EUROPE IV-A(1.13%)	LONDON	ENGLAND	DIRECT	03/31/1999	9,810,227			931,235	931,235			
APAX EUROPEAN INTERNATIONAL PARTNERS(4.07%)	LONDON	ENGLAND	DIRECT	11/22/1989	2,406,051			402,058	402,058			
APAX VENTURES III(1.33%)	LONDON	ENGLAND	DIRECT	12/02/1987	159,259			11,374	11,374			
APAX VENTURES IV INTERNATIONAL PARTNERS(5.74%)	LONDON	ENGLAND	DIRECT	01/01/1990	1,396,880			368,985	368,985			
ARCH VENTURE II(2.54%)	CHICAGO	IL	DIRECT	09/01/1994	1,234,542			70,868	70,868			
ARCH VENTURE III(4.66%)	CHICAGO	IL	DIRECT	12/26/1996	8,351,412			637,495	637,495			
BAIRD CAPITAL PARTNERS II(34.53%)	MILWAUKEE	WI	DIRECT	10/01/1996	8,700,916			2,809,120	2,809,120			
BAKER COMMUNICATION FUND(3.69%)	DOVER	DE	DIRECT	05/22/1997	14,067,908			1,603,274	1,603,274			
CONNING INSURANCE CAPITAL II(31.42%)	HARTFORD	CT	DIRECT	12/23/1988	230	(230)						
CONNING INSURANCE CAPITAL III(10.87%)	HARTFORD	CT	DIRECT	01/01/1988	1,430,080			253,952	253,952			
FERRER FREEMAN COMPANY PARTNER I,L.P.(4.75%)	DOVER	DE	DIRECT	01/01/2000	7,356,212			4,118,201	4,118,201			
GLOBAL PRIVATE EQUITY II LP(3.81%)	DOVER	DE	DIRECT	04/08/1994	2,060,693			228,615	228,615			
GLOBAL PRIVATE EQUITY III LP(2.29%)	DOVER	DE	DIRECT	03/19/1997	10,826,143			1,050,000	1,050,000			
HOLINEE LLC	PHILADELPHIA	PA	DIRECT	05/14/1997				2,868,933			(2,868,933)	(2,868,933)
HUNTINGTON AQUISITION CORP.(12.48%)	DOVER	DE	DIRECT	01/31/1992	20,578,860			1,165,324	1,165,324			
IMAGINE TECHNOLOGY GROUP LLC(.33%)	DOVER	DE	DIRECT	03/16/1999	11,624,998			125,000	125,000			
NORTHINGTON PRIVATE CAPITAL(19.99%)	DOVER	DE	DIRECT	10/28/1992	155,023	(520)		154,503	154,503			
PRETIUM PACKAGING LLC(11.71%)	DOVER	DE	DIRECT	06/15/1998	1,300,920			1,300,920	1,300,920			
PRIME COMMUNICATIONS, LLC(7.5%)	DOVER	DE	DIRECT	06/29/1998					410,167		410,167	410,167
PROVIDENCE EQUITY PARTNERS(3.62%)	DOVER	DE	DIRECT	12/19/1996	7,586,605			3,757,611	3,757,611			
SARATOGA PARTNERS IV(4.27%)	DOVER	DE	DIRECT	09/23/1998	4,120,261			36,998	36,998			
SWANDER PACE CAPITAL FUND(9.18%)	DOVER	DE	DIRECT	10/29/1997	4,781,688			1,311,699	1,311,699			
WAND EQUITY PORTFOLIO II (7.44%)	DOVER	DE	DIRECT	08/28/1997	8,292,037			374,911	374,911			
WILLIS STEIN & PARTNERS(4.07%)	DOVER	DE	DIRECT	04/24/1996	8,855,367			13,472,963	13,472,963			
KBSI HOLDINGS LP(16.9%)	SANTA ANA	CT	DIRECT	02/23/1998		4,962,636		4,962,636	4,962,636			
APF WPP 91, L.P.(67%)	SAN FRANCISCO	CA	DIRECT	09/28/1991					130,719		130,719	130,719
0899999 - Joint Venture Interests - Common Stock					146,707,018	4,637,732		43,603,928	41,275,881		(2,328,047)	(2,328,047)
AC LIMITED PARTNERSHIP III(30%)	CHICAGO	IL	DIRECT	01/01/1999	58,607	(58,607)						
AC LIMITED PARTNERSHIP IV(30%)	CHICAGO	IL	DIRECT	01/01/1999	83,080	(83,080)						
AC LIMITED PARTNERSHIP IX(30%)	CHICAGO	IL	DIRECT	01/26/2001	413,117	608,177		1,021,294	1,021,294			
AC LIMITED PARTNERSHIP V(30%)	CHICAGO	IL	DIRECT	01/05/1998	463,143	353,215		816,358	816,358			
AC LIMITED PARTNERSHIP VI(30%)	CHICAGO	IL	DIRECT	03/30/1999	485,271	3,007,653		3,492,923	3,492,923			
AC LIMITED PARTNERSHIP VII(30%)	CHICAGO	IL	DIRECT	05/24/2000	702,908	7,116,430		7,819,338	7,819,338			
AC LIMITED PARTNERSHIP VIII(30%)	CHICAGO	IL	DIRECT	08/30/2000	646,232	6,826,082		7,472,314	7,472,314			
ASLAN REALTY PARTNERS(5.86%)	CHICAGO	IL	DIRECT	12/18/1998	15,408,285			1,625,000	1,625,000			
DRA GROWTH & INCOME FUND II,LLC.(11.53%)	NEW YORK	NY	DIRECT	11/01/1998	13,621,586			1,400,503	1,400,503			
DRA GROWTH & INCOME FUND,LLC.(8.57)	NEW YORK	NY	DIRECT	03/31/1998	12,474,355			1,168,064	1,168,064			
EMERGING MARKETS REAL ESTATE TAXABLE I(3.47%)	DOVER	DE	DIRECT	01/01/1998	1,943,004			538,578	538,578			
EOP - LA JOLLA (20%)	DOVER	DE	DIRECT	07/01/1994	5,390,133			1,643,042	1,643,042			
GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP II(50.63%)	DOVER	DE	DIRECT	01/02/1996	3,174,137			506,300	506,300			
HOMETOWN AMERICA LLC(15.87%)	CHICAGO	IL	DIRECT	12/18/1997	8,949,602	(3,375,402)		5,574,200	20,913,174		15,338,974	15,338,974
ING REALTY PARTNERS(3.69%)	LOS ANGELES	CA	DIRECT	10/02/1998	18,868,013			4,200,658	4,200,658			

SCHEDULE BA - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
JER REAL ESTATE PARTNERS I(5.74%)	MCCLEAN	VA	DIRECT	07/31/1997	22,163,972			11,087,418	11,087,418			
JER REAL ESTATE PARTNERS II(2.52%)	MCCLEAN	VA	DIRECT	06/04/1999	9,809,823			4,001,830	4,001,830			
LANDMARK EQUITY PARTNERS IV(4.96%)	DOVER	DE	DIRECT	03/27/2002				57,646	57,646			
LANDMARK EQUITY PARTNERS VI(15.21)	DOVER	DE	DIRECT	12/18/1996	3,651,779			261,385	261,385			
LANDMARK EQUITY PARTNERS VII(17.19%)	SIMSBURG	CT	DIRECT	10/20/1997	10,213,553			6,077,487	6,077,487			
MEADOWBROOK LP(30%)	PALATINE	IL	DIRECT	01/01/1998	3,868,322			3,481,731	3,481,731			
MORGAN STANLEY REAL ESTATE FUND (12%)	NEW YORK	NY	DIRECT	01/01/1998	4,287,940			1,095,652	1,095,652			
MORGAN STANLEY REAL ESTATE FUND II (3.04%)	NEW YORK	NY	DIRECT	01/23/1995	16,850,006			6,899,014	6,899,014			
MORGAN STANLEY REAL ESTATE FUND III (8.01%)	NEW YORK	NY	DIRECT	06/05/1998	14,988,715			4,472,347	4,472,347			
STARWOOD OPPORTUNITY FUND IV(3.01%)	GREENWICH	CT	DIRECT	01/22/1997	27,206,702			14,162,564	14,162,564			
STARWOOD OPPORTUNITY FUND V(4.84%)	DOVER	DE	DIRECT	01/01/1997	24,719,277			1,817,284	1,817,284			
TRANSWESTERN OFFICE PARTNERS II(20%)	CHICAGO	IL	DIRECT	05/19/1997	14,136,042			4,275,000	4,275,000			
WESTBROOK REAL ESTATE FUND I(4.07%)	NEW YORK	NY	DIRECT	01/01/1995	7,308,608			3,520,253	3,520,253			
WESTBROOK REAL ESTATE FUND II(2.68%)	NEW YORK	NY	DIRECT	06/12/1997	9,120,232			3,172,618	3,172,618			
WESTBROOK REAL ESTATE FUND III(1.64%)	DALLAS	TX	DIRECT	09/01/1998	18,303,970			4,711,765	4,711,765			
WESTBROOK REAL ESTATE FUND IV(1.2%)	DOVER	DE	DIRECT	10/17/2000	2,445,748			203,696	203,696			
WESTBROOK SHP(9.63%)	DOVER	DE	DIRECT	11/15/1999	15,139,386			921,688	921,688			
WESTCORE INDUSTRIAL PROPERTIES LLC(12.12%)	DOVER	DE	DIRECT	03/27/2001	5,474,281			183,959	183,959			
0999999 - Joint Venture Interests - Real Estate					292,369,829	14,394,467		107,681,907	123,020,881		15,338,974	15,338,974
RIMCO(6.65%)	AVON	CT	DIRECT	01/01/1987		126,833		126,833	126,833			
KUSK(23%)	PRESCOTT	AR	DIRECT	04/01/2002		1,635,718		1,635,718	2,075,718		440,000	440,000
1099999 - Joint Venture Interests - Other						1,762,551		1,762,551	2,202,551		440,000	440,000
9999999 Totals					448,570,182	20,794,750		162,541,720	176,488,326		13,946,606	13,946,606

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
GOVERNMENTS																				
ISSUER OBLIGATIONS																				
UNITED STATES																				
912810-EH-7	US TREASURY N/B		7.875	FA	02/15/2021			106,318	100,000	137.2190	137,219	107,531	2,975	7,875	(165)			1	04/21/1997	7.180
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012-C	LS	6.125	MS	03/15/2012			103,456,640	100,000,000	114.0000	114,000,000	103,612,200	1,803,472	2,875,347	(155,560)			1	07/11/2002	5.640
465138-UH-6	STATE OF ISRAEL		6.300	MN	04/30/2003			1,000,000	1,000,000	100.0000	1,000,000	1,000,000	10,500	63,000				1	04/30/1998	6.300
912810-DD-7	U S TREAS BDS	0	10.750	MN	05/15/2003			100,609	100,000	103.4690	103,469	113,688	1,396	10,750	(1,558)			1	01/01/1989	9.030
912810-DZ-8	U S TREAS BDS	0	8.875	FA	08/15/2017			10,532,441	8,500,000	146.1560	12,423,260	10,747,891	284,941	754,375	(82,484)			1	03/30/2000	6.340
912810-EA-2	U S TREAS BDS	0	9.125	MN	05/15/2018			256,702	250,000	149.8130	374,533	258,281	2,962	22,813	(201)			1	10/23/1990	8.800
912810-EB-0	U S TREAS BDS	0	9.000	MN	11/15/2018			602,912	550,000	148.8750	818,813	615,313	6,427	49,500	(1,627)			1	02/13/1992	7.920
912810-EE-4	U S TREAS BDS	0	8.500	FA	02/15/2020			383,708	350,000	144.1560	504,546	388,336	11,237	29,734	(984)			1	04/19/2000	7.510
912810-EK-0	U S TREAS BDS	0	8.125	FA	08/15/2021			24,186,040	20,000,000	140.7190	28,143,800	24,468,750	613,791	1,625,000	(116,941)			1	06/19/2000	6.210
912810-ET-1	U S TREAS BDS	0	7.625	FA	02/15/2025			389,074	350,000	136.6880	478,408	393,447	10,080	26,688	(761)			1	09/18/1995	6.650
912827-L8-3	U S TREAS NTS	LS	5.750	FA	08/15/2003			899,160	900,000	102.7810	925,029	893,250	19,547	51,750	1,290			1	11/06/1997	5.910
912827-6X-5	US TREASURY 4.625 05/15/2006	LS	4.625	MN	05/15/2006			5,942,206	6,000,000	107.8440	6,470,640	5,917,500	36,029	277,500	15,405			1	05/15/2001	4.940
912810-EJ-3	US TREASURY 8.125% 05/15/21	0	8.125	MN	05/15/2021			12,051,531	10,000,000	140.5630	14,056,300	12,194,531	105,490	812,500	(58,496)			1	06/08/2000	6.230
912810-ES-3	US TREASURY BOND-C	LS	7.500	MN	11/15/2024			7,574,519	7,000,000	134.8750	9,441,250	7,632,188	68,163	525,000	(11,244)			1	12/17/1996	6.780
912810-DU-9	US TREASURY N/B		9.375	FA	02/15/2006			51,038	50,000	122.0000	61,000	53,281	1,771	4,688	(279)			1	07/12/1990	8.600
912810-DY-1	US TREASURY N/B	0	8.750	MN	05/15/2017			109,304	100,000	144.5940	144,594	111,547	1,136	8,734	(346)			1	07/21/1994	7.670
912810-ED-6	US TREASURY N/B	0	8.125	FA	08/15/2019			1,836,726	1,820,000	139.2810	2,534,914	1,840,389	55,855	147,492	(483)			1	12/07/1992	8.030
912810-EH-7	US TREASURY N/B	0	7.875	FA	02/15/2021			10,034,981	9,375,000	137.2190	12,864,281	10,122,164	278,862	738,281	(17,369)			1	04/21/1997	7.180
912810-EM-6	US TREASURY N/B	0	7.250	FA	08/15/2022			4,304,066	3,825,000	130.1560	4,978,467	4,389,375	104,746	276,939	(12,365)			1	11/20/1997	6.140
912810-EQ-7	US TREASURY N/B	0	6.250	FA	08/15/2023			9,486,497	9,880,000	117.5000	11,609,000	9,446,200	233,240	617,500	8,660			1	08/12/1997	6.610
912810-DW-5	US TREASURY N/B-C	LS	7.250	MN	05/15/2016			49,358,177	48,090,000	128.0630	61,585,497	49,700,842	452,670	3,486,525	(56,183)			1	03/19/1996	6.860
912810-DX-3	US TREASURY N/B-C	LS	7.500	MN	11/15/2016			14,364,618	14,000,000	130.7810	18,309,340	14,444,063	136,326	1,050,000	(14,943)			1	09/18/1996	7.200
912828-AC-4	US TREASURY N/B-C	LS	4.375	MN	05/15/2007			91,998,347	93,000,000	107.3750	99,858,750	91,869,614	523,921	2,034,375	128,733			1	05/14/2002	4.650
912828-AH-3	US TREASURY N/B-C	LS	3.250	FA	08/15/2007			85,122,598	85,000,000	102.4690	87,098,650	85,130,860	1,052,021		(8,262)			1	08/29/2002	3.220
912810-DX-3	US TREASURY N/B-C	0	7.500	MN	11/15/2016			5,227,375	5,100,000	130.7810	6,669,831	5,255,000	49,662	382,500	(5,240)			1	09/18/1996	7.200
912810-DW-5	US TREASURY N/B-C	0	7.250	MN	05/15/2016			13,962,700	13,130,000	128.0630	16,814,672	14,191,369	123,592	951,925	(38,564)			1	03/19/1996	6.860
								453,338,289	438,470,000	XXX	511,406,262	454,897,609	5,990,811	16,830,790	(429,966)			XXX	XXX	XXX
0199999 - Total Bonds - U.S. Government - Issuer Obligations								453,338,289	438,470,000	XXX	511,406,262	454,897,609	5,990,811	16,830,790	(429,966)			XXX	XXX	XXX
Single Class Mortgage-Backed/Asset-Backed Securities																				
UNITED STATES																				
38373M-GF-1	GNR 2002-71 AK		6.000	MTLY	03/20/2030	10/20/2007	100.000	15,457,032	15,000,000	105.1880	15,778,154	15,457,032	75,000					1PE	12/24/2002	5.160
362034-CV-0	GOVT NATL MTG ASSOC I #008184		8.500	MTLY	11/01/2005			8,090	7,963	106.7680	8,502	8,142	56	658	(34)			1	06/15/2000	7.110
362041-W8-4	GOVT NATL MTG ASSOC I #014171		7.500	MTLY	01/15/2007			697	693	106.0590	735	696	4	49	(1)			1	09/17/1999	7.170
362042-UB-7	GOVT NATL MTG ASSOC I #014978		7.500	MTLY	11/01/2006			4,361	4,342	106.0590	4,605	4,361	27	317	(4)			1	09/17/1999	7.200
362043-TC-5	GOVT NATL MTG ASSOC I #015847		7.500	MTLY	09/01/2006			1,027	1,023	106.0590	1,085	1,027	6	76	(1)			1	09/17/1999	7.190
362044-L6-4	GOVT NATL MTG ASSOC I #016549		7.500	MTLY	03/01/2007			942	937	106.0590	994	941	6	68	(1)			1	09/17/1999	7.160
362045-HA-7	GOVT NATL MTG ASSOC I #017325		7.500	MTLY	01/01/2007			403	401	106.0590	425	402	3	27	(0)			1	09/17/1999	7.150
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		9.000	MTLY	08/01/2018			46,153	42,897	111.2740	47,733	44,902	322	3,662	814			1	04/27/1995	6.620
362162-WV-7	GOVT NATL MTG ASSOC I #181660		9.000	MTLY	08/01/2019			3,328	3,126	111.2740	3,479	3,285	23	268	(3)			1	04/27/1995	7.000
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		7.500	MTLY	05/01/2015			5,776	5,738	107.3510	6,160	5,763	36	423	(1)			1	09/17/1999	7.300
36219N-BZ-2	GOVT NATL MTG ASSOC I #253956		9.000	MTLY	10/01/2017			16,455	15,740	111.2740	17,515	16,551	118	1,076	(15)			1	04/27/1995	7.510
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		9.000	MTLY	12/01/2019			143,320	137,066	111.2740	152,518	142,385	1,028	12,314	(95)			1	04/27/1995	7.560
36220N-MY-0	GOVT NATL MTG ASSOC I #283075		9.000	MTLY	08/01/2019			44,314	42,596	111.2880	47,404	44,501	319	3,708	(27)			1	04/27/1995	7.720
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		9.000	MTLY	01/01/2020			55,791	52,237	111.2740	58,126	55,787	392	4,653	(54)			1	04/27/1995	6.870
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		9.000	MTLY	02/01/2020			115,513	109,703	111.2740	122,070	114,932	823	9,599	(87)			1	04/27/1995	7.340
362205-TM-8	GOVT NATL MTG ASSOC I #297656		7.500	MTLY	04/01/2021			3,947,055	4,042,142	107.4930	4,345,011	3,971,045	25,263	285,340	(20,677)			1	11/19/1992	8.280
362206-QT-4	GOVT NATL MTG ASSOC I #298466		9.000	MTLY	01/01/2020			11,690	10,408	111.2130	11,576	11,183	78	935	(54)			1	04/27/1995	5.280
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		8.500	MTLY	06/01/2021			15,236	14,915	110.1310	16,426	15,251	106	1,219	(4)			1	06/15/2000	7.790
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		7.500	MTLY	02/01/2022			2,787	2,764	107.4930	2,971	2,776	17	195	2			1	09/17/1999	7.230
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		7.000	MTLY	07/01/2022			64,168	63,514	106.8170	67,844	64,238	371	4,581	(9)			1	05/18/2001	6.720
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		7.500	MTLY	10/01/2021			4,713,366	4,789,410	107.4930	5,148,270	4,707,677	29,934	341,908	870			1	01/01/1993	8.020
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		7.500	MTLY	11/01/2021			7,080,320	7,226,982	107.4930	7,768,485	7,114,920	45,169	516,485	(34,261)			1	11/19/1992	8.160
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		8.000	MTLY	02/01/2025			189,040	181,982	109.0130	198,383	190,086	1,213	13,835	(51)			1	05/17/2001	6.750

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		7.000	MTLY	05/01/2022			68,306	67,500	106.8170	72,102	68,270	394	4,823	100			1	05/18/2001	6.680
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		7.500	MTLY	03/01/2023			310,266	299,939	107.3300	321,924	474,875	1,875	21,529	(103)			1	01/28/1999	6.410
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		7.500	MTLY	02/01/2023			2,762,450	2,687,159	107.3300	2,884,125	2,770,724	16,795	206,565	(740)			1	02/19/1998	6.610
36203E-VF-2	GOVT NATL MTG ASSOC I #347214		8.000	MTLY	08/01/2026			182,655	173,992	109.0130	189,673	181,740	1,160	13,157	(51)			1	05/17/2001	6.370
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		7.000	MTLY	03/01/2022			4,840,772	4,827,132	106.7670	5,153,789	4,841,959	28,158	321,876	(195)			1	06/04/1993	6.920
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		7.500	MTLY	04/01/2023			227,826	221,557	107.3300	237,797	375,192	1,385	15,833	(61)			1	03/18/1999	6.610
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		6.500	MTLY	03/01/2022			1,526,605	1,633,032	105.7860	1,727,519	1,551,526	8,846	102,739	(25,214)			1	10/03/1996	8.070
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		7.000	MTLY	04/01/2022			11,449,476	11,436,235	106.7670	12,210,137	11,449,837	66,711	769,296	(188)			1	06/04/1993	6.970
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		7.000	MTLY	12/01/2021			18,454	18,213	106.7670	19,445	18,483	106	1,487	(4)			1	04/26/2001	6.640
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		6.500	MTLY	12/01/2022			1,455,815	1,482,639	105.7820	1,568,370	1,459,740	8,031	93,748	(4,651)			1	07/31/1997	6.910
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		7.000	MTLY	01/01/2022			16,922	16,710	106.7670	17,841	16,901	97	1,210	5			1	05/18/2001	6.660
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		7.000	MTLY	09/01/2022			23,559	23,290	106.7670	24,866	23,556	136	1,667	(4)			1	05/18/2001	6.690
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		7.000	MTLY	11/01/2022			29,634	29,317	106.7670	31,300	29,651	171	2,141	(4)			1	05/18/2001	6.710
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		6.500	MTLY	11/01/2022			3,080,808	3,225,338	105.7860	3,411,956	3,067,082	17,471	204,433	2,395			1	10/03/1996	7.540
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		7.000	MTLY	03/01/2023			2,349,242	2,315,514	106.7000	2,470,661	2,352,965	13,507	166,983	(427)			1	02/19/1998	6.610
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		6.500	MTLY	11/01/2022			1,812,652	1,934,958	105.7860	2,046,914	1,838,902	10,481	122,854	(33,100)			1	10/03/1996	8.000
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		6.500	MTLY	02/01/2023			2,179,502	2,209,230	105.7860	2,337,056	2,175,218	11,967	141,489	501			1	07/31/1997	6.800
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		7.500	MTLY	02/01/2023			4,694	4,660	107.3300	5,002	4,680	29	336	2			1	09/17/1999	7.260
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		7.500	MTLY	05/01/2023			1,624,489	1,577,954	107.3300	1,693,616	1,628,592	9,862	120,531	(449)			1	02/19/1998	6.570
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		7.500	MTLY	01/01/2023			946,323	912,253	107.3300	979,120	942,233	5,702	70,402	4,074			1	02/19/1998	6.330
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		7.500	MTLY	11/01/2024			343,435	331,842	107.2490	355,897	576,450	2,074	23,558	(89)			1	01/22/1999	6.370
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		6.500	MTLY	11/01/2022			4,506,320	4,739,104	105.7860	5,013,309	4,503,630	25,670	301,405	3,834			1	10/03/1996	7.650
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		6.500	MTLY	07/01/2022			1,692,958	1,724,962	105.7820	1,824,704	1,697,971	9,344	109,222	(4,794)			1	07/31/1997	6.920
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		8.000	MTLY	04/01/2023			748,628	730,076	109.2680	797,735	745,036	4,867	56,397	3,708			1	05/18/1995	7.180
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		7.500	MTLY	07/01/2023			4,434	4,394	107.3300	4,716	4,413	27	306	12			1	09/17/1999	7.200
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		7.500	MTLY	09/01/2022			2,718	2,701	107.3300	2,899	2,713	17	199	(1)			1	09/17/1999	7.300
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		7.000	MTLY	08/01/2027			260,894	256,602	106.3500	272,897	261,815	1,497	17,631	(28)			1	11/10/1998	6.510
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		6.000	MTLY	10/01/2022			1,245,299	1,274,417	105.0010	1,338,152	1,245,345	6,372	74,565	797			1	04/23/1999	6.470
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		7.000	MTLY	04/01/2023			2,597,146	2,556,877	106.7000	2,728,195	2,598,401	14,915	185,902	(506)			1	02/19/1998	6.580
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		7.000	MTLY	05/01/2023			963,276	948,025	106.7000	1,011,546	963,590	5,530	69,078	(189)			1	02/19/1998	6.570
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		7.000	MTLY	03/01/2023			844,990	832,235	106.7000	887,997	845,893	4,855	60,442	(162)			1	02/19/1998	6.590
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		8.000	MTLY	09/01/2023			24,516	23,534	109.2680	25,715	24,442	157	1,674	(9)			1	12/29/1998	6.670
36205K-CH-3	GOVT NATL MTG ASSOC I #392572		8.000	MTLY	01/01/2024			31,801	30,744	109.2680	33,593	31,931	205	1,998	(9)			1	12/29/1998	6.900
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		7.500	MTLY	10/01/2024			2,371	2,356	107.3300	2,529	2,366	15	140	(0)			1	09/17/1999	7.300
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		6.500	MTLY	03/01/2025			400,567	402,814	105.3730	424,457	402,814	2,182	25,163	28			1	08/17/1998	6.630
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		7.500	MTLY	03/01/2029			190,935	183,087	106.7430	195,431	189,538	1,144	12,757	634			1	08/08/2001	6.580
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		8.000	MTLY	12/01/2025			138,065	132,432	109.0130	144,368	138,330	883	10,274	(36)			1	05/17/2001	6.610
36205V-U2-2	GOVT NATL MTG ASSOC I #402101		6.500	MTLY	06/15/2032	06/29/2032	100.000	838,740	826,089	105.0290	867,637	839,513	4,475	26,390	(773)			1	06/04/2002	6.190
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		7.000	MTLY	06/01/2025			31,867	31,508	106.5710	33,578	31,867	184	2,204	(3)			1	05/18/2001	6.680
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		7.500	MTLY	03/01/2025			6,730	6,691	107.2490	7,176	6,720	42	479	4			1	09/17/1999	7.310
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		7.000	MTLY	05/01/2022			19,225	18,990	106.5710	20,238	19,207	111	1,367	(15)			1	05/18/2001	6.640
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		7.500	MTLY	08/01/2024			251,979	244,117	107.2490	261,813	445,658	1,526	17,202	(61)			1	03/18/1999	6.450
36206F-Y7-1	GOVT NATL MTG ASSOC I #410334		8.000	MTLY	07/01/2025			924,408	885,466	109.0130	965,269	924,897	5,903	66,326	2,691			1	05/17/2001	6.560
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		7.000	MTLY	01/01/2027			362,373	354,078	106.1910	375,998	362,916	2,065	23,535	325			1	01/28/1999	6.310
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		7.000	MTLY	09/01/2026			293,785	287,880	106.1910	305,701	294,267	1,679	18,677	236			1	12/16/1998	6.390
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		7.500	MTLY	07/01/2029			163,133	157,421	106.7430	168,035	162,967	984	13,328	(59)			1	08/08/2001	6.720
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		8.500	MTLY	04/01/2030			466,189	446,945	108.5100	484,980	466,220	3,166	35,144	(1,884)			1	04/27/2001	6.340
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		8.000	MTLY	01/01/2026			994,986	949,881	109.0130	1,035,490	992,181	6,333	72,105	597			1	05/17/2001	6.460
36206L-LV-9	GOVT NATL MTG ASSOC I #414440		7.500	MTLY	09/01/2024			2,040	2,025	107.2490	2,171	2,033	13	117	2			1	09/17/1999	7.250
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		8.000	MTLY	02/01/2025			177,510	169,663	109.0130	184,954	177,218	1,131	13,028	(58)			1	05/17/2001	6.520
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		7.000	MTLY	08/01/2026			38,435	37,884	106.1910	40,229	38,446	221	2,734	(14)			1	04/26/2001	6.570
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		6.500	MTLY	04/01/2025			421,528	423,971	105.3730	446,751	423,971	2,297	26,747	30			1	08/17/1998	6.630
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		7.000	MTLY	03/01/2027			229,419	225,821	106.3500	240,161	230,408	1,317	15,092	(25)			1	11/10/1998	6.540
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		8.000	MTLY	08/01/2024			168,035	161,182	109.0130	175,709	168,360	1,075	12,020	556			1	05/17/2001	6.620
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		8.000	MTLY	04/01/2026			122,285	117,738	109.0130	128,349	122,981	785	8,507	(28)			1	05/17/2001	6.730
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		8.000	MTLY	06/01/2025			1,029,785	978,085	109.0130	1,066,236	1,021,640	6,521	75,446	(363)			1	05/17/2001	6.300

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		6.500	MTLY	05/01/2025			413,878	416,280	105.3730	438,647	416,280	2,255	26,069	(58)			1	08/17/1998	6.630
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		8.000	MTLY	06/01/2026			185,950	178,667	109.0130	194,769	186,623	1,191	13,733	49			1	05/17/2001	6.660
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		7.500	MTLY	07/01/2029			217,936	209,901	106.7430	224,054	217,297	1,312	14,316	(84)			1	08/08/2001	6.670
36206W-DL-6	GOVT NATL MTG ASSOC I #423207		7.000	MTLY	02/01/2025			26,783	26,511	106.5710	28,253	26,814	155	2,113	(2)			1	05/18/2001	6.710
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		8.000	MTLY	02/01/2026			202,219	194,112	109.0130	211,607	202,757	1,294	15,158	(51)			1	05/17/2001	6.630
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		8.000	MTLY	08/01/2025			131,004	124,588	109.0130	135,816	130,136	831	9,301	377			1	05/17/2001	6.320
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		7.000	MTLY	09/01/2025			18,280	18,073	106.4540	19,239	18,279	105	1,301	0			1	05/18/2001	6.670
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		6.500	MTLY	08/01/2025			419,945	422,386	105.3730	445,081	422,386	2,288	26,438	(92)			1	08/17/1998	6.630
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		8.000	MTLY	02/01/2026			139,593	132,482	109.0130	144,423	138,382	883	10,199	(47)			1	05/17/2001	6.260
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		8.000	MTLY	10/01/2025			188,010	179,117	109.0130	195,260	187,093	1,194	13,464	386			1	05/17/2001	6.360
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		7.000	MTLY	05/01/2027			116,427	114,476	106.1910	121,563	116,176	668	8,498	82			1	04/26/2001	6.500
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		6.500	MTLY	03/01/2025			9,204,000	9,241,175	105.3730	9,737,712	9,206,212	50,056	620,256	(4,004)			1	02/19/1998	6.590
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		8.000	MTLY	04/01/2026			189,603	180,820	109.0130	197,117	188,873	1,205	14,314	(588)			1	05/17/2001	6.400
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		7.000	MTLY	02/01/2027			472,756	464,794	106.1910	493,568	472,783	2,711	31,188	90			1	04/20/1999	6.500
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		8.000	MTLY	12/01/2025			130,281	125,221	109.0130	136,507	130,798	835	9,033	(32)			1	05/17/2001	6.660
36207D-WP-7	GOVT NATL MTG ASSOC I #429154		8.000	MTLY	10/01/2025			51,471	47,840	109.0130	52,152	49,971	319	2,962	1,419			1	05/17/2001	5.570
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		8.000	MTLY	05/01/2025			169,230	161,762	109.0130	176,341	168,966	1,078	12,497	588			1	05/17/2001	6.470
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		8.000	MTLY	10/01/2025			585,089	558,268	109.0130	608,582	583,128	3,722	42,987	(176)			1	05/17/2001	6.430
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		7.000	MTLY	05/01/2028			341,982	337,613	106.0990	358,202	341,463	1,969	25,624	167			1	05/18/2001	6.620
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		7.000	MTLY	05/01/2027			402,540	395,425	106.1910	419,905	402,221	2,307	26,343	(48)			1	04/20/1999	6.480
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		7.000	MTLY	07/01/2027			432,124	424,181	106.1910	450,440	431,471	2,474	28,466	280			1	04/20/1999	6.450
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		7.000	MTLY	08/01/2027			375,878	369,188	106.1910	392,044	375,534	2,154	24,365	(44)			1	04/20/1999	6.470
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		7.000	MTLY	05/01/2028			474,666	457,380	106.0990	485,274	452,235	2,668	30,866	368			1	06/21/1999	5.900
36207K-MW-7	GOVT NATL MTG ASSOC I #434273		7.500	MTLY	01/01/2029			38,755	37,414	106.7430	39,937	38,732	234	2,915	(8)			1	08/08/2001	6.720
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		6.500	MTLY	08/01/2028			210,509	214,771	105.0860	225,695	211,918	1,163	13,160	(1,099)			1	02/16/2001	6.960
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		7.000	MTLY	05/01/2028			92,315	91,234	106.0990	96,798	92,275	532	6,624	(9)			1	05/18/2001	6.650
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		8.000	MTLY	09/01/2029			85,447	83,283	108.2670	90,169	86,719	555	5,967	(24)			1	07/20/2001	7.420
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		8.000	MTLY	01/01/2024			167,512	157,912	109.0130	172,144	164,944	1,053	11,937	1,578			1	05/17/2001	5.990
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		8.000	MTLY	05/01/2025			207,257	198,566	109.0130	216,462	207,409	1,324	15,281	(555)			1	05/17/2001	6.540
36207L-4D-7	GOVT NATL MTG ASSOC I #435620		8.000	MTLY	07/01/2026			157,323	150,050	109.0130	163,573	156,731	1,000	11,674	(44)			1	05/17/2001	6.420
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		7.000	MTLY	02/01/2027			448,785	440,956	106.1910	468,254	448,535	2,572	29,558	224			1	04/20/1999	6.480
36207M-RR-9	GOVT NATL MTG ASSOC I #436196		6.500	MTLY	02/01/2027			351,284	353,242	105.1190	371,324	353,242	1,913	21,723	20			1	08/17/1998	6.630
36207N-RX-4	GOVT NATL MTG ASSOC I #437102		8.000	MTLY	11/01/2025			557,709	532,540	109.0130	580,536	556,254	3,550	40,978	80			1	05/17/2001	6.440
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		7.000	MTLY	04/01/2027			14,183	13,974	106.3500	14,861	14,181	82	1,088	(1)			1	04/26/2001	6.560
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		6.500	MTLY	02/01/2028			344,050	348,961	105.0860	366,710	344,326	1,890	21,509	44			1	02/16/2001	6.830
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		8.000	MTLY	10/01/2025			354,168	335,451	109.0130	365,684	350,389	2,236	25,040	1,809			1	05/17/2001	6.170
36207V-R7-3	GOVT NATL MTG ASSOC I #443410		6.500	MTLY	06/01/2028			344,271	348,825	105.0860	366,567	344,192	1,889	22,150	40			1	02/16/2001	6.800
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		7.000	MTLY	03/01/2027			26,005	26,202	106.1910	27,824	25,981	153	1,693	(1)			1	06/18/1999	7.230
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		7.000	MTLY	04/01/2027			350,162	343,306	106.1910	364,560	349,207	2,003	22,795	57			1	04/20/1999	6.420
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		7.000	MTLY	09/01/2026			266,607	263,909	106.3500	280,668	266,920	1,539	18,552	(19)			1	05/18/2001	6.700
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		8.500	MTLY	11/01/2026			55,997	54,581	109.0260	59,507	55,809	387	4,418	(8)			1	06/15/2000	7.640
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		7.000	MTLY	07/01/2027			340,759	334,419	106.1910	355,122	340,167	1,951	22,165	(41)			1	04/20/1999	6.440
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		7.000	MTLY	01/01/2027			451,595	443,607	106.3500	471,777	451,231	2,588	29,910	82			1	04/20/1999	6.480
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		7.000	MTLY	04/01/2027			12,052	11,847	106.3500	12,599	12,088	69	799	9			1	11/10/1998	6.500
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		7.000	MTLY	04/01/2027			619,885	625,891	106.1910	664,638	619,436	3,651	44,982	39			1	11/15/2000	7.290
36208F-K2-5	GOVT NATL MTG ASSOC I #449513		6.500	MTLY	05/01/2027			1,183,427	1,189,090	105.1190	1,249,956	1,189,090	6,441	75,600	125			1	08/17/1998	6.610
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		7.000	MTLY	04/01/2027			117,766	116,213	106.3500	123,593	117,938	678	8,670	(11)			1	04/26/2001	6.610
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		7.000	MTLY	11/01/2026			399,439	392,117	106.3500	417,017	398,856	2,287	26,207	382			1	04/20/1999	6.460
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		6.500	MTLY	05/01/2027			513,433	512,844	105.1190	539,095	513,485	2,778	34,291	(1)			1	04/12/1999	6.470
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		7.000	MTLY	06/01/2027			400,645	394,094	106.3500	419,120	400,867	2,299	25,746	(44)			1	04/20/1999	6.510
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		7.000	MTLY	05/01/2027			1,871,521	1,847,181	106.3500	1,964,482	1,876,102	10,775	124,083	(168)			1	02/15/2000	6.620
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		7.000	MTLY	06/01/2027			187,947	185,119	106.1910	196,579	187,866	1,080	13,155	(19)			1	04/26/2001	6.550
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		7.000	MTLY	07/01/2027			524,779	529,658	106.1910	562,448	524,196	3,090	38,849	31			1	11/15/2000	7.280
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		7.000	MTLY	09/01/2027			409,292	402,014	106.1910	426,901	408,923	2,345	26,710	148			1	04/20/1999	6.470
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		7.000	MTLY	01/01/2027			232,854	229,286	106.3500	243,847	233,944	1,338	15,233	(25)			1	11/10/1998	6.540
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		7.000	MTLY	08/01/2027			424,388	417,709	106.3500	444,235	424,888	2,437	27,180	(44)			1	04/20/1999	6.540

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		7.000	MTLY	10/01/2027			379,615	371,595	106.3500	395,192	377,982	2,168	24,948	682			1	04/20/1999	6.370
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		6.500	MTLY	02/01/2027			1,477,642	1,556,458	105.1190	1,636,128	1,479,121	8,431	98,961	1,734			1	07/12/2000	7.720
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		6.000	MTLY	07/01/2028			585,595	603,092	104.4270	629,788	584,999	3,015	36,968	221			1	05/11/2001	6.520
36208Q-4U-7	GOVT NATL MTG ASSOC I #458135		7.000	MTLY	09/01/2027			353,304	346,366	106.1910	367,808	352,319	2,020	22,986	38			1	04/20/1999	6.420
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		7.000	MTLY	12/01/2026			400,237	393,368	106.3500	418,348	400,129	2,295	26,029	52			1	04/20/1999	6.490
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		7.000	MTLY	04/01/2027			441,593	434,904	106.1910	461,828	441,360	2,537	31,449	(45)			1	04/26/2001	6.550
36208R-SR-6	GOVT NATL MTG ASSOC I #458728		7.000	MTLY	08/01/2026			698,538	727,051	106.3500	773,221	698,764	4,241	55,612	(1,072)			1	01/05/2000	8.220
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		7.000	MTLY	06/01/2027			1,094,375	1,073,953	106.1910	1,140,438	1,097,782	6,265	71,125	(136)			1	12/16/1998	6.440
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		7.000	MTLY	10/01/2027			328,736	333,159	106.1910	353,783	329,723	1,943	24,490	(273)			1	11/15/2000	7.400
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		7.000	MTLY	11/01/2027			159,183	156,251	106.1910	165,924	158,937	911	10,201	(19)			1	04/20/1999	6.450
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		7.000	MTLY	04/01/2027			884,149	927,530	106.3500	986,431	891,443	5,411	65,606	(5,286)			1	01/05/2000	8.460
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		7.000	MTLY	02/01/2027			546,022	535,121	106.3500	569,102	545,990	3,122	35,674	205			1	11/10/1998	6.400
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		7.000	MTLY	04/01/2027			527,489	518,022	106.3500	550,918	528,545	3,022	34,209	(65)			1	11/10/1998	6.470
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		7.000	MTLY	06/01/2027			346,359	339,906	106.3500	361,491	345,748	1,983	22,253	150			1	04/20/1999	6.450
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		7.000	MTLY	02/01/2027			326,077	319,954	106.1910	339,761	325,453	1,866	20,796	207			1	04/20/1999	6.440
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		7.000	MTLY	07/01/2027			310,899	304,846	106.1910	323,718	310,085	1,778	19,730	293			1	04/20/1999	6.420
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		7.000	MTLY	01/01/2027			347,527	340,861	106.1910	361,963	346,720	1,988	22,357	519			1	04/20/1999	6.430
36208U-3X-3	GOVT NATL MTG ASSOC I #461714		7.500	MTLY	05/01/2029			50,136	46,191	106.7430	49,306	47,819	289	2,774	202			1	08/08/2001	5.730
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		7.000	MTLY	01/01/2028			202,510	199,275	106.1910	211,612	202,233	1,162	14,379	162			1	04/26/2001	6.520
36208V-KV-6	GOVT NATL MTG ASSOC I #462108		6.000	MTLY	10/01/2028			17,000	17,542	104.4270	18,318	17,016	88	1,084	7			1	05/11/2001	6.560
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		7.000	MTLY	12/01/2026			388,210	381,336	106.3500	405,552	387,890	2,224	25,264	(48)			1	04/20/1999	6.470
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		7.000	MTLY	05/01/2027			372,520	365,746	106.1910	388,388	372,032	2,134	24,305	(46)			1	04/20/1999	6.460
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		7.000	MTLY	04/01/2027			1,438,565	1,413,313	106.1910	1,500,807	1,440,806	8,244	93,904	964			1	12/23/1998	6.480
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		7.000	MTLY	04/01/2027			571,023	561,978	106.1910	596,768	571,637	3,278	37,862	409			1	04/20/1999	6.530
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		8.500	MTLY	01/01/2027			14,135	13,746	108.7470	14,948	14,055	97	1,070	13			1	06/15/2000	7.540
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		7.000	MTLY	05/01/2027			611,047	617,007	106.1910	655,205	610,645	3,599	44,421	242			1	11/15/2000	7.290
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		7.000	MTLY	06/01/2027			87,032	86,070	106.1910	91,398	87,051	502	6,172	(6)			1	05/18/2001	6.670
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		7.000	MTLY	05/01/2027			1,173,339	1,149,941	106.3500	1,222,966	1,178,645	6,708	75,568	(158)			1	01/28/1999	6.410
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		7.000	MTLY	04/01/2027			128,864	126,006	106.1910	133,807	128,172	735	8,054	(138)			1	04/20/1999	6.340
36208X-PV-7	GOVT NATL MTG ASSOC I #464036		6.500	MTLY	09/01/2027			728,682	734,050	105.1190	771,623	727,942	3,976	47,210	(278)			1	05/14/1999	6.670
36208Y-EX-3	GOVT NATL MTG ASSOC I #464650		7.000	MTLY	04/01/2027			304,404	296,826	106.3500	315,675	303,829	1,731	19,422	651			1	01/22/1999	6.260
36208Y-GE-3	GOVT NATL MTG ASSOC I #464697		7.000	MTLY	01/01/2028			189,753	192,155	106.1910	204,050	190,173	1,121	14,243	(397)			1	11/15/2000	7.380
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		7.000	MTLY	04/01/2027			375,026	368,759	106.0990	391,249	374,233	2,151	27,014	171			1	04/26/2001	6.490
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		7.000	MTLY	08/01/2027			488,511	481,196	106.1910	510,985	489,467	2,807	31,702	(48)			1	04/20/1999	6.560
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		7.000	MTLY	06/01/2027			431,414	424,060	106.1910	450,312	431,349	2,474	28,305	(49)			1	04/20/1999	6.490
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		7.000	MTLY	05/01/2027			452,831	444,809	106.1910	472,346	452,454	2,595	29,835	134			1	04/20/1999	6.470
36209B-ZU-5	GOVT NATL MTG ASSOC I #467055		6.500	MTLY	03/01/2028			1,075,686	1,112,486	105.1190	1,169,431	1,075,461	6,026	71,306	319			1	07/13/1999	7.280
36209C-FB-7	GOVT NATL MTG ASSOC I #467362		6.500	MTLY	09/01/2028			12,040	12,209	105.1190	12,834	12,047	66	768	1			1	02/16/2001	6.820
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		7.000	MTLY	06/01/2027			399,802	395,036	106.1910	419,492	399,542	2,304	29,007	(31)			1	05/18/2001	6.640
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		7.000	MTLY	11/01/2027			497,087	486,859	106.1910	516,999	498,346	2,840	32,825	236			1	01/22/1999	6.390
36209C-2J-4	GOVT NATL MTG ASSOC I #467977		7.000	MTLY	05/01/2028			257,343	254,592	106.1910	270,353	257,496	1,485	19,041	(16)			1	05/18/2001	6.680
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		6.500	MTLY	08/01/2027			1,405,380	1,486,938	105.1190	1,563,050	1,413,056	8,054	93,613	(1,252)			1	07/12/2000	7.820
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		7.000	MTLY	09/01/2027			509,077	514,149	106.1910	545,978	508,847	2,999	37,705	32			1	11/15/2000	7.300
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		7.000	MTLY	05/01/2027			346,150	338,193	106.1910	359,129	346,172	1,973	22,431	532			1	01/22/1999	6.310
36209E-7L-0	GOVT NATL MTG ASSOC I #469899		6.500	MTLY	08/01/2028			16,026	16,256	105.0860	17,082	16,040	88	1,008	2			1	02/16/2001	6.820
36209F-CW-7	GOVT NATL MTG ASSOC I #469985		6.000	MTLY	03/01/2028			634,891	655,176	104.4270	684,178	635,521	3,276	39,853	259			1	05/11/2001	6.570
36209F-C4-9	GOVT NATL MTG ASSOC I #469991		6.500	MTLY	03/01/2028			389,590	388,904	105.0860	408,685	389,633	2,107	23,731	29			1	04/08/1999	6.460
36209F-PX-1	GOVT NATL MTG ASSOC I #470338		7.500	MTLY	08/01/2028			227,124	217,887	106.7430	232,578	225,564	1,362	15,370	1,172			1	08/08/2001	6.580
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		7.500	MTLY	01/01/2029			122,835	119,445	106.7430	127,499	121,909	747	7,852	565			1	01/24/2001	6.400
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		7.000	MTLY	06/01/2027			355,202	348,188	106.1910	369,743	354,172	2,031	23,147	334			1	04/20/1999	6.410
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		6.500	MTLY	11/01/2028			109,084	110,631	105.0860	116,258	109,162	599	7,070	(38)			1	02/16/2001	6.820
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		7.000	MTLY	05/01/2028			475,147	460,224	106.0990	488,291	455,047	2,685	30,211	(89)			1	06/21/1999	6.050
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		7.000	MTLY	07/01/2027			371,595	363,841	106.1910	386,365	370,094	2,122	24,398	778			1	04/20/1999	6.380
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		7.000	MTLY	10/01/2027			367,345	360,799	106.1910	383,135	367,000	2,105	23,830	(42)			1	04/20/1999	6.470
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		7.000	MTLY	07/01/2028			85,740	86,895	106.0990	92,194	85,557	507	5,624	(1)			1	06/11/1999	7.410
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		7.000	MTLY	05/01/2027			559,590	546,747	106.1910	580,595	559,647	3,189	37,331	138			1	01/22/1999	6.310

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36209M-LA-0	GOVT NATL MTG ASSOC I #475621		6.500	MTLY	04/01/2028			465,048	472,088	105.1190	496,253	464,159	2,557	29,544	62			1	05/14/1999	6.840
36209N-EX-6	GOVT NATL MTG ASSOC I #476350		6.500	MTLY	10/01/2027			1,108,404	1,106,893	105.1190	1,163,551	1,108,622	5,996	69,936	(7)			1	04/08/1999	6.470
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		7.000	MTLY	05/01/2027			690,302	675,651	106.1910	717,479	690,642	3,941	45,433	200			1	12/16/1998	6.360
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		7.000	MTLY	02/01/2028			1,144,392	1,123,924	106.1910	1,193,503	1,148,861	6,556	74,166	(126)			1	12/16/1998	6.470
36209P-HH-3	GOVT NATL MTG ASSOC I #477332		7.000	MTLY	07/01/2026			438,801	434,889	106.1910	461,812	440,395	2,537	32,574	(28)			1	07/09/1998	6.730
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		7.000	MTLY	09/01/2027			775,214	759,802	106.1910	806,839	778,768	4,432	49,939	(99)			1	01/28/1999	6.410
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		7.000	MTLY	12/01/2027			693,949	678,964	106.1910	720,996	694,028	3,961	45,152	939			1	12/16/1998	6.360
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		7.000	MTLY	01/01/2027			400,202	405,124	106.1910	430,204	400,947	2,363	29,505	(305)			1	11/15/2000	7.370
36209Q-DR-3	GOVT NATL MTG ASSOC I #478112		6.500	MTLY	10/01/2027			503,500	506,200	105.1190	532,110	506,200	2,742	32,082	(98)			1	08/17/1998	6.620
36209Q-DZ-5	GOVT NATL MTG ASSOC I #478120		6.500	MTLY	10/01/2027			491,512	490,789	105.1190	515,911	491,556	2,658	30,936	21			1	04/08/1999	6.470
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		6.500	MTLY	08/01/2027			2,219,626	2,350,832	105.1190	2,471,164	2,234,025	12,734	147,923	(4,616)			1	07/12/2000	7.850
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		7.000	MTLY	12/01/2026			355,528	349,037	106.1910	370,645	355,036	2,036	22,617	539			1	04/20/1999	6.450
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		6.500	MTLY	09/01/2028			283,051	286,850	105.0860	301,440	283,040	1,554	18,394	32			1	02/16/2001	6.800
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		8.000	MTLY	10/01/2029			44,851	43,309	108.1710	46,848	45,096	289	3,069	240			1	07/20/2001	7.220
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		7.000	MTLY	07/01/2030			262,320	257,111	106.0470	272,658	494,668	1,500	16,180	(640)			1	12/14/2001	6.350
36209S-HF-1	GOVT NATL MTG ASSOC I #480030		6.500	MTLY	01/01/2028			579,074	587,752	105.1190	617,837	577,879	3,184	37,428	79			1	05/14/1999	6.840
36209S-WG-2	GOVT NATL MTG ASSOC I #480447		6.500	MTLY	12/01/2027			642,610	641,813	105.1190	674,666	642,816	3,476	40,630	(12)			1	04/08/1999	6.470
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		7.000	MTLY	02/01/2028			468,392	474,375	106.0990	503,305	467,074	2,767	31,846	(43)			1	06/11/1999	7.390
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		7.500	MTLY	06/01/2028			11,461	11,565	106.7430	12,345	11,453	72	774	(8)			1	12/27/1999	7.870
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		7.000	MTLY	01/01/2031			150,304	147,290	106.0100	156,142	292,073	859	9,226	(336)			1	12/14/2001	6.360
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		6.500	MTLY	01/01/2028			533,104	535,717	105.1190	563,139	535,717	2,902	33,868	(17)			1	08/17/1998	6.610
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		7.500	MTLY	03/01/2028			24,564	24,826	106.7430	26,499	24,585	155	1,922	(3)			1	12/27/1999	7.890
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		6.500	MTLY	02/01/2029			292,202	295,824	105.0860	310,870	291,895	1,602	18,587	139			1	02/16/2001	6.780
36210B-UM-5	GOVT NATL MTG ASSOC I #487588		6.000	MTLY	07/01/2028			2,327,426	2,357,220	104.4270	2,461,565	2,327,018	11,786	143,022	385			1	01/05/2001	6.220
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		6.500	MTLY	09/01/2028			143,944	145,892	105.0860	153,313	143,955	790	9,148	17			1	02/16/2001	6.810
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		5.500	MTLY	09/01/2013			499,128	531,076	105.2270	558,837	489,254	2,434	28,902	1,830			1	08/11/1999	7.200
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		5.500	MTLY	12/01/2013			354,959	377,897	105.2270	397,651	348,138	1,732	20,603	1,274			1	08/11/1999	7.180
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		7.500	MTLY	08/01/2028			166,643	159,417	106.7430	170,166	165,034	996	11,136	1,191			1	08/08/2001	6.520
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		7.000	MTLY	03/01/2029			181,384	177,326	106.0990	188,141	272,595	1,034	11,237	24			1	12/14/2001	6.260
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		5.500	MTLY	03/01/2014			375,612	401,462	105.2270	422,447	369,846	1,840	21,136	1,380			1	08/11/1999	7.270
36210H-DD-1	GOVT NATL MTG ASSOC I #492500		6.500	MTLY	04/01/2028			287,782	291,591	105.0860	306,422	287,718	1,579	18,339	(73)			1	02/16/2001	6.800
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		6.500	MTLY	11/01/2027			1,670,135	1,755,981	105.1190	1,845,865	1,676,139	9,512	116,322	749			1	07/13/2000	7.670
36210J-C2-2	GOVT NATL MTG ASSOC I #493389		6.500	MTLY	08/01/2027			805,394	840,942	105.1190	883,988	802,706	4,555	55,918	638			1	07/13/2000	7.510
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		5.500	MTLY	01/01/2014			378,008	403,365	105.2270	424,450	371,600	1,849	21,743	1,081			1	08/11/1999	7.240
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		5.500	MTLY	01/01/2014			349,496	374,611	105.2270	394,193	345,111	1,717	20,375	1,363			1	08/11/1999	7.370
36210K-J7-1	GOVT NATL MTG ASSOC I #494486		6.500	MTLY	10/01/2028			273,494	277,599	105.0860	291,718	273,912	1,504	17,564	35			1	02/16/2001	6.840
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		5.500	MTLY	03/01/2014			658,041	705,218	105.2270	742,082	649,682	3,232	38,539	2,513			1	08/11/1999	7.340
36210L-QL-0	GOVT NATL MTG ASSOC I #495559		6.500	MTLY	10/01/2027			662,148	661,276	105.0860	694,910	662,309	3,582	42,149	16			1	04/08/1999	6.470
36210L-3A-9	GOVT NATL MTG ASSOC I #495893		6.500	MTLY	03/01/2028			488,036	487,243	105.0860	512,025	488,157	2,639	30,305	(7)			1	04/08/1999	6.460
36210N-UW-7	GOVT NATL MTG ASSOC I #497497		6.500	MTLY	01/01/2028			1,103,147	1,156,503	105.0860	1,215,325	1,099,491	6,264	73,071	458			1	09/03/1999	7.600
36210N-VY-2	GOVT NATL MTG ASSOC I #497531		7.000	MTLY	10/01/2027			316,366	318,857	106.0990	338,303	316,167	1,860	21,004	15			1	06/18/1999	7.240
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		7.500	MTLY	06/01/2029			202,427	194,987	106.7430	208,134	201,857	1,219	15,337	(89)			1	08/08/2001	6.680
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		5.500	MTLY	04/01/2014			613,121	658,746	105.2270	693,181	606,870	3,019	36,051	2,417			1	08/11/1999	7.390
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		7.000	MTLY	09/01/2028			266,855	262,730	106.0990	278,752	266,629	1,533	19,343	(24)			1	04/26/2001	6.540
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		7.500	MTLY	09/01/2028			376,492	368,522	106.7430	393,370	376,123	2,303	25,183	(33)			1	01/24/2001	6.720
36210Q-ZF-2	GOVT NATL MTG ASSOC I #499442		6.500	MTLY	08/01/2028			267,636	271,481	105.0860	285,289	267,875	1,471	17,137	(5)			1	02/16/2001	6.830
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		6.000	MTLY	03/01/2027			19,980	20,144	104.4270	21,036	19,962	101	1,199	5			1	12/15/1998	6.150
36210R-S2-7	GOVT NATL MTG ASSOC I #500137		7.500	MTLY	07/01/2029			241,268	231,979	106.7430	247,620	240,152	1,450	16,209	(86)			1	08/08/2001	6.640
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		7.500	MTLY	04/01/2029			254,799	248,586	106.7430	265,347	253,713	1,554	16,811	(58)			1	01/24/2001	6.510
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		8.000	MTLY	08/01/2029			97,929	94,291	108.2670	102,086	97,372	629	6,769	(14)			1	07/20/2001	7.220
36210S-7C-6	GOVT NATL MTG ASSOC I #501391		6.000	MTLY	02/01/2028			11,661	12,089	104.4270	12,624	11,726	60	772	15			1	05/11/2001	6.650
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		5.500	MTLY	02/01/2014			785,249	839,892	105.2270	883,796	773,751	3,850	45,929	3,909			1	08/11/1999	7.300
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		5.500	MTLY	04/01/2014			1,043,997	1,113,010	105.2270	1,171,191	1,025,361	5,101	60,741	3,666			1	08/11/1999	7.190
36210U-AP-8	GOVT NATL MTG ASSOC I #502314		6.500	MTLY	06/01/2028			214,032	216,996	105.0860	228,033	214,114	1,175	13,131	8			1	02/16/2001	6.810
36210U-RQ-8	GOVT NATL MTG ASSOC I #502795		8.000	MTLY	10/01/2029			108,378	104,473	108.2670	113,110	108,783	696	8,048	(38)			1	07/20/2001	7.180

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36210U-WH-2	GOVT NATL MTG ASSOC I #502948		6.000	MTLY	04/01/2028			2,259,779	2,287,939	104.4270	2,389,217	2,258,624	11,440	139,849	369			1	01/05/2001	6.220
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		5.500	MTLY	12/01/2013			369,276	393,966	105.2270	414,559	362,941	1,806	21,315	1,368			1	08/11/1999	7.240
36210V-M5-7	GOVT NATL MTG ASSOC I #503580		6.500	MTLY	09/01/2028			19,400	19,672	105.0860	20,673	19,411	107	1,234	2			1	02/16/2001	6.820
36210V-RB-9	GOVT NATL MTG ASSOC I #503682		6.500	MTLY	01/01/2028			427,471	448,247	105.0860	471,045	427,130	2,428	28,446	(944)			1	12/07/1999	7.610
36210V-R5-2	GOVT NATL MTG ASSOC I #503708		6.500	MTLY	01/01/2029			21,203	21,485	105.0860	22,578	21,200	116	1,347	2			1	02/16/2001	6.800
36210V-XA-4	GOVT NATL MTG ASSOC I #503873		6.500	MTLY	09/01/2028			262,691	266,215	105.0860	279,755	262,679	1,442	16,573	145			1	02/16/2001	6.800
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		5.500	MTLY	01/01/2014			89,290	95,239	105.2270	100,218	87,739	437	5,133	325			1	08/11/1999	7.230
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		6.500	MTLY	09/01/2026			263,545	275,981	105.0860	290,017	262,979	1,495	17,364	505			1	12/07/1999	7.590
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		8.000	MTLY	08/01/2029			22,614	21,974	108.1710	23,769	22,880	146	1,605	(10)			1	07/20/2001	7.360
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		5.500	MTLY	02/01/2014			21,469	22,939	105.2270	24,139	21,133	105	1,249	79			1	08/11/1999	7.270
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		7.500	MTLY	03/01/2029			165,073	157,634	106.7430	168,262	163,188	985	10,708	658			1	08/08/2001	6.490
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		7.500	MTLY	01/01/2029			228,336	220,192	106.7430	235,038	227,950	1,376	17,454	(70)			1	08/08/2001	6.700
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		7.000	MTLY	11/01/2028			246,763	243,967	106.0990	258,846	246,750	1,423	17,355	(16)			1	05/18/2001	6.660
36210Y-TZ-8	GOVT NATL MTG ASSOC I #506468		8.500	MTLY	04/01/2029			17,746	16,711	108.5630	18,142	17,087	118	1,301	413			1	06/15/2000	6.160
36210Y-WF-8	GOVT NATL MTG ASSOC I #506546		6.500	MTLY	09/01/2028			625,751	626,782	105.0860	658,662	625,705	3,395	39,557	41			1	01/09/2001	6.540
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		7.500	MTLY	01/01/2029			420,151	410,622	106.7430	438,309	419,091	2,566	29,447	(36)			1	01/24/2001	6.620
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		8.000	MTLY	08/01/2029			92,092	89,318	108.1710	96,616	93,002	595	6,767	230			1	07/20/2001	7.310
36211A-FK-7	GOVT NATL MTG ASSOC I #506970		7.500	MTLY	06/01/2029			217,272	207,871	106.7430	221,887	215,195	1,299	16,198	(450)			1	08/08/2001	6.530
36211A-NF-9	GOVT NATL MTG ASSOC I #507190		7.500	MTLY	11/01/2028			236,594	227,991	106.7430	243,364	236,025	1,425	18,222	(78)			1	08/08/2001	6.680
36211A-PZ-3	GOVT NATL MTG ASSOC I #507240		7.500	MTLY	05/01/2029			231,040	222,035	106.7430	237,006	229,858	1,388	15,397	(95)			1	08/08/2001	6.630
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		5.500	MTLY	07/01/2013			972,828	1,040,012	105.2270	1,094,377	958,111	4,767	56,875	3,927			1	08/11/1999	7.340
36211B-DU-5	GOVT NATL MTG ASSOC I #507815		6.500	MTLY	10/01/2028			100,968	102,430	105.0860	107,640	101,070	555	6,347	12			1	02/16/2001	6.830
36211B-E9-1	GOVT NATL MTG ASSOC I #507860		6.500	MTLY	08/01/2028			129,560	131,623	105.0860	138,318	129,875	713	8,241	(78)			1	02/16/2001	6.860
36211B-GC-2	GOVT NATL MTG ASSOC I #507895		6.500	MTLY	02/01/2028			326,849	331,464	105.0860	348,323	327,062	1,795	20,678	(139)			1	02/16/2001	6.820
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		5.500	MTLY	03/01/2014			1,030,667	1,101,927	105.2270	1,159,528	1,015,150	5,051	60,323	3,804			1	08/11/1999	7.280
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		8.000	MTLY	03/01/2029			50,826	49,142	108.2670	53,205	51,169	328	3,662	284			1	07/20/2001	7.240
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		5.500	MTLY	01/01/2014			1,874,255	1,999,252	105.2270	2,103,759	1,841,811	9,163	108,849	6,871			1	08/11/1999	7.220
36211C-Z7-0	GOVT NATL MTG ASSOC I #509366		7.500	MTLY	05/01/2029			173,112	166,399	106.7430	177,619	172,262	1,040	11,443	(56)			1	08/08/2001	6.630
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		7.500	MTLY	07/01/2029			92,166	89,077	106.7430	95,083	92,215	557	7,197	(42)			1	08/08/2001	6.750
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		5.500	MTLY	08/01/2013			573,381	610,750	105.2270	642,676	562,653	2,799	32,552	2,734			1	08/11/1999	7.230
36211E-AJ-7	GOVT NATL MTG ASSOC I #510409		7.500	MTLY	05/01/2029			31,679	30,456	106.7430	32,510	31,529	190	2,117	(12)			1	08/08/2001	6.630
36211E-AX-6	GOVT NATL MTG ASSOC I #510422		7.500	MTLY	05/01/2029			177,434	169,203	106.7430	180,612	175,165	1,058	11,476	1,359			1	08/08/2001	6.460
36211E-EE-4	GOVT NATL MTG ASSOC I #510533		7.500	MTLY	05/01/2029			168,837	162,170	106.7430	173,105	167,884	1,014	11,047	(63)			1	08/08/2001	6.610
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		7.500	MTLY	02/01/2029			170,914	162,930	106.7430	173,916	168,671	1,018	11,203	1,249			1	08/08/2001	5.620
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		7.000	MTLY	06/01/2029			153,184	150,043	106.0990	159,193	213,318	875	9,566	(272)			1	12/14/2001	6.320
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		5.500	MTLY	07/01/2013			716,116	760,112	105.2270	799,845	700,253	3,484	40,748	2,590			1	08/11/1999	7.140
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		7.500	MTLY	12/01/2028			478,886	469,198	106.7430	500,834	478,875	2,932	33,621	(37)			1	01/24/2001	6.720
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		7.000	MTLY	11/01/2027			36,395	36,626	106.0990	38,859	36,317	214	2,447	1			1	06/18/1999	7.190
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		7.500	MTLY	11/01/2028			242,866	233,631	106.7760	249,461	241,863	1,460	18,461	(80)			1	08/08/2001	6.640
36211E-3N-6	GOVT NATL MTG ASSOC I #511205		7.500	MTLY	12/01/2029			129,656	122,047	106.7020	130,227	126,347	763	7,993	1,958			1	08/08/2001	6.190
36211G-CM-3	GOVT NATL MTG ASSOC I #512276		7.500	MTLY	08/01/2029			17,673	16,791	106.7430	17,923	17,382	105	1,009	147			1	08/08/2001	6.380
36211G-E5-8	GOVT NATL MTG ASSOC I #512356		7.500	MTLY	06/01/2029			30,249	28,722	106.7020	30,647	29,734	180	1,939	403			1	08/08/2001	6.370
36211H-MM-0	GOVT NATL MTG ASSOC I #513464		7.500	MTLY	03/01/2029			209,474	201,282	106.7430	214,853	208,374	1,258	15,855	196			1	08/08/2001	6.620
36211H-TA-9	GOVT NATL MTG ASSOC I #513645		6.500	MTLY	07/01/2027			477,923	513,157	105.0860	539,257	473,227	2,780	32,652	788			1	01/28/2000	8.180
36211J-LB-1	GOVT NATL MTG ASSOC I #514322		7.500	MTLY	03/01/2029			241,326	232,952	106.7430	248,659	241,160	1,456	16,115	(70)			1	08/08/2001	6.720
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		7.500	MTLY	12/01/2028			136,658	130,346	106.7430	139,135	134,939	815	8,727	1,147			1	08/08/2001	6.460
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		7.500	MTLY	01/01/2029			188,477	182,182	106.7430	194,466	188,601	1,139	14,795	(54)			1	08/08/2001	6.750
36211K-3U-6	GOVT NATL MTG ASSOC I #515711		8.000	MTLY	09/01/2029			55,521	53,789	108.1710	58,185	56,008	359	3,808	289			1	07/20/2001	7.290
36211K-5U-4	GOVT NATL MTG ASSOC I #515759		8.000	MTLY	06/01/2029			79,257	76,491	108.1710	82,741	79,646	510	5,737	88			1	07/20/2001	7.210
36211K-6V-1	GOVT NATL MTG ASSOC I #515784		8.000	MTLY	01/01/2030			58,803	56,728	108.1710	61,364	59,068	378	3,858	42			1	07/20/2001	7.200
36211L-HR-6	GOVT NATL MTG ASSOC I #516040		7.500	MTLY	07/01/2029			50,689	47,069	106.7430	50,243	48,728	294	2,977	(238)			1	08/08/2001	5.900
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		8.000	MTLY	12/01/2027			7,583	7,252	108.1710	7,844	7,551	48	550	62			1	07/20/2001	6.990
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		8.000	MTLY	05/01/2029			47,178	45,499	108.2670	49,261	47,376	303	3,261	196			1	07/20/2001	7.190
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455		7.500	MTLY	09/01/2029			191,691	182,008	106.7430	194,280	188,421	1,138	12,801	(115)			1	08/08/2001	6.370
36211N-MR-6	GOVT NATL MTG ASSOC I #517968		7.000	MTLY	03/01/2029			162,968	159,499	106.0990	169,227	323,648	930	10,114	(160)			1	12/14/2001	6.290
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		7.500	MTLY	05/01/2029			287,187	275,377	106.7430	293,944	285,079	1,721	21,970	1,488			1	08/08/2001	6.580

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		7.500	MTLY	12/01/2028			2,173,332	2,149,501	106.7430	2,294,433	2,173,682	13,434	149,190	(154)			1	11/30/2000	7.060
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		7.500	MTLY	08/01/2029			225,650	215,031	106.7020	229,443	222,608	1,344	14,379	2,428			1	08/08/2001	6.450
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		8.000	MTLY	08/01/2029			23,503	22,734	108.1710	24,592	23,672	152	1,696	105			1	07/20/2001	7.260
36211R-MK-2	GOVT NATL MTG ASSOC I #520662		7.500	MTLY	08/01/2029			107,450	101,773	106.7020	108,594	105,358	636	6,483	1,199			1	08/08/2001	6.320
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		7.500	MTLY	09/01/2029			36,279	34,862	106.7430	37,212	36,090	218	2,372	24			1	08/08/2001	6.630
36211S-RD-1	GOVT NATL MTG ASSOC I #521684		7.500	MTLY	08/01/2029			114,750	109,350	106.7430	116,723	113,203	683	7,102	504			1	08/08/2001	6.450
36211U-AB-8	GOVT NATL MTG ASSOC I #523002		6.500	MTLY	11/01/2031	11/15/2031	100.000	2,469,677	2,448,562	105.0290	2,571,710	2,470,752	13,263	78,055	(1,075)			1	05/17/2002	6.320
36211U-K2-7	GOVT NATL MTG ASSOC I #523313		7.500	MTLY	10/01/2029			22,371	21,465	106.7430	22,912	22,221	134	1,403	(12)			1	08/08/2001	6.600
36211U-ZP-0	GOVT NATL MTG ASSOC I #523750		7.500	MTLY	09/01/2029			234,360	225,784	106.7020	240,917	233,740	1,411	16,181	(135)			1	08/08/2001	6.680
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		7.500	MTLY	10/01/2029			172,707	164,833	106.7430	175,948	170,641	1,030	13,954	558			1	08/08/2001	6.480
36211X-K9-6	GOVT NATL MTG ASSOC I #526020		7.500	MTLY	06/01/2030			236,859	228,732	106.7020	244,062	236,791	1,430	14,413	(320)			1	08/08/2001	6.740
36211Y-PT-5	GOVT NATL MTG ASSOC I #527034		7.500	MTLY	09/01/2029			191,062	184,563	106.7020	196,933	191,066	1,154	12,407	(88)			1	08/08/2001	6.740
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		7.500	MTLY	05/01/2029			179,327	168,246	106.7020	179,522	174,174	1,052	11,158	3,825			1	08/08/2001	6.110
36211Y-Z4-9	GOVT NATL MTG ASSOC I #527363		7.500	MTLY	07/01/2030			147,806	142,443	106.7020	151,989	147,462	890	9,431	(211)			1	08/08/2001	6.690
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433		7.500	MTLY	06/01/2030			211,808	202,414	106.7020	215,980	209,546	1,265	13,561	2,173			1	08/08/2001	6.520
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		8.000	MTLY	07/01/2029			23,101	21,978	108.1710	23,774	22,885	147	1,629	(18)			1	07/20/2001	6.890
36212C-N3-1	GOVT NATL MTG ASSOC I #529710		7.500	MTLY	09/01/2030			31,185	30,068	106.7020	32,083	31,127	188	2,046	(57)			1	08/08/2001	6.710
36212E-GW-1	GOVT NATL MTG ASSOC I #531313		7.500	MTLY	03/01/2030			206,049	197,235	106.7020	210,454	204,184	1,233	13,135	814			1	08/08/2001	6.550
36212E-VT-1	GOVT NATL MTG ASSOC I #531726		7.500	MTLY	05/01/2030			23,746	22,744	106.7020	24,268	23,545	142	1,505	82			1	08/08/2001	6.560
36212G-GE-6	GOVT NATL MTG ASSOC I #533097		7.500	MTLY	03/01/2030			199,667	193,332	106.7020	206,289	200,144	1,208	13,174	(174)			1	08/08/2001	6.790
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		8.500	MTLY	07/01/2030			281,731	264,067	108.5100	286,539	275,455	1,870	19,935	3,266			1	04/27/2001	5.220
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		7.000	MTLY	11/01/2029			238,062	233,319	106.0100	247,341	432,945	1,361	14,846	(564)			1	12/14/2001	6.350
36212L-3J-8	GOVT NATL MTG ASSOC I #537301		6.000	MTLY	07/01/2029			831,764	855,084	104.2490	891,415	829,431	4,275	51,363	1,286			1	05/11/2001	6.460
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		8.000	MTLY	05/01/2029			194,711	188,128	108.1710	203,500	195,888	1,254	13,356	1,194			1	07/20/2001	7.230
36212P-UY-6	GOVT NATL MTG ASSOC I #539799		7.000	MTLY	11/01/2031	11/15/2031	100.000	863,173	841,402	106.0150	892,010	864,804	4,908	38,636	(1,631)			1	04/05/2002	6.440
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		7.500	MTLY	08/01/2030			193,537	186,077	106.7020	198,549	192,634	1,163	12,783	(352)			1	08/08/2001	6.650
36212R-YY-8	GOVT NATL MTG ASSOC I #541727		7.500	MTLY	10/01/2030			94,508	90,016	106.6730	96,023	93,188	563	6,026	602			1	08/08/2001	6.450
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		7.000	MTLY	02/01/2031			265,402	260,120	106.0100	275,753	385,455	1,517	16,572	(636)			1	12/14/2001	6.360
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		7.000	MTLY	02/01/2031			298,255	292,607	106.0100	310,192	410,646	1,707	18,785	(1,008)			1	12/14/2001	6.400
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		7.000	MTLY	11/01/2030			123,195	120,826	106.0470	128,132	194,685	705	7,671	(379)			1	12/14/2001	6.370
36212U-XY-2	GOVT NATL MTG ASSOC I #544395		7.000	MTLY	01/01/2031			91,991	90,259	106.0100	95,684	144,229	527	6,009	(321)			1	12/14/2001	6.390
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		7.000	MTLY	06/01/2031			334,775	328,605	106.0100	348,353	481,534	1,917	20,939	(1,305)			1	12/14/2001	6.430
36212W-2A-4	GOVT NATL MTG ASSOC I #546269		7.000	MTLY	05/01/2030			231,773	227,445	106.0100	241,114	446,485	1,327	14,170	(855)			1	12/14/2001	6.400
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		7.000	MTLY	12/01/2030			463,436	453,864	106.0100	481,140	706,429	2,648	28,658	(753)			1	12/14/2001	6.330
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		7.500	MTLY	02/01/2031			21,983	20,570	106.6730	21,942	21,294	129	1,440	(88)			1	08/08/2001	6.090
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		7.500	MTLY	01/01/2031			24,477	23,142	106.6730	24,686	23,958	145	1,596	(83)			1	08/08/2001	6.300
36213C-PM-6	GOVT NATL MTG ASSOC I #550428		6.500	MTLY	02/01/2031	02/15/2031	100.000	1,299,745	1,279,699	105.0280	1,344,040	1,300,494	6,932	40,222	(749)			1	06/04/2002	6.150
36213C-Q7-8	GOVT NATL MTG ASSOC I #550478		7.500	MTLY	01/01/2031			41,698	40,101	106.6730	42,777	41,514	251	2,869	(105)			1	08/08/2001	6.660
36213E-YA-8	GOVT NATL MTG ASSOC I #552505		7.000	MTLY	12/01/2031	12/15/2031	100.000	3	3	106.0150	3	3	0	0	(0)			1	04/18/2002	6.360
36213E-YK-6	GOVT NATL MTG ASSOC I #552514		6.500	MTLY	01/01/2032	01/15/2032	100.000	1,432,089	1,419,899	105.0290	1,491,312	1,432,767	7,691	44,974	(678)			1	05/17/2002	6.320
36213F-4V-2	GOVT NATL MTG ASSOC I #553536		7.000	MTLY	04/01/2032	04/15/2032	100.000	1,038,254	1,007,797	106.0150	1,068,413	1,041,023	5,879	41,121	(2,769)			1	05/02/2002	6.230
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		7.000	MTLY	12/01/2030			199,364	195,068	106.0100	206,791	397,051	1,138	12,162	(141)			1	12/14/2001	6.540
36213L-GL-8	GOVT NATL MTG ASSOC I #557403		7.000	MTLY	05/01/2027			77,445	76,181	106.0990	80,827	77,050	444	5,514	118			1	05/18/2001	6.510
36213L-M3-1	GOVT NATL MTG ASSOC I #557578		7.500	MTLY	02/01/2031			209,668	202,278	106.6730	215,777	209,406	1,264	13,923	(561)			1	08/08/2001	6.740
36213M-ZP-6	GOVT NATL MTG ASSOC I #558850		6.500	MTLY	06/01/2031	06/15/2031	100.000	858,538	845,368	105.0280	887,871	859,105	4,579	27,026	(567)			1	06/04/2002	6.160
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		7.000	MTLY	04/01/2032	04/15/2032	100.000	102,382	99,379	106.0150	105,357	102,656	580	4,009	(273)			1	05/02/2002	6.230
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		7.000	MTLY	06/01/2031			193,623	189,824	106.0100	201,233	317,788	1,107	12,073	(520)			1	12/14/2001	6.590
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		7.000	MTLY	04/01/2032			795,545	772,256	106.0150	818,704	797,716	4,505	30,646	(2,171)			1	05/02/2002	6.240
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		6.000	MTLY	10/01/2029			68,871	70,804	104.2490	73,813	68,680	354	4,253	106			1	05/11/2001	6.460
36213T-B5-1	GOVT NATL MTG ASSOC I #563560		7.000	MTLY	12/01/2031	12/15/2031	100.000	26,858,845	26,072,990	106.0150	27,641,201	26,928,510	152,092	1,043,692	(69,666)			1	05/02/2002	6.220
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		7.000	MTLY	03/01/2031			368,290	360,792	106.0100	382,475	641,224	2,105	22,690	(710)			1	12/14/2001	6.360
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		7.000	MTLY	08/01/2031	08/15/2031	100.000	3,387,990	3,302,007	106.0100	3,500,451	3,393,844	19,262	150,768	(5,854)			1	04/05/2002	6.420
36213V-R6-7	GOVT NATL MTG ASSOC I #565809		6.500	MTLY	10/01/2031	10/15/2031	100.000	773,556	761,768	105.0280	800,068	774,146	4,126	23,839	(591)			1	06/04/2002	6.170
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		6.500	MTLY	06/15/2032	06/29/2032	100.000	903,984	890,348	105.0290	935,128	904,817	4,823	28,867	(833)			1	06/04/2002	6.190
36213Y-YB-2	GOVT NATL MTG ASSOC I #568706		6.500	MTLY	01/01/2032	01/15/2032	100.000	2,472,922	2,441,975	105.0290	2,564,792	2,474,714	13,227	78,390	(1,792)			1	06/04/2002	6.240
36213Y-YG-1	GOVT NATL MTG ASSOC I #568711		7.000	MTLY	05/01/2032	05/15/2032	100.000	2,221,038	2,156,017	106.0150	2,285,695	2,227,098	12,577	87,183	(6,060)			1	05/02/2002	6.240

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36213Y-YH-9	GOVT NATL MTG ASSOC I #568712		7.000	MTLY	05/01/2032	05/15/2032	100.000	1,916,563	1,860,456	106.0150	1,972,356	1,921,793	10,853	72,749	(5,229)			1	05/02/2002	6.240
36213Y-ZG-0	GOVT NATL MTG ASSOC I #568743		7.000	MTLY	04/01/2032	04/15/2032	100.000	8,821,560	8,563,311	106.0150	9,078,367	8,845,633	49,953	348,083	(24,073)			1	05/02/2002	6.240
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		7.000	MTLY	03/01/2032	03/15/2032	100.000	21,576,466	21,018,705	106.0150	22,282,916	21,622,993	122,609	851,037	(46,527)			1	04/18/2002	6.360
36200R-DA-7	GOVT NATL MTG ASSOC I #569897		6.500	MTLY	05/01/2032	05/15/2032	100.000	791,391	779,438	105.0290	818,639	792,104	4,222	24,344	(713)			1	06/04/2002	6.180
36200T-KQ-0	GOVT NATL MTG ASSOC I #571903		6.500	MTLY	09/01/2031	09/15/2031	100.000	469,402	465,376	105.0280	488,774	469,593	2,521	14,789	(192)			1	05/17/2002	6.310
36200W-XX-4	GOVT NATL MTG ASSOC I #574994		6.500	MTLY	04/01/2032	04/15/2032	100.000	1,453,148	1,438,173	105.0290	1,510,505	1,454,009	7,790	46,117	(861)			1	06/04/2002	6.280
36200W-YE-5	GOVT NATL MTG ASSOC I #575009		6.500	MTLY	05/01/2032	05/15/2032	100.000	1,683,555	1,669,265	105.0290	1,753,219	1,684,392	9,042	53,855	(838)			1	05/17/2002	6.320
36201D-J4-5	GOVT NATL MTG ASSOC I #579983		7.000	MTLY	04/01/2032	04/15/2032	100.000	1,266,336	1,229,189	106.0150	1,303,121	1,269,714	7,170	49,047	(3,378)			1	05/02/2002	6.230
36201F-HJ-9	GOVT NATL MTG ASSOC I #581733		6.500	MTLY	12/01/2031	12/15/2031	100.000	2,204,263	2,177,578	105.0290	2,287,097	2,205,766	11,795	70,074	(1,503)			1	06/04/2002	6.240
36201F-RE-9	GOVT NATL MTG ASSOC I #581985		6.500	MTLY	04/01/2032	04/15/2032	100.000	339,648	334,518	105.0290	351,343	339,954	1,812	8,754	(306)			1	06/04/2002	6.180
36201J-CD-9	GOVT NATL MTG ASSOC I #584268		6.500	MTLY	10/01/2031	10/15/2031	100.000	2,579,395	2,554,200	105.0290	2,682,661	2,580,884	13,835	82,748	(1,488)			1	06/04/2002	6.300
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		7.000	MTLY	04/01/2032	04/15/2032	100.000	5,977,108	5,801,773	106.0150	6,150,732	5,993,050	33,844	230,825	(15,943)			1	05/02/2002	6.230
36201J-HV-4	GOVT NATL MTG ASSOC I #584444		6.500	MTLY	08/01/2031	08/15/2031	100.000	907,617	893,808	105.0290	938,761	908,333	4,841	28,579	(716)			1	06/04/2002	6.170
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		7.000	MTLY	11/01/2031	11/15/2031	100.000	82,669	80,214	106.0150	85,038	82,871	468	1,300	(202)			1	04/24/2002	6.250
36201L-UV-4	GOVT NATL MTG ASSOC I #586596		6.500	MTLY	02/01/2032	02/15/2032	100.000	1,409,790	1,388,498	105.0290	1,458,331	1,411,061	7,521	44,597	(1,271)			1	06/04/2002	6.180
36201M-Y5-5	GOVT NATL MTG ASSOC I #587632		7.000	MTLY	01/01/2032	01/15/2032	100.000	18,091,615	17,550,575	106.0150	18,606,188	18,136,051	102,378	705,234	(44,436)			1	04/24/2002	6.250
36201M-ZC-9	GOVT NATL MTG ASSOC I #587639		7.000	MTLY	02/01/2032	02/15/2032	100.000	11,670,454	11,389,156	106.0150	12,074,179	11,692,570	66,437	452,987	(22,115)			1	04/16/2002	6.410
36201N-FM-7	GOVT NATL MTG ASSOC I #587972		6.500	MTLY	04/01/2032	04/15/2032	100.000	2,412,452	2,391,946	105.0290	2,512,247	2,413,623	12,956	76,879	(1,171)			1	05/17/2002	6.320
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		8.000	MTLY	05/01/2016			526,431	502,003	109.7390	550,896	527,104	3,347	38,725	(769)			1	01/26/1999	6.570
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		9.000	MTLY	03/01/2016			5,185,684	4,910,219	111.1770	5,459,044	5,175,377	36,827	423,719	(7,869)			1	02/21/1996	7.210
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		9.000	MTLY	10/01/2018			2,745,017	2,602,627	111.2930	2,896,545	2,728,927	19,520	228,261	(2,602)			1	02/21/1996	7.270
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		8.000	MTLY	07/01/2022			77,572	74,494	109.5440	81,604	77,590	497	5,698	(35)			1	03/12/1999	6.760
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		8.000	MTLY	06/01/2016			738,539	703,108	109.7420	771,602	738,264	4,687	54,119	(1,104)			1	01/26/1999	6.530
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		7.000	MTLY	11/01/2025			15,549	15,367	106.5300	16,371	15,542	90	1,118	(2)			1	05/18/2001	6.670
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		7.000	MTLY	01/01/2026			1,168,539	1,214,028	106.3500	1,291,123	1,166,795	7,082	88,183	350			1	01/05/2000	8.110
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		9.000	MTLY	05/01/2008			4,909,572	4,778,030	108.3040	5,174,797	4,951,234	35,835	416,629	(16,214)			1	04/12/2000	7.560
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		7.000	MTLY	01/01/2026			754,364	739,271	106.3500	786,217	755,674	4,312	49,439	(126)			1	12/16/1998	6.430
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		7.000	MTLY	05/01/2027			858,208	841,793	106.3670	895,389	859,055	4,910	56,220	(113)			1	04/20/1999	6.440
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		7.000	MTLY	11/01/2026			400,962	393,681	106.4180	418,947	400,447	2,296	26,268	(53)			1	04/20/1999	6.470
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		7.000	MTLY	03/01/2028			288,551	285,146	106.2420	302,946	288,399	1,663	20,840	(21)			1	05/18/2001	6.650
36225B-C7-1	GOVT NATL MTG ASSOC I #780994		6.000	MTLY	09/01/2028			32,674	33,689	104.5310	35,216	32,678	168	2,059	12			1	05/11/2001	6.550
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		8.000	MTLY	05/01/2029			62,658	61,007	108.2790	66,058	63,524	407	4,531	(13)			1	07/20/2001	7.400
36225B-GD-4	GOVT NATL MTG ASSOC I #781096		6.500	MTLY	05/01/2028			18,327	18,583	105.1350	19,537	18,336	101	1,168	2			1	02/16/2001	6.820
36225B-HZ-4	GOVT NATL MTG ASSOC I #781148		6.000	MTLY	07/01/2028			14,443,175	14,645,308	104.5530	15,312,110	14,441,501	73,227	895,397	2,560			1	05/11/2001	6.250
9Z9998-0C-4	GOVT NATL MTG ASSOC I TBA-*R	DRR	7.000	MTLY	11/16/2026									150,340				1	12/07/2001	
36202D-RZ-6	GOVT NATL MTG ASSOC II #003204		8.000	MTLY	08/01/2030	08/20/2030	100.000	5,484,889	5,226,605	107.2840	5,607,326	5,509,168	34,844	226,855	(24,279)			1	04/18/2002	5.870
36202D-SF-9	GOVT NATL MTG ASSOC II #003218		8.000	MTLY	10/01/2030	10/20/2030	100.000	2,924,912	2,785,873	107.2840	2,988,804	2,936,484	18,572	112,326	(11,572)			1	04/18/2002	5.810
Total - UNITED STATES								362,889,500	359,328,448	XXX	381,420,912	366,237,542	2,069,429	19,594,499	(374,057)			XXX	XXX	XXX
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities								362,889,500	359,328,448	XXX	381,420,912	366,237,542	2,069,429	19,594,499	(374,057)			XXX	XXX	XXX
0399996 - Bonds - U.S. Government								816,227,789	797,798,448	XXX	892,827,174	821,135,151	8,060,240	36,425,289	(804,023)			XXX	XXX	XXX
0399999 - Total - U.S. Government Bonds								816,227,789	797,798,448	XXX	892,827,174	821,135,151	8,060,240	36,425,289	(804,023)			XXX	XXX	XXX
OTHER GOVERNMENTS ISSUER OBLIGATIONS CANADA																				
110709-EQ-1	BRITISH COLUMBIA		5.375	AO	10/29/2008			17,507,523	17,500,000	110.0900	19,265,750	17,508,925	161,997	940,625	(1,074)			1PE	08/30/2001	5.370
748148-QX-4	CANADA 6.125 01/22/2011	LS	6.125	JJ	01/22/2011			9,967,060	10,000,000	111.0350	11,103,500	9,962,800	270,521	612,500	3,073			1	08/01/2001	6.180
135087-KN-3	CANADA GOVT	0	10.250	FA	02/01/2004			1,581,603	2,081,599	68.4570	1,711,425	2,071,191	67,439	161,378	971	16,082		1	02/01/1979	10.310
135087-UT-9	CANADA GOVT	0	8.000	JD	06/01/2023			8,448,833	10,196,216	84.0640	11,088,042	10,317,560	56,885	1,017,786	(2,582)	87,493		1	06/05/1997	7.900
135087-WS-9	CANADA-GOV'T	LS	5.250	MN	11/05/2008			15,045,453	15,000,000	110.5180	16,577,700	15,054,000	122,500	787,500	(6,505)			1	08/29/2001	5.190
563469-ET-8	MANITOBA (PROVINCE OF)	LS	4.250	MN	11/20/2006			14,953,240	15,000,000	105.3430	15,801,450	14,941,200	72,604	637,500	10,826			1PE	11/13/2001	4.340
669827-DQ-7	NOVA SCOTIA PROV CDA		7.250	JJ	07/27/2013			7,732,344	8,000,000	121.7200	9,737,600	7,636,880	248,111	580,000	15,912			1PE	05/18/1995	7.720
683234-MF-2	ONTARIO PROVINCE		5.500	AO	10/01/2008			19,882,640	20,000,000	110.5580	22,111,600	19,858,500	275,000	1,100,000	16,804			1	12/06/2001	5.620
748148-QR-7	QUEBEC PROVINCE	LS	7.500	MS	09/15/2029			15,247,415	15,000,000	124.7150	18,707,250	15,254,200	331,250	1,125,000	(3,368)			1	12/21/2000	7.370
748148-KP-7	QUEBEC PROVINCE NOTES		8.800	AO	04/15/2003			5,027,270	5,000,000	102.0280	5,101,400	5,501,400	92,889	440,000	(91,059)			1	10/24/1996	6.850
Total - CANADA								115,393,379	117,777,814	XXX	131,205,717	118,106,656	1,699,195	7,402,289	(57,001)	103,576		XXX	XXX	XXX
Other Countries																				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
50064F-AB-0	REPUBLIC OF KOREA	LS	8.875	A0	04/15/2008			6,126,979	6,000,000	124.1300	7,447,800	6,181,020	112,417	532,500	(18,423)			1	10/14/1999	8.370
560904-AF-1	MALAYSIA		7.500	JJ	07/15/2011			7,346,188	7,500,000	114.9700	8,622,750	7,328,475	259,375	571,875	12,253			2	07/09/2001	7.830
91086Q-AF-5	MEXICAN UTD STS	LS	8.375	JJ	01/14/2011			5,071,243	5,000,000	113.0000	5,650,000	5,080,500	194,253	418,750	(6,083)			2	06/06/2001	8.130
Total - Other Countries								18,544,411	18,500,000	XXX	21,720,550	18,589,995	566,045	1,523,125	(12,253)			XXX	XXX	XXX
0499999 - Total Bonds - All Other Government - Issuer Obligations								133,937,790	136,277,814	XXX	152,926,267	136,696,651	2,265,240	8,925,414	(69,254)	103,576		XXX	XXX	XXX
1099997 - Bonds - All Other Governments - Canada								115,393,379	117,777,814	XXX	131,205,717	118,106,656	1,699,195	7,402,289	(57,001)	103,576		XXX	XXX	XXX
1099998 - Bonds - All Other Governments - Other Countries								18,544,411	18,500,000	XXX	21,720,550	18,589,995	566,045	1,523,125	(12,253)			XXX	XXX	XXX
1099999 - Total - All Other Government Bonds								133,937,790	136,277,814	XXX	152,926,267	136,696,651	2,265,240	8,925,414	(69,254)	103,576		XXX	XXX	XXX
STATES, TERRITORIES AND POSSESSIONS																				
ISSUER OBLIGATIONS																				
UNITED STATES																				
PUERTO RICO																				
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT GO 02 REF		5.500	JJ	07/01/2011			16,176,958	15,275,000	115.3220	17,615,436	16,240,075	420,063	203,030	(63,116)			1PE	05/24/2001	4.650
745219-BY-0	PUERTO RICO INFRASTRUCTURE SPL TAX 88A		7.900	JJ	07/01/2007			360,000	360,000	100.5640	362,030	360,000	14,220	28,440				2PE	11/02/1988	7.900
PUERTO RICO								16,536,958	15,635,000	XXX	17,977,466	16,600,075	434,283	231,470	(63,116)			XXX	XXX	XXX
Total - UNITED STATES								16,536,958	15,635,000	XXX	17,977,466	16,600,075	434,283	231,470	(63,116)			XXX	XXX	XXX
1199999 - Total Bonds - States, Territories and Possessions - Issuer Obligations								16,536,958	15,635,000	XXX	17,977,466	16,600,075	434,283	231,470	(63,116)			XXX	XXX	XXX
1799996 - Bonds - States, Territory, Poss - United States								16,536,958	15,635,000	XXX	17,977,466	16,600,075	434,283	231,470	(63,116)			XXX	XXX	XXX
1799999 - Total - States, Territories and Possessions								16,536,958	15,635,000	XXX	17,977,466	16,600,075	434,283	231,470	(63,116)			XXX	XXX	XXX
POLITICAL SUBDIVISIONS																				
ISSUER OBLIGATIONS																				
UNITED STATES																				
ALABAMA																				
088677-AW-9	BIBB CNTY AL PUB BLDG WARRANTS 1977		6.250	FA	02/01/2003			35,007	35,000	100.4150	35,145	36,125	911	2,188	(83)			1	01/16/1978	6.000
088677-AX-7	BIBB CNTY AL PUB BLDG WARRANTS 1977		6.250	FA	02/01/2004			40,103	40,000	105.3060	42,122	41,308	1,042	2,500	(90)			1	01/16/1978	6.000
088677-AY-5	BIBB CNTY AL PUB BLDG WARRANTS 1977		6.250	FA	02/01/2005			40,193	40,000	109.5080	43,803	41,328	1,042	2,500	(85)			1	01/16/1978	6.000
088677-AZ-2	BIBB CNTY AL PUB BLDG WARRANTS 1977		6.250	FA	02/01/2006			40,277	40,000	112.8020	45,121	41,348	1,042	2,500	(80)			1	01/16/1978	6.000
088677-BA-6	BIBB CNTY AL PUB BLDG WARRANTS 1977		6.250	FA	02/01/2007			45,402	45,000	115.2070	51,843	46,536	1,172	2,813	(85)			1	01/16/1978	6.000
230160-BA-0	CULLMAN CNTY AL G O WARRANTS 1984		10.000	MS	03/01/2003			340,000	340,000	101.4380	344,889	340,000	11,333	34,000				1	03/06/1984	10.000
230160-BB-8	CULLMAN CNTY AL G O WARRANTS 1984		10.000	MS	03/01/2004			375,000	375,000	109.9140	412,178	375,000	12,500	37,500				1	03/06/1984	10.000
339891-DY-6	FLORENCE AL WTR & SWR COMMR REV 78		6.250	JD	12/01/2007			3,237,196	3,225,000	117.7570	3,797,663	3,285,394	16,797	201,563	(2,066)			1	03/08/1978	6.160
471250-FD-7	JASPER AL G O REF WARRANTS SER 78		6.750	FA	02/15/2003			115,000	115,000	100.6700	115,771	115,000	2,933	7,763				1	06/12/1978	6.750
471250-FH-8	JASPER AL G O REF WARRANTS SER 78		6.750	FA	02/15/2007			250,000	250,000	117.2520	293,130	250,000	6,375	16,875				1	06/12/1978	6.750
717316-JW-4	PHENIX CITY AL SCH BLDG REF WTS		7.000	MS	03/01/2003				75,000	100.6540	75,491	75,000	1,750	5,250				6*	04/25/1977	7.000
782735-FE-9	RUSSELLVILLE AL G O WTS		5.750	JD01	12/01/2026			1,085,211	1,100,000	108.8860	1,197,746	1,083,500	5,271	63,250	378			1PE	03/14/1997	5.860
871242-HT-3	SYLACAUGA AL SCH REF WTS SER 73A		6.200	FA	02/01/2003				80,000	100.2450	80,196	82,182	2,067	4,960				6*	12/07/1973	6.000
874296-HM-1	TALLADEGA AL G O SECD REF WTS 1978		6.500	FA	02/15/2007			2,425,000	2,425,000	116.4890	2,824,858	2,425,000	59,547	157,625				1	05/26/1978	6.500
874381-BW-5	TALLADEGA AL PUB BLDG BRDG & RD 72		5.500	FA	02/01/2003			114,981	115,000	100.3570	115,411	111,710	2,635	6,325	220			1	01/23/1973	5.700
ALABAMA								8,143,371	8,300,000	XXX	9,475,367	8,349,431	126,416	547,610	(1,890)			XXX	XXX	XXX
ARIZONA																				
566897-NA-8	MARICOPA COUNTY ARIZ SCHOOL DISTRICT 4		5.000	JJ	07/01/2010			1,207,320	1,250,000	111.7410	1,396,763	1,196,025	31,250	62,500	4,476			1PE	05/08/2000	5.560
ARIZONA								1,207,320	1,250,000	XXX	1,396,763	1,196,025	31,250	62,500	4,476			XXX	XXX	XXX
CALIFORNIA																				
130628-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF		4.500	A0	10/01/2018			856,742	1,000,000	97.5530	975,530	840,380	11,250	45,000	5,395			1PE	10/05/1999	5.910
130627-BK-7	CALIFORNIA ST G O VAR PURP 1993 APR		5.500	A001	04/01/2019			5,797,870	6,500,000	102.7160	6,676,540	5,627,635	89,375	357,500	27,460			1PE	10/14/1994	6.660
130627-BU-5	CALIFORNIA ST G O VAR PURP 1993 SEPT		4.750	MS01	09/01/2018			13,704,214	17,000,000	101.0620	17,180,540	12,931,050	269,167	807,500	141,740			1PE	01/13/1995	6.980
130627-BZ-4	CALIFORNIA ST G O VAR PURP 1993 SEPT		4.750	MS01	09/01/2023			7,655,620	9,700,000	95.8010	9,292,697	7,357,063	153,583	460,750	53,642			1PE	03/02/1995	6.760
130627-CH-3	CALIFORNIA ST G O VAR PURP 1994 MAR		5.500	MS01	03/01/2020			11,421,174	13,500,000	104.5650	14,116,275	11,011,745	247,500	742,500	74,337			1PE	11/18/1994	7.190
142668-BW-1	CARLSBAD CA UNI SCH DIST EDL FAC		10.000	MN	05/01/2003			135,107	135,000	102.3200	138,132	138,067	2,250	13,500	(304)			1PE	05/09/1980	9.750
184067-BQ-8	CLAYTON CA LTD IMPT OAKHURST AD 1989		7.700	MS	09/02/2003				20,000	103.2780	20,656	20,000	509	1,540				6*	04/06/1989	7.700
184067-BR-6	CLAYTON CA LTD IMPT OAKHURST AD 1989		7.800	MS	09/02/2004				25,000	103.7580	25,940	25,000	645	1,950				6*	04/06/1989	7.800
184067-BS-4	CLAYTON CA LTD IMPT OAKHURST AD 1989		7.850	MS	09/02/2005				25,000	103.7370	25,934	25,000	649	1,963				6*	04/06/1989	7.850
184067-BT-2	CLAYTON CA LTD IMPT OAKHURST AD 1989		7.900	MS	09/02/2006				25,000	103.6870	25,922	25,000	653	1,975				6*	04/06/1989	7.900
184067-BU-9	CLAYTON CA LTD IMPT OAKHURST AD 1989		7.900	MS	09/02/2007				25,000	103.6290	25,907	25,000	653	1,975				6*	04/06/1989	7.900

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
184067-BV-7	CLAYTON CA LTD IMPT OAKHURST AD 1989		.8.000	MS	09/02/2008				25,000	103.5750	25,894	25,000	661	2,000				6*	04/06/1989	8.000
184067-BW-5	CLAYTON CA LTD IMPT OAKHURST AD 1989		.8.000	MS	09/02/2009				30,000	103.5330	31,060	30,000	793	2,400				6*	04/06/1989	8.000
206130-BB-1	CONCORD CA AD 59 1915 ACT		.6.900	JJ	07/02/2003				40,000	102.0870	40,835	40,000	1,372	2,760				6*	06/05/1978	6.900
206130-BL-9	CONCORD CA AD 65 SUN VALLEY PKG		.7.200	JJ	07/02/2003			405,000	405,000	102.5240	415,222	405,000	14,499	29,160				2	09/27/1979	7.200
206130-BM-7	CONCORD CA AD 65 SUN VALLEY PKG		.7.200	JJ	07/02/2004			435,000	435,000	106.9270	465,132	435,000	15,573	31,320				2	09/27/1979	7.200
223043-BA-7	COVINA CA CMNTY REDEV AGY PROJ 1 TAX		.6.250	JJ	01/01/2003			425,000	425,000	100.0000	425,000	419,611	13,281	26,563	407			1	01/20/1977	6.350
223043-BB-5	COVINA CA CMNTY REDEV AGY PROJ 1 TAX		.6.250	JJ	01/01/2004			59,942	60,000	100.3830	60,230	59,227	1,875	3,750	54			1	01/26/1977	6.350
304211-HM-0	FAIRFIELD CA SMITH RANCH AD SER B36		.8.000	MS	09/02/2003			195,000	195,000	103.8220	202,453	195,000	5,157	15,600				4	08/22/1988	8.000
304211-HN-8	FAIRFIELD CA SMITH RANCH AD SER B36		.8.100	MS	09/02/2004			210,000	210,000	103.9040	218,198	210,000	5,623	17,010				4	08/22/1988	8.100
304211-HP-3	FAIRFIELD CA SMITH RANCH AD SER B36		.8.100	MS	09/02/2005			220,000	220,000	103.8320	228,430	220,000	5,891	17,820				4	08/22/1988	8.100
304211-HQ-1	FAIRFIELD CA SMITH RANCH AD SER B36		.8.100	MS	09/02/2006			225,000	225,000	103.7420	233,420	225,000	6,024	18,225				4	08/22/1988	8.100
304211-HR-9	FAIRFIELD CA SMITH RANCH AD SER B36		.8.100	MS	09/02/2007			285,000	285,000	103.6850	295,502	285,000	7,631	23,085				4	08/22/1988	8.100
497060-AH-6	KINNELOA CA IRR DIST IMPT NO 01		.8.000	JJ	07/01/2003				40,000	102.5710	41,028	41,135	1,600	3,200				6*	02/20/1975	7.750
497060-AJ-2	KINNELOA CA IRR DIST IMPT NO 01		.8.000	JJ	07/01/2004				40,000	107.5470	43,019	41,146	1,600	3,200				6*	02/20/1975	7.750
69672H-BL-7	PALMDALE CA 10TH ST AD NO 88-1 89A		.7.250	MS	09/02/2004			488,341	751,294	65.0000	488,341	751,294		17,651	78,886			6	07/27/1989	7.310
69672H-BM-5	PALMDALE CA 10TH ST AD NO 88-1 89A		.7.250	MS	09/02/2005			523,558	805,474	65.0000	523,558	805,474		18,924	84,575			6	07/27/1989	7.310
69672H-BN-3	PALMDALE CA 10TH ST AD NO 88-1 89A		.7.250	MS	09/02/2006			561,123	863,266	65.0000	561,123	859,001		20,282	90,643			6	07/27/1989	7.360
69672H-BP-8	PALMDALE CA 10TH ST AD NO 88-1 89A		.7.300	MS	09/02/2007			603,383	928,281	65.0000	603,383	928,281		21,960	97,470			6	07/27/1989	7.350
69672H-BQ-6	PALMDALE CA 10TH ST AD NO 88-1 89A		.7.300	MS	09/02/2008			645,643	993,297	65.0000	645,643	993,297		23,484	104,296			6	09/02/2000	7.350
69672H-BR-4	PALMDALE CA 10TH ST AD NO 88-1 89A		.7.300	MS	09/02/2009			692,599	1,065,537	65.0000	692,599	1,059,879		25,207	440,776			6	07/27/1989	7.400
728689-BA-7	PLEASANT VALLEY CA SCH DIST		.7.400	JD	06/15/2003				50,000	102.0870	51,044	51,146	164	3,700				6*	07/13/1978	7.200
732096-YF-3	POMONA CA UNI SCH DIST G O REF 97A		.6.500	FA01	08/01/2019	08/01/2014	100.000	3,189,059	3,000,000	122.2160	3,666,480	3,246,060	81,250	195,000	(11,227)			1PE	01/23/1997	5.750
757810-HD-1	REDWOOD CITY CA IMPT DIST 1 64 SER E		.6.000	JJ01	07/01/2006				610,000	102.0530	622,523	492,459	18,300	36,600				6*	04/11/1979	8.750
798160-YF-8	SAN JOSE CA IMPT DIST 78 153 SJ		.7.000	JJ	07/02/2003			560,000	560,000	105.0140	588,078	560,000	19,491	39,200				5*	09/10/1979	7.000
798160-YH-4	SAN JOSE CA IMPT DIST 78 153 SJ		.7.000	JJ	07/02/2004			605,000	605,000	105.0140	635,335	605,000	21,057	42,350				5*	09/10/1979	7.000
798160-VG-9	SAN JOSE CA IMPT DIST 89 205 SJ		.7.550	MS	09/02/2003			525,000	525,000	103.5430	543,601	525,000	13,102	39,638				5*	12/27/1989	7.550
798160-VH-7	SAN JOSE CA IMPT DIST 89 205 SJ		.7.600	MS	09/02/2004			560,000	560,000	103.8300	581,448	560,000	14,068	42,560				5*	12/27/1989	7.600
798160-VJ-3	SAN JOSE CA IMPT DIST 89 205 SJ		.7.600	MS	09/02/2005			605,000	605,000	103.7580	627,736	605,000	15,199	45,980				5*	12/27/1989	7.600
798160-VK-0	SAN JOSE CA IMPT DIST 89 205 SJ		.7.650	MS	09/02/2006			650,000	650,000	103.6760	673,894	650,000	16,437	49,725				5*	12/27/1989	7.650
798160-VL-8	SAN JOSE CA IMPT DIST 89 205 SJ		.7.650	MS	09/02/2007			700,000	700,000	103.6190	725,333	700,000	17,701	53,550				5*	12/27/1989	7.650
798160-VM-6	SAN JOSE CA IMPT DIST 89 205 SJ		.7.700	MS	09/02/2008			755,000	755,000	103.5760	781,999	755,000	19,217	58,135				5*	12/27/1989	7.700
798160-VN-4	SAN JOSE CA IMPT DIST 89 205 SJ		.7.700	MS	09/02/2009			815,000	815,000	103.5350	843,810	815,000	20,744	62,755				5*	12/27/1989	7.700
798160-VP-9	SAN JOSE CA IMPT DIST 89 205 SJ		.7.700	MS	09/02/2010			875,000	875,000	103.5000	905,625	875,000	22,271	67,375				5*	12/27/1989	7.700
903702-BA-5	UKIAH CA UNI SCH BLDG CORP SER 76		.6.000	MS	03/01/2003			359,883	360,000	100.8080	362,909	350,701	7,200	21,600	684			1	01/06/1977	6.200
903702-BB-3	UKIAH CA UNI SCH BLDG CORP SER 76		.5.500	MS	03/01/2004			396,235	400,000	105.0450	420,180	356,124	7,333	22,000	3,020			1	11/08/1976	6.350
903702-BC-1	UKIAH CA UNI SCH BLDG CORP SER 76		.5.500	MS	03/01/2005			417,792	425,000	108.9900	463,208	377,757	7,792	23,375	3,014			1	11/08/1976	6.350
903702-BD-9	UKIAH CA UNI SCH BLDG CORP SER 76		.5.500	MS	03/01/2006			439,175	450,000	112.1940	504,873	399,353	8,250	24,750	2,998			1	11/08/1976	6.350
CALIFORNIA								56,997,461	67,942,148	XXX	67,742,217	57,977,885	1,167,391	3,588,045	1,197,865			XXX	XXX	XXX
COLORADO																				
254156-CA-8	DILLON CO G O WTR REF SER 1983		.10.375	JD	12/01/2003			140,000	140,000	108.1580	151,421	140,000	1,210	14,525				1	12/21/1983	10.380
284213-CB-9	ELBERT CNTY CO SCH DIST C1 REF		.10.750	AO	10/01/2003			135,000	135,000	106.9860	144,431	135,000	3,628	14,513				1	10/18/1983	10.750
744874-AQ-1	PUEBLO CO SCH DIST NO 60 COP REF 95		.5.375	JD01	12/01/2010			1,035,304	1,040,000	108.2330	1,125,623	1,033,500	4,658	55,900	535			1PE	10/27/1999	5.450
COLORADO								1,310,304	1,315,000	XXX	1,421,476	1,308,500	9,497	84,938	535			XXX	XXX	XXX
WASHINGTON DC																				
254760-C2-5	DISTRICT OF COLUMBIA G O 1993 B REF		.5.500	JD	06/01/2008			493,110	500,000	112.8940	564,470	485,105	2,292	27,500	1,055			1PE	05/26/1993	5.800
WASHINGTON DC								493,110	500,000	XXX	564,470	485,105	2,292	27,500	1,055			XXX	XXX	XXX
FLORIDA																				
662542-BC-2	NORTH SPRINGS FL IMPT WTR MGMT 1990 A		.8.125	MO1	05/01/2010			580,000	580,000	101.4930	588,659	580,000	7,854	45,094				3	08/23/1990	8.130
FLORIDA								580,000	580,000	XXX	588,659	580,000	7,854	45,094				XXX	XXX	XXX
GEORGIA																				
120000-AZ-7	BUFORD GA SCHOOL		.7.600	FA	02/01/2003			95,008	95,000	100.4300	95,409	96,084	3,008	7,220	(88)			1PE	09/24/1975	7.500
120000-BA-1	BUFORD GA SCHOOL		.7.600	FA	02/01/2004			100,101	100,000	106.4440	106,444	101,153	3,167	7,600	(86)			1PE	09/24/1975	7.500
120000-BB-9	BUFORD GA SCHOOL		.7.600	FA	02/01/2005			110,206	110,000	112.0080	123,209	111,282	3,483	8,360	(88)			1PE	09/24/1975	7.500
GEORGIA								305,314	305,000	XXX	325,061	308,518	9,658	23,180	(263)			XXX	XXX	XXX
HAWAII																				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15			Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest			
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment		NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
419780-EU-1	HAWAII ST G O REF BDS 1997 C0		6.000	MS	09/01/2006			2,056,687	2,000,000	113.7170	2,274,340	2,090,480	40,000	120,000	(13,721)			1PE	06/06/2000	5.140
HAWAII								2,056,687	2,000,000	XXX	2,274,340	2,090,480	40,000	120,000	(13,721)			XXX	XXX	XXX
ILLINOIS																				
078866-AV-2	BELLEVILLE IL SGL FAM MTG SER 78 A		7.250	MN01	11/01/2009			1,800,000	1,800,000	118.1690	2,127,042	1,800,000	21,750	130,500				1	11/16/1978	7.250
158285-FP-6	CHAMPAIGN CNTY IL SCH DIST 116 99C			JJ	01/01/2019	01/01/2014	74.700	646,791	1,645,000	46.1020	758,378	527,930			36,655			1PE	06/23/1999	5.850
167484-DQ-4	CHICAGO IL G O PROJ & REF 1995 B		5.125	JJ01	01/01/2025			3,594,038	4,000,000	101.3890	4,055,560	3,567,480	102,500	205,000	12,842			1PE	06/16/2000	6.080
167484-JB-1	CHICAGO IL G O PROJ & REF 1998		5.250	JJ01	01/01/2028	07/01/2010	100.000	4,741,159	4,700,000	102.9930	4,840,671	4,756,729	123,375	246,750	(4,403)			1PE	12/01/1998	5.110
167483-6T-8	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2017	07/01/2017	100.000	2,566,731	6,865,000	44.2970	3,040,989	1,515,174			168,372			1	03/10/1995	6.800
167483-6U-5	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2018	01/01/2018	100.000	2,481,133	6,865,000	42.8190	2,939,524	1,464,648			162,756			1	03/10/1995	6.800
167483-6V-3	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2018	07/01/2018	100.000	2,398,426	6,865,000	41.3920	2,841,561	1,415,838			157,328			1	03/10/1995	6.800
167483-6W-1	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2019	01/01/2019	100.000	2,318,422	6,865,000	40.0110	2,746,755	1,368,606			152,080			1	03/10/1995	6.800
167483-6X-9	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2019	07/01/2019	100.000	2,241,089	6,865,000	38.6770	2,655,176	1,322,954			147,008			1	03/10/1995	6.800
167483-6Y-7	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2020	01/01/2020	100.000	2,166,323	6,865,000	37.3870	2,566,618	1,278,812			142,104			1	03/10/1995	6.800
167483-6Z-4	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2020	07/01/2020	100.000	2,094,093	6,865,000	36.1400	2,481,011	1,236,181			137,364			1	03/10/1995	6.800
167483-7A-8	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2021	07/01/2020	96.640	2,006,717	6,865,000	34.6740	2,380,370	1,180,162			132,539			1	03/10/1995	6.850
167483-7B-6	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2021	01/01/2021	96.640	1,939,350	6,865,000	33.5100	2,300,462	1,140,551			128,087			1	03/10/1995	6.850
167483-7C-4	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2022	07/01/2021	96.640	1,874,215	6,865,000	32.3840	2,223,162	1,102,244			123,785			1	03/10/1995	6.850
167483-7D-2	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2022	01/01/2022	96.640	1,811,290	6,865,000	31.2970	2,148,539	1,065,242			119,628			1	03/10/1995	6.850
167483-7E-0	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2023	07/01/2022	96.640	1,750,385	6,865,000	30.2460	2,076,388	1,029,407			115,609			1	03/10/1995	6.850
167483-7F-7	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2023	01/01/2023	96.640	1,691,649	6,865,000	29.2300	2,006,640	994,876			111,727			1	03/10/1995	6.850
167483-7G-5	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2024	07/01/2023	96.640	1,634,811	6,865,000	28.2480	1,939,225	961,443			107,974			1	03/10/1995	6.850
167483-7H-3	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	07/01/2024	01/01/2024	96.640	1,579,936	6,865,000	27.3000	1,874,145	929,178			104,348			1	03/10/1995	6.850
167483-7J-9	CHICAGO IL G O PROJ CAP APPRN SER 95			JJ	01/01/2025	07/01/2024	96.640	1,526,837	6,865,000	26.3830	1,811,193	897,942			100,842			1	03/10/1995	6.850
171646-GQ-9	CICERO IL G O ALTERNATE REV SOURCE 94		6.500	JD	12/01/2014			3,161,402	3,185,000	111.6000	3,554,460	3,153,086	17,252	207,025	1,271			1	10/20/1994	6.590
213183-WS-1	COOK CNTY IL G O SER 1993 A		5.000	MN15	11/15/2023			18,336,283	21,845,000	101.4990	22,172,457	17,646,019	139,565	1,092,250	119,774			1PE	05/25/1994	6.640
213183-YQ-3	COOK CNTY IL G O SER 1996 CAP IMPT		5.875	MN15	11/15/2022			29,905,328	30,210,000	115.1910	34,799,201	29,865,336	226,785	1,774,838	9,684			1	04/02/1997	5.970
213183-ZJ-8	COOK CNTY IL G O SER 1997 A		5.625	MN	11/15/2019	11/15/2009	100.000	5,009,062	5,000,000	109.5220	5,476,100	5,012,500	35,938	281,250	(1,055)			1PE	06/25/1999	5.590
229290-EB-3	CRYSTAL LAKE IL SPL SVC AREA NO 36 87		9.300	JD	12/01/2003			175,000	175,000	105.7960	185,143	175,000	1,356	16,275				6*	01/11/1988	9.300
229255-BT-0	CRYSTAL LAKE IL TAX INCREMENT 1988		9.260	FA	02/15/2005			2,000,000	2,000,000	114.8760	2,297,520	2,000,000	69,964	185,200				1	12/16/1988	9.260
240685-DS-3	DEKALB CNTY IL CMNTY SCH DIST NO 428		7.250	JD	12/01/2003			1,035,000	1,035,000	105.4600	1,091,511	1,035,000	6,253	75,038				1	08/17/1989	7.250
240775-CC-8	DEKALB IL CIVIC CTR ST SUPPORT REF		10.850	AO	10/01/2003			426,033	425,000	107.0890	455,128	437,193	11,528	46,113	(1,265)			1	11/22/1983	10.500
257003-CG-6	DOLTON IL G O CORP PURPOSE SER 86		7.700	JD	12/01/2003			300,000	300,000	105.8510	317,553	300,000	1,925	23,100				1	01/08/1987	7.700
257003-CH-4	DOLTON IL G O CORP PURPOSE SER 86		7.800	JD	12/01/2004			325,000	325,000	111.9610	363,873	325,000	2,113	25,350				1	01/08/1987	7.800
257003-CJ-0	DOLTON IL G O CORP PURPOSE SER 86		7.900	JD	12/01/2005			350,000	350,000	117.4890	411,212	350,000	2,304	27,650				1	01/08/1987	7.900
257003-CK-7	DOLTON IL G O CORP PURPOSE SER 86		7.950	JD	12/01/2006			375,000	375,000	121.8490	456,934	375,000	2,484	29,813				1	01/08/1987	7.950
257003-CL-5	DOLTON IL G O CORP PURPOSE SER 86		8.000	JD	12/01/2007			400,000	400,000	125.4050	501,620	400,000	2,667	32,000				1	01/08/1987	8.000
400424-BT-3	GRUNDY CNTY IL CMNTY SCH DIST 111		8.050	JJ	01/01/2003			560,000	560,000	100.0000	560,000	560,000	22,540	45,080				1	07/14/1988	8.050
400424-BU-0	GRUNDY CNTY IL CMNTY SCH DIST 111		8.050	JJ	01/01/2004			610,000	610,000	106.7660	651,273	610,000	24,553	49,105				1	07/14/1988	8.050
452149-UV-7	ILLINOIS ST G O 1994 SER AUGUST		5.875	FA01	08/01/2019			8,171,551	8,445,000	109.2090	9,222,700	8,113,131	206,727	496,144	10,205			1PE	07/19/1995	6.200
452150-RB-3	ILLINOIS ST G O 1998 SER JUNE		4.750	JD01	06/01/2023			13,627,672	15,690,000	98.8400	15,507,996	13,508,462	62,106	745,275	58,223			1PE	11/14/2000	5.920
452150-PH-2	ILLINOIS ST G O SER APRIL 1998		5.125	A001	04/01/2023	04/01/2023	100.000	2,737,176	3,125,000	102.6340	3,207,313	2,706,906	40,039	160,156	10,691			1PE	12/22/1999	6.260
452150-BA-2	ILLINOIS ST G O SER DECEMBER 1995		5.250	JD01	12/01/2020			4,194,662	4,700,000	104.6050	4,916,435	4,155,411	20,563	246,750	16,424			1PE	05/16/2000	6.290
452149-WM-5	ILLINOIS ST G O SER FEBRUARY 1995		6.100	FA	02/01/2018			5,589,783	5,700,000	111.4080	6,350,256	5,562,345	144,875	347,700	4,280			1PE	02/13/1995	6.300
452149-TW-7	ILLINOIS ST G O SER MARCH 1994		5.800	A001	04/01/2019			20,843,197	21,700,000	107.5960	23,348,332	20,627,803	314,650	1,258,600	36,760			1PE	06/16/1994	6.220
452150-CQ-6	ILLINOIS ST G O SER MAY 1996		5.750	MN01	05/01/2021			1,977,636	2,000,000	109.6980	2,193,960	1,973,840	19,167	115,000	767			1PE	08/19/1996	5.860
452150-DZ-5	ILLINOIS ST G O SER SEPTEMBER 1996		6.000	MS01	09/01/2021			21,612,737	21,700,000	111.7990	24,260,383	21,600,003	434,000	1,302,000	2,713			1PE	03/31/1997	6.040
483764-CW-4	KANE & DEKALB CNTYS IL SCH DIST 301 90		7.700	JJ	01/01/2005			380,000	380,000	111.7320	424,582	380,000	14,630	29,260				1	02/21/1990	7.700
483764-CX-2	KANE & DEKALB CNTYS IL SCH DIST 301 90		7.700	JJ	01/01/2006			520,000	520,000	116.3010	604,765	520,000	20,020	40,040				1	02/21/1990	7.700
483764-CY-0	KANE & DEKALB CNTYS IL SCH DIST 301 90		7.750	JJ	01/01/2007			545,000	545,000	120.1620	654,883	545,000	21,119	42,238				1	02/21/1990	7.750
483764-CZ-7	KANE & DEKALB CNTYS IL SCH DIST 301 90		7.750	JJ	01/01/2008			595,000	595,000	122.8940	731,219	595,000	23,056	46,113				1	02/21/1990	7.750
483764-DA-1	KANE & DEKALB CNTYS IL SCH DIST 301 90		7.800	JJ	01/01/2009			630,000	630,000	125.2790	789,258	630,000	24,570	49,140				1	02/21/1990	7.800
483764-DB-9	KANE & DEKALB CNTYS IL SCH DIST 301 90		7.800	JJ	01/01/2010			720,000	720,000	127.0330	914,638	720,000	28,080	56,160				1	02/21/1990	7.800
483872-EC-7	KANE CNTY IL SCH DIST 101 BATAVIA 90		7.400	JD	12/01/2004			1,380,000	1,380,000	110.5520	1,525,618	1,380,000	8,510	102,120				1PE	04/03/1990	7.400
483872-ED-5	KANE CNTY IL SCH DIST 101 BATAVIA 90		7.400	JD	12/01/2005			1,620,000	1,620,000	115.2580	1,867,180	1,620,000	9,990	119,880				1PE	04/03/1990	7.400
483872-EE-3	KANE CNTY IL SCH DIST 101 BATAVIA 90		7.450	JD	12/01/2006			1,885,000	1,885,000	118.9330	2,241,887	1,885,000	11,703	140,433				1PE	04/03/1990	7.450
483872-EF-0	KANE CNTY IL SCH DIST 101 BATAVIA 90		7.450	JD	12/01/2007			2,175,000	2,175,000	121.5760	2,644,278	2,175,000	13,503	162,038				1PE	04/03/1990	7.450

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
483872-EG-8	KANE CNTY IL SCH DIST 101 BATAVIA 90		7.500	JD	12/01/2008			2,490,000	2,490,000	122.8160	3,058,118	2,490,000	15,563	186,750				1PE	04/03/1990	7.500
483872-EH-6	KANE CNTY IL SCH DIST 101 BATAVIA 90		7.500	JD	12/01/2009			2,835,000	2,835,000	124.0180	3,515,910	2,835,000	17,719	212,625				1PE	04/03/1990	7.500
504588-CV-4	LASALLE CNTY IL SCH DIST NO 141 1990 OTTAWA		7.700	JD	12/01/2003			486,896	485,000	105.7980	513,120	503,493	3,112	37,345	(1,935)			1PE	06/13/1990	7.250
504588-CW-2	LASALLE CNTY IL SCH DIST NO 141 1990 OTTAWA		7.700	JD	12/01/2004			529,147	525,000	111.6820	586,331	545,879	3,369	40,425	(1,950)			1PE	06/13/1990	7.250
504588-CX-0	LASALLE CNTY IL SCH DIST NO 141 1990 OTTAWA		7.700	JD	12/01/2005			571,561	565,000	116.7360	659,558	588,329	3,625	43,505	(1,954)			1PE	06/13/1990	7.250
504732-BF-4	LASALLE IL G O WTRWKS REV SER 1990		7.800	JD	12/01/2003			482,293	480,000	105.7420	507,562	502,354	3,120	37,440	(2,340)			1PE	06/26/1990	7.250
504732-BG-2	LASALLE IL G O WTRWKS REV SER 1990		7.800	JD	12/01/2004			525,020	520,000	111.4570	579,576	545,256	3,380	40,560	(2,361)			1PE	06/26/1990	7.250
777543-JX-8	ROSEMONT IL G O SER 1991B		6.750	FA01	02/01/2008			3,000,000	3,000,000	100.3930	3,011,790	3,000,000	84,375	202,500				1PE	12/01/1992	6.750
788550-EV-9	ST CLAIR CNTY IL CMNTY SCH DIST 187		10.500	JJ	01/01/2003			55,000	55,000	100.0000	55,000	55,550	2,888	5,775	(61)			1	07/01/1983	10.380
952071-AT-5	WEST CHICAGO IL SPL SVC DIST NO 2		10.625	FA	02/01/2003			175,038	175,000	100.6290	176,101	178,957	7,747	18,594	(436)			1PE	05/13/1983	10.350
978399-AH-6	WOOD DALE IL SPL SVC NO 2 UNLTD TAX		11.500	JJ	01/01/2003			900,000	900,000	100.0000	900,000	920,601	51,750	103,500	(2,473)			2	12/11/1984	11.200
978399-AJ-2	WOOD DALE IL SPL SVC NO 2 UNLTD TAX		11.500	JJ	01/01/2004			902,058	900,000	109.2960	983,664	917,379	51,750	103,500	(1,844)			2	12/11/1984	11.250
ILLINOIS								207,812,929	295,220,000	XXX	239,059,803	193,580,231	2,480,556	10,983,899	2,409,765			XXX	XXX	XXX
INDIANA																				
181508-AW-2	CLARK-PLEASANT IN MULTI SCH BLDG 94		6.450	JJ15	01/15/2017	07/15/2006	100.000	1,601,366	1,600,000	109.7400	1,755,840	1,590,736	47,587	103,200	(334)			1	03/01/1996	6.420
224660-CJ-7	CRAWFORD CNTY IN CMNTY SCH BLDG CORP		6.750	JJ	01/01/2003			140,000	140,000	100.0000	140,000	140,000	4,725	9,450				1	11/29/1976	6.750
349345-BB-3	FT WAYNE IN SOUTH SIDE SCH BLDG 94		6.125	JJ15	01/15/2012			1,582,020	1,600,000	107.0450	1,712,720	1,571,760	45,189	98,000	1,958			1	03/01/1996	6.320
406903-CU-6	HAMILTON HGTS IN HS BLDG CORP 1ST MTG		6.600	JJ01	01/01/2011	01/01/2005	100.000	3,376,207	3,370,000	102.0000	3,437,400	3,397,634	111,210	222,420	(2,818)			1PE	10/19/1992	6.500
455280-NH-6	INDIANAPOLIS IN LOC PUB IMPT BD BK C			JJ	01/01/2004			7,073,212	7,585,000	98.3730	7,461,592	3,282,940			477,256			1PE	12/16/1991	7.010
455280-NJ-2	INDIANAPOLIS IN LOC PUB IMPT BD BK C			JJ	01/01/2005			6,957,220	8,000,000	95.8600	7,668,800	3,229,200			469,253			1PE	12/16/1991	7.000
455280-NK-9	INDIANAPOLIS IN LOC PUB IMPT BD BK C			JJ	01/01/2006			6,478,847	8,000,000	92.7400	7,419,200	2,991,280			439,820			1PE	12/16/1991	7.050
455280-NL-7	INDIANAPOLIS IN LOC PUB IMPT BD BK C			JJ	01/01/2007			6,039,275	8,000,000	87.9750	7,038,000	2,788,400			409,922			1PE	12/16/1991	7.050
455280-NP-8	INDIANAPOLIS IN LOC PUB IMPT BD BK C			JJ	01/01/2010			2,605,097	4,275,000	74.9810	3,205,438	1,196,444			177,964			1PE	12/16/1991	7.100
484519-AU-7	KANKAKEE VY IN SCH CORP 1984		9.750	JJ	07/01/2003			219,735	220,000	104.1720	229,178	215,277	10,725	21,450	493			1	02/27/1984	10.000
484519-AV-5	KANKAKEE VY IN SCH CORP 1984		9.750	JJ	07/01/2004			249,139	250,000	105.1650	262,913	244,543	12,188	24,375	509			1	02/27/1984	10.000
663240-AV-1	NORTH WARRICK CNTY IN SCH BLDG CORP		10.000	JJ	01/01/2003			200,000	200,000	100.0000	200,000	189,818	10,000	20,000	1,116			1	02/05/1981	10.600
663240-AW-9	NORTH WARRICK CNTY IN SCH BLDG CORP		10.000	JJ	01/01/2004			397,768	400,000	108.5530	434,212	379,404	20,000	40,000	2,013			1	02/05/1981	10.600
664363-AU-2	NORTHEAST SULLIVAN IN SCH BLDG CORP		9.900	JJ	07/01/2004			250,000	250,000	112.4970	281,243	250,000	12,375	24,750				1	11/14/1983	9.900
726302-CM-2	PLAINFIELD QUAKER IN SCH BLDG CORP		10.250	JJ	01/01/2003			255,000	255,000	100.0000	255,000	255,000	13,069	26,138				1	03/16/1983	10.250
850090-BJ-9	SPRINGS VALLEY IN SCH BLDG 1ST MTG		8.125	JJ	01/01/2003			100,000	100,000	100.0000	100,000	100,000	4,063	8,125				1PE	06/30/1986	8.130
850090-BK-6	SPRINGS VALLEY IN SCH BLDG 1ST MTG		8.125	JJ	07/01/2003			105,000	105,000	103.1790	108,338	105,000	4,266	8,531				1PE	06/30/1986	8.130
850090-BL-4	SPRINGS VALLEY IN SCH BLDG 1ST MTG		8.125	JJ	01/01/2004			110,000	110,000	103.1420	113,456	110,000	4,469	8,938				1PE	06/30/1986	8.130
850090-BM-2	SPRINGS VALLEY IN SCH BLDG 1ST MTG		8.125	JJ	07/01/2004			110,000	110,000	103.1020	113,412	110,000	4,469	8,938				1PE	06/30/1986	8.130
850090-BN-0	SPRINGS VALLEY IN SCH BLDG 1ST MTG		8.125	JJ	01/01/2005			120,000	120,000	103.1370	123,764	120,000	4,875	9,750				1PE	06/30/1986	8.130
917840-AP-5	UTICA IN SCH BLDG CORP CAP APPREC 99			JJ	07/15/2006			423,585	505,000	90.0280	454,641	358,348			20,529			1PE	08/06/1999	4.980
917840-AR-1	UTICA IN SCH BLDG CORP CAP APPREC 99			JJ	07/15/2007			1,259,448	1,585,000	86.7510	1,375,003	1,061,982			62,207			1PE	08/06/1999	5.080
917840-AS-9	UTICA IN SCH BLDG CORP CAP APPREC 99			JJ	01/15/2008			1,221,931	1,585,000	84.6150	1,341,148	1,026,969			61,487			1PE	08/06/1999	5.170
929385-BA-9	WANEE IN ELEM/HIGH SCH BLDG CORP 94		6.500	JJ15	07/15/2010			4,000,000	4,000,000	107.4530	4,298,120	4,000,000	119,889	260,000				1	05/16/1994	6.500
935783-CV-0	WARREN TWP IND SCH BLDG CORP REF 98		5.000	JJ05	07/05/2014			995,742	1,000,000	106.3860	1,063,860	994,520	24,444	50,000	309			1PE	08/11/1998	5.050
96008T-AT-3	WESTFIELD IN ELEM SCH BLDG CORP 97		5.800	JJ15	01/15/2018			3,991,817	4,000,000	117.1880	4,687,520	3,990,000	106,978	232,000	453			1PE	05/14/1997	5.820
96008E-EP-0	WESTFIELD IN HIGH SCH BLDG CORP 98		5.000	JJ05	07/05/2015			817,454	825,000	104.8880	865,326	815,513	20,167	25,000	446			1PE	02/17/1998	5.100
INDIANA								50,679,862	58,190,000	XXX	56,146,124	34,514,766	580,685	1,201,064	2,122,582			XXX	XXX	XXX
KENTUCKY																				
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		5.750	JJ01	07/01/2010			832,685	855,000	111.3760	952,265	801,203	24,581	49,163	2,483			1	07/29/1977	6.480
KENTUCKY								832,685	855,000	XXX	952,265	801,203	24,581	49,163	2,483			XXX	XXX	XXX
MICHIGAN																				
050291-AU-7	AUBURN HILLS MI BLDG AUTH LTD G O		6.000	MN01	11/01/2017			2,750,000	2,750,000	111.8720	3,076,480	2,750,000	27,500	165,000				1	01/29/1996	6.000
251129-VG-4	DETROIT MI SCH DIST UNLTD TAX 1996 A		5.700	MN01	05/01/2025			4,697,747	4,750,000	114.0220	5,416,045	4,691,440	45,125	270,750	1,419			1	11/21/1996	5.800
339509-AZ-4	FLINT MI HOSP BLDG AUTH SER 1977		5.600	JJ	07/01/2003			788,082	790,000	102.1870	807,277	739,219	22,120	44,240	3,667			1	12/27/1977	6.100
339509-BA-8	FLINT MI HOSP BLDG AUTH SER 1977		5.700	JJ	07/01/2004			830,866	835,000	106.5000	889,275	796,632	23,798	47,595	2,558			1	12/27/1977	6.050
339509-BC-4	FLINT MI HOSP BLDG AUTH SER 1977		5.700	JJ	07/01/2006			938,177	950,000	112.5190	1,068,931	898,919	27,075	54,150	2,946			1	12/27/1977	6.100
368172-GD-8	GAYLORD MI CMNTY SCH BLDG & SITE REF			MN	05/01/2021	05/01/2010	45.440	6,366,154	23,305,000	33.4820	7,802,980	3,031,747			426,851			1	04/14/1992	6.960
516570-CN-6	LA PEER CNTY MI HOSP 1976		6.000	JD	06/01/2003			504,961	505,000	101.5170	512,661	503,738	2,525	30,300	90			1	05/18/1977	6.020
516570-CP-1	LA PEER CNTY MI HOSP 1976		6.000	JD	06/01/2004			889,776	890,000	102.3610	911,013	887,775	4,450	53,400	148			1	05/18/1977	6.020
516570-CQ-9	LA PEER CNTY MI HOSP 1976		6.000	JD	06/01/2005			174,609	175,000	102.3610	179,132	172,636	875	10,500	146			1	01/28/1977	6.100
617667-AS-9	MORLEY-STANWOOD MI CMNTY SCH BLDG		5.625	MN01	05/01/2021	05/01/2006	100.000	1,641,189	1,640,000	110.2750	1,808,510	1,642,657	15,375	92,250	(316)			1	07/08/1997	5.600

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
780427-GW-4	ROYAL OAK MI SCH DIST SCH BLDG & SITE			MN	05/01/2012	05/01/2008	75.210	10,613,315	20,475,000	59.8920	12,262,887	4,894,754			715,465			1	11/20/1991	7.000
849765-CL-4	SPRING LAKE MI PUB SCH GO UNLTD TAX		5.700	MN01	05/01/2023			1,619,169	1,625,000	114.2990	1,857,359	1,618,572	15,438	92,625	186			1PE	07/21/1999	5.730
849765-CT-7	SPRING LAKE MI PUB SCH GO UNLTD TAX		5.700	MN01	05/01/2023			1,370,066	1,375,000	114.2990	1,571,611	1,369,561	13,063	78,375	157			1PE	07/21/1999	5.730
MICHIGAN								33,184,111	60,065,000	XXX	38,164,160	23,997,648	197,343	939,185	1,153,316			XXX	XXX	XXX
NEBRASKA																				
259291-AM-4	DOUGLAS CNTY NE SD NO 01 OMAHA 99		5.400	JD	12/15/2012			2,768,530	2,780,000	105.9880	2,946,466	2,759,456	6,672	150,120	848			1PE	11/04/1999	5.450
259291-AN-2	DOUGLAS CNTY NE SD NO 01 OMAHA 99		5.500	JD	12/15/2013			3,125,921	3,140,000	108.5760	3,409,286	3,115,728	7,676	172,700	912			1PE	11/04/1999	5.560
259291-AP-7	DOUGLAS CNTY NE SD NO 01 OMAHA 99		5.600	JD	12/15/2014			1,453,068	1,460,000	108.7660	1,587,984	1,448,276	3,634	81,760	397			1PE	11/04/1999	5.660
259291-AQ-5	DOUGLAS CNTY NE SD NO 01 OMAHA 99		5.625	JD	12/15/2015			3,455,422	3,495,000	108.8130	3,803,014	3,438,835	8,738	196,594	2,012			1PE	11/04/1999	5.750
259291-AR-3	DOUGLAS CNTY NE SD NO 01 OMAHA 99		5.625	JD	12/15/2016			1,814,954	1,845,000	108.1900	1,996,106	1,804,484	4,613	103,781	1,368			1PE	11/04/1999	5.800
681669-AX-5	OMAHA-DOUGLAS NE PUB BLDG CMMSN 01		5.250	MN01	05/01/2015	11/01/2011	100.000	2,095,886	2,040,000	109.4570	2,232,923	2,104,015	17,850	107,100	(4,959)			1PE	04/05/2001	4.860
NEBRASKA								14,713,783	14,760,000	XXX	15,975,779	14,670,794	49,181	812,055	577			XXX	XXX	XXX
NEVADA																				
180847-DF-9	CLARK CNTY NV G O LAS VEGAS CONV 98A		5.000	JJ	07/01/2024			2,700,000	2,700,000	100.9320	2,725,164	2,700,000	67,500	135,000				1PE	10/07/1998	5.000
641459-LW-0	NEVADA G O MUN BANK PROJ 52 SER 96A		5.750	MN15	05/15/2026			4,863,900	4,895,000	113.3340	5,547,699	4,860,588	35,965	281,463	640			1	11/07/1996	5.800
940773-NP-5	WASHOE CNTY NV MED CTR REF 84		9.800	FA01	08/01/2004			949,641	950,000	100.0000	950,000	973,528	38,792	93,100	158			1	07/06/2001	9.840
NEVADA								8,513,541	8,545,000	XXX	9,222,863	8,534,116	142,256	509,562	798			XXX	XXX	XXX
NEW HAMPSHIRE																				
165393-BZ-1	CHESHIRE NH NURSING HOME		7.200	MN	11/01/2003			99,525	100,000	104.7420	104,742	93,206	1,200	7,200	533			1PE	12/03/1975	7.800
165393-CA-5	CHESHIRE NH NURSING HOME		7.200	MN	11/01/2004			98,993	100,000	110.1290	110,129	93,139	1,200	7,200	493			1PE	12/03/1975	7.800
165393-CB-3	CHESHIRE NH NURSING HOME		7.200	MN	11/01/2005			98,499	100,000	114.7470	114,747	93,077	1,200	7,200	457			1PE	12/03/1975	7.800
NEW HAMPSHIRE								297,017	300,000	XXX	329,618	279,422	3,600	21,600	1,483			XXX	XXX	XXX
NEW YORK																				
649653-QT-2	CITY OF NEW YORK		6.100	FA	08/15/2005	08/15/2005	101.000	4,675,101	4,500,000	108.9000	4,900,500	4,924,935	103,700	274,500	(61,591)			1PE	08/13/1998	4.510
63165N-KQ-0	NASSAU CNTY NY G O GEN IMPT 1997 W		4.750	MS	09/01/2011	09/01/2009	100.000	2,416,466	2,400,000	106.5840	2,558,016	2,423,856	38,000	114,000	(2,065)			1PE	01/05/1999	4.630
63165N-SB-5	NASSAU CNTY NY G O GEN IMPT 1998 Z		5.000	MS	09/01/2009			5,328,947	5,240,000	111.1500	5,824,260	5,374,301	87,333	262,000	(11,125)			1PE	07/29/1998	4.700
649654-SA-9	NEW YORK N Y		7.250	FA	08/15/2007			5,041,026	4,500,000	119.6070	5,382,315	5,440,095	123,250	326,250	(103,574)			1PE	11/13/1998	4.350
649654-JZ-4	NEW YORK NY G O FISCAL 1990 SER A		7.000	FA	08/01/2007			43,512	45,000	121.1930	54,537	42,293	1,313	3,150	260			1PE	12/01/1992	7.870
649664-QT-9	NEW YORK NY G O FISCAL 1990 SER D		7.500	FA	08/01/2005			114,598	115,000	100.3420	115,393	113,603	3,594	8,625	136			1PE	12/01/1992	7.650
649665-GX-8	NEW YORK NY G O FISCAL 1990 SER I		7.500	FA	08/15/2004			4,972	5,000	100.6030	5,030	4,902	142	375	15			1PE	06/15/1990	7.870
649665-JE-7	NEW YORK NY G O FISCAL 1991 SER D		8.000	FA	08/01/2003			104,882	105,000	101.2030	106,263	103,371	3,500	8,400	190			1PE	02/18/1991	8.200
649665-JF-4	NEW YORK NY G O FISCAL 1991 SER D		8.000	FA	08/01/2004			159,531	160,000	101.1430	161,829	157,408	5,333	12,800	267			1PE	02/18/1991	8.200
649665-VM-5	NEW YORK NY G O FISCAL 1991 SER F		8.200	MN	11/15/2003			140,635	140,000	103.1390	144,395	145,993	1,467	11,480	(680)			1PE	09/25/1991	7.650
649652-JZ-8	NEW YORK NY G O FISCAL 1992 SER B		7.500	FA	02/01/2004			4,987,148	5,000,000	101.5840	5,079,200	4,901,900	156,250	375,000	10,973			1PE	11/22/1991	7.750
649668-BX-7	NEW YORK NY G O FISCAL 1992 SER B		7.500	FA	02/01/2005			2,550,368	2,565,000	101.9650	2,615,402	2,528,031	80,156	192,375	6,241			1	12/31/1998	7.800
64966A-VL-6	NEW YORK NY G O FISCAL 1994 SER B		5.750	FA	08/15/2009			3,353,612	3,550,000	104.3000	3,702,650	3,314,205	77,114	204,125	22,807			1PE	03/23/2001	6.800
64966A-VX-0	NEW YORK NY G O FISCAL 1994 SER B		5.750	FA	08/15/2009			250,340	265,000	104.3000	276,395	247,398	5,756	15,238	1,702			1PE	03/23/2001	6.800
649655-MV-6	NEW YORK NY G O FISCAL 1994 SER G		5.700	FA	08/01/2009			2,567,802	2,725,000	104.6860	2,852,694	2,448,031	64,719	155,325	18,388			1PE	10/17/1994	6.800
649666-EU-4	NEW YORK NY G O FISCAL 1995 SER B		7.000	FA15	08/15/2016			10,160,843	10,240,000	110.1200	11,276,288	10,138,829	270,791	716,800	3,736			1	02/02/1995	7.090
649667-QG-0	NEW YORK NY G O FISCAL 1995 SER B		6.950	FA	08/15/2012			3,958,238	4,000,000	110.0400	4,401,600	3,939,360	105,022	278,000	2,942			1	11/10/1994	7.100
649665-N3-6	NEW YORK NY G O FISCAL 1997 SER B		5.875	FA15	08/15/2016	08/15/2008	100.000	3,520,789	3,500,000	109.1260	3,819,410	3,536,575	77,681	205,625	(3,053)			1PE	11/15/1996	5.750
649665-E4-4	NEW YORK NY G O FISCAL 1997 SER E		6.000	FA01	08/01/2016			2,562,104	2,600,000	106.1710	2,760,446	2,552,628	65,000	156,000	1,942			1PE	11/18/1996	6.170
649667-R6-1	NEW YORK NY G O FISCAL 1998 SER F		5.500	FA	08/01/2006			1,186,288	1,145,000	108.7540	1,245,233	1,226,444	26,240	62,975	(10,421)			1PE	11/13/1998	4.400
NEW YORK								53,127,203	52,800,000	XXX	57,281,856	53,564,159	1,296,360	3,383,043	(122,910)			XXX	XXX	XXX
OHIO																				
096401-AS-3	BLUFFTON OH SCH DIST UNLTD TAX		8.000	JD	12/01/2003			189,668	190,000	105.8150	201,049	186,483	1,267	15,200	336			1PE	08/01/1986	8.200
096401-AT-1	BLUFFTON OH SCH DIST UNLTD TAX		8.000	JD	12/01/2004			189,167	190,000	111.8300	212,477	185,518	1,267	15,200	386			1PE	08/01/1986	8.250
096401-AU-8	BLUFFTON OH SCH DIST UNLTD TAX		8.000	JD	12/01/2005			193,748	195,000	117.0050	228,160	190,295	1,300	15,600	366			1PE	08/01/1986	8.250
096401-AV-6	BLUFFTON OH SCH DIST UNLTD TAX		8.000	JD	12/01/2006			193,383	195,000	121.1080	236,161	190,197	1,300	15,600	337			1PE	08/01/1986	8.250
115421-AZ-2	BROWN CNTY OH LTD TAX ADULT DET CTR		9.125	JD	12/01/2003			99,593	100,000	106.8190	106,819	95,770	760	9,125	407			1PE	05/23/1983	9.600
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97		6.000	MN	11/15/2008			4,949,928	4,650,000	117.2860	5,453,799	5,046,652	35,650	279,000	(43,375)			1PE	09/13/2000	4.730
199491-HG-9	COLUMBUS OH G O MUN ARPT REF 99		4.650	MS	03/01/2005			1,293,653	1,295,000	106.3250	1,376,909	1,291,763	20,073	60,218	578			1PE	07/02/1999	4.700
199489-LE-3	COLUMBUS OH VAR PURP LTD TAX		9.250	MS	03/01/2003			314,773	315,000	101.2210	318,846	302,561	9,713	29,138	1,309			1PE	06/14/1983	9.700
263715-DQ-4	DUBLIN OH LOC SCH DIST SCH CONSTR		10.000	AO	10/01/2003			229,752	230,000	106.3650	244,640	226,987	5,750	23,000	305			1PE	06/29/1983	10.150

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
263715-DR-2	DUBLIN OH LOC SCH DIST SCH CONSTR		10.000	AO	10/01/2004			224,283	225,000	114.5560	257,751	221,049	5,625	22,500	358			1PE	06/29/1983	10.200
346190-CJ-8	FOREST PARK CITY OH POLICE FAC		10.750	JD	12/01/2003			49,787	50,000	108.2710	54,136	47,995	448	5,375	209			1PE	12/23/1982	11.250
363550-CH-5	GALION CITY OH LTD TAX WSTWTR IMPT		9.625	JD	12/01/2003				100,000	107.0290	107,029	98,456	802	9,625				6*	06/20/1983	9.800
363550-CJ-1	GALION CITY OH LTD TAX WSTWTR IMPT		9.625	JD	12/01/2004				100,000	114.2040	114,204	98,433	802	9,625				6*	06/20/1983	9.800
368388-EH-3	GEAUGA CNTY OH VAR PURP LTD TAX		9.000	JD	12/01/2003			79,657	80,000	106.8920	85,514	76,415	600	7,200	343			1PE	06/09/1983	9.500
391674-CX-4	GREATER CLEVELAND OH REGL TRANSN 1996		5.650	JD01	12/01/2016			1,687,146	1,700,000	114.6080	1,948,336	1,683,748	8,004	96,050	730			1	10/03/1996	5.740
395140-BV-7	GREENFIELD OH UNLTD TAX SCH IMPT		9.500	JD	12/01/2003				65,000	107.0970	69,613	64,134	515	6,175				6*	05/26/1983	9.650
407271-AR-6	HAMILTON CNTY OH JEWISH HOSP		7.875	MN15	11/15/2008			820,000	820,000	118.1280	968,650	820,000	8,251	61,831				1	02/15/1979	7.880
407774-CS-5	HAMILTON OH CITY SCH DIST SCH IMPT 99 A		5.500	JD01	12/01/2024			1,981,834	2,045,000	105.2350	2,152,056	1,977,229	9,373	112,475	1,654			1PE	09/13/1999	5.760
543689-SL-8	LORAIN CITY OH LTD TAX STR IMPT 83		10.250	JD	12/01/2003				55,000	107.6720	59,220	53,690	470	5,638				6*	12/15/1983	10.540
543689-SM-6	LORAIN CITY OH LTD TAX STR IMPT 83		10.250	JD	12/01/2004				55,000	115.5690	63,563	53,690	470	5,638				6*	12/15/1983	10.530
543553-DV-0	LORAIN COUNTY OH SPL ASSMT UNLTD TAX		7.875	JD	12/01/2003			99,817	100,000	105.7340	105,734	98,108	656	7,875	185			1PE	09/23/1987	8.090
543553-DW-8	LORAIN COUNTY OH SPL ASSMT UNLTD TAX		7.875	JD	12/01/2004			99,548	100,000	111.7440	111,744	97,617	656	7,875	210			1PE	09/23/1987	8.130
543553-DX-6	LORAIN COUNTY OH SPL ASSMT UNLTD TAX		7.875	JD	12/01/2005			99,215	100,000	116.8900	116,890	97,109	656	7,875	230			1PE	09/23/1987	8.180
543553-DY-4	LORAIN COUNTY OH SPL ASSMT UNLTD TAX		7.875	JD	12/01/2006			98,991	100,000	120.9610	120,961	97,059	656	7,875	211			1PE	09/23/1987	8.180
543553-DZ-1	LORAIN COUNTY OH SPL ASSMT UNLTD TAX		7.875	JD	12/01/2007			98,786	100,000	124.0810	124,081	97,012	656	7,875	194			1PE	09/23/1987	8.180
578167-EA-2	MAYFIELD HTS OH LTD TAX		9.500	JD	12/01/2003			84,708	85,000	107.3400	91,239	82,033	673	8,075	291			1PE	06/20/1983	9.900
740138-BA-9	PREBLE SHAWNEE OH LOC SCH DIST		10.750	JD	12/01/2003			179,617	180,000	108.2710	194,888	176,328	1,613	19,350	378			1PE	12/13/1982	11.000
839533-AV-8	SOUTH POINT OH LOC SCH DIST		11.125	JD	12/01/2003				195,000	107.4680	209,563	185,533	1,808	21,694				6*	11/10/1982	11.750
839533-AW-6	SOUTH POINT OH LOC SCH DIST		11.125	JD	12/01/2004				195,000	115.0530	224,353	185,433	1,808	21,694				6*	11/10/1982	11.750
933747-BU-0	WAPAKONETA CITY OH SCH DIST UNLTD TAX		8.250	JD	12/01/2003			624,954	625,000	106.3490	664,681	624,531	4,297	51,563	46			1PE	10/07/1987	8.260
933747-BV-8	WAPAKONETA CITY OH SCH DIST UNLTD TAX		8.250	JD	12/01/2004			623,832	625,000	112.7350	704,594	618,931	4,297	51,563	541			1PE	10/07/1987	8.360
933747-BW-6	WAPAKONETA CITY OH SCH DIST UNLTD TAX		8.250	JD	12/01/2005			623,452	625,000	118.3250	739,531	619,356	4,297	51,563	452			1PE	10/07/1987	8.350
933747-BX-4	WAPAKONETA CITY OH SCH DIST UNLTD TAX		8.250	JD	12/01/2006			620,788	625,000	122.8240	767,650	612,906	4,297	51,563	874			1PE	10/07/1987	8.460
933747-BY-2	WAPAKONETA CITY OH SCH DIST UNLTD TAX		8.250	JD	12/01/2007			619,942	625,000	126.3310	789,569	612,725	4,297	51,563	800			1PE	10/07/1987	8.450
933747-BZ-9	WAPAKONETA CITY OH SCH DIST UNLTD TAX		8.250	JD	12/01/2008			619,169	625,000	129.1800	807,375	612,556	4,297	51,563	733			1PE	10/07/1987	8.450
960453-LJ-5	WESTLAKE CITY OH UNLTD WSTWTR		9.250	JD	12/01/2003			159,245	160,000	107.1440	171,430	152,269	1,233	14,800	753			1PE	06/28/1983	9.800
OHIO								17,148,435	17,720,000	XXX	20,203,211	17,880,570	148,635	1,238,573	(30,157)			XXX	XXX	XXX
OREGON																				
197748-BA-3	COLUMBIA OR IMPT DIST WTR		7.000	JD	06/15/2003			374,834	375,000	102.2640	383,490	370,620	1,167	26,250	347			2	07/07/1978	7.100
197748-BB-1	COLUMBIA OR IMPT DIST WTR		7.000	JD	06/15/2004			399,453	400,000	102.3490	409,396	395,264	1,244	28,000	345			2	07/07/1978	7.100
197748-BC-9	COLUMBIA OR IMPT DIST WTR		7.000	JD	06/15/2005			448,997	450,000	102.4110	460,850	444,600	1,400	31,500	361			2	07/07/1978	7.100
197748-BD-7	COLUMBIA OR IMPT DIST WTR		7.000	JD	06/15/2006			473,558	475,000	102.4270	486,528	469,229	1,478	33,250	356			2	07/07/1978	7.100
197748-BE-5	COLUMBIA OR IMPT DIST WTR		7.000	JD	06/15/2007			498,107	500,000	102.5260	512,630	493,860	1,556	35,000	349			2	07/07/1978	7.100
197748-BF-2	COLUMBIA OR IMPT DIST WTR		7.000	JD	06/15/2008			522,646	525,000	102.6430	538,876	518,485	1,633	36,750	343			2	07/07/1978	7.100
625506-GL-8	MULTNOMAH CNTY OR GO REF BDS 1999		4.125	AO	10/01/2009			3,010,239	3,020,000	105.9920	3,200,958	3,005,776	31,144	124,575	1,228			1PE	02/03/1999	4.180
68607F-EN-6	OREGON ST BRD HIGHER ED G O 1996A		6.000	FA01	08/01/2026			2,486,111	2,500,000	115.5880	2,889,700	2,484,375	62,500	150,000	343			1	06/20/1996	6.050
OREGON								8,213,944	8,245,000	XXX	8,882,428	8,182,208	102,122	465,325	3,673			XXX	XXX	XXX
PENNSYLVANIA																				
307114-AR-9	FANNETT METAL SCH DIST PA		6.200	FA01	08/01/2003				65,000	102.0080	66,305	65,000	1,679	4,030				6*	08/06/1973	6.200
664652-CZ-5	NORTHEASTN SUSQUEHANNA PA SCH AUTH		6.300	MN15	11/15/2007			357,329	370,000	100.3910	371,447	333,000	2,979	23,310	1,921			1	07/17/1978	7.140
707263-BF-5	PENN CAMBRIA PA SCH BLDG AUTH SER 77A		6.150	F01	02/01/2007			635,000	635,000	105.3000	668,655	635,000	16,272	35,824				1	01/26/1978	6.150
707263-BJ-7	PENN CAMBRIA PA SCH BLDG AUTH SER 78		6.625	FA	02/15/2007			2,070,000	2,070,000	116.9780	2,421,445	2,070,000	51,808	137,138				1	05/25/1978	6.630
858151-CY-7	STEEL VY PA SCH DIST		6.250	MO1	11/01/2006			1,280,696	1,280,696	108.7780	1,393,116	1,280,696	13,341	75,044				1	06/06/1977	6.250
871038-BV-6	SWISSVALE PA AREA SCH DIST REF 77		6.300	JD01	12/01/2003			275,000	275,000	104.5970	287,642	275,000	1,444	17,325				1	03/17/1977	6.300
PENNSYLVANIA								4,618,025	4,695,696	XXX	5,208,609	4,658,696	87,521	292,670	1,921			XXX	XXX	XXX
TENNESSEE																				
445337-AL-2	HUMBOLDT TN HLTH EDL HOSP CORP AMER		6.375	A001	10/01/2007			1,230,000	1,230,000	112.7250	1,386,518	1,230,000	19,603	78,413				1	10/31/1977	6.380
TENNESSEE								1,230,000	1,230,000	XXX	1,386,518	1,230,000	19,603	78,413				XXX	XXX	XXX
TEXAS																				
041826-LA-4	ARLINGTON TX INDPT SCH UNLTD TAX 95			FA	02/15/2015			4,646,275	10,210,000	52.7650	5,387,307	2,804,789			292,172			1	02/21/1995	6.510
041826-LW-6	ARLINGTON TX ISD CAP APPREC 95			FA	02/15/2015			1,910,570	4,240,000	49.6720	2,106,093	1,475,223			121,598			1PE	02/21/1995	6.590
041790-PZ-3	ARLINGTON TX PERM IMPT BDS 1997		5.000	FA	08/15/2013			1,686,175	1,700,000	104.7280	1,780,376	1,681,538	32,111	85,000	960			1PE	07/30/1997	5.100
077158-AV-5	BEEVILLE TX WTR SUPPLY DIST 1982		10.600	MS	09/01/2003			1,125,000	1,125,000	106.1190	1,193,839	1,125,000	39,750	119,250				1	12/09/1982	10.600
145609-YK-3	CARROLLTON TX SER 1983 G O		9.250	JD	06/01/2003			864,134	865,000	103.3000	893,545	845,711	6,668	80,013	1,953			1	06/24/1983	9.500

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
217489-PY-3	COPPELL TX INDPT SCH BLDG & REF 95			FA	08/15/2022			376,934	1,400,000	36.0730	505,022	222,908			24,382			1PE	01/23/1995	6.710
217489-PZ-0	COPPELL TX INDPT SCH BLDG & REF 95			FA	08/15/2023			249,331	1,000,000	33.9020	339,020	146,890			16,240			1PE	01/23/1995	6.750
217489-NW-9	COPPELL TX INDPT SCH DIST BLDG & REF			FA	08/15/2011			3,486,913	6,130,000	69.3840	4,253,239	1,713,029			220,856			1PE	01/15/1992	6.560
217489-NX-7	COPPELL TX INDPT SCH DIST BLDG & REF			FA	08/15/2012			1,590,982	3,000,000	64.6280	1,938,840	777,510			101,491			1PE	01/15/1992	6.610
217489-NY-5	COPPELL TX INDPT SCH DIST BLDG & REF			FA	08/15/2013			3,027,950	6,130,000	59.8750	3,670,338	1,471,997			194,525			1PE	01/15/1992	6.660
217489-NZ-2	COPPELL TX INDPT SCH DIST BLDG & REF			FA	08/15/2014			924,441	2,000,000	55.5870	1,111,740	449,400			59,390			1PE	01/15/1992	6.660
217489-PB-3	COPPELL TX INDPT SCH DIST BLDG & REF			FA	08/15/2016	02/15/2016	96.710	2,464,839	6,130,000	47.8720	2,934,554	1,191,979			159,460			1PE	01/15/1992	6.710
217489-PC-1	COPPELL TX INDPT SCH DIST BLDG & REF			FA	08/15/2017	02/15/2017	96.710	2,305,383	6,130,000	44.3920	2,721,230	1,114,863			149,143			1PE	01/15/1992	6.710
234839-FD-5	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2010			6,562,805	10,000,000	68.9590	6,895,900	3,826,300			376,837			1PE	11/05/1993	5.930
234839-FE-3	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2011			8,041,897	13,000,000	64.8900	8,435,700	4,688,710			461,751			1PE	11/05/1993	5.930
234839-FF-0	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2012			7,546,753	13,000,000	61.2040	7,956,520	4,380,610			436,763			1PE	11/05/1993	5.980
234839-FG-8	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2013			2,721,234	5,000,000	57.3040	2,865,200	1,572,600			158,731			1PE	11/05/1993	6.030
234839-FH-6	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2014			2,562,538	5,000,000	54.0600	2,703,000	1,480,900			149,471			1PE	11/05/1993	6.030
234839-FK-9	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2016			2,187,216	5,000,000	47.8540	2,392,700	1,349,800			133,561			1PE	04/25/1995	6.320
234839-FL-7	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2017			4,579,486	10,555,000	44.7780	4,726,318	2,662,604			262,925			1PE	10/14/1993	5.930
234839-FM-5	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2018			3,977,165	9,725,000	42.2030	4,104,242	2,312,411			228,341			1PE	10/14/1993	5.930
234839-FN-3	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2019			3,737,283	9,695,000	39.7760	3,856,283	2,172,940			214,568			1PE	10/14/1993	5.930
234839-FP-8	DALLAS CNTY TX UTIL RECLAM DIST 93			FA	02/15/2020			4,612,753	12,695,000	37.4890	4,759,229	2,681,946			264,832			1PE	10/14/1993	5.930
234839-JJ-8	DALLAS CNTY TX UTIL RECLAM DIST 99B REF		5.875	FA15	02/15/2029			44,099,578	45,000,000	106.7800	48,051,000	44,056,200	998,750	2,643,750	16,034			1PE	08/25/1999	6.030
234839-JN-9	DALLAS CNTY TX UTIL RECLAM DIST 99C REF		6.700	FA15	02/15/2025	02/15/2008	100.000	41,368,847	41,185,000	110.4050	45,470,299	41,372,500	245,624		(3,653)			1PE	11/19/2002	6.600
251759-AV-8	DEVINE TX COMBO TAX & REV 1983		10.000	FA	02/01/2003				85,000	100.5700	85,485	85,000	3,542	8,500				6*	05/05/1983	10.000
257853-AJ-0	DONNA TX INDPT SCH DIST PUB FAC 95		6.750	A015	04/15/2010			5,654,746	5,755,000	107.6600	6,195,833	5,558,237	82,009	388,463	18,716			2	05/04/1995	7.220
279270-BA-9	ECTOR CNTY TX UTIL DIST WTR SYS 1977		6.000	FA	08/01/2003				25,000	100.0000	25,000	24,201	625	1,500				6*	08/29/1977	6.250
283268-BX-7	EL DORADO UTIL DIST TX WTR & SWR		6.000	FA	08/01/2003				70,000	100.2870	70,201	68,643	1,750	4,200				6*	10/31/1977	6.150
283268-BY-5	EL DORADO UTIL DIST TX WTR & SWR		6.000	FA	08/01/2004				225,000	100.2700	225,608	220,572	5,625	13,500				6*	10/31/1977	6.150
283268-BZ-2	EL DORADO UTIL DIST TX WTR & SWR		6.000	FA	08/01/2005				225,000	100.2480	225,558	220,507	5,625	13,500				6*	10/31/1977	6.150
283767-C2-5	EL PASO TEX INDPT SCH DIST			FA	08/15/2012	02/15/2012	97.320	2,613,147	4,405,000	64.2520	2,830,301	2,042,643			138,033			1PE	05/13/1998	5.440
309555-DA-5	FARMERS BRANCH CARROLLTON FLD TX S 78		7.000	AO	04/01/2004			160,000	160,000	107.0940	171,350	160,000	2,800	11,200				1	12/27/1978	7.000
309555-DB-3	FARMERS BRANCH CARROLLTON FLD TX S 78		7.000	AO	04/01/2005			165,000	165,000	112.0260	184,843	165,000	2,888	11,550				1	12/27/1978	7.000
309555-DC-1	FARMERS BRANCH CARROLLTON FLD TX S 78		7.000	AO	04/01/2006			180,000	180,000	115.9620	208,732	180,000	3,150	12,600				1	12/27/1978	7.000
414003-6X-6	HARRIS CNTY TX CRIMINAL JUSTICE CTR		5.625	A001	10/01/2023			1,216,972	1,250,000	106.0560	1,325,700	1,212,100	17,578	70,313	1,027			1PE	01/13/1997	5.870
414907-DS-1	HARRIS CNTY TX MUD NO 069 WTRWKS 77		5.750	MN	11/01/2003				100,000	101.3040	101,304	94,262	958	5,750				6*	10/26/1977	6.200
414911-DD-6	HARRIS CNTY TX MUD NO 119 WTRWKS SWR		6.400	MN	05/01/2003				70,000	101.1650	70,816	70,000	747	4,480				6*	11/22/1977	6.400
414911-DE-4	HARRIS CNTY TX MUD NO 119 WTRWKS SWR		5.750	MN	05/01/2004				85,000	100.8890	85,756	76,600	815	4,888				6*	11/22/1977	6.540
414911-DF-1	HARRIS CNTY TX MUD NO 119 WTRWKS SWR		5.750	MN	05/01/2005				85,000	100.7930	85,674	76,484	815	4,888				6*	11/22/1977	6.540
414003-QD-8	HARRIS CNTY TX TOLL RD SR LIEN 1989			FA	08/15/2021	08/15/2009	43.800	2,433,788	8,625,000	34.7320	2,995,635	1,215,263			156,305			1	08/24/1992	6.660
414003-S3-8	HARRIS CNTY TX TOLL RD SUB LIEN 94 A		6.400	FA15	08/15/2024	08/15/2006	100.000	26,193,987	26,000,000	110.0530	28,613,780	26,508,800	628,622	1,664,000	(46,936)			1	06/08/1994	6.160
414490-CK-6	HARRIS CNTY TX WTR CTL & IMPT NO 091		6.000	MS	03/01/2003				35,000	100.4980	35,174	35,263	700	2,100				6*	10/06/1977	6.000
414490-CR-1	HARRIS CNTY TX WTR CTL & IMPT NO 091		6.000	MS	03/01/2006				70,000	100.3590	70,251	70,525	1,400	4,200				6*	10/06/1977	6.000
433614-DA-9	HITCHCOCK TX FUNDING BDS SER 1986		8.700	MS	03/01/2003			60,019	60,000	101.2290	60,737	61,049	1,740	5,220	(110)			1	05/22/1986	8.500
433614-DB-7	HITCHCOCK TX FUNDING BDS SER 1986		8.700	MS	03/01/2004			70,150	70,000	108.4540	75,918	71,256	2,030	6,090	(118)			1	05/22/1986	8.500
433614-DC-5	HITCHCOCK TX FUNDING BDS SER 1986		8.700	MS	03/01/2005			75,288	75,000	114.9250	86,194	76,378	2,175	6,525	(116)			1	05/22/1986	8.500
433614-DD-3	HITCHCOCK TX FUNDING BDS SER 1986		8.700	MS	03/01/2006			80,431	80,000	120.3870	96,310	81,501	2,320	6,960	(114)			1	05/22/1986	8.500
442402-R3-9	HOUSTON TX INDPT SCH DIST REF 99A		5.000	FA	02/15/2020			3,805,426	4,000,000	101.9790	4,079,160	3,783,800	75,556	200,000	6,749			1PE	07/28/1999	5.440
447816-5J-4	HURST EULESS BEDFORD TX INDPT SCH 94		6.500	FA	08/15/2024			1,522,613	1,535,000	107.3030	1,647,101	1,521,331	37,693	99,775	255			1PE	04/10/1996	6.570
487692-ZS-7	KELLER TX INDPT SCH DIST 95 UNLTD TAX			FA	08/15/2014			498,774	1,040,000	53.1170	552,417	385,376			30,559			1PE	06/27/1995	6.340
487692-ZT-5	KELLER TX INDPT SCH DIST 95 UNLTD TAX			FA	08/15/2015			468,358	1,040,000	49.5970	515,809	361,847			28,685			1PE	06/27/1995	6.340
487692-ZQ-1	KELLER TX INDPT SCH DIST UNLTD TAX 95			FA	08/15/2014			2,327,037	4,840,000	57.5670	2,786,243	1,457,082			142,104			1	06/27/1995	6.320
487692-ZR-9	KELLER TX INDPT SCH DIST UNLTD TAX 95			FA	08/15/2015			2,101,440	4,655,000	55.7570	2,595,488	1,315,829			128,326			1	06/27/1995	6.320
528827-2C-1	LEWISVILLE TX INDPT SCH DIST SCH BLDG			FA	08/15/2007			6,911,353	9,500,000	87.5680	8,318,960	3,317,400			459,682			1PE	03/31/1992	6.900
528827-2D-9	LEWISVILLE TX INDPT SCH DIST SCH BLDG			FA	08/15/2008			6,434,213	9,500,000	81.9050	7,780,975	3,072,490			430,841			1PE	03/31/1992	6.950
528827-2E-7	LEWISVILLE TX INDPT SCH DIST SCH BLDG			FA	08/15/2009			9,163,167	14,500,000	76.0420	11,026,090	4,375,665			613,557			1PE	03/31/1992	6.950
528827-2F-4	LEWISVILLE TX INDPT SCH DIST SCH BLDG			FA	08/15/2010			8,549,730	14,500,000	69.9990	10,149,855	4,082,765			572,467			1PE	03/31/1992	6.950
528827-2G-2	LEWISVILLE TX INDPT SCH DIST SCH BLDG			FA	08/15/2011			7,638,369	14,000,000	63.3150	8,864,100	3,610,180			518,319			1PE	03/31/1992	7.050
528827-2H-0	LEWISVILLE TX INDPT SCH DIST SCH BLDG			FA	08/15/2012			7,120,196	14,000,000	58.8110	8,233,540	3,365,320			483,143			1PE	03/31/1992	7.050
735218-DZ-9	PORT PORT ARTHUR TX NAV DIST G O REF 98		5.000	MS	03/01/2013			1,665,000	1,665,000	105.1990	1,751,563	1,665,000	27,750	83,250				1PE	12/23/1997	5.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
735218-EA-3	PORT PORT ARTHUR TX NAV DIST G O REF 98		5.000	MS	03/01/2014			204,124	205,000	104.6270	214,485	203,868	3,417	10,250	57			1PE	12/23/1997	5.050
833714-RL-4	SOCORRO TX INDPT SCH DIST SCH BLDG 95		6.375	FA15	02/15/2025			3,845,576	3,925,000	110.1430	4,323,113	3,835,196	94,527	250,219	1,860			1	01/20/1995	6.560
833714-WA-2	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2014	08/15/2014	101.000	180,474	420,000	51.7320	217,274	79,187			12,651			1	08/23/1991	7.290
833714-WB-0	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2015	08/15/2015	101.000	167,822	420,000	48.1090	202,058	73,634			11,764			1	08/23/1991	7.290
833714-WC-8	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2016	08/15/2016	101.000	156,058	420,000	44.7380	187,900	68,473			10,940			1	08/23/1991	7.290
833714-WD-6	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2017	08/15/2017	75.530	108,656	420,000	41.6020	174,728	47,615			7,677			1	08/23/1991	7.350
833714-WE-4	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2018			134,316	420,000	38.6860	162,481	100,907			9,453			1	08/23/1991	7.320
833714-WF-1	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2019	08/15/2019	101.000	125,491	420,000	35.9750	151,095	55,062			8,797			1	08/23/1991	7.290
833714-WG-9	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2020	08/15/2020	101.000	116,695	420,000	33.4540	140,507	51,202			8,180			1	08/23/1991	7.290
833714-WH-7	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2021	08/15/2006	33.960	127,490	420,000	31.1090	130,658	108,514			3,889			1	08/23/1991	3.100
833714-WN-4	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2014			3,592,301	8,360,000	47.8610	4,001,180	2,686,083			251,817			1PE	08/23/1991	7.290
833714-WP-9	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2015			3,340,459	8,360,000	44.3180	3,704,985	2,497,767			234,165			1PE	12/31/1998	7.290
833714-WQ-7	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2016			3,090,979	8,360,000	41.0970	3,435,709	2,322,682			217,719			1PE	08/23/1991	7.330
833714-WR-5	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2017	08/15/2017	101.000	2,888,641	8,360,000	38.0420	3,180,311	1,267,460			202,486			1PE	08/23/1991	7.290
833714-WS-3	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2018	08/15/2018	101.000	2,684,527	8,355,000	35.2510	2,945,221	1,177,888			188,180			1PE	08/23/1991	7.290
833714-WT-1	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2019			2,484,951	8,355,000	32.6650	2,729,161	1,866,647			174,826			1PE	08/23/1991	7.320
833714-WU-8	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2020			2,311,024	8,355,000	30.2800	2,529,894	1,735,802			162,542			1PE	08/23/1991	7.320
833714-WV-6	SOCORRO TX INDPT SCH DIST UNLTD TAX A			FA	08/15/2021			2,149,331	8,355,000	28.0680	2,345,081	1,614,191			151,127			1PE	08/23/1991	7.310
839856-WJ-6	SOUTH SAN ANTONIO TX INDPT SCH DIST			JD	12/01/2006			1,355,547	1,765,000	89.9520	1,587,653	662,175			88,341			1PE	04/28/1992	6.760
839856-WK-3	SOUTH SAN ANTONIO TX INDPT SCH DIST			JD	12/01/2007			1,260,657	1,760,000	85.9090	1,511,998	612,674			82,719			1PE	04/28/1992	6.810
839856-WL-1	SOUTH SAN ANTONIO TX INDPT SCH DIST			JD	12/01/2008			1,177,957	1,760,000	81.6780	1,437,533	572,475			77,289			1PE	04/28/1992	6.810
839856-WM-9	SOUTH SAN ANTONIO TX INDPT SCH DIST			JD	12/01/2009			1,100,698	1,760,000	77.4850	1,363,736	534,934			72,216			1PE	04/28/1992	6.810
839856-WN-7	SOUTH SAN ANTONIO TX INDPT SCH DIST			JD	12/01/2010			1,031,431	1,765,000	73.2840	1,293,463	501,278			67,668			1PE	04/28/1992	6.800
839856-WP-2	SOUTH SAN ANTONIO TX INDPT SCH DIST			JD	12/01/2011			961,046	1,760,000	69.1260	1,216,618	467,069			63,049			1PE	04/28/1992	6.800
882719-YH-4	TEXAS ST G O VETERANS HSG ASST FND II 97A		5.750	JD01	06/01/2029	12/01/2009	100.000	11,242,604	11,175,000	102.3350	11,435,936	11,270,993	53,547	642,563	(7,795)			1PE	12/09/1997	5.640
882719-7R-2	TEXAS ST G O VETERANS HSG ASST FND II 99B		6.100	JD01	06/01/2031			5,000,000	5,000,000	103.2310	5,161,550	5,000,000	25,417	305,000				1PE	09/24/1999	6.100
983068-NN-3	WYLIE TX INDPT SCH DIST UNLTD TAX 94		7.000	FA15	08/15/2024			2,388,377	2,415,000	125.7410	3,036,645	2,384,933	63,863	169,050	686			1	11/18/1994	7.110
983068-QB-6	WYLIE TX INDPT SCH DIST UNLTD TAX 94		7.000	FA15	08/15/2024			1,147,348	1,160,000	125.7410	1,458,596	1,146,435	30,676	81,200	505			1	04/05/2000	7.120
983068-QC-4	WYLIE TX INDPT SCH DIST UNLTD TAX 94		7.000	FA15	08/15/2024			2,116,489	2,140,000	120.8870	2,586,982	2,114,976	56,591	149,800	756			1PE	04/05/2000	7.120
TEXAS								310,256,752	479,400,000	XXX	346,145,541	243,326,845	2,559,851	7,169,544	9,827,266			XXX	XXX	XXX
UTAH																				
917564-DZ-6	UTAH TECHNICAL COLLEGE STUDENT UNION		9.300	MN	11/01/2003			155,000	155,000	106.6420	165,295	155,000	2,403	14,415				1	06/17/1983	9.300
UTAH								155,000	155,000	XXX	165,295	155,000	2,403	14,415				XXX	XXX	XXX
WASHINGTON																				
494748-C2-0	KING CNTY WA G O SWR REV LTD TAX 95		6.250	JJ01	01/01/2035	07/02/2006	100.000	5,007,793	5,000,000	109.3310	5,466,550	5,019,450	156,250	312,500	(1,937)			1PE	05/19/1995	6.200
833153-MM-8	SNOHOMISH CNTY WA EDMONDS SD 15 REF 98		5.300	JD	12/01/2016			2,413,498	2,500,000	106.5320	2,663,300	2,401,150	11,042	132,500	3,998			1PE	09/14/1999	5.660
959877-TZ-4	WESTERN WA ST COLLEGE GNL TUT FEE S D		5.500	JD	06/01/2003			175,000	175,000	101.7890	178,131	175,000	802	9,625				1	04/03/1973	5.500
WASHINGTON								7,596,291	7,675,000	XXX	8,307,981	7,595,600	168,094	454,625	2,061			XXX	XXX	XXX
WEST VIRGINIA																				
956540-JT-6	WEST VIRGINIA SCH BLDG AUTH REV REV REF CAP IMPT BDS 1997		6.000	JJ	07/01/2007			2,034,873	1,900,000	114.6400	2,178,160	2,134,460	57,000	114,000	(26,660)			1PE	01/06/1999	4.250
956553-NA-5	WEST VIRGINIA ST G O STATE ROAD 1998		5.250	JD	06/01/2009			303,502	300,000	111.9220	335,766	304,923	1,313	15,750	(452)			1PE	08/31/1999	5.030
956553-RX-1	WEST VIRGINIA ST GO		5.750	JD01	06/01/2025			1,295,000	1,295,000	109.5110	1,418,167	1,295,000	6,205	74,463				1PE	10/04/2000	5.750
WEST VIRGINIA								3,633,375	3,495,000	XXX	3,932,093	3,734,383	64,518	204,213	(27,112)			XXX	XXX	XXX
WISCONSIN																				
959276-AT-3	WESTERN RACINE CNTY WI SEW DIST REF 88		8.250	MN01	11/01/2006			700,000	700,000	105.6120	739,284	700,000	9,625	57,750				1	05/16/1988	8.250
WISCONSIN								700,000	700,000	XXX	739,284	700,000	9,625	57,750				XXX	XXX	XXX
Total - UNITED STATES								793,806,521	1,096,242,845	XXX	895,891,782	689,701,586	9,331,292	32,373,963	16,533,804			XXX	XXX	XXX
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations								793,806,521	1,096,242,845	XXX	895,891,782	689,701,586	9,331,292	32,373,963	16,533,804			XXX	XXX	XXX
2499996 - Bonds - Political Subdivision - United States								793,806,521	1,096,242,845	XXX	895,891,782	689,701,586	9,331,292	32,373,963	16,533,804			XXX	XXX	XXX
2499999 - Total - Political Subdivisions Bonds								793,806,521	1,096,242,845	XXX	895,891,782	689,701,586	9,331,292	32,373,963	16,533,804			XXX	XXX	XXX
SPECIAL REVENUE AND ASSESSMENTS ISSUER OBLIGATIONS UNITED STATES ALABAMA																				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
010230-KK-5	ALABAMA A & M UNIV REVS 1998		5.375	MN01	11/01/2021			9,375,467	10,370,000	105.2740	10,916,914	9,295,875	92,898	557,388	29,870			1PE	12/29/1999	6.290
010397-EA-1	ALABAMA COLLEGES & UNIV TUSKEGEE 96 A		5.750	MS01	09/01/2026			5,647,506	5,720,000	106.8050	6,109,246	5,639,977	109,633	328,900	1,803			1PE	03/03/1997	5.860
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A		5.250	FA15	08/15/2021			442,127	450,000	105.1950	473,378	441,873	8,925	2,887	254			1PE	12/20/2001	5.410
010541-AN-0	ALABAMA FED AID HWY GRANT ANTIC 02A		5.125	MS	03/01/2015	03/01/2012	100.000	1,519,922	1,425,000	108.1030	1,540,468	1,523,111	24,344	30,430	(3,189)			1PE	08/12/2002	4.240
010608-XD-4	ALABAMA PUB SCH & CLG CAP IMPT 02 A		5.000	FA	02/01/2020	02/01/2012	100.000	2,642,264	2,565,000	103.2600	2,648,619	2,644,387	45,956		(2,122)			1PE	09/04/2002	4.590
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98		4.250	MN01	11/01/2018			19,817,132	21,550,000	97.9500	21,108,225	19,674,403	152,646	911,625	73,622			1PE	01/22/2001	5.010
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C		5.000	MN	05/01/2013	11/01/2011	100.000	4,712,073	4,610,000	109.0260	5,026,099	4,720,963	38,417	202,328	(8,889)			1PE	01/08/2002	4.690
010517-DP-2	ALABAMA ST DOCKS DEPT 1997		4.900	AO	10/01/2007			424,257	430,000	109.8950	472,549	421,194	5,268	21,070	1,040			1PE	11/18/1999	5.220
010517-DQ-0	ALABAMA ST DOCKS DEPT 1997		5.000	AO	10/01/2008			1,970,500	2,000,000	110.9650	2,219,300	1,957,900	25,000	100,000	4,286			1PE	11/19/1999	5.300
010662-FL-3	ALABASTER AL G O WARRANTS 2002		5.000	MS01	09/01/2022			1,000,000	1,000,000	102.0200	1,020,200	1,000,000	20,833					1PE	08/08/2002	5.000
010662-FN-9	ALABASTER AL G O WARRANTS 2002		5.000	MS01	09/01/2027			1,188,235	1,200,000	100.9370	1,211,244	1,188,144	25,000		91			1PE	08/08/2002	5.070
038447-DU-9	ARAB AL WTRWKS BRD WTR SER 1980		8.450	MS	03/01/2003			210,084	210,000	101.2050	212,531	215,382	5,915	17,745	(487)			1	03/12/1980	8.200
038447-DV-7	ARAB AL WTRWKS BRD WTR SER 1980		8.450	MS	03/01/2004			225,612	225,000	108.2880	243,648	230,850	6,338	19,013	(482)			1	03/12/1980	8.200
057854-AK-7	BALDWIN CNTY AL EASTN SHORE THOMAS 96		6.750	AO01	04/01/2015			3,070,463	3,100,000	102.3440	3,172,664	3,061,250	52,313	209,250	1,798			2PE	06/28/1996	6.880
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A		5.875	MN15	05/15/2026			4,806,167	4,900,000	106.5070	5,218,843	4,795,875	36,784	287,875	2,275			1PE	09/26/1996	6.040
090888-DN-5	BIRMINGHAM AL AIRPORT		5.500	JJ	07/01/2010			1,284,677	1,250,000	111.0200	1,387,750	1,292,975	34,375	68,750	(3,719)			1PE	09/06/2000	5.050
091104-FA-2	BIRMINGHAM AL BAPTIST HLTH SYS 96		5.800	MN15	11/15/2016	11/15/2008	100.000	1,403,398	1,400,000	111.1320	1,555,848	1,405,768	10,376	81,200	(474)			1PE	02/12/1997	5.750
090887-C6-5	BIRMINGHAM AL G O REF SER 1983		9.600	JJ	01/01/2003			800,000	800,000	100.0000	800,000	800,000	38,400	76,800				1	04/25/1983	9.600
090887-C7-3	BIRMINGHAM AL G O REF SER 1983		9.600	JJ	01/01/2004			799,604	800,000	108.2600	866,080	796,232	38,400	76,800	360			1	04/25/1983	9.650
091020-AN-7	BIRMINGHAM AL INDL WTR BRD WTR 78		6.200	JJ01	07/01/2008			400,000	400,000	110.9510	443,804	446,964	12,400	24,800				1	07/06/2001	6.200
091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A		4.750	JJ01	01/01/2029			3,953,051	4,500,000	97.3960	4,382,820	3,944,340	106,875	99,750	8,711			1PE	03/28/2002	5.710
091089-FZ-0	BIRMINGHAM AL WTRWKS SWR BRD 02 B		5.250	JJ01	01/01/2033	01/01/2013	100.000	18,236,310	18,000,000	102.8510	18,513,180	18,242,100	315,000		(5,790)			1PE	08/28/2002	5.080
09088R-HU-3	BIRMINGHAM ALA GO		5.500	FA01	08/01/2025			1,969,458	2,000,000	105.6780	2,113,560	1,967,900	45,833	110,000	740			1PE	09/07/2000	5.620
091156-DB-2	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 78		6.625	MS	03/01/2007			1,255,000	1,255,000	100.3510	1,259,405	1,255,000	27,715	83,144				1	06/05/1978	6.630
192706-AC-3	COLBERT CNTY AL HLTH HELEN KELLER 95		5.750	JD01	06/01/2020			3,357,806	3,500,000	105.9750	3,709,125	3,326,715	16,771	201,250	5,380			1PE	06/20/1995	6.160
230190-EA-4	CULLMAN CNTY AL HOSP BRD SALES TAX 77		6.400	FA	02/01/2003			155,000	155,000	100.3390	155,525	155,000	4,133	9,920				1PE	01/27/1977	6.400
230190-EC-0	CULLMAN CNTY AL HOSP BRD SALES TAX 77		6.400	FA	02/01/2004			165,000	165,000	100.3310	165,546	165,000	4,400	10,560				1PE	01/27/1977	6.400
233091-EQ-6	DCH HLTHCARE AUTH AL HLTHCARE FAC 02		5.000	JD	06/01/2009			3,392,126	3,170,000	105.4040	3,341,307	3,397,891	13,208	26,417	(5,765)			1PE	10/11/2002	3.760
233091-EW-3	DCH HLTHCARE AUTH AL HLTHCARE FAC 02		5.250	JD	06/01/2015	06/01/2013	100.000	4,669,735	4,430,000	105.4510	4,671,479	4,673,118	19,381	38,763	(3,383)			1PE	10/08/2002	4.590
240435-AW-7	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77		6.625	FA	02/01/2003			100,018	100,000	100.4150	100,415	102,799	2,760	6,625	(213)			1	08/30/1977	6.400
240435-AX-5	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77		6.625	FA	02/01/2004			105,243	105,000	105.3290	110,595	107,984	2,898	6,956	(210)			1	08/30/1977	6.400
240435-AY-3	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77		6.625	FA	02/01/2005			115,496	115,000	109.5810	126,018	118,315	3,174	7,619	(216)			1	08/30/1977	6.400
240435-AZ-0	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77		6.625	FA	02/01/2006			120,743	120,000	112.8920	135,470	123,505	3,313	7,950	(212)			1	08/30/1977	6.400
240435-BA-4	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77		6.625	FA	02/01/2007			131,034	130,000	115.3100	149,903	133,844	3,589	8,613	(215)			1	08/30/1977	6.400
304156-AR-3	FAIRFIELD AL PUB EDL FAC CITY SCHOOLS		5.600	JJ01	07/01/2022			4,000,000	4,000,000	105.3190	4,212,760	4,000,000	112,000	224,000				1PE	07/09/1997	5.600
348244-DA-9	FORT PAYNE AL INDL DEV BRD GARAN INC		6.625	MO1	03/01/2003				420,000	100.2730	421,147	420,000	9,275	23,850	(420,000)			6*	05/12/1978	6.630
439239-GK-4	HOOVER AL BRD OF ED CAP OUTLAY WTS 02		5.000	FA	02/15/2014	08/15/2012	100.000	3,264,534	3,095,000	108.3960	3,354,856	3,270,394	58,461	77,375	(5,859)			1PE	07/30/2002	4.300
439239-GM-0	HOOVER AL BRD OF ED CAP OUTLAY WTS 02		5.000	FA	02/15/2016	08/15/2012	100.000	2,079,448	2,005,000	106.5760	2,136,849	2,081,992	37,872	50,125	(2,544)			1PE	07/30/2002	4.520
441878-AU-9	HOUSTON COUNTY ALABAMA HEALTH CARE AUTH		6.250	AO01	10/01/2030			7,852,299	8,000,000	112.9820	9,038,560	7,838,880	125,000	500,000	2,210			1PE	01/21/2000	6.400
44706H-BX-4	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		4.600	JD	06/01/2011			1,150,000	1,150,000	104.2620	1,199,013	1,150,000	4,408	28,948				1PE	04/15/2002	4.600
44706H-BY-2	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		4.700	JD	06/01/2012			500,000	500,000	104.2510	521,255	500,000	1,958	12,860				1PE	04/15/2002	4.700
44706H-CA-3	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		4.900	JD	06/01/2014			2,300,000	2,300,000	108.2100	2,488,830	2,300,000	9,392	61,672				1PE	04/15/2002	4.900
44706H-CC-9	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		5.500	JD01	06/01/2027	05/14/2014	100.000	3,470,829	3,460,000	103.1690	3,569,647	3,471,596	15,858	104,136	(767)			1PE	04/23/2002	5.460
447163-BU-9	HUNTSVILLE AL SOLID WST DISP AUTH REF 00		5.250	AO	10/01/2010			3,606,958	3,630,000	110.6400	4,016,232	3,601,468	47,644	190,575	2,344			1PE	07/20/2000	5.350
471304-BC-8	JASPER AL UTIL BRD WTR GAS & SWR 77		6.050	JD	06/01/2003			225,000	225,000	101.9790	229,453	226,451	1,134	13,613	(57)			1	03/03/1977	6.050
471304-CV-5	JASPER AL UTIL BRD WTR GAS & SWR 77B		6.200	JD	06/01/2007			1,432,067	1,430,000	115.7550	1,655,297	1,447,718	7,388	88,660	(396)			1	01/20/1978	6.160
472675-DD-6	JEFFERSON CNTY AL SAN SWR REF WTS 78		6.750	MO1	03/01/2007			2,000,000	2,000,000	117.8160	2,356,320	2,000,000	45,000	135,000				1	06/29/1978	6.750
472682-EK-5	JEFFERSON CNTY AL SWR REV REF WRTS 97A		5.625	FA01	02/01/2022	02/01/2009	100.000	13,812,547	13,955,000	107.0820	14,943,293	13,794,850	327,070	784,969	3,623			1PE	07/10/1997	5.710
472682-KS-1	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT		5.000	FA01	02/01/2032			22,131,429	22,370,000	100.3250	22,442,703	22,130,865	186,417		565			1PE	10/31/2002	5.070
472682-KT-9	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT		5.000	FA01	02/01/2038			56,697,192	57,630,000	99.8710	57,555,657	56,695,680	480,250		1,512			1PE	11/12/2002	5.100
472682-EX-7	JEFFERSON CNTY AL SWR WRTS 97 D		5.700	FA	02/01/2019			2,149,549	2,170,000	109.6810	2,380,078	2,147,584	51,538	123,690	754			1	04/03/2000	5.790
472682-FB-4	JEFFERSON CNTY AL SWR WRTS 97 D		5.750	FA01	02/01/2027	02/01/2009	100.000	24,875,737	24,950,000	114.8280	28,649,586	24,871,545	597,760	1,434,625	(510)			1PE	11/13/2000	5.770
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT		5.125	FA01	02/01/2029			12,226,897	12,430,000	101.6900	12,640,067	12,224,446	265,432	318,519	2,451			1PE	07/24/2002	5.240
472682-GH-0	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT		5.375	FA01	02/01/2036			9,890,544	10,000,000	114.7010	11,470,100	9,888,800	223,958	537,500	1,241			1PE	07/12/2001	5.450
512898-AF-4	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2003			33,008	33,000	100.5340	33,176	34,102	1,059	2,541	(93)			1	11/14/1978	7.400

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
512898-AG-2	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2004			35,107	35,000	106.8410	37,394	36,186	1,123	2,695	(91)			1	11/14/1978	7.400
512898-AH-0	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2005			38,215	38,000	112.4280	42,723	39,305	1,219	2,926	(92)			1	11/14/1978	7.400
512898-AJ-6	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2006			41,332	41,000	117.0610	47,995	42,425	1,315	3,157	(92)			1	11/14/1978	7.400
512898-AK-3	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2007			44,456	44,000	120.7810	53,144	45,547	1,412	3,388	(93)			1	11/14/1978	7.400
512898-AL-1	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2008			47,586	47,000	123.5760	58,081	48,669	1,508	3,619	(92)			1	11/14/1978	7.400
512898-AM-9	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		7.700	FA	02/01/2009			51,735	51,000	125.7630	64,139	52,829	1,636	3,927	(93)			1	11/14/1978	7.400
518467-CG-8	LAUDERDALE CNTY AL HLTH COFFEE HLTH 00A		5.625	JJ01	07/01/2021	07/01/2021	100.000	5,000,000	5,000,000	108.1910	5,409,550	5,000,000	140,625	281,250				1PE	12/08/2000	5.630
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A		5.750	JJ01	01/01/2032			1,440,828	1,500,000	100.5040	1,507,560	1,440,210	43,125	21,563	618			1PE	04/12/2002	6.060
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		6.000	JJ01	01/01/2032			4,548,025	4,800,000	102.6710	4,928,208	4,546,944	69,600		1,081			1PE	04/12/2002	6.520
607154-FB-2	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2003			60,000	60,000	100.2550	60,153	60,000	800	4,800				2	02/20/1979	8.000
607154-FC-0	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2004			65,000	65,000	100.4790	65,311	65,000	867	5,200				2	02/20/1979	8.000
607154-FD-8	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2005			70,000	70,000	100.5980	70,419	70,000	933	5,600				2	02/20/1979	8.000
607154-FE-6	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2006			75,000	75,000	100.6350	75,476	75,000	1,000	6,000				2	02/20/1979	8.000
607154-FF-3	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2007			80,000	80,000	100.4390	80,351	80,000	1,067	6,400				2	02/20/1979	8.000
607154-FG-1	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2008			85,000	85,000	100.4390	85,373	85,000	1,133	6,800				2	02/20/1979	8.000
607154-FH-9	MOBILE AL HSG CORP BAYOU PLAZA 78B		8.000	MN	11/01/2009			95,000	95,000	100.4390	95,417	95,000	1,267	7,600				2	02/20/1979	8.000
610436-BA-4	MONROE CNTY AL HOSP BRD TAX ANTIC 78		6.625	FA	02/01/2003			110,029	110,000	100.4150	110,457	114,469	3,036	7,288	(340)			1	02/06/1978	6.300
610436-BB-2	MONROE CNTY AL HOSP BRD TAX ANTIC 78		6.625	FA	02/01/2004			115,385	115,000	105.3290	121,128	119,748	3,174	7,619	(333)			1	02/06/1978	6.300
610436-BC-0	MONROE CNTY AL HOSP BRD TAX ANTIC 78		6.625	FA	02/01/2005			125,781	125,000	109.5810	136,976	130,239	3,451	8,281	(341)			1	02/06/1978	6.300
610436-BD-8	MONROE CNTY AL HOSP BRD TAX ANTIC 78		6.625	FA	02/01/2006			131,167	130,000	112.8920	146,760	135,524	3,589	8,613	(333)			1	02/06/1978	6.300
610436-BE-6	MONROE CNTY AL HOSP BRD TAX ANTIC 78		6.625	FA	02/01/2007			141,615	140,000	115.3100	161,434	146,024	3,865	9,275	(337)			1	02/06/1978	6.300
61304M-AH-9	MONTGOMERY AL DOWNTOWN REDEV 02		5.000	AO	10/01/2012			5,767,157	5,315,000	111.0210	5,900,766	5,782,189	105,562		(15,032)			1PE	07/26/2002	3.940
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02		5.000	AO	10/01/2013			6,335,654	5,860,000	110.7400	6,489,364	6,349,603	116,386		(13,949)			1PE	07/26/2002	4.060
627338-EQ-5	MUSCLE SHOALS AL REF WTS SER 1978		6.300	FA	08/01/2007			1,020,000	1,020,000	116.8200	1,191,564	1,032,648	26,775	64,260	(193)			1	02/01/1978	6.300
627371-CC-9	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2003			75,030	75,000	100.9140	75,686	77,282	1,688	5,063	(176)			1	06/06/1978	6.500
627371-CD-7	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2004			80,220	80,000	106.2640	85,011	82,473	1,800	5,400	(176)			1	06/06/1978	6.500
627371-CE-5	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2005			85,421	85,000	110.9010	94,266	87,666	1,913	5,738	(176)			1	06/06/1978	6.500
627371-CF-2	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2006			90,632	90,000	114.6040	103,144	92,862	2,025	6,075	(174)			1	06/06/1978	6.500
627371-CG-0	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2007			675,461	675,000	117.3800	792,315	686,968	15,188	45,563	(93)			1	06/06/1978	6.730
627371-CH-8	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2008			100,074	100,000	119.3190	119,319	101,773	2,250	6,750	(12)			1	06/06/1978	6.730
627371-CJ-4	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2009			100,083	100,000	120.8450	120,845	101,773	2,250	6,750	(11)			1	06/06/1978	6.730
627371-CK-1	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2010			100,087	100,000	121.9390	121,939	101,773	2,250	6,750	(9)			1	06/06/1978	6.730
627371-CL-9	MUSCLE SHOALS AL UTILS BRD WTR & SWR		6.750	MS	03/01/2011			100,089	100,000	122.7390	122,739	101,773	2,250	6,750	(8)			1	06/06/1978	6.740
627371-DA-2	MUSCLE SHOALS AL UTILS BRD WTR & SWR		10.250	MS	03/01/2003			135,021	135,000	101.4780	136,995	136,103	4,613	13,838	(119)			1	07/05/1983	10.150
627371-DB-0	MUSCLE SHOALS AL UTILS BRD WTR & SWR		10.250	MS	03/01/2004			150,075	150,000	110.1890	165,284	150,599	5,125	15,375	(58)			1	07/05/1983	10.200
627371-DC-8	MUSCLE SHOALS AL UTILS BRD WTR & SWR		10.250	MS	03/01/2005			165,146	165,000	118.1100	194,882	165,668	5,638	16,913	(58)			1	07/05/1983	10.200
664029-DH-5	NORTHEAST AL WTR SWR & FIRE DIST		5.850	MN15	05/15/2027			3,924,405	4,000,000	106.7210	4,268,840	3,916,080	29,900	234,000	1,703			1PE	09/24/1996	6.010
683557-DQ-2	OPELIKA AL WTRWKS BRD WTR REV REF 78		6.500	AO	02/15/2007			820,000	820,000	115.7440	949,101	820,000	13,325	53,300				1	05/18/1978	6.500
683761-EZ-9	OPP AL UTILS BRD ELEC WTR & SWR REV		6.200	MS	03/01/2007			1,975,000	1,975,000	115.4250	2,279,644	1,999,352	40,817	122,450				1	01/04/1978	6.200
691395-EL-7	OXFORD AL REF SCH WTS SER 1976		7.000	FA	02/01/2003			85,000	85,000	100.4840	85,411	85,000	2,479	5,950				1	09/27/1976	7.000
705880-DD-1	PELL AL REF UTIL WTS SER 77B		6.250	MS	03/01/2007			445,000	445,000	113.2420	503,927	453,424	9,271	27,813				1	02/23/1978	6.250
741530-DV-8	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2003			248,091	250,000	105.3580	263,395	230,279	2,396	18,750	2,006			1	06/27/1985	8.440
741530-DW-6	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2004			265,999	270,000	111.0690	299,886	249,522	2,588	20,250	1,860			1	06/27/1985	8.390
741530-DX-4	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2005			284,153	290,000	116.0140	336,441	269,221	2,779	21,750	1,686			1	06/27/1985	8.320
741530-DY-2	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2006			302,471	310,000	119.8340	371,485	288,920	2,971	23,250	1,530			1	06/27/1985	8.270
741530-DZ-9	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2007			235,000	235,000	122.7870	288,549	235,000	2,252	17,625				1	08/13/1979	7.500
741530-EA-3	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2008			260,000	260,000	125.0980	325,255	260,000	2,492	19,500				1	08/13/1979	7.500
741530-EB-1	PRICHARD AL WTRWKS & SWR BRD REF 79		7.500	MN	11/15/2009			285,000	285,000	126.8640	361,562	285,000	2,731	21,375				1	08/13/1979	7.500
741530-EX-3	PRICHARD AL WTRWKS & SWR BRD REV 83		10.250	MN	11/15/2003			345,000	345,000	107.6610	371,430	345,000	4,519	35,363				1	03/29/1983	10.250
810300-DT-7	SCOTTSBORO AL REF WTS		6.750	AO	10/01/2003			190,000	190,000	103.9590	197,522	190,000	3,206	12,825				1	06/15/1978	6.750
810300-DU-4	SCOTTSBORO AL REF WTS		6.750	AO	10/01/2004			210,000	210,000	108.8950	228,680	210,000	3,544	14,175				1	06/15/1978	6.750
810373-EM-8	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		6.300	JD	06/01/2003			55,000	55,000	102.0820	56,145	55,000	289	3,465				1	03/27/1978	6.300
810373-EN-6	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		6.300	JD	06/01/2004			90,000	90,000	106.8570	96,171	90,000	473	5,670				1	04/03/1978	6.300
810373-EP-1	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		6.300	JD	06/01/2005			85,000	85,000	110.9350	94,295	85,000	446	5,355				1	04/03/1978	6.300
810373-EQ-9	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		6.300	JD	06/01/2006			85,000	85,000	113.9530	96,860	85,000	446	5,355				1	04/03/1978	6.300
810373-ER-7	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		6.350	JD	06/01/2007			435,000	435,000	116.3790	506,249	435,000	2,302	27,623				1	04/03/1978	6.350

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
810373-BY-5	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2003			175,000	175,000	102.4970	179,370	175,000	1,057	12,688				1	06/18/1979	7.250
810373-BZ-2	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2004			200,000	200,000	108.2590	216,518	200,000	1,208	14,500				1	06/18/1979	7.250
810373-CA-6	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2005			225,000	225,000	113.3040	254,934	225,000	1,359	16,313				1	06/18/1979	7.250
810373-CB-4	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2006			250,000	250,000	117.2530	293,133	250,000	1,510	18,125				1	06/18/1979	7.250
810373-CC-2	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2007			300,000	300,000	120.3610	361,083	300,000	1,813	21,750				1	06/18/1979	7.250
810373-CD-0	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2008			325,000	325,000	122.7430	398,915	325,000	1,964	23,563				1	06/18/1979	7.250
810373-CE-8	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2009			350,000	350,000	124.5040	435,764	350,000	2,115	25,375				1	06/18/1979	7.250
810373-CF-5	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		7.250	JD	06/01/2010			365,000	365,000	125.8250	459,261	365,000	2,205	26,463				1	06/18/1979	7.250
874364-DT-6	TALLADEGA AL WTR & SWR BRD SER 78		6.625	FA	02/15/2007			1,470,000	1,470,000	116.7630	1,716,416	1,474,513	36,791	97,388	(99)			1	06/01/1978	6.630
876298-CB-4	TARRANT CITY AL REF SCH WTS SER 78		6.250	MS	03/01/2007			1,065,000	1,065,000	100.3790	1,069,036	1,065,000	22,188	66,563				1	04/04/1978	6.250
884595-BS-7	THOMASVILLE AL REF WTS 78		6.625	FA	02/15/2007			815,000	815,000	116.9780	953,371	827,127	20,398	53,994	(264)			1	05/30/1978	6.630
900645-FA-5	TUSCALOOSA AL WTR & SWR REV REF WTS		6.200	JJ	07/01/2003			100,000	100,000	102.4850	102,485	100,000	3,100	6,200				1	03/23/1978	6.200
900645-FB-3	TUSCALOOSA AL WTR & SWR REV REF WTS		6.200	JJ	07/01/2004			115,000	115,000	107.2240	123,308	115,000	3,565	7,130				1	03/23/1978	6.200
900645-FC-1	TUSCALOOSA AL WTR & SWR REV REF WTS		6.200	JJ	07/01/2005			115,000	115,000	111.2810	127,973	115,000	3,565	7,130				1	03/23/1978	6.200
900645-FD-9	TUSCALOOSA AL WTR & SWR REV REF WTS		6.250	JJ	11/15/2007			5,760,000	5,760,000	117.6400	6,776,064	5,760,000	180,000	360,000				1	03/23/1978	6.250
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM GEN REV 01		5.000	AO	10/01/2011			1,565,823	1,530,000	110.8380	1,695,821	1,569,168	19,125	63,750	(3,248)			1PE	12/17/2001	4.670
914031-AN-9	UNIVERSITY OF AL-BIRMINGHAM HOSP 00 A		5.750	MS01	09/01/2020			2,420,000	2,420,000	111.8360	2,706,431	2,420,000	46,383	139,150				1PE	07/21/2000	5.750
914031-AP-4	UNIVERSITY OF AL-BIRMINGHAM HOSP 00 A		5.875	MS01	09/01/2031			13,773,269	14,000,000	109.8760	15,382,640	13,753,320	274,167	822,500	4,173			1PE	06/23/2000	6.000
914845-FP-2	UNIVERSITY OF SO AL EXTN TUIT FEE & FAC 78		6.375	MN	11/15/2007			9,040,000	9,040,000	117.9600	10,663,584	9,180,210	73,638	576,300	(4,666)			1	02/17/1978	6.380
ALABAMA								349,599,168	353,999,000	XXX	375,865,757	349,998,412	5,368,976	12,013,025	(346,762)			XXX	XXX	XXX
ALASKA																				
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA		5.375	JJ01	07/01/2020			2,991,519	3,000,000	105.2780	3,158,340	2,990,130	80,625	161,250	311			1PE	12/02/1997	5.400
011831-QN-7	ALASKA HSG FIN CORP GEN HSG PURP 94A		5.400	JD01	12/01/2023			11,285,216	13,400,000	100.9520	13,527,568	10,975,050	60,300	723,600	52,868			1PE	01/12/1995	6.910
011831-QT-4	ALASKA HSG FIN CORP GEN HSG PURP 94A		5.000	JD01	12/01/2018			11,719,397	14,100,000	100.5280	14,174,448	11,155,677	58,750	705,000	108,655			1PE	03/13/1995	7.000
011831-E3-4	ALASKA HSG FIN CORP INSD MTG 1996 A			JD01	12/01/2027	06/01/2008	28.730	1,224,085	6,000,000	21.2700	1,276,200	851,760			74,940			1PE	04/01/1997	6.420
011831-ZJ-6	ALASKA HSG FIN CORP SER 1995 A		5.875	JD01	12/01/2024			3,684,799	3,720,000	102.5350	3,814,302	3,680,237	18,213	218,550	1,083			1PE	10/03/1996	5.960
011831-ZK-3	ALASKA HSG FIN CORP SER 1995 A		5.875	JD01	12/01/2030			813,322	825,000	102.0160	841,632	812,427	4,039	48,469	195			1PE	11/08/1996	5.980
011710-DH-0	ALASKA INDL DEV & EXPORT AUTH REF 93A		6.200	AO01	04/01/2010			1,100,000	1,100,000	102.7000	1,129,700	1,100,000	17,050	68,045				1PE	05/20/1993	6.200
011842-GF-2	ALASKA ST INTL ARPTS SYS REV 99A		5.125	AO	10/01/2011	04/01/2011	100.000	2,034,171	2,000,000	106.0080	2,120,160	2,040,580	25,625	102,500	(3,295)			1PE	12/29/2000	4.870
011842-GH-8	ALASKA ST INTL ARPTS SYS REV 99A		5.125	AO	10/01/2013	04/01/2011	100.000	2,830,324	2,805,000	104.5800	2,933,469	2,834,481	35,939	143,756	(2,428)			1PE	03/30/2001	4.990
033263-AD-6	ANCHORAGE AK CONS SPL AD 1989A		8.350	J	06/01/2008			725,000	725,000	101.6480	736,948	725,000	35,314	60,538				1	05/08/1989	8.350
662523-UK-3	NORTH SLOPE BORO AK G O 00B CAP APPREC			JD	06/30/2011			6,396,014	9,320,000	70.9830	6,615,616	5,865,169			272,496			1PE	01/11/2001	4.440
662523-UX-5	NORTH SLOPE BORO AK G O 02A			JD	06/30/2013			4,548,143	7,000,000	63.6960	4,458,720	4,512,480			35,663			1PE	10/09/2002	4.110
ALASKA								49,351,990	63,995,000	XXX	54,787,103	47,542,991	335,854	2,231,708	540,487			XXX	XXX	XXX
ARIZONA																				
040504-DC-3	ARIZONA EDL LN MARKETING CORP EDL STMV		1.970	MJSD	12/01/2025									1,809	0			1	10/18/2001	
040507-DH-5	ARIZONA HLTH FAC CATHOLIC HLTH WEST 99A		6.625	JJ01	07/01/2020			18,864,883	19,000,000	105.8220	20,106,180	18,840,970	629,375	1,258,750	6,494			2PE	11/19/1999	6.710
040588-ST-3	ARIZONA ST COP 2001 A REF		5.000	MS	09/01/2007			4,575,410	4,365,000	111.3000	4,858,245	4,617,253	72,750	181,875	(40,417)			1PE	11/30/2001	3.860
040588-SY-2	ARIZONA ST COP 2001 A REF		5.250	MS	03/01/2010			1,628,340	1,540,000	111.5970	1,718,594	1,639,022	26,950	67,375	(10,319)			1PE	11/30/2001	4.310
040588-TA-3	ARIZONA ST COP 2001 A REF		5.250	MS	03/01/2011			2,436,414	2,305,000	111.5880	2,572,103	2,449,985	40,338	100,844	(13,109)			1PE	11/30/2001	4.410
040588-UG-8	ARIZONA ST COP 2002 A		5.500	MN	05/01/2010			3,682,002	3,430,000	113.4460	3,891,198	3,701,896	31,442	110,046	(19,894)			1PE	04/10/2002	4.320
040588-UH-6	ARIZONA ST COP 2002 A		5.500	MN	05/01/2011			4,451,769	4,140,000	113.5790	4,702,171	4,472,856	37,950	132,825	(21,087)			1PE	04/10/2002	4.410
040588-UJ-2	ARIZONA ST COP 2002 A		5.500	MN	05/01/2012			6,619,737	6,155,000	114.9700	7,076,404	6,647,031	56,421	197,473	(27,294)			1PE	04/10/2002	4.500
040588-UK-9	ARIZONA ST COP 2002 A		5.500	MN	05/01/2013	05/01/2012	100.000	2,031,503	1,900,000	114.4580	2,174,702	2,039,194	17,417	60,958	(7,691)			1PE	04/10/2002	4.580
040660-EM-0	ARIZONA STATE UNIV COP UNIV PROJ 2002		5.375	JJ	07/01/2012			3,870,558	3,460,000	113.3440	3,921,702	3,885,442	108,485		(14,883)			1PE	07/25/2002	3.870
040654-EX-9	ARIZONA TRANSN BRD HWY 1993 A SUB		5.000	JJ	07/01/2009			4,196,532	4,000,000	111.4580	4,458,320	4,221,400	100,000	100,000	(24,868)			1PE	01/10/2002	4.130
040654-GE-9	ARIZONA TRANSN BRD HWY 1999		5.500	JJ	07/01/2008			414,136	380,000	113.8450	432,611	420,622	10,450	20,900	(5,504)			1PE	10/22/2001	3.680
040654-JW-6	ARIZONA TRANSN BRD HWY 2002 B		5.250	JJ	07/01/2015	07/01/2012	100.000	4,250,321	3,930,000	110.4100	4,339,113	4,253,950	43,558		(3,628)			1PE	10/30/2002	4.200
040654-JX-4	ARIZONA TRANSN BRD HWY 2002 B		5.250	JJ	07/01/2016	07/01/2012	100.000	1,964,327	1,830,000	109.5790	2,005,296	1,965,841	20,283		(1,514)			1PE	10/30/2002	4.300
040654-JY-2	ARIZONA TRANSN BRD HWY 2002 B		5.250	JJ	07/01/2017	07/01/2012	100.000	1,065,367	1,000,000	109.0010	1,090,010	1,066,100	11,083		(733)			1PE	10/30/2002	4.400
152395-CX-5	CENTRAL AZ WTR CONSV DIST 1993 A REF		5.500	MN	11/01/2008			448,137	425,000	114.0460	484,696	463,463	3,896	23,375	(3,407)			1PE	02/04/1998	4.430
152395-FR-5	CENTRAL AZ WTR CONSV DIST SER 1991 B		6.500	MN	11/01/2011	05/01/2003	100.000	15,039	15,000	101.2840	15,193	15,528	163	975	(113)			1PE	07/24/1992	5.700
378334-JE-7	GLENDALE AZ UNION HIGH SD NO 205 REF 2001		5.000	JJ	07/01/2010			1,150,707	1,075,000	111.2100	1,195,508	1,160,968	26,875	49,271	(8,534)			1PE	10/11/2001	3.910
566795-FH-8	MARICOPA CNTY AZ CMNTY CLG DIST 1999		3.250	JJ	07/01/2014			4,437,916	5,145,000	93.6370	4,817,624	4,359,153	83,606	167,213	45,092			1PE	03/15/2001	4.820
566823-CK-4	MARICOPA CNTY AZ HSG ADVANTAGE POINT		6.625	JJ01	07/01/2026	07/01/2006	102.000	7,790,101	7,425,000	115.5860	8,582,261	8,102,396	245,953	491,906	(72,909)			1	09/09/1998	5.390
566823-EF-3	MARICOPA CNTY AZ INDL MERCY PPTY I-A		6.250	JJ	07/01/2027			2,285,000	2,285,000	103.4540	2,363,924	2,285,000	71,406	142,813				1PE	03/13/1997	6.250

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
566854-CV-5	MARICOPA CNTY AZ PCR AZ PUB SVC CO 02A		5.050	MN	05/01/2029			15,000,000	15,000,000	101.4940	15,224,100	15,000,000	126,250					1PE	10/30/2002	5.050
566854-BH-7	MARICOPA CNTY AZ PCR EL PASO ELEC 94A		6.375	JJ	07/01/2014			16,500,000	16,500,000	100.8660	16,642,890	16,500,000	525,938	1,051,875				3	08/17/2000	6.380
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02		5.000	JJ	07/01/2011			1,526,887	1,360,000	110.5730	1,503,793	1,529,510	11,333		(2,624)			1PE	10/10/2002	3.330
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02		5.000	JJ	07/01/2012			1,751,447	1,555,000	110.7860	1,722,722	1,754,149	12,958		(2,702)			1PE	10/10/2002	3.430
567430-JE-4	MARICOPA CNTY AZ USD 95 QUEEN 02		5.000	JJ	07/01/2013			1,989,946	1,770,000	110.5380	1,956,523	1,992,613	14,750		(2,667)			1PE	10/10/2002	3.570
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02		5.000	JJ	07/01/2014			1,128,013	1,010,000	110.3710	1,114,747	1,129,281	8,417		(1,268)			1PE	10/10/2002	3.740
590485-NC-8	MESA AZ G O 1999		6.500	JJ	07/01/2009			1,555,941	1,390,000	120.0380	1,668,528	1,578,220	45,175	90,350	(21,639)			1PE	12/17/2001	4.370
590515-BL-5	MESA AZ INDL DEV DISCOVERY HLTH 99A		5.750	JJ01	01/01/2025	01/01/2011	100.000	7,222,911	7,415,000	108.7820	8,066,185	7,215,105	213,181	426,363	2,934			1PE	09/05/2000	5.950
590515-AK-8	MESA AZ INDL DEV LUTHERAN HLTH 98A		5.250	JJ	01/01/2009			4,010,520	3,850,000	111.0850	4,276,773	4,098,479	101,063	202,125	(22,869)			1PE	10/29/1998	4.450
590536-CF-3	MESA AZ STR & HWY REF 2002		5.000	JJ	07/01/2013			1,167,823	1,050,000	110.9970	1,165,469	1,170,456	17,500		(2,633)			1PE	09/06/2002	3.700
590545-JH-3	MESA AZ UTIL SYS 2002		5.000	JJ	07/01/2021			4,300,000	4,300,000	103.0130	4,429,559	4,300,000	107,500					1PE	10/21/2002	5.000
590545-KF-5	MESA AZ UTIL SYS 2002 A REF		4.500	JJ	07/01/2013			3,864,986	3,600,000	106.6860	3,840,696	3,870,592	54,000		(5,606)			1PE	09/25/2002	3.650
590545-JS-9	MESA AZ UTIL SYS 2002 REF		5.250	JJ	07/01/2012			15,852,447	14,735,000	113.2070	16,681,051	15,936,787	386,794	322,328	(84,340)			1PE	01/24/2002	4.270
718830-HH-8	PHOENIX AZ ARPT 1994 D IMPT		5.900	JJ	07/01/2005			2,731,542	2,675,000	107.1930	2,867,413	2,777,105	78,913	157,825	(20,737)			1PE	06/20/2000	4.990
718837-CV-7	PHOENIX AZ CIVIC IMPT ARPT EXCISE 98		5.250	JJ	07/01/2006			828,097	800,000	108.9510	871,608	841,016	21,000	42,000	(7,311)			1PE	03/09/2001	4.160
718837-DC-8	PHOENIX AZ CIVIC IMPT ARPT EXCISE 98		4.900	JJ	07/01/2013			2,141,930	2,190,000	104.6800	2,292,492	2,135,250	53,655	107,310	3,373			1PE	12/14/2000	5.170
71883F-BT-5	PHOENIX AZ CIVIC IMPT WSTWTR SYS 93		4.750	JJ01	07/01/2023			2,233,220	2,925,000	100.1900	2,930,558	2,128,727	69,469	138,938	17,734			1PE	01/11/1995	7.060
718903-HB-6	PHOENIX AZ INDL DEV ARBOR VILLAGE 96A		5.700	JO1	06/01/2026			3,576,895	3,585,000	107.3010	3,846,741	3,576,038	17,029	203,490	108			1PE	05/10/1996	5.720
721905-FD-4	PIMA CNTY AZ INDL DEV SGL FAM SER 97A		6.250	MN01	11/01/2030			305,000	305,000	104.0570	317,374	305,000	3,177	9,531				1PE	04/18/1997	6.250
721812-HG-3	PIMA CNTY AZ USD NO 6 MARANA 00 REF		5.375	JJ	07/01/2012	07/01/2010	101.000	1,940,766	1,800,000	112.8300	2,030,940	1,948,626	48,375	48,375	(7,860)			1PE	05/31/2002	4.260
76716N-AP-9	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02		5.000	JJ	07/01/2010			3,191,575	3,100,000	110.4410	3,423,671	3,198,890	77,500	38,750	(7,315)			1PE	03/26/2002	4.530
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02		5.000	JJ	07/01/2011			3,423,047	3,335,000	110.1880	3,674,770	3,429,080	83,375	41,688	(6,034)			1PE	03/26/2002	4.620
76716N-AR-5	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02		5.000	JJ	07/01/2012			3,372,382	3,300,000	110.3640	3,642,012	3,376,692	82,500	41,250	(4,310)			1PE	03/26/2002	4.710
79575D-LG-3	SALT RIVER PROJ AZ ELEC SYS 01 A REF		5.000	JJ	01/01/2010			9,387,614	9,000,000	110.8650	9,977,850	9,434,450	225,000	246,250	(45,873)			1PE	01/08/2002	4.280
79575D-PG-9	SALT RIVER PROJ AZ ELEC SYS 02 B		5.000	JJ	01/01/2025			4,966,640	5,000,000	101.9240	5,096,200	4,966,500	65,972		140			1PE	10/25/2002	5.050
79575D-PH-7	SALT RIVER PROJ AZ ELEC SYS 02 B		5.000	JJ	01/01/2026			6,952,166	7,000,000	101.8440	7,129,080	6,951,980	92,361		186			1PE	10/25/2002	5.050
79575D-PJ-3	SALT RIVER PROJ AZ ELEC SYS 02 B		5.000	JJ01	01/01/2031			7,813,991	7,835,000	101.6050	7,960,752	7,813,964	103,378		27			1PE	12/04/2002	5.020
79575D-QJ-2	SALT RIVER PROJ AZ ELEC SYS 02 C REF		5.000	JJ	01/01/2015	01/01/2013	100.000	2,106,096	2,000,000	108.3840	2,167,680	2,106,680	11,111		(584)			1PE	12/03/2002	4.340
810489-DE-1	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		5.500	JJ01	07/01/2004			2,035,457	2,000,000	106.2190	2,124,380	2,047,640	44,000		(12,183)			1	08/07/2002	3.880
810489-DG-6	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		5.500	JJ	07/01/2006			1,464,931	1,415,000	111.6570	1,579,947	1,470,157	31,130		(5,226)			1PE	08/07/2002	4.400
810489-DJ-0	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		5.500	JJ	07/01/2008			2,798,559	2,680,000	113.8450	3,051,046	2,806,067	58,960		(7,508)			1PE	08/07/2002	4.580
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		5.500	JJ	07/01/2010			3,134,326	2,985,000	114.5050	3,417,974	3,140,907	65,670		(6,580)			1PE	08/07/2002	4.700
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00			JO1	09/01/2030			23,287,365	33,507,000	69.5000	23,287,365	26,084,218			(4,744,864)			5	10/12/2000	6.320
86888V-AN-7	SURPRISE ARIZ MUNI PROPERTY CORP EXCISE TAX REVENUE		5.300	JJ	07/01/2013			471,200	475,000	109.8750	521,906	470,535	12,588	25,175	263			1PE	04/25/2000	5.400
988585-BK-0	YUMA CNTY AZ COP 2001 A		4.500	JJ	07/01/2007			2,199,895	2,170,000	108.4920	2,354,276	2,210,254	48,825	97,650	(5,924)			1PE	03/05/2001	4.160
ARIZONA								242,411,815	247,422,000	XXX	253,664,922	245,903,035	4,557,245	6,399,679	(5,228,207)			XXX	XXX	XXX
ARKANSAS																				
041049-AT-4	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B		5.000	AO	10/01/2027	10/01/2012	100.000	1,504,881	1,490,000	101.2530	1,508,670	1,505,183	24,833		(302)			1PE	09/11/2002	4.870
041049-AU-1	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B		5.000	AO	10/01/2033	10/01/2012	100.000	1,613,502	1,600,000	100.5570	1,608,912	1,613,776	26,667		(274)			1PE	09/11/2002	4.890
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY MTG REV		6.250	JJ01	01/01/2032	01/01/2032	100.000	6,645,000	6,645,000	103.4390	6,873,522	6,645,000	207,656	415,313				1PE	06/09/2000	6.250
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY MTG REV REV BDS 2000 D		6.250	JJ01	07/01/2031			7,610,000	7,610,000	103.8100	7,899,941	7,610,000	237,813	475,625				1PE	06/09/2000	6.250
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A		5.500	FA	08/01/2010	08/01/2009	100.000	2,143,391	2,000,000	113.1490	2,262,980	2,177,500	45,833	110,000	(18,522)			1PE	02/13/2001	4.240
041039-Z6-8	ARKANSAS ST FED HWY GRANT ANTIC GO 01A		5.250	FA	08/01/2010			16,248,285	15,260,000	112.9110	17,230,219	16,381,796	333,813	867,913	(105,722)			1PE	01/22/2002	4.240
041039-Z7-6	ARKANSAS ST FED HWY GRANT ANTIC GO 01A		5.250	FA	08/01/2011	08/01/2010	100.000	10,627,238	10,080,000	111.9150	11,281,032	10,711,915	220,500	573,300	(59,608)			1PE	07/18/2001	4.400
041039-Z8-4	ARKANSAS ST FED HWY GRANT ANTIC GO 01A		5.250	FA	08/01/2012	08/01/2010	100.000	24,369,240	23,000,000	111.2100	25,578,300	24,475,130	503,125	603,750	(105,890)			1PE	04/15/2002	4.320
041039-6L-7	ARKANSAS ST FED HWY GRANT ANTIC GO 02		5.000	FA	08/01/2014	08/01/2012	100.000	61,428,373	58,235,000	108.8440	63,385,303	61,539,968	1,213,229		(111,595)			1PE	07/30/2002	4.300
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY		1.400	4WK	06/01/2030			14,349,649	14,350,000	100.0000	14,349,986	14,349,648	7,255		1			1PE	12/19/2002	1.400
348761-AN-7	FORT SMITH AR SALES & USE TAX 1997		4.450	JD	12/01/2003			3,388,478	3,390,000	102.9140	3,488,785	3,381,152	12,571	150,855	1,592			1PE	11/18/1997	4.500
348761-AR-8	FORT SMITH AR SALES & USE TAX 1997		4.700	JD	12/01/2006			2,121,210	2,125,000	109.8030	2,333,314	2,117,265	8,323	99,875	861			1PE	11/20/1997	4.750
348761-BB-2	FORT SMITH AR SALES & USE TAX 2001 A		4.150	JD	12/01/2007			3,430,000	3,430,000	106.4420	3,650,961	3,430,000	11,862	142,345				1PE	06/07/2001	4.150
348761-BC-0	FORT SMITH AR SALES & USE TAX 2001 A		4.250	JD	12/01/2008			3,236,519	3,240,000	107.0920	3,469,781	3,235,788	11,475	137,700	507			1PE	06/07/2001	4.270
348761-BD-8	FORT SMITH AR SALES & USE TAX 2001 A		4.400	JD	12/01/2009			3,475,000	3,475,000	107.2520	3,727,007	3,475,000	12,742	152,900				1PE	06/07/2001	4.400
348761-BE-6	FORT SMITH AR SALES & USE TAX 2001 A		4.400	JD	12/01/2010			4,518,816	4,540,000	106.4660	4,833,556	4,515,666	16,647	199,760	2,186			1PE	06/07/2001	4.470
348761-BM-8	FORT SMITH AR SALES & USE TAX 2001 B		4.000	JD	12/01/2006			6,319,979	6,165,000	106.6490	6,574,911	6,360,554	20,550	267,150	(228)			1PE	10/15/2001	3.310
348761-BN-6	FORT SMITH AR SALES & USE TAX 2001 B		4.000	JD	12/01/2007			3,453,116	3,385,000	106.4600	3,603,671	3,466,985	11,283	146,683	241			1PE	10/15/2001	3.550

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
348815-FA-4	FORT SMITH AR WTR & SWR REF 02A		5.250	AO	10/01/2013	10/01/2011	100.000	4,761,871	4,535,000	111.7460	5,067,681	4,778,575	59,522	138,884	(16,703)			1PE	01/31/2002	4.550
348815-FB-2	FORT SMITH AR WTR & SWR REF 02A		5.250	AO	10/01/2014	10/01/2011	100.000	2,107,026	2,025,000	110.7980	2,243,660	2,113,027	26,578	62,016	(6,001)			1PE	01/31/2002	4.680
348815-FC-0	FORT SMITH AR WTR & SWR REF 02A		5.250	AO	10/01/2015	10/01/2011	100.000	2,608,955	2,525,000	109.3170	2,760,254	2,615,067	33,141	77,328	(6,112)			1PE	01/31/2002	4.780
348815-FF-3	FORT SMITH AR WTR & SWR REF 02A		5.000	AO	10/01/2018			797,382	800,000	104.9220	839,376	797,296	10,000	23,333	86			1PE	01/31/2002	5.030
348815-FT-3	FORT SMITH AR WTR & SWR REF 02B		5.000	AO	10/01/2011			1,915,747	1,830,000	110.9170	2,029,781	1,922,122	22,875	53,375	(6,376)			1PE	01/31/2002	4.350
348815-FU-0	FORT SMITH AR WTR & SWR REF 02B		5.250	AO	10/01/2012	10/01/2011	100.000	2,421,495	2,290,000	112.7830	2,582,731	2,431,224	30,056	70,131	(9,729)			1PE	01/31/2002	4.450
348761-AP-2	FORT SMITH ARK SALES & USE TAX		4.500	JD	12/01/2004			2,697,522	2,700,000	105.7760	2,855,952	2,691,954	10,125	121,500	1,211			1PE	11/26/1997	4.550
394350-AL-6	GREENE CNTY AR SALES & USE TAX 2001		4.850	JD	06/01/2012			830,000	830,000	108.7150	902,335	830,000	3,355	40,255				1PE	05/01/2001	4.850
394350-AN-2	GREENE CNTY AR SALES & USE TAX 2001		5.000	JD	06/01/2014			925,000	925,000	107.9120	998,186	925,000	3,854	46,250				1PE	05/01/2001	5.000
394350-AP-7	GREENE CNTY AR SALES & USE TAX 2001		5.100	JD	06/01/2015			650,000	650,000	107.7300	700,245	650,000	2,763	33,150				1PE	05/01/2001	5.100
537428-WV-2	LITTLE ROCK AR SCH DIST CONSTR 2001 C		5.000	FA	02/01/2006			1,212,171	1,175,000	108.8960	1,279,528	1,229,015	24,479	58,750	(11,138)			1PE	05/31/2001	3.900
537428-WX-8	LITTLE ROCK AR SCH DIST CONSTR 2001 C		5.000	FA	02/01/2008			709,826	685,000	110.7170	758,411	716,318	14,271	34,250	(4,297)			1PE	05/31/2001	4.200
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		5.000	FA	02/01/2011			1,645,194	1,595,000	110.1910	1,757,546	1,652,803	33,229	79,750	(5,040)			1PE	05/31/2001	4.530
537428-XB-5	LITTLE ROCK AR SCH DIST CONSTR 2001 C		5.000	FA	02/01/2012	02/01/2011	100.000	1,839,534	1,800,000	109.4550	1,970,190	1,845,486	37,500	90,000	(3,944)			1PE	05/31/2001	4.670
537428-XC-3	LITTLE ROCK AR SCH DIST CONSTR 2001 C		5.000	FA	02/01/2013	02/01/2011	100.000	998,683	985,000	108.5070	1,068,794	1,000,730	20,521	49,250	(1,357)			1PE	05/31/2001	4.790
537428-XD-1	LITTLE ROCK AR SCH DIST CONSTR 2001 C		5.000	FA	02/01/2014	02/01/2011	100.000	1,762,642	1,750,000	107.6400	1,883,700	1,764,525	36,458	87,500	(1,248)			1PE	05/31/2001	4.890
537445-GM-4	LITTLE ROCK AR SWR REF SER 01		5.000	FA01	08/01/2020			2,080,000	2,080,000	103.3230	2,149,118	2,080,000	43,333	84,167				1PE	09/05/2001	5.000
537457-BV-4	LITTLE ROCK AR WASTE DISP REV 02		5.000	MN01	05/01/2016	05/01/2010	100.000	2,207,353	2,110,000	105.1230	2,218,095	2,210,331	17,583	17,583	(2,977)			1PE	08/15/2002	4.260
699140-AP-4	PARAGOULD AR SALES & USE TAX 2001		4.350	JD	06/01/2008			580,000	580,000	107.9540	626,133	580,000	2,103	25,230				1PE	05/14/2001	4.350
699140-AQ-2	PARAGOULD AR SALES & USE TAX 2001		4.450	JD	06/01/2009			600,000	600,000	108.0780	648,468	600,000	2,225	26,700				1PE	05/14/2001	4.450
699140-AR-0	PARAGOULD AR SALES & USE TAX 2001		4.550	JD	06/01/2010			510,000	510,000	107.8180	549,872	510,000	1,934	23,205				1PE	05/14/2001	4.550
699140-AS-8	PARAGOULD AR SALES & USE TAX 2001		4.650	JD	06/01/2011			630,000	630,000	108.0300	680,589	630,000	2,441	29,295				1PE	05/14/2001	4.650
699140-AT-6	PARAGOULD AR SALES & USE TAX 2001		4.800	JD	06/01/2012			470,000	470,000	108.3550	509,269	470,000	1,880	22,560				1PE	05/14/2001	4.800
699140-AU-3	PARAGOULD AR SALES & USE TAX 2001		4.900	JD	06/01/2013			655,000	655,000	108.0950	708,022	655,000	2,675	32,095				1PE	05/14/2001	4.900
699140-AV-1	PARAGOULD AR SALES & USE TAX 2001		5.000	JD	06/01/2014			690,000	690,000	107.9120	744,593	690,000	2,875	34,500				1PE	05/14/2001	5.000
699140-AW-9	PARAGOULD AR SALES & USE TAX 2001		5.050	JD	06/01/2015			755,000	755,000	107.3760	810,689	755,000	3,177	38,128				1PE	05/14/2001	5.050
699146-DH-6	PARAGOULD AR WTR & SWR & ELEC 2000		5.600	JD01	12/01/2020			1,000,000	1,000,000	108.6420	1,086,420	1,000,000	4,667	56,000				1PE	10/26/2000	5.600
745392-FJ-4	PULASKI CNTY AR HOSP CHILDRENS 02B		5.250	MS	03/01/2012	03/01/2010	100.000	2,025,386	1,935,000	106.7450	2,065,516	2,029,815	46,843		(4,429)			1PE	07/19/2002	4.480
745392-FL-9	PULASKI CNTY AR HOSP CHILDRENS 02B		5.250	MS	03/01/2014	03/01/2010	100.000	2,215,982	2,145,000	105.2880	2,258,428	2,219,432	51,927		(3,449)			1PE	07/19/2002	4.700
74539Y-AU-4	PULASKI CNTY AR PUB FAC BAPTIST HLTH		6.750	AO	10/22/2014			3,860,000	3,860,000	95.9110	3,702,165	3,860,000	65,138	260,550				2	12/09/1996	6.750
74539X-JV-5	PULASKI CNTY AR PUB MULTI WILMINGTON 01		5.650	FA01	02/01/2021			1,108,679	1,110,000	105.1060	1,166,677	1,108,590	26,131	78,394	63			1PE	05/25/2001	5.660
74539X-JW-3	PULASKI CNTY AR PUB MULTI WILMINGTON 01		5.750	FA01	02/01/2034			3,220,000	3,220,000	104.7340	3,372,435	3,220,000	77,146	231,438				1PE	05/25/2001	5.750
812837-BL-5	SEBASTIAN CNTY AR HLTH SPARKS 01A		5.500	MN	11/01/2010			2,859,766	2,710,000	110.2800	2,988,588	2,877,830	24,842	149,050	(12,593)			1PE	10/18/2001	4.650
812837-BM-3	SEBASTIAN CNTY AR HLTH SPARKS 01A		5.500	MN	11/01/2011			1,542,418	1,465,000	109.9100	1,610,182	1,550,453	13,429	80,575	(5,531)			1PE	10/18/2001	4.760
812837-BP-6	SEBASTIAN CNTY AR HLTH SPARKS 01A		5.500	MN	11/01/2013	11/01/2012	100.000	1,878,686	1,805,000	109.0550	1,968,443	1,885,304	16,546	99,275	(4,492)			1PE	10/18/2001	4.970
812837-BQ-4	SEBASTIAN CNTY AR HLTH SPARKS 01A		5.500	MN	11/01/2014	11/01/2012	100.000	1,972,145	1,915,000	108.4420	2,076,664	1,977,238	17,554	105,325	(3,453)			1PE	10/18/2001	5.110
914084-KG-2	UNIVERSITY OF AR FORT SMITH STUD FEE 01		5.000	JD	12/01/2014	12/01/2011	100.000	1,804,069	1,745,000	108.3130	1,890,062	1,809,094	7,271	87,250	(5,025)			1PE	01/15/2002	4.530
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		5.000	JD	12/01/2009			8,030,615	7,515,000	111.4000	8,371,710	8,100,118	31,313	407,062	(63,902)			1PE	11/16/2001	3.860
914084-KV-9	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		5.000	JD	12/01/2011			1,337,160	1,250,000	111.0990	1,388,738	1,345,825	5,208	67,708	(7,967)			1PE	11/16/2001	4.060
914084-KX-5	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		5.500	JD	12/01/2013	12/01/2011	100.000	1,472,263	1,355,000	114.2340	1,547,871	1,483,766	6,210	80,735	(10,577)			1PE	11/16/2001	4.320
914084-KY-3	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		5.500	JD	12/01/2014	12/01/2011	100.000	1,552,467	1,440,000	113.2560	1,630,886	1,563,437	6,600	85,800	(10,088)			1PE	11/16/2001	4.430
914084-KZ-0	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		5.500	JD	12/01/2015	12/01/2011	100.000	1,517,956	1,420,000	112.2890	1,594,504	1,527,451	6,508	84,608	(8,732)			1PE	11/16/2001	4.550
ARKANSAS								250,940,670	242,090,000	XXX	261,723,353	251,694,151	3,782,461	7,616,124	(610,552)			XXX	XXX	XXX
CALIFORNIA																				
000416-L2-1	ABC CA UNI SCH DIST G O CAP APPREC 01 C			FA	08/01/2029			803,826	3,445,000	24.7190	851,570	764,135			39,691			1PE	01/23/2002	5.490
000416-L4-7	ABC CA UNI SCH DIST G O CAP APPREC 01 C			FA	08/01/2031			560,955	2,720,000	22.1270	601,854	533,854			27,101			1PE	02/05/2002	5.540
000416-L5-4	ABC CA UNI SCH DIST G O CAP APPREC 01 C			FA	08/01/2032			390,330	2,000,000	20.9890	419,780	371,460			18,870			1PE	02/05/2002	5.540
00432M-AB-5	ACCESS TO LNS FOR LEARNING STUDENT LN CORP CALIF REV-RAMS-STUDENT LN PG-SR-IV-A2		1.580	4WK	01/01/2033			11,900,000	11,900,000	99.9980	11,899,762	11,900,000	13,883	218,831				1PE	04/24/2002	1.500
00432M-AA-7	ACCESS TO LOANS		1.554	4WK	01/01/2033			24,100,000	24,100,000	100.0000	24,100,000	24,100,000	7,282	136,899				1	09/04/2002	1.550
00827N-AM-2	AFFORDABLE HSG AGY CA WATERSTONE 01		7.500	JJ01	07/01/2031			24,167,538	24,565,000	98.3820	24,167,538	24,565,000	921,188	1,688,844	612,160			4Z	08/23/2001	7.500
010891-RC-5	ALAMEDA CNTY CA COPS REF 2001 A		5.000	JD	12/01/2018			3,670,718	3,675,000	105.8820	3,891,164	3,670,480	15,313	183,750	173			1PE	07/27/2001	5.010

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
010891-RE-1	ALAMEDA CNTY CA COPS REF 2001 A		5.100	JD	12/01/2020			5,205,000	5,205,000	105.1950	5,475,400	5,205,000	22,121	265,455				1PE	07/27/2001	5.100
01080P-AN-5	ALAMEDA COUNTY		1.450	4WK	07/01/2030			15,500,000	15,500,000	100.0000	15,500,000	15,500,000	13,110	245,289				1PE	06/26/2002	1.450
03255M-CN-5	ANAHEIM CA PUB FING ANAHEIM WTR 94		5.250	A001	10/01/2016			3,986,555	4,480,000	103.4900	4,636,352	3,843,302	58,800	235,200	22,910			1PE	02/07/1995	6.500
07201T-MB-1	BAY AREA CA GOVT ASSN TAX ALLOC A4		6.000	JD15	12/15/2015			2,500,000	2,500,000	107.0500	2,676,250	2,500,000	6,667	150,000				1PE	09/03/1996	6.000
120823-BM-0	BURBANK CA GOLDEN ST REDEV TAX ALLOC 78		7.650	JJ01	07/01/2005			76,642	80,000	109.3150	87,452	66,164	3,060	6,120	1,018			1	03/03/1980	10.720
12082S-AS-3	BURBANK CA USD G O 97 ELEC CAP 02C			FA	08/01/2020			2,278,460	5,865,000	41.9930	2,462,889	2,220,724			57,737			1PE	06/21/2002	5.390
12082S-AU-8	BURBANK CA USD G O 97 ELEC CAP 02C			FA	08/01/2022			2,110,079	6,200,000	36.6890	2,274,718	2,055,362			54,717			1PE	06/21/2002	5.520
12082S-AV-6	BURBANK CA USD G O 97 ELEC CAP 02C			FA	08/01/2023			956,701	3,000,000	34.5090	1,035,270	931,680			25,021			1PE	06/21/2002	5.560
12082S-AX-2	BURBANK CA USD G O 97 ELEC CAP 02C			FA	08/01/2025			1,896,975	6,735,000	30.7770	2,072,831	1,846,804			50,171			1PE	06/21/2002	5.620
12082S-AY-0	BURBANK CA USD G O 97 ELEC CAP 02C			FA	08/01/2026			1,839,825	6,925,000	29.1440	2,018,222	1,791,082			48,743			1PE	06/21/2002	5.630
12082S-AZ-7	BURBANK CA USD G O 97 ELEC CAP 02C			JJ	07/01/2027			1,792,394	7,120,000	27.7270	1,974,162	1,744,827			47,567			1PE	06/21/2002	5.640
120786-BN-7	BURBANK CA WTR & PWR ELEC SER 2002		5.000	JD	06/01/2021			785,000	785,000	102.9730	808,338	785,000	3,271	16,354				1PE	06/21/2002	5.000
120786-BP-2	BURBANK CA WTR & PWR ELEC SER 2002		5.000	JD	06/01/2022			905,469	910,000	103.3600	940,576	905,405	3,792	18,958	65			1PE	06/21/2002	5.040
127109-HB-5	CABRILLO CA CMNTY CLG DIST CAP 01C			MN	05/01/2026			2,723,159	10,095,000	29.3360	2,961,469	2,446,826			180,010			1PE	04/20/2001	6.960
13066K-LX-5	CALIFORNIA DEPT OF WTR CENT VY 02 X		5.000	JD	12/01/2021	12/01/2012	100.000	5,874,952	5,830,000	103.6690	6,043,903	5,876,465	24,292	170,042	(1,513)			1PE	07/18/2002	4.900
13066Y-CL-1	CALIFORNIA DEPT OF WTR RES PWR SUP 02A		5.750	MN	05/01/2017	05/01/2013	100.000	42,165,817	40,000,000	109.5580	43,823,200	42,186,800	383,333		(20,983)			2PE	11/07/2002	5.070
13066Y-CP-2	CALIFORNIA DEPT OF WTR RES PWR SUP 02A		5.125	MN	05/01/2019	05/01/2013	100.000	22,253,424	22,170,000	102.8990	22,812,708	22,253,836	189,369		(411)			2PE	12/04/2002	5.080
13066Y-DU-0	CALIFORNIA DEPT OF WTR RES PWR SUP 02A		5.500	MN	05/01/2014	05/01/2012	101.000	32,272,642	29,000,000	113.1670	32,818,430	32,290,410	265,833		(17,768)			1	12/16/2002	4.120
130658-HR-1	CALIFORNIA DEPT VET AFF HOME 97C-REMK		4.750	JD	12/01/2010			3,236,744	3,230,000	105.1040	3,394,859	3,238,075	12,785	153,425	(688)			1PE	01/02/2001	4.720
13033J-ZK-1	CALIFORNIA HLTH FAC SMALL FAC SER A		6.700	MS01	03/01/2011			1,040,000	1,040,000	101.7770	1,058,481	1,040,000	23,227	69,680				1PE	04/10/1992	6.700
13033A-8G-9	CALIFORNIA HLTH FACS CEDARS-SINAI 99A		6.125	JD01	12/01/2030			17,605,082	18,250,000	106.4160	19,420,920	17,575,298	93,151	1,117,813	10,730			1PE	10/18/1999	6.410
13033K-XS-3	CALIFORNIA HSG FIN AGY HOME MTG 01 T		4.800	FA01	02/01/2015			10,645,000	10,645,000	102.5400	10,915,383	10,645,000	212,900	333,543				1PE	11/16/2001	4.800
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A			FA	08/01/2022	02/01/2012	54.310	22,209,632	69,355,000	31.3240	21,724,760	21,320,421			889,211			1PE	01/25/2002	5.830
13033K-XZ-7	CALIFORNIA HSG FIN AGY HOME MTG 02 A			FA	08/01/2033			12,011,641	73,250,000	16.1090	11,799,843	11,522,225			489,416			1PE	01/25/2002	5.930
13033K-YM-5	CALIFORNIA HSG FIN AGY HOME MTG 02 G TAX			FA	08/01/2022	08/01/2012	54.700	6,136,425	20,000,000	31.8480	6,369,600	5,929,200			207,225			1PE	03/20/2002	6.050
13033K-YN-3	CALIFORNIA HSG FIN AGY HOME MTG 02 G TAX			FA	02/01/2033	08/01/2012	28.320	6,654,735	42,385,000	16.2630	6,893,073	6,425,566			229,169			1PE	03/20/2002	6.170
13033K-GA-1	CALIFORNIA HSG FIN AGY HOME MTG 99 F			FA	08/01/2018			9,366,539	25,000,000	42.9160	10,729,000	7,880,750			571,878			1PE	03/30/2000	6.320
13033W-EM-1	CALIFORNIA INFRA ECON KAISER HOSP 2001 A		5.550	FA	08/01/2031			20,000,000	20,000,000	100.9420	20,188,400	20,000,000	462,500	703,000				1PE	12/03/2001	5.550
130534-FU-9	CALIFORNIA PLN CTL CA PORTLAND CEMENT 79A		7.000	M01	05/01/2009				295,000	100.2240	295,661	295,378	3,442	20,650				6*	07/06/2001	7.000
13068H-3N-2	CALIFORNIA PUB WKS BRD CORCORAN 01B		5.250	JJ	01/01/2012			2,113,013	2,000,000	113.1960	2,263,920	2,128,120	52,500	105,000	(9,996)			1PE	06/15/2001	4.480
13068H-3P-7	CALIFORNIA PUB WKS BRD CORCORAN 01B		5.250	JJ	01/01/2013			2,175,031	2,000,000	112.9050	2,258,100	2,177,480	52,500		(2,449)			1PE	10/23/2002	4.170
13068G-RR-9	CALIFORNIA PUB WKS BRD FOOD & AG 93A		5.300	JD01	06/01/2008			3,841,224	4,005,000	103.1990	4,133,120	3,636,380	17,689	212,265	40,920			1PE	06/03/1994	6.640
13068G-PA-8	CALIFORNIA PUB WKS BRD PRISON REF 93A		5.000	JD01	12/01/2019			3,802,584	4,650,000	108.2190	5,032,184	3,628,767	19,375	232,500	31,485			1PE	01/05/1995	6.990
130575-EZ-2	CALIFORNIA RURAL HOME MTG FIN AUTH SIN		6.550	MJSD	09/01/2017			615,000	615,000	104.1450	640,492	615,000	3,357	40,283				1PE	08/22/1997	6.550
130575-FA-6	CALIFORNIA RURAL HOME MTG FIN AUTH SIN		6.800	MJSD	09/01/2019			190,000	190,000	102.5620	194,868	190,000	1,077	12,920				1PE	08/22/1997	6.800
130628-G8-7	CALIFORNIA ST G O BDS 1998 APRIL		5.750	AO	10/01/2009			1,965,742	1,845,000	113.4600	2,093,337	1,990,275	26,522	106,088	(14,937)			1PE	04/26/2001	4.610
130629-6K-9	CALIFORNIA ST G O BDS 2000 DEC REF		5.500	JD	12/01/2011			5,401,814	5,000,000	111.1810	5,559,050	5,453,100	22,917	275,000	(36,095)			1PE	07/19/2001	4.400
130629-B3-1	CALIFORNIA ST G O BDS 2000 JUNE		5.000	JD	06/01/2013			1,995,096	2,000,000	105.5680	2,111,360	1,994,520	8,333	100,000	351			1PE	04/25/2001	5.030
130629-Z3-5	CALIFORNIA ST G O BDS 2000 OCT		5.250	AO	10/01/2023	10/01/2010	100.000	5,031,557	5,000,000	101.3260	5,066,300	5,037,100	65,625	262,500	(3,240)			1PE	03/30/2001	5.150
13062N-JH-1	CALIFORNIA ST G O BDS 2001 MAR		5.000	MS	03/01/2022			25,987,102	26,500,000	99.5020	26,368,030	25,959,930	441,667	1,325,000	15,394			1PE	02/28/2001	5.160
13062N-JJ-7	CALIFORNIA ST G O BDS 2001 MAR		5.000	MS	03/01/2023			23,462,908	24,000,000	98.9910	23,757,840	23,436,720	400,000	1,200,000	14,838			1PE	02/28/2001	5.180
13062N-JK-4	CALIFORNIA ST G O BDS 2001 MAR		5.000	MS	03/01/2024			15,124,004	15,500,000	98.7110	15,300,205	15,107,075	258,333	775,000	9,592			1PE	02/28/2001	5.190
13062N-XV-4	CALIFORNIA ST G O BDS 2001 NOV		5.000	MN	11/01/2012	11/01/2011	100.000	15,775,910	15,000,000	107.0860	16,062,900	15,857,250	125,000	750,000	(70,894)			1PE	10/31/2001	4.290
13062N-XW-2	CALIFORNIA ST G O BDS 2001 NOV		5.000	MN	11/01/2013	11/01/2011	100.000	14,379,929	13,800,000	106.0940	14,640,972	14,440,320	115,000	745,000	(52,639)			1PE	10/31/2001	4.420
13062N-H7-5	CALIFORNIA ST G O BDS 2002 APRIL REF		5.250	FA	02/01/2029			12,490,693	12,915,000	101.2200	13,072,563	12,485,279	282,516	226,013	5,414			1	03/27/2002	5.490
13062N-H8-3	CALIFORNIA ST G O BDS 2002 APRIL REF		5.250	FA	02/01/2030			11,588,530	12,000,000	100.9490	12,113,880	11,583,660	262,500	210,000	4,870			1PE	04/01/2002	5.490
13062N-A9-8	CALIFORNIA ST G O BDS 2002 FEB		5.000	FA	02/01/2019			7,022,886	7,085,000	101.5500	7,194,818	7,020,810	147,604	177,125	2,077			1PE	02/20/2002	5.080
13062N-ZD-2	CALIFORNIA ST G O VETERANS 2001 BZ		5.350	JD01	12/01/2021			14,475,000	14,475,000	101.1580	14,642,621	14,475,000	64,534	774,413				1PE	11/30/2001	5.350
130684-CL-5	CALIFORNIA ST PUB WKS BRD LEASE REV FOR ISSUES DTD PRIOR TO LEASE REV BDS 2002 A		5.000	JD	12/01/2027			4,981,277	5,000,000	101.9060	5,095,300	4,981,250	20,833		27			1PE	12/03/2002	5.030
130612-AU-8	CALIFORNIA STATE L A UNIV AUX SVCS 01		5.125	JD01	06/01/2026			3,933,097	4,000,000	102.3740	4,094,960	3,930,760	17,083	205,000	1,594			1PE	06/08/2001	5.250
130612-AV-6	CALIFORNIA STATE L A UNIV AUX SVCS 01		5.125	JD01	06/01/2033			3,115,901	3,200,000	102.2350	3,271,520	3,114,080	13,667	164,000	1,248			1PE	06/08/2001	5.300
13077P-BF-1	CALIFORNIA STATE UNIV FRESNO ASSOC 01		5.125	FA01	02/01/2025			2,947,532	3,000,000	102.6090	3,078,270	2,945,460	64,063	153,750	1,438			1PE	06/08/2001	5.270
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A		5.125	MN01	11/01/2026			5,133,100	5,200,000	102.9440	5,353,088	5,132,088	44,417	155,458	1,012			1PE	04/24/2002	5.220
13077V-KF-8	CALIFORNIA STWIDE CMNTY BAYPORT 98 LL-1		4.700	JD	12/01/2028			8,980,000	8,980,000	106.0920	9,527,062	8,980,000	35,172	422,060				1PE	11/12/1998	4.700
130909-XC-3	CALIFORNIA STWIDE CMNTY CEDARS SINAI 93		5.400	5WK	11/01/2015			4,446,960	5,000,000	104.1090	5,205,450	4,484,650	25,890	258,902	36,030			1PE	07/11/1996	6.970

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
14837K-BB-0	CASTAIC LAKE WTR AGY CA COP 99A CAP			FA	08/01/2029			2,314,305	10,445,000	24.7190	2,581,900	2,246,093			68,212			1PE	06/18/2002	5.680
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A		5.000	MN	11/01/2019			2,052,877	2,000,000	107.5660	2,151,320	2,052,980	23,056		(103)			1PE	12/03/2002	4.770
16309P-AG-3	CHELA FINL USA		1.480	4WK	12/01/2033			18,550,000	18,550,000	100.0000	18,550,000	18,550,000	14,490	222,917				1	06/28/2002	1.480
171317-CC-2	CHULA VISTA CA REDEV AGY BAYFRONT TWN		8.000	A01	04/01/2007			860,862	875,000	112.8670	987,586	831,927	17,500	64,000	2,835			1	01/24/1980	8.800
189337-AP-3	CLOVIS CA PUB FING CORP YARD PROJ 01		5.000	MS01	03/01/2027			3,145,713	3,265,000	101.7810	3,323,150	3,141,485	54,417	163,250	2,984			1PE	06/26/2001	5.290
189342-SG-4	CLOVIS CA USD G O CAP APPREC 2001A			FA	08/01/2021			2,804,550	7,870,000	38.8440	3,057,023	2,708,067			96,483			1PE	05/09/2002	5.570
189342-TL-2	CLOVIS CA USD G O CAP APPREC 2002B			FA	08/01/2024			1,140,718	3,440,000	32.3700	1,113,528	1,129,593			11,125			1PE	10/04/2002	5.130
189342-TP-3	CLOVIS CA USD G O CAP APPREC 2002B			FA	08/01/2027			1,405,285	5,000,000	27.5930	1,379,650	1,391,450			13,835			1PE	10/04/2002	5.170
20056Y-AP-1	COMMERCE CA CMNTY DEV REDEV PROJ N01-97A			FA	08/01/2022			1,272,875	3,740,000	36.6890	1,372,169	1,237,192			35,683			1PE	06/20/2002	5.520
20056Y-AQ-9	COMMERCE CA CMNTY DEV REDEV PROJ N01-97A			FA	08/01/2023			1,197,509	3,740,000	34.5090	1,290,637	1,162,691			34,817			1PE	06/14/2002	5.550
204712-GF-4	COMPTON CA REDEV TAX ALLOC REF 95-1		6.750	FA01	08/01/2013			5,602,960	5,705,000	108.3140	6,179,314	5,560,150	160,453	385,088	7,846			2	07/18/1995	7.120
212244-GA-9	CONTRA COSTA CNTY CA IMPT AD 1987 1		7.250	MS	09/02/2003			715,000	715,000	103.3780	739,153	715,000	17,135	51,838				3	04/16/1987	7.250
212244-GB-7	CONTRA COSTA CNTY CA IMPT AD 1987 1		7.300	MS	09/02/2004			770,000	770,000	103.7880	799,168	770,000	18,581	56,210				3	04/16/1987	7.300
219765-BB-9	CORONA-NORCO CA USD COP REF 01 A		5.125	AO	04/15/2025			5,251,449	5,360,000	102.9610	5,518,710	5,247,708	57,992	274,700	2,512			1PE	06/13/2001	5.280
219765-BC-7	CORONA-NORCO CA USD COP REF 01 A		5.125	AO	04/15/2029			3,763,970	3,865,000	102.3400	3,955,441	3,761,379	41,817	198,081	1,739			1PE	06/13/2001	5.310
230337-JV-0	CULVER CITY CA REDEV AGY TAX ALLOC 02A		5.125	MN01	11/01/2025			3,084,961	3,145,000	102.6660	3,228,846	3,083,893	26,864	83,277	1,068			1PE	04/05/2002	5.280
260861-CQ-0	DOWNEY CA COPS GOLF COURSE 2002		5.000	FA	08/01/2027			2,358,218	2,365,000	101.7640	2,406,719	2,358,212	4,599		5			1PE	11/27/2002	5.020
271014-LW-0	EAST BAY CA MUN UTIL DIST WTR SUB 01		5.000	JD01	06/01/2026			11,634,516	12,085,000	101.7250	12,293,466	11,618,277	50,354	604,250	11,086			1PE	06/01/2001	5.290
275281-A8-6	EAST SIDE CA UHSD SANTA CLARA CNTY 99A			MS	09/01/2022			1,809,789	5,900,000	33.2990	1,964,641	1,594,180			105,390			1PE	11/08/2000	6.020
275281-A9-4	EAST SIDE CA UHSD SANTA CLARA CNTY 99A			MS	09/01/2023			1,770,013	6,140,000	31.1770	1,914,268	1,558,823			103,242			1PE	11/08/2000	6.030
275281-B2-8	EAST SIDE CA UHSD SANTA CLARA CNTY 99A			MS	09/01/2024			2,585,431	9,545,000	29.3910	2,805,371	2,276,483			151,048			1PE	11/08/2000	6.040
291195-JF-3	EMERYVILLE CA PUB FING AUTH REDEV 01A		5.200	MS01	09/01/2022			4,169,392	4,190,000	104.9010	4,395,352	4,168,463	72,627	243,299	664			1PE	06/28/2001	5.240
291195-JG-1	EMERYVILLE CA PUB FING AUTH REDEV 01A		5.125	MS01	09/01/2031			6,363,233	6,530,000	102.3560	6,683,847	6,358,588	111,554	373,706	3,463			1PE	06/28/2001	5.320
291195-JY-2	EMERYVILLE CA PUB FING AUTH REDEV 02A		5.250	MS	09/01/2016	09/01/2013	100.000	1,439,464	1,330,000	110.3110	1,467,136	1,440,071	5,237		(607)			1PE	11/20/2002	4.280
291195-KA-2	EMERYVILLE CA PUB FING AUTH REDEV 02A		5.250	MS	09/01/2018	09/01/2013	100.000	1,576,985	1,480,000	108.6340	1,607,783	1,577,517	5,828		(532)			1PE	11/20/2002	4.470
291195-KD-6	EMERYVILLE CA PUB FING AUTH REDEV 02A		5.250	MS	09/01/2021	09/01/2013	100.000	1,789,714	1,720,000	106.2480	1,827,466	1,790,090	6,773		(376)			1PE	11/20/2002	4.760
30421M-EX-3	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.500	FA	08/01/2003			125,000	125,000	100.4540	125,568	125,000	3,906	9,375				1	03/01/1989	7.500
30421M-EY-1	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.550	FA	08/01/2004			140,000	140,000	100.4280	140,599	140,000	4,404	10,570				1	03/01/1989	7.550
30421M-EZ-8	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.600	FA	08/01/2005			150,000	150,000	100.3970	150,596	150,000	4,750	11,400				1	03/01/1989	7.600
30421M-FA-2	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.600	FA	08/01/2006			165,000	165,000	100.3540	165,584	165,000	5,225	12,540				1	03/01/1989	7.600
30421M-FB-0	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.650	FA	08/01/2007			175,000	175,000	100.3300	175,578	175,000	5,578	13,388				1	03/01/1989	7.650
30421M-FC-8	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.650	FA	08/01/2008			190,000	190,000	100.3060	190,581	190,000	6,056	14,535				1	03/01/1989	7.650
30421M-FD-6	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.700	FA	08/01/2009			205,000	205,000	100.2900	205,595	205,000	6,577	15,785				1	03/01/1989	7.700
30421M-FE-4	FAIRFIELD CA PUB FING REDEV PROJ 89A		7.700	FA	08/01/2010			120,000	120,000	100.2730	120,328	120,000	3,850	9,240				1	08/31/1989	7.700
34440R-BY-2	FOLSOM CORDOVA CA USD IMPT DIST NO 2 02A			JJ	07/01/2027			841,804	3,360,000	27.1620	912,643	820,546			21,258			1PE	07/08/2002	5.660
345105-BR-0	FOOTHILL EASTN CA TRANSN TOLL RD 95 A			JJ01	01/01/2012			21,581,546	25,000,000	110.6910	27,672,750	12,827,750			1,474,159			1	06/01/1995	7.200
345105-BS-8	FOOTHILL EASTN CA TRANSN TOLL RD 95 A			JJ01	01/01/2013			8,616,355	10,000,000	110.9040	11,090,400	5,107,400			592,758			1	06/01/1995	7.260
345105-BT-6	FOOTHILL EASTN CA TRANSN TOLL RD 95 A			JJ01	01/01/2014			21,523,696	25,000,000	110.9040	27,726,000	12,768,500			1,481,228			1	06/01/1995	7.260
345105-GB-0	FOOTHILL/EASTERN CA TOLL CAP APPREC 99			JJ	01/15/2032	01/15/2012	30.240	1,795,668	10,000,000	18.6320	1,863,200	1,619,400			100,620			1PE	03/13/2001	5.780
350055-BJ-7	FOSTER CITY CA IMPT METRO CTR AD 85 1		10.200	JJ	07/02/2003			65,000	65,000	103.9540	67,570	65,000	3,297	6,630				6*	05/09/1985	10.200
350055-BK-4	FOSTER CITY CA IMPT METRO CTR AD 85 1		10.200	JJ	07/02/2004			50,000	50,000	108.8360	54,418	50,000	2,536	5,100				6*	05/09/1985	10.200
350055-BL-2	FOSTER CITY CA IMPT METRO CTR AD 85 1		10.200	JJ	07/02/2005			60,000	60,000	108.7470	65,248	60,000	3,043	6,120				6*	05/09/1985	10.200
350055-CS-6	FOSTER CITY CA IMPT METRO CTR AD 86 1		7.000	MS	09/02/2003			935,000	935,000	103.2430	965,322	935,000	21,635	65,450				3	03/30/1987	7.000
350055-CT-4	FOSTER CITY CA IMPT METRO CTR AD 86 1		7.000	MS	09/02/2004			995,000	995,000	103.7480	1,032,293	995,000	23,023	69,650				3	03/30/1987	7.000
357172-RC-1	FREMONT CA UHSD ELEC 98 G O 2002 C		5.000	MS	09/01/2021			1,807,684	1,810,000	103.0370	1,864,970	1,807,647	45,250		37			1PE	06/18/2002	5.010
357172-RD-9	FREMONT CA UHSD ELEC 98 G O 2002 C		5.000	MS	09/01/2022			1,597,941	1,610,000	102.5660	1,651,313	1,597,764	40,250		177			1PE	06/18/2002	5.060
357172-RE-7	FREMONT CA UHSD ELEC 98 G O 2002 C		5.000	MS	09/01/2023			1,937,468	1,965,000	102.1750	2,007,739	1,937,097	49,125		371			1PE	06/18/2002	5.110
358232-FQ-4	FRESNO CA UNIFIED SCH DIST G O 1996 B		5.875	FA01	08/01/2020			1,815,129	1,840,000	108.5340	1,997,026	1,810,615	45,042	108,100	865			1	04/26/1996	6.010
358232-GL-4	FRESNO CA UNIFIED SCH DIST G O 1996 B		5.875	FA01	08/01/2020			1,208,454	1,225,000	106.6020	1,305,875	1,206,265	29,987	71,969	597			1PE	04/26/1996	6.010
358232-QS-8	FRESNO CA UNIFIED SCH DIST G O 2002 A REF		5.300	FA	02/01/2014			2,756,372	2,505,000	112.6480	2,821,832	2,757,755	11,064		(1,383)			1PE	11/06/2002	4.160
358232-QU-3	FRESNO CA UNIFIED SCH DIST G O 2002 A REF		5.700	FA	02/01/2015			3,007,929	2,660,000	116.1250	3,088,925	3,009,630	12,635		(1,701)			1PE	11/06/2002	4.300
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A REF		6.000	FA	02/01/2016			3,305,516	2,855,000	119.2840	3,405,558	3,307,489	14,275		(1,973)			1PE	11/06/2002	4.400
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A REF		6.000	FA	02/01/2017			2,379,606	2,060,000	119.5570	2,462,874	2,380,866	10,300		(1,260)			1PE	11/06/2002	4.500
378450-AM-2	GLENDALE CA REDEV AGY PKG LSE SER A		6.300	M01	05/01/2003			160,000	160,000	101.6030	162,565	160,800	1,680	8,820	0			1PE	12/23/1976	6.300
378452-DB-9	GLENDALE CA REDEV TAX ALLOC CENTRAL 02		5.250	JD	12/01/2018	12/01/2012	101.000	3,320,885	3,135,000	108.7990	3,410,849	3,321,783	13,716		(898)			1PE	11/25/2002	4.580
421228-BK-2	HAYWARD CA LOC IMPT DIST NO 15 1989		7.700	MS	09/02/2003			275,000	275,000	103.6360	284,999	275,000	7,000	21,175				3	03/16/1989	7.700

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
421228-BL-0	HAYWARD CA LOC IMPT DIST NO 15 1989		7.700	MS	09/02/2004			345,000	345,000	103.8440	358,262	345,000	8,781	26,565				3	03/16/1989	7.700
421228-BM-8	HAYWARD CA LOC IMPT DIST NO 15 1989		7.750	MS	09/02/2005			370,000	370,000	103.7800	383,986	370,000	9,479	28,675				3	03/16/1989	7.750
421228-BN-6	HAYWARD CA LOC IMPT DIST NO 15 1989		7.750	MS	09/02/2006			400,000	400,000	103.6900	414,760	400,000	10,247	31,000				3	03/16/1989	7.750
421228-BP-1	HAYWARD CA LOC IMPT DIST NO 15 1989		7.800	MS	09/02/2007			390,000	390,000	103.6400	404,196	390,000	10,056	30,420				3	03/16/1989	7.800
421228-BQ-9	HAYWARD CA LOC IMPT DIST NO 15 1989		7.800	MS	09/02/2008			405,000	405,000	103.5900	419,540	405,000	10,442	31,590				3	03/16/1989	7.800
421228-BR-7	HAYWARD CA LOC IMPT DIST NO 15 1989		7.800	MS	09/02/2009			415,000	415,000	103.5500	429,733	415,000	10,700	32,370				3	03/16/1989	7.800
452874-BS-8	IMPERIAL IRR DIST CA COP WTR SYS 2000		5.125	JJ	07/01/2021	07/01/2011	100.000	2,110,669	2,100,000	104.0990	2,186,079	2,112,033	53,813	107,625	(983)			1PE	08/01/2001	5.050
504194-FP-1	LA QUINTA CA REDEV PROJ NO 1 TIF 01		5.100	MS01	09/01/2031			2,964,478	3,000,000	102.9370	3,088,110	2,963,580	51,000	165,750	710			1PE	08/10/2001	5.190
53819T-BG-0	LIVERMORE CA REDEV TAX ALLOC 01 A		5.000	FA01	08/01/2026			3,433,829	3,500,000	101.7560	3,561,460	3,431,435	72,917	175,000	1,829			1PE	08/03/2001	5.150
542409-BR-7	LONG BEACH CA BD FIN TAX ALLOC 02 B		5.500	MN	11/01/2018			6,246,339	5,495,000	114.6580	6,300,457	6,248,749	21,827		(2,410)			1PE	11/13/2002	4.300
542409-BS-5	LONG BEACH CA BD FIN TAX ALLOC 02 B		5.500	MN	11/01/2019			3,355,479	2,970,000	114.1310	3,389,691	3,356,605	11,798		(1,125)			1PE	11/13/2002	4.400
542409-BU-0	LONG BEACH CA BD FIN TAX ALLOC 02 B		5.500	MN	11/01/2021			8,536,067	7,645,000	112.7460	8,619,432	8,538,242	30,368		(2,175)			1PE	11/13/2002	4.570
542409-BV-8	LONG BEACH CA BD FIN TAX ALLOC 02 B		5.500	MN	11/01/2022			4,481,521	4,035,000	112.6090	4,543,773	4,482,522	16,028		(1,001)			1PE	11/13/2002	4.640
54242V-DD-5	LONG BEACH CAL PENSION OBLIGATION BONDS		1.400	4WK	09/01/2021			19,700,000	19,700,000	100.0000	19,700,000	19,700,000	19,919	23,749				1PE	11/08/2002	1.400
54242V-DE-3	LONG BEACH CAL PENSION OBLIGATION BONDS		1.450	4WK	09/01/2021			9,100,000	9,100,000	100.0000	9,100,000	9,100,000	9,201	24,418				1PE	10/11/2002	1.400
544290-CR-8	LOS ALTOS CA SCH DIST G O CAP 2001			FA	08/01/2022			2,023,279	6,180,000	34.4500	2,129,010	1,849,798			112,164			1PE	05/30/2001	5.720
544290-CS-6	LOS ALTOS CA SCH DIST G O CAP 2001			FA	08/01/2023			2,134,621	6,930,000	32.2740	2,236,588	1,951,003			118,722			1PE	05/30/2001	5.730
54438C-BC-5	LOS ANGELES CA CMNTY CLG DIST 01A		5.000	FA01	06/01/2026			69,468,775	71,870,000	101.7560	73,132,037	69,384,735	1,497,292	3,999,509	58,145			1PE	06/08/2001	5.260
544393-AP-6	LOS ANGELES CA CMNTY REDEV HSG 96 A FNMA		6.400	J01	07/01/2023			6,015,000	6,015,000	102.1150	6,142,217	6,015,000	192,480	382,880				1PE	11/03/2000	6.400
544389-UZ-0	LOS ANGELES CA CMNTY REDEV TAX SER H		5.600	JD01	12/01/2028			4,237,849	5,000,000	103.4940	5,174,700	4,169,150	23,333	280,000	12,180			1PE	01/23/1995	6.910
544358-ZJ-6	LOS ANGELES CA COP REAL PPTY PROG 2002 AR		5.000	A0	04/01/2019			2,703,977	2,725,000	104.2280	2,840,213	2,703,391	34,063	67,747	586			1PE	04/10/2002	5.070
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 AR		5.200	A0	04/01/2027			4,056,954	4,095,000	103.6550	4,244,672	4,056,421	53,235	105,879	533			1PE	05/02/2002	5.270
544508-JT-2	LOS ANGELES CA DEPT WTR & PWR ELEC 93		5.375	MS01	09/01/2023			14,145,755	16,750,000	102.8730	17,231,228	13,665,823	300,104	900,313	88,845			1PE	10/25/1994	7.030
544509-MN-9	LOS ANGELES CA DEPT WTR & PWR ELEC 94		5.375	FA	02/15/2034	02/15/2004	102.000	856,686	820,000	110.9710	909,962	878,769	16,651	44,075	(17,515)			1PE	03/28/2001	3.050
544495-BK-9	LOS ANGELES CA DEPT WTR & PWR SYS 01A-1		5.000	JJ01	07/01/2024			10,751,344	11,050,000	101.5350	11,219,618	10,738,169	276,250	552,500	7,660			1PE	03/07/2001	5.210
544495-BV-5	LOS ANGELES CA DEPT WTR & PWR SYS 01A-1		5.000	JJ	07/01/2024			39,129,019	40,000,000	101.8150	40,726,000	39,091,200	1,000,000	2,000,000	21,713			1PE	03/08/2001	5.170
544495-CY-8	LOS ANGELES CA DEPT WTR & PWR SYS 01A-3		5.250	JJ01	07/01/2024	07/01/2006	100.000	20,030,360	20,000,000	102.9790	20,595,800	20,043,400	525,000	1,050,000	(7,718)			1PE	03/21/2001	5.200
544628-HD-5	LOS ANGELES CA REGL ARPT IMPT LAX AMR 02C		7.500	JD01	12/01/2024			8,184,500	10,000,000	81.8450	8,184,500	9,550,000	62,500	520,833	(1,365,500)			4	03/18/2002	7.960
544663-T9-8	LOS ANGELES CNTY CA CTFS PARTN		6.625	JJ01	07/01/2022			3,450,020	3,500,000	102.4260	3,584,910	3,434,655	115,938	231,875	2,689			1PE	02/14/1992	6.800
54468T-AW-8	LOS ANGELES CNTY CA IMPT CI NO 2629R2		8.750	MS02	09/02/2010			6,052,286	6,052,286	103.6620	6,273,920	6,052,286	175,054	528,096				3	04/06/1990	8.750
544712-JT-0	LOS ANGELES CNTY CA MET TRANSN A 1 SR 99A		5.000	JJ01	07/01/2019	07/01/2011	100.000	2,718,116	2,700,000	104.2700	2,815,290	2,718,981	67,500	67,500	(865)			1PE	06/25/2002	4.900
544738-DT-1	LOS ANGELES CNTY CA PUB WRK PARKS 97A		5.000	A001	10/01/2019	10/01/2009	100.000	1,777,579	1,750,000	103.2220	1,806,385	1,778,910	21,875	43,750	(1,331)			1PE	08/07/2002	4.720
607743-JY-8	MODESTO CA HIGH SCH DIST CAP APPREC 02 A			FA	08/01/2024			853,440	3,000,000	32.5630	976,890	821,070			32,370			1PE	04/03/2002	5.840
607743-JZ-5	MODESTO CA HIGH SCH DIST CAP APPREC 02 A			FA	08/01/2025			669,485	2,500,000	30.7770	769,425	644,050			25,435			1PE	04/03/2002	5.850
607743-KA-8	MODESTO CA HIGH SCH DIST CAP APPREC 02 A			FA	08/01/2026			1,260,205	5,000,000	29.1440	1,457,200	1,212,250			47,955			1PE	04/03/2002	5.860
611594-FT-4	MONROVIA CA USD G O ELECTION 1997 01B			FA	08/01/2023			1,046,584	3,375,000	34.5090	1,164,679	1,006,526			40,058			1PE	04/19/2002	5.700
611594-FU-1	MONROVIA CA USD G O ELECTION 1997 01B			FA	08/01/2024			1,068,722	3,550,000	32.5630	1,155,987	1,037,488			31,235			1PE	06/14/2002	5.580
611594-FX-5	MONROVIA CA USD G O ELECTION 1997 01B			FA	08/01/2027			1,080,212	4,100,000	27.5930	1,131,313	1,027,337			52,875			1PE	01/23/2002	5.440
611594-GA-4	MONROVIA CA USD G O ELECTION 1997 01B			FA	08/01/2030			1,057,770	4,750,000	23.3890	1,110,978	1,005,813			51,958			1PE	01/23/2002	5.460
612289-KN-7	MONTEBELLO CA UNI SCH DIST CAP 2002			FA	08/01/2026			509,461	1,840,000	28.9520	532,717	501,510			7,950			1PE	08/30/2002	5.460
616856-AP-5	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.750	MS	09/02/2003			289,894	290,000	103.6670	300,634	288,550	7,429	22,475	150			6	11/09/1988	7.810
616856-AQ-3	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.800	MS	09/02/2004			309,735	310,000	103.8590	321,963	308,450	7,993	24,180	143			6	11/09/1988	7.860
616856-AR-1	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.800	MS	09/02/2005			334,571	335,000	103.7870	347,686	333,325	8,637	26,130	139			6	11/09/1988	7.850
616856-AS-9	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.800	MS	09/02/2006			364,398	365,000	103.6980	378,498	363,175	9,411	28,470	137			6	11/09/1988	7.850
616856-AT-7	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.800	MS	09/02/2007			389,229	390,000	103.6400	404,196	388,050	10,056	30,420	131			6	11/09/1988	7.850
616856-AU-4	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.800	MS	09/02/2008			419,050	420,000	103.5900	435,078	417,900	10,829	32,760	128			6	11/09/1988	7.850
616856-AV-2	MORENO VALLEY CA ASSMT DIST NO 87-4 88		7.800	MS	09/02/2009			453,856	455,000	103.5500	471,153	452,725	11,731	35,490	126			6	11/09/1988	7.850
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		7.000	MS01	09/01/2010	09/01/2010	102.000	6,085,000	6,085,000	110.0580	6,697,029	6,085,000	141,983	425,950				4	03/17/2000	7.000
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		7.500	MS01	09/01/2030	09/01/2030	100.000	1,325,000	1,325,000	107.0810	1,418,823	1,325,000	33,125	99,375				4	03/17/2000	7.500
617403-CL-2	MORGAN HILL CA USD ELECTION OF 99 2002			FA	08/01/2026			2,057,805	7,570,000	28.9520	2,191,666	1,963,734			94,071			1PE	02/08/2002	5.540
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02		6.300	MS01	09/01/2014			1,274,089	1,295,000	99.1600	1,284,122	1,273,645	23,796		443			5	09/06/2002	6.530
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02		6.500	MS01	09/01/2017			1,548,446	1,585,000	98.0470	1,554,045	1,547,974	30,049		472			5	09/06/2002	6.760
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02		7.000	MS	09/01/2033			22,615,000	22,615,000	100.6680	22,766,068	22,615,000	461,723					5	09/06/2002	7.000
658620-CN-7	NORTH CITY WEST CA SCH SPL TAX 02 SUB		5.000	MS	09/01/2020	09/01/2012	100.000	3,143,696	3,080,000	104.3070	3,212,656	3,144,403	43,633		(707)			1PE	11/06/2002	4.730
672321-DT-0	OAKLAND CA REDEV AGY		5.950	5WK	09/01/2019			11,166,512	11,930,000	102.1060	12,181,246	11,477,614	1,972	758,724	35,557			1PE	05/13/1996	6.700
672325-PT-8	OAKLAND CA USD G O ELEC 00 SER 02		5.000	FA01	08/01/2026			4,965,650	5,000,000	101.9300	5,096,500	4,965,300	208,333		350			1PE	07/16/2002	5.050

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		7.500	MS02	09/02/2020			12,095,000	12,095,000	103.2820	12,491,958	12,095,000	299,855	907,125				3	11/29/1995	7.500
683038-CZ-4	ONTARIO CA IMPT ASSMT DIST NO 100A		7.100	MS	09/02/2003			480,000	480,000	103.2970	495,826	480,000	11,265	34,080				2	04/07/1987	7.100
683038-DA-8	ONTARIO CA IMPT ASSMT DIST NO 100A		7.100	MS	09/02/2004			515,000	515,000	103.7610	534,369	515,000	12,087	36,565				2	04/07/1987	7.100
683038-DB-6	ONTARIO CA IMPT ASSMT DIST NO 100A		7.100	MS	09/02/2005			550,000	550,000	103.6900	570,295	550,000	12,908	39,050				2	04/07/1987	7.100
683038-DC-4	ONTARIO CA IMPT ASSMT DIST NO 100A		7.100	MS	09/02/2006			585,000	585,000	103.6000	606,060	585,000	13,730	41,535				2	04/07/1987	7.100
683038-DD-2	ONTARIO CA IMPT ASSMT DIST NO 100A		7.100	MS	09/02/2007			285,000	285,000	103.5430	295,098	285,000	6,689	20,235				2	04/07/1987	7.100
683038-GG-2	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.300	MS	09/02/2003			754,226	755,000	103.4050	780,708	744,596	18,219	55,115	1,092			2	08/30/1989	7.460
683038-GH-0	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.300	MS	09/02/2004			862,944	865,000	103.7880	897,766	853,080	20,873	63,145	1,118			2	08/30/1989	7.450
683038-GJ-6	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.350	MS	09/02/2005			923,385	925,000	103.7230	959,438	918,710	22,474	67,988	528			2	08/30/1989	7.420
683038-GK-3	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.350	MS	09/02/2006			1,012,719	1,015,000	103.6340	1,051,885	1,008,098	24,660	74,603	523			2	08/30/1989	7.420
683038-GL-1	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.400	MS	09/02/2007			1,075,000	1,075,000	103.5830	1,113,517	1,075,000	26,296	79,550				2	08/30/1989	7.400
683038-GM-9	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.400	MS	09/02/2008			1,090,000	1,090,000	103.5330	1,128,510	1,090,000	26,663	80,660				2	08/30/1989	7.400
683038-GN-7	ONTARIO CA IMPT ASSMT DIST NO 103 89A		7.400	MS	09/02/2009			1,245,000	1,245,000	103.4920	1,288,475	1,245,000	30,454	92,130				2	08/30/1989	7.400
685585-CZ-2	ORCHARD CA SCH DIST G O 2001 A			FA	08/01/2022			1,526,386	4,545,000	36.6890	1,667,515	1,478,261			48,125			1PE	04/26/2002	5.580
696661-DZ-7	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2		7.300	MS	09/02/2004						0	0						6	02/27/1998	
696661-EA-1	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2		7.300	MS	09/02/2005						0	0						6	02/27/1998	
696661-EC-7	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2		7.350	MS	09/02/2007			45,000	45,000	103.2560	46,465	45,000	1,103	6,688	0		10,854	6	02/27/1998	7.350
696661-ED-5	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2		7.400	MS	09/02/2008			110,000	110,000	103.2130	113,534	110,000	2,713				32,560	6	02/27/1998	7.400
696661-EE-3	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2		7.400	MS	09/02/2009			120,000	120,000	103.1720	123,806	120,000	2,960				35,520	6	02/27/1998	7.400
69666H-AT-9	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		4.800	MS	09/02/2003			100,000	100,000	100.2120	100,212	100,000	1,587	4,800				1	02/27/1998	4.800
69666H-AU-6	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		4.900	MS	09/02/2004			105,000	105,000	100.1920	105,202	105,000	1,701	5,145				1	02/27/1998	4.900
69666H-AV-4	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		5.000	MS	09/02/2005			110,000	110,000	100.1680	110,185	110,000	1,818	5,500				1	02/27/1998	5.000
69666H-AW-2	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		5.100	MS	09/02/2006			115,000	115,000	100.1340	115,154	115,000	1,939	5,865				1	02/27/1998	5.100
69666H-AX-0	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		5.200	MS	09/02/2007			115,000	115,000	100.1150	115,132	115,000	1,977	5,980				1	02/27/1998	5.200
69666H-AY-8	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		5.300	MS	09/02/2008			115,000	115,000	100.0990	115,114	115,000	2,015	6,095				1	02/27/1998	5.300
69666H-AZ-5	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		5.400	MS	09/02/2009			180,000	180,000	100.0880	180,158	180,000	3,213	9,720				1	02/27/1998	5.400
696714-BB-9	PALMDALE CA CIVIC AUTH LSHLD 76		6.300	JD	12/01/2003			165,000	165,000	104.6670	172,701	165,000	866	10,395				1	01/03/1977	6.300
696714-BC-7	PALMDALE CA CIVIC AUTH LSHLD 76		6.300	JD	12/01/2004			150,000	150,000	109.5550	164,333	154,500	788	9,450				1	12/15/1977	6.300
696714-BD-5	PALMDALE CA CIVIC AUTH LSHLD 76		6.300	JD	12/01/2005			190,000	190,000	113.8770	216,366	195,700	998	11,970				1	12/15/1977	6.300
696714-BE-3	PALMDALE CA CIVIC AUTH LSHLD 76		6.300	JD	12/01/2006			200,000	200,000	117.3570	234,714	206,000	1,050	12,600				1	12/15/1977	6.300
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02		5.000	MS01	09/01/2032	09/01/2014	100.000	9,825,000	9,825,000	101.8170	10,003,520	9,850,152	28,656		(25,152)			1PE	11/15/2002	4.970
696735-JE-0	PALMDALE CA SCH DIST G O ELEC 2001 2002			FA	08/01/2024			552,424	1,870,000	32.3700	605,319	528,443			23,981			1PE	03/13/2002	5.660
696735-JF-7	PALMDALE CA SCH DIST G O ELEC 2001 2002			FA	08/01/2025			546,019	1,960,000	30.5840	599,446	522,262			23,757			1PE	03/13/2002	5.670
696735-JG-5	PALMDALE CA SCH DIST G O ELEC 2001 2002			FA	08/01/2026			525,294	2,000,000	28.9520	579,040	502,400			22,894			1PE	03/13/2002	5.680
696735-JH-3	PALMDALE CA SCH DIST G O ELEC 2001 2002			FA	02/01/2027			519,608	2,040,000	28.1340	573,934	496,924			22,684			1PE	03/13/2002	5.690
699211-FG-8	PARAMOUNT CA UNI SCH DIST CAP 2001 B			MS	09/01/2024			1,272,359	4,255,000	32.2290	1,371,344	1,200,804			68,943			1PE	12/12/2001	5.580
702280-BD-9	PASADENA CA CMNTY FAC DIST CIVIC CTR 97		5.250	JD01	12/01/2025			2,880,857	2,900,000	103.5580	3,003,182	2,880,106	12,688	152,250	487			1PE	05/09/2001	5.300
70227M-AF-8	PASADENA CA IMPT SOUTH LAKE PKG DIST 77		6.000	JJ	07/02/2003				80,000	101.6750	81,340	80,000	2,387	4,800				6*	12/20/1977	6.000
71437M-CT-0	PERRIS CA PUB FIN AUTH SER 1996 F		5.850	MS01	09/01/2024	09/01/2009	100.000	3,604,853	3,595,000	107.4220	3,861,821	3,610,710	70,103	210,308	(1,181)			1PE	02/06/1997	5.800
719890-BB-0	PICO RIVERA CA WTR DEV CORP LSHLD		6.500	JD	12/01/2003			685,000	685,000	104.8580	718,277	685,000	3,710	44,525				1	12/22/1976	6.500
719890-BC-8	PICO RIVERA CA WTR DEV CORP LSHLD		6.500	JD	12/01/2004			730,000	730,000	109.9530	802,657	730,000	3,954	47,450				1	12/22/1976	6.500
719890-BD-6	PICO RIVERA CA WTR DEV CORP LSHLD		6.500	JD	12/01/2005			786,980	785,000	114.4780	898,652	795,000	4,252	51,025	(603)			1	12/15/1977	6.400
719890-BE-4	PICO RIVERA CA WTR DEV CORP LSHLD		6.500	JD	12/01/2006			308,889	305,000	118.1950	360,495	320,250	1,652	19,825	(855)			1	12/15/1977	6.130
724568-GW-4	PITTSBURG CA REDEV TAX LOS MEDANOS 02A		5.250	FA	08/01/2014			5,273,540	4,730,000	112.9440	5,342,251	5,279,153	103,469		(5,613)			1PE	11/01/2002	4.000
724568-GF-1	PITTSBURG CA REDEV TAX LOS MEDANOS 99			FA	08/01/2028			1,241,559	5,000,000	26.1190	1,305,950	1,233,700			7,859			1PE	11/14/2002	5.460
728811-XD-7	PLEASANTON CA IMPT AD 1974 1 1915 ACT		6.700	JJ	07/02/2003				95,000	101.9960	96,896	94,422	3,165	6,365				6*	06/05/1978	6.750
728811-XF-2	PLEASANTON CA IMPT AD 1974 3 1915 ACT		6.700	JJ	07/02/2003				145,000	101.9960	147,894	144,118	4,831	9,715				6*	06/05/1978	6.750
728811-XG-0	PLEASANTON CA IMPT AD 1974 4 1915 ACT		6.700	JJ	07/02/2003				105,000	102.0840	107,188	104,362	3,498	7,035				6*	06/05/1978	6.750
728811-XH-8	PLEASANTON CA IMPT AD 1974 5 1915 ACT		6.700	JJ	07/02/2003				160,000	101.9960	163,194	159,027	5,330	10,720				6*	06/05/1978	6.750
769003-FN-9	RIVERSIDE CA AD REF CANYON SPRGS 89		7.200	MS	09/02/2003			930,000	930,000	103.3510	961,164	930,000	22,134	66,960				4	07/27/1989	7.200
769003-FQ-2	RIVERSIDE CA AD REF CANYON SPRGS 89		7.250	MS	09/02/2004			930,000	930,000	103.7810	965,163	930,000	22,288	67,425				4	07/27/1989	7.250
769003-FS-8	RIVERSIDE CA AD REF CANYON SPRGS 89		7.250	MS	09/02/2005			1,070,000	1,070,000	103.7100	1,109,697	1,070,000	25,643	77,575				4	07/27/1989	7.250
769003-FU-3	RIVERSIDE CA AD REF CANYON SPRGS 89		7.300	MS	09/02/2006			550,000	550,000	103.6270	569,949	550,000	13,272	40,150				4	07/27/1989	7.300
769003-FW-9	RIVERSIDE CA AD REF CANYON SPRGS 89		7.300	MS	09/02/2007			590,000	590,000	103.5700	611,063	590,000	14,237	43,070				4	07/27/1989	7.300
769003-FY-5	RIVERSIDE CA AD REF CANYON SPRGS 89		7.350	MS	09/02/2008			650,000	650,000	103.5270	672,926	650,000	15,792	47,775				4	07/27/1989	7.350
769003-GA-6	RIVERSIDE CA AD REF CANYON SPRGS 89		7.350	MS	09/02/2009			665,000	665,000	103.4850	688,175	665,000	16,157	48,878				4	07/27/1989	7.350

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
776797-BL-5	ROSAMOND CA CMNTY SVCS WTR SWR 68		6.000	JJ	07/01/2003				50,000	101.6600	50,830	49,031	1,500	3,000				6*	09/28/1977	6.150
777347-BC-8	ROSEDALE RIO BRAVO CA WTR DIST SER A		6.600	MN	05/01/2003				110,000	101.2670	111,394	110,000	1,210	7,260				6*	06/07/1974	6.600
777347-BD-6	ROSEDALE RIO BRAVO CA WTR DIST SER A		6.600	MN	05/01/2004				115,000	105.0040	120,755	115,000	1,265	7,590				6*	06/07/1974	6.600
777790-CG-9	ROSEVILLE CA CTFS PARTN PUB FAC PROJ		4.750	FA01	08/01/2020			5,145,529	6,130,000	100.5490	6,163,654	4,906,084	121,323	291,175	39,452			1PE	06/03/1994	6.460
785870-KF-2	SACRAMENTO CA CITY USD G O 2001 B		5.000	JJ01	07/01/2026			2,895,750	3,000,000	101.6890	3,050,670	2,892,180	75,000	187,500	2,464			1PE	06/26/2001	5.270
785849-HE-3	SACRAMENTO CA FIN AUTH WTR CAP IMPT 01A		5.000	JD01	12/01/2032	06/01/2011	100.000	5,011,940	4,985,000	101.3780	5,053,693	5,014,960	20,771	249,250	(2,529)			1PE	10/17/2001	4.920
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST NO 2 96		5.900	MN	11/01/2025			2,690,000	2,690,000	107.7520	2,898,529	2,690,000	26,452	158,710				1PE	11/01/1996	5.900
785878-EH-8	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.100	MS	09/02/2003			1,040,000	1,040,000	103.6800	1,078,272	1,040,000	27,846	84,240				4	04/27/1989	8.100
785878-EJ-4	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.100	MS	09/02/2004			1,075,000	1,075,000	103.8500	1,116,388	1,075,000	28,783	87,075				4	04/27/1989	8.100
785878-EK-1	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.150	MS	09/02/2005			1,215,000	1,215,000	103.7860	1,261,000	1,215,000	32,732	99,023				4	04/27/1989	8.150
785878-EL-9	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.150	MS	09/02/2006			1,395,000	1,395,000	103.6970	1,446,573	1,395,000	37,582	113,693	3,753			4	04/27/1989	8.150
785878-EM-7	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.150	MS	09/02/2007			1,510,000	1,510,000	103.6390	1,564,949	1,510,000	40,680	123,065	15,402			4	04/27/1989	8.150
785878-EN-5	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.200	MS	09/02/2008			1,635,000	1,635,000	103.5970	1,693,811	1,635,000	44,318	134,070	27,305			4	04/27/1989	8.200
785878-EP-0	SACRAMENTO CA IMPT NORTH NATOMAS AD		8.200	MS	09/02/2009			1,770,000	1,770,000	103.5580	1,832,977	1,770,000	47,977	145,140	42,356			4	04/27/1989	8.200
786134-GC-4	SACRAMENTO CNTY CA SAN DIST 01 REF		5.000	JD01	12/01/2027	06/01/2011	100.000	38,543,040	40,000,000	101.6550	40,662,000	38,495,820	166,667	2,000,000	33,025			1PE	10/16/2001	5.280
79728F-FK-2	SAN DIEGO CA HSG HILLSIDE APTS 95 A		6.450	MN01	05/01/2025			3,000,000	3,000,000	104.7330	3,141,990	3,000,000	32,250	193,500				1PE	03/28/1995	6.450
797300-XH-8	SAN DIEGO CA REDEV AGY CENTRE CITY 01A			MS	09/01/2024			1,224,156	4,000,000	32.2290	1,289,160	1,154,840			65,103			1PE	11/29/2001	5.480
797300-XJ-4	SAN DIEGO CA REDEV AGY CENTRE CITY 01A			MS	09/01/2025			1,585,876	5,485,000	30.4510	1,670,237	1,495,924			84,485			1PE	11/29/2001	5.490
797300-XK-1	SAN DIEGO CA REDEV AGY CENTRE CITY 01A			MS	09/01/2026			1,538,340	5,620,000	28.8260	1,620,021	1,451,084			81,951			1PE	11/29/2001	5.490
797355-JH-8	SAN DIEGO CA USD ELECTION OF 98 G O 99A			JJ	07/01/2019			2,088,972	5,000,000	44.8740	2,243,700	1,988,350			100,622			1PE	01/24/2002	5.300
797398-BT-0	SAN DIEGO CNTY CA TAXABLE PENSION		1.550	FA	08/15/2030			13,500,000	13,500,000	100.0000	13,500,000	13,500,000	57,409					1PE	12/26/2002	1.550
797398-BV-5	SAN DIEGO CNTY CA TAXABLE PENSION		1.480	FA	08/15/2030			9,999,701	10,000,000	99.9970	9,999,700	9,999,700	41,900		1			1PE	11/14/2002	1.480
79765A-GE-0	SAN FRANCISCO CA ARPT INTL 2ND SER 24A 00		5.500	MN	05/01/2007			1,276,580	1,210,000	112.5960	1,362,412	1,293,829	11,092	66,550	(13,775)			1PE	09/21/2001	4.100
79765A-UU-8	SAN FRANCISCO CA ARPT INTL 2ND SER 27B 01		5.125	MN01	05/01/2026			7,865,954	8,000,000	102.9060	8,232,480	7,861,520	68,333	410,000	3,097			1PE	06/20/2001	5.250
79765A-UZ-7	SAN FRANCISCO CA ARPT INTL 2ND SER 27B 01		5.125	MN01	05/01/2031			3,943,900	4,000,000	102.2130	4,088,520	3,942,560	34,167	205,000	973			1PE	07/24/2001	5.220
797669-LM-8	SAN FRANCISCO CA BAY AREA RAP TRANS 01		5.000	JJ01	07/01/2031			9,590,503	10,000,000	101.3940	10,139,400	9,580,700	250,000	500,000	6,947			1PE	06/27/2001	5.290
797652-XU-3	SAN FRANCISCO CA CTY & CNTY INT ARPRT		5.625	MN01	05/01/2021			269,228	270,000	107.8770	291,268	269,098	2,531	15,188	28			1	06/26/1997	5.650
79765R-HR-3	SAN FRANCISCO CA PUB UTILS COMMN 02A		5.000	MN01	11/01/2032			46,191,618	46,695,000	101.5760	47,430,913	46,188,359	389,125	538,290	3,259			1PE	07/17/2002	5.070
79765V-BL-3	SAN FRANCISCO CA REDEV AGY LSE REV 92			JJ	07/01/2009			2,269,506	3,550,000	80.0000	2,840,000	1,076,360			150,952			1PE	02/14/1992	6.900
79765V-BM-1	SAN FRANCISCO CA REDEV AGY LSE REV 92			JJ	07/01/2010			2,279,731	3,820,000	75.3310	2,877,644	1,081,213			151,626			1PE	02/14/1992	6.900
79765V-BN-9	SAN FRANCISCO CA REDEV AGY LSE REV 92			JJ	07/01/2011			2,119,412	3,820,000	71.1590	2,718,274	999,923			141,916			1PE	02/14/1992	6.950
79765V-BP-4	SAN FRANCISCO CA REDEV AGY LSE REV 92			JJ	07/01/2012			2,106,961	4,070,000	67.2910	2,738,744	994,057			141,077			1PE	02/14/1992	6.950
79765V-BQ-2	SAN FRANCISCO CA REDEV AGY LSE REV 92			JJ	07/01/2013			2,086,671	4,320,000	63.5520	2,745,446	984,485			139,716			1PE	02/14/1992	6.950
79765V-BR-0	SAN FRANCISCO CA REDEV AGY LSE REV 92			JJ	07/01/2014			1,047,869	2,325,000	59.5110	1,383,631	494,388			70,159			1PE	02/14/1992	6.950
798147-TY-0	SAN JOSE CA REDEV AGY TAX ALLOCATION 02		5.000	FA01	08/01/2024			2,630,254	2,700,000	102.3220	2,762,694	2,629,044	56,250	70,125	1,210			1PE	04/24/2002	5.200
798147-UB-8	SAN JOSE CA REDEV AGY TAX ALLOCATION 02		5.000	FA01	08/01/2027			11,233,783	11,375,000	101.6850	11,566,669	11,231,275	236,979	295,434	2,508			1PE	03/05/2002	5.090
798147-UG-7	SAN JOSE CA REDEV AGY TAX ALLOCATION 02		5.000	FA01	08/01/2032			9,918,629	10,000,000	101.4040	10,140,400	9,917,400	208,333	259,722	1,229			1PE	01/16/2002	5.050
798182-EF-4	SAN JOSE CA USD COP 2002 CAP			JJ	01/01/2023			941,175	2,835,000	35.3720	1,002,796	933,282			7,893			1PE	10/18/2002	5.530
798182-EG-2	SAN JOSE CA USD COP 2002 CAP			JJ	01/01/2024			1,032,548	3,300,000	33.3730	1,101,309	1,023,858			8,690			1PE	10/18/2002	5.550
798182-EH-0	SAN JOSE CA USD COP 2002 CAP			JJ	01/01/2025			2,098,963	7,105,000	31.5360	2,240,633	2,081,268			17,695			1PE	10/18/2002	5.560
798182-EJ-6	SAN JOSE CA USD COP 2002 CAP			JJ	01/01/2026			1,981,337	7,105,000	29.8550	2,121,198	1,964,604			16,733			1PE	10/18/2002	5.570
798153-CU-4	SAN JOSE CAL FIN AUTH		1.400	MTLY	12/01/2024			2,200,000	2,200,000	100.0000	2,200,000	2,200,000	2,567	37,875				1PE	01/24/2002	1.400
798681-CS-9	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2015	10/15/2012	100.000	1,144,142	1,090,000	107.8100	1,175,129	1,144,315	2,119		(173)			1PE	12/06/2002	4.370
798681-CT-7	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2016	10/15/2012	100.000	1,041,578	1,000,000	106.8910	1,068,910	1,041,710	1,944		(132)			1PE	12/06/2002	4.470
798681-CU-4	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2017	10/15/2012	100.000	1,245,444	1,205,000	106.0630	1,278,059	1,245,572	2,343		(128)			1PE	12/06/2002	4.570
798681-CV-2	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2018	10/15/2012	100.000	1,299,413	1,265,000	105.2440	1,331,337	1,299,522	2,460		(108)			1PE	12/06/2002	4.650
798681-CW-0	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2019	10/15/2012	100.000	1,356,742	1,330,000	104.4320	1,388,946	1,356,826	2,586		(84)			1PE	12/06/2002	4.740
798681-CX-8	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2020	10/15/2012	100.000	1,414,316	1,395,000	103.7870	1,447,829	1,414,377	2,713		(60)			1PE	12/06/2002	4.820
798681-DE-9	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A		5.000	AO	10/15/2027			9,000,000	9,000,000	101.6480	9,148,320	9,000,000	17,500					1PE	12/06/2002	5.000
79875F-DD-1	SAN MARCOS CA PUB FACS CIVIC CTR 01A REF		5.000	FA	08/01/2021			2,000,709	2,025,000	103.2750	2,091,319	2,000,194	42,188	50,625	515			1PE	04/29/2002	5.100
801109-AR-0	SANTA ANA CA FING AUTH POLICE FAC 94A		5.750	JJ	07/01/2014			21,200,000	21,200,000	104.9960	22,259,152	21,200,000	609,500	1,219,000				1PE	11/07/2000	5.750
801155-NX-6	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2024			1,094,357	3,515,000	32.3700	1,137,806	1,086,662			7,694			1PE	10/31/2002	5.420
801155-NY-4	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2025			1,034,475	3,515,000	30.5840	1,075,028	1,027,188			7,286			1PE	10/31/2002	5.430
801155-PA-4	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2027			925,154	3,520,000	27.4020	964,550	918,614			6,540			1PE	10/31/2002	5.450
801155-PC-0	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2029			826,535	3,515,000	24.5300	862,230	820,682			5,853			1PE	10/31/2002	5.460

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
801155-PD-8	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2030			555,214	2,500,000	23.3890	584,725	551,275			3,939			1PE	10/31/2002	5.470
801155-PE-6	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2031			793,890	3,775,000	22.1270	835,294	788,258			5,632			1PE	10/31/2002	5.470
801155-PF-3	SANTA ANA CA USD ELEC 1999 02 B			FA	08/01/2032			752,721	3,780,000	20.9890	793,384	747,382			5,340			1PE	10/31/2002	5.470
801617-CV-1	SANTA CLARA CNTY CA HSG ORCHARD GLEN 92		4.500	MN	11/01/2007			250,000	250,000	102.4190	256,048	250,000	1,875	11,250				1PE	10/21/1998	4.500
801620-HQ-1	SANTA CLARA CNTY CA MTG VILLA VASONA		6.375	J01	01/01/2024			3,770,000	3,770,000	101.2850	3,818,445	3,770,000	120,169	239,063				1PE	01/01/1997	6.380
802649-LM-3	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2020			1,707,912	4,230,000	41.3370	1,748,555	1,703,294			4,618			1PE	12/09/2002	5.140
802649-LN-1	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2021			1,776,635	4,700,000	38.6790	1,817,913	1,771,759			4,876			1PE	12/09/2002	5.220
802649-LP-6	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2022			1,000,912	3,000,000	36.3380	1,090,140	969,300			31,612			1PE	04/26/2002	5.590
802649-LR-2	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2024			3,314,468	11,225,000	32.2290	3,617,705	3,208,891			105,577			1PE	04/26/2002	5.640
802649-LT-8	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2026			2,925,439	11,165,000	28.8260	3,218,423	2,831,779			93,660			1PE	04/26/2002	5.670
802649-LV-3	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2028			2,583,014	11,095,000	25.8150	2,864,174	2,500,036			82,978			1PE	04/26/2002	5.690
802649-LW-1	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2029			2,954,080	13,465,000	24.4220	3,288,422	2,859,023			95,057			1PE	04/26/2002	5.700
802649-LX-9	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2030			2,778,081	13,440,000	23.0990	3,104,506	2,688,538			89,544			1PE	04/26/2002	5.710
802649-LY-7	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2031			2,612,941	13,420,000	21.9050	2,939,651	2,528,596			84,345			1PE	04/26/2002	5.720
802649-LZ-4	SANTA ROSA CA WSTWTR 2002 B			MS	09/01/2032			2,942,502	16,000,000	20.7720	3,323,520	2,847,520			94,982			1PE	04/26/2002	5.720
842475-PU-3	SOUTHN CA PUB PWR SAN JUAN UNIT 3 93A		5.000	JJ01	01/01/2020			2,547,192	3,000,000	100.0000	3,000,000	2,444,820	75,000	150,000	19,398			1PE	09/14/1994	6.690
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01		5.375	FA01	08/01/2025			3,608,029	3,620,000	105.6580	3,824,820	3,607,547	81,073	134,581	319			1PE	05/03/2001	5.400
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2020	10/01/2012	64.280	1,447,523	4,000,000	38.8980	1,555,920	1,390,400			57,123			1PE	04/04/2002	5.910
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2021			1,212,807	3,575,000	36.2720	1,296,724	1,164,699			48,108			1PE	04/04/2002	5.940
861431-CY-8	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2022	10/01/2020	91.460	1,237,227	3,890,000	33.8960	1,318,554	1,187,928			49,299			1PE	04/04/2002	5.970
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2023	04/01/2022	94.200	1,194,009	4,000,000	31.7180	1,268,720	1,146,280			47,729			1PE	04/04/2002	5.990
861431-DA-9	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2024	04/01/2022	88.710	840,150	3,000,000	29.7230	891,690	806,460			33,690			1PE	04/04/2002	6.000
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2025	10/01/2024	97.040	1,208,093	4,590,000	27.9020	1,280,702	1,159,572			48,522			1PE	04/04/2002	6.010
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2026	04/01/2015	51.630	989,276	4,000,000	26.2100	1,048,400	949,480			39,796			1PE	04/04/2002	6.020
861431-DD-3	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2027	10/01/2012	41.780	929,429	4,000,000	24.6160	984,640	891,960			37,469			1PE	04/04/2002	6.030
861431-DF-8	STOCKTON-EAST WTR DIST CA COP REF 02B			AO	04/01/2029			903,828	4,410,000	21.6990	956,926	867,271			36,558			1PE	04/04/2002	6.060
867570-AA-1	SUNNYVALE CA REDEV AGY CENT CORE		6.600	MO1	05/01/2007			943,004	945,000	111.0720	1,049,630	937,838	10,395	57,585	404			1	05/11/1977	6.700
874857-ED-3	TAMALPAIS CA UNION HIGH SCH DIST G O 02		5.000	FA	08/01/2021	08/01/2012	100.000	2,429,073	2,420,000	103.0180	2,493,036	2,429,341	44,031		(268)			1PE	07/31/2002	4.950
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02		5.000	FA	08/01/2022			1,540,000	1,540,000	103.1750	1,588,895	1,540,000	28,019					1PE	07/31/2002	5.000
901073-DB-9	TUSTIN CA USD SPL TAX CFD 97-1 SR 02 A		5.000	MS01	09/01/2038	09/01/2012	100.000	6,022,448	6,000,000	101.1680	6,070,080	6,022,800	101,667		(352)			1PE	10/16/2002	4.950
906573-BB-5	UNION CA ELEM SCH DIST G O 1999 A			MS	09/01/2024			836,760	2,700,000	32.4220	875,394	799,605			37,155			1PE	02/25/2002	5.410
906573-CB-4	UNION CA ELEM SCH DIST G O 2001 B			MS	09/01/2025			841,010	3,000,000	30.6430	919,290	819,150			21,860			1PE	07/09/2002	5.620
914106-UM-9	UNIVERSITY OF CA COP SAN DIEGO SAC 02A		5.250	JJ01	01/01/2032	01/01/2012	100.000	5,560,622	5,535,000	102.9070	5,695,902	5,562,675	145,294	127,536	(2,053)			1PE	01/16/2002	5.180
91412F-AS-6	UNIVERSITY OF CA MULTI PURP 01 M		5.125	MS	09/01/2019			2,706,140	2,710,000	104.6420	2,835,798	2,705,935	46,296	154,705	143			1PE	07/17/2001	5.140
91412F-DW-4	UNIVERSITY OF CA MULTI PURP 02 O		5.000	MS	09/01/2017	09/01/2012	100.000	3,709,547	3,615,000	106.1240	3,836,383	3,713,364	89,873		(3,817)			1PE	06/25/2002	4.660
91412F-DF-1	UNIVERSITY OF CA MULTI PURP 02 P		5.000	MS	09/01/2017	09/01/2012	100.000	1,168,918	1,140,000	105.6520	1,204,433	1,170,085	28,342		(1,167)			1PE	06/13/2002	4.670
91412F-DG-9	UNIVERSITY OF CA MULTI PURP 02 P		5.000	MS	09/01/2018	09/01/2012	100.000	854,771	840,000	104.9820	881,849	855,364	20,883		(593)			1PE	06/13/2002	4.770
914113-UT-0	UNIVERSITY OF CA MULTI PURP 94 C REF		4.750	MS	09/01/2015			2,578,470	3,000,000	102.0670	3,062,010	2,437,530	47,500	142,500	21,106			1PE	08/30/1994	6.380
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A		5.950	AO	10/01/2013			6,115,000	6,115,000	100.3040	6,133,590	6,115,000	90,961	363,843				2	07/24/1998	5.950
918828-AB-0	VAL VERDE CA SCH DIST SPL TAX 98B		8.000	AO	10/01/2028			5,840,000	5,840,000	105.6520	6,170,077	5,840,000	116,800	467,200	263,903			4	07/30/1998	8.000
925836-BY-3	VICTOR CA ELEM SCH DIST 02 A		5.000	FA	08/01/2022			1,810,296	1,825,000	102.5500	1,871,538	1,810,072	46,892		224			1PE	06/18/2002	5.070
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		8.500	MS02	09/02/2017			5,065,000	5,065,000	103.4820	5,241,363	5,065,000	142,312	430,525				3	11/21/1991	8.500
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		8.400	MS02	09/02/2012			7,130,000	7,130,000	103.5650	7,384,185	7,130,000	197,976	598,920				3	11/21/1991	8.400
979521-BM-2	WOODLAND CA 1978 ASSMT DIST 1915 ACT		7.600	JJ	07/02/2003			80,000	80,000	102.4080	81,926	80,866	3,023	6,080				6*	10/04/1979	7.500
979521-BN-0	WOODLAND CA 1978 ASSMT DIST 1915 ACT		7.600	JJ	07/02/2004			90,000	90,000	107.0430	96,339	90,990	3,401	6,840				6*	10/04/1979	7.500
979521-BP-5	WOODLAND CA 1978 ASSMT DIST 1915 ACT		7.600	JJ	07/02/2005			90,000	90,000	107.1890	96,470	91,004	3,401	6,840				6*	10/04/1979	7.500
986013-BL-3	YOLO CNTY CA FLOOD CTL & WTR DIST SUB		5.000	JJ	07/01/2003			54,634	55,000	101.8990	56,044	45,425	1,375	2,750	698			1	12/06/1978	6.380
CALIFORNIA			XXX	XXX	XXX	XXX	XXX	1,429,965,200	1,924,022,286	XXX	1,504,716,149	1,397,039,712	17,232,582	43,832,838	10,300,190		78,934	XXX	XXX	XXX
COLORADO																				
005644-T3-3	ADAMS CNTY CO SD NO 12 CONVERT 2001B		4.530	JD	12/15/2008			6,045,000	6,045,000	100.0000	6,045,000	6,045,000	12,171	273,839				1PE	10/22/2001	4.530
005644-T4-1	ADAMS CNTY CO SD NO 12 CONVERT 2001B		4.530	JD	12/15/2009			6,380,000	6,380,000	100.0000	6,380,000	6,380,000	12,845	289,014				1PE	10/22/2001	4.530
03866C-AK-6	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.000	FA	02/15/2012			779,003	780,000	108.3870	845,419	778,814	14,733	39,000	84			1PE	08/25/2000	5.020
03866C-AL-4	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.125	FA	02/15/2013	02/15/2010	100.000	2,866,303	2,865,000	108.3160	3,103,253	2,866,633	55,470	146,831	(148)			1PE	08/25/2000	5.120
03866C-AM-2	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.250	FA	02/15/2014	02/15/2010	100.000	2,758,165	2,755,000	108.9590	3,001,820	2,758,940	54,641	144,638	(359)			1PE	08/25/2000	5.230
03866C-AN-0	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.250	FA	02/15/2015			2,944,507	2,955,000	108.1820	3,196,778	2,943,032	58,608	155,138	605			1PE	08/25/2000	5.290
03866C-AP-5	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.250	FA	02/15/2016			2,914,975	2,945,000	107.4740	3,165,109	2,911,133	58,409	154,613	1,544			1PE	08/25/2000	5.360

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
03866C-AQ-3	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.250	FA	02/15/2017			1,607,748	1,635,000	106.8360	1,746,769	1,604,949	32,428	85,838	1,258			1PE	08/25/2000	5.420
03866C-AR-1	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		5.250	FA	02/15/2018			1,604,776	1,640,000	106.3290	1,743,796	1,601,509	32,527	86,100	1,468			1PE	08/25/2000	5.460
03866H-EG-0	ARAPAHOE CNTY CO COP 2002 REF		5.250	JD	12/01/2014	12/01/2013	101.000	1,309,890	1,180,000	113.0920	1,334,486	1,312,620	5,163	15,143	(2,730)			1PE	09/03/2002	4.070
03866E-CC-8	ARAPAHOE CNTY CO PUB HWY E-470 PROJ			FA	08/31/2026	02/28/2017	48.530	19,846,899	120,000,000	19.8740	23,848,800	11,362,800			1,454,902			1PE	08/11/1995	7.750
038683-AW-8	ARAPAHOE CNTY CO SD NO 5 CHERRY COP 02		5.000	JD	12/15/2012			1,967,425	1,815,000	111.0440	2,015,449	1,969,565	22,688		(2,141)			1PE	10/18/2002	3.970
045282-KU-3	ASPEN CO PARK & OPEN SPACE SALES TAX 01		5.000	MN01	11/01/2021			2,380,000	2,380,000	103.0340	2,452,209	2,380,000	19,833	59,500				1PE	10/21/2002	5.000
051582-DW-1	AURORA CO SGL FAM MTG 1984 SER A-1			MS	09/01/2015	09/01/2013	79.580	1,827,489	4,665,000	50.4470	2,353,353	1,021,728			117,488			1	08/17/1994	6.660
114749-AV-6	BROOMFIELD CO COP OPEN SPACE PK REC 00		5.000	JD	12/01/2006			1,661,519	1,600,000	110.6450	1,770,320	1,686,416	6,667	80,000	(14,263)			1PE	03/20/2001	3.930
114749-AZ-7	BROOMFIELD CO COP OPEN SPACE PK REC 00		5.000	JD	12/01/2010			1,645,000	1,645,000	110.9520	1,825,160	1,645,000	6,854	82,250				1PE	09/27/2000	5.000
114749-BF-0	BROOMFIELD CO COP OPEN SPACE PK REC 00		5.500	JD01	12/01/2020	12/01/2010	100.000	7,189,613	7,180,000	107.5610	7,722,880	7,184,701	32,908	272,663	2,157			1PE	11/26/2002	5.420
114760-DR-9	BROOMFIELD CO SALES & USE TAX 02A		5.000	JD01	12/01/2031			4,673,107	4,795,000	101.5900	4,871,241	4,671,433	19,979	169,968	1,674			1PE	01/23/2002	5.170
114749-AN-4	BROOMFIELD COLO CITY & CNTY CTFS PARTN CTFSOF PART 1999		5.875	JD01	12/01/2019			3,472,246	3,500,000	111.8510	3,914,785	3,469,375	17,135	205,625	1,124			1PE	12/09/1999	5.960
114749-BX-1	BROOMFIELD COLO CITY & CNTY CTFS PARTN OPEN SPACE PK & REC FACS/COPS 2000		5.750	JD01	12/01/2029			1,112,369	1,120,000	108.8880	1,219,546	1,112,093	5,367	64,400	144			1PE	09/27/2000	5.800
184508-FC-8	CLEAR CREEK CO SCH DIST NO RE1 02 REF		5.000	JD	12/01/2014	12/01/2012	100.000	870,119	835,000	109.0080	910,217	871,623	3,479	20,875	(1,504)			1PE	06/05/2002	4.470
184508-FD-6	CLEAR CREEK CO SCH DIST NO RE1 02 REF		5.000	JD	12/01/2015	12/01/2012	100.000	579,014	560,000	107.9820	604,699	579,824	2,333	14,000	(810)			1PE	06/05/2002	4.570
184508-FE-4	CLEAR CREEK CO SCH DIST NO RE1 02 REF		5.000	JD	12/01/2016	12/01/2012	100.000	615,559	600,000	107.2200	643,320	616,218	2,500	15,000	(659)			1PE	06/05/2002	4.670
184508-FG-9	CLEAR CREEK CO SCH DIST NO RE1 02 REF		5.000	JD	12/01/2018	12/01/2012	100.000	201,087	200,000	105.6330	211,266	201,128	833	5,000	(41)			1PE	06/05/2002	4.930
26822L-DH-4	COLORADO E-470 PUB HWY SR 00 B CAP			MS	09/01/2016			10,137,739	24,300,000	49.3750	11,998,125	8,561,619			628,173			1PE	05/02/2000	6.410
26822L-DT-8	COLORADO E-470 PUB HWY SR 00 B CAP			MS	09/01/2027	03/01/2014	41.350	20,453,381	102,700,000	22.3490	22,952,423	17,207,385			1,295,180			1PE	04/26/2000	6.560
26822L-DU-5	COLORADO E-470 PUB HWY SR 00 B CAP			MS	09/01/2028			3,357,818	18,000,000	20.9070	3,763,260	2,824,920			212,633			1PE	04/26/2000	6.560
26822L-EA-8	COLORADO E-470 PUB HWY SR 00 B CAP			MS	09/01/2034	09/01/2015	23.580	4,500,464	50,000,000	9.3410	4,670,500	3,681,500			329,514			2PE	04/26/2000	7.630
26822L-AG-9	COLORADO E-470 PUB HWY SR 97 A CUR		5.000	MS	09/01/2016	09/01/2009	100.000	250,840	250,000	104.9520	262,380	250,938	4,167	12,500	(97)			1PE	01/22/2002	4.940
26822L-BD-5	COLORADO E-470 PUB HWY SR 97 B CAP			MS	09/01/2018			4,602,107	11,000,000	46.9630	5,165,930	4,353,800			248,307			1PE	12/27/2001	5.570
26822L-BL-7	COLORADO E-470 PUB HWY SR 97 B CAP			MS	09/01/2025			4,711,437	17,000,000	30.1150	5,119,550	4,562,910			148,527			1PE	06/07/2002	5.670
26822L-BM-5	COLORADO E-470 PUB HWY SR 97 B CAP			MS	09/01/2026			6,427,864	24,650,000	28.4940	7,023,771	6,225,228			202,637			1PE	06/07/2002	5.690
26822L-BP-8	COLORADO E-470 PUB HWY SR 97 C CUR		6.000	MS	09/01/2007			1,398,500	1,295,000	115.5830	1,496,800	1,471,094	25,900	77,700	(19,746)			1PE	02/04/1999	4.100
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01		5.000	MS01	09/01/2015	09/01/2011	100.000	195,670	195,000	107.1230	208,890	195,757	3,250		(61)			1PE	06/29/2001	4.950
196473-Y9-7	COLORADO HLTH FAC NORTH CO MED CTR		6.000	MN15	05/15/2020	05/15/2005	100.000	4,135,678	4,130,000	103.5330	4,275,913	4,147,016	31,663	247,800	(2,168)			1PE	08/07/1996	5.940
196474-PW-4	COLORADO HLTH FAC POUDRE VLY HLTH 99A		5.750	JD	12/01/2010			3,094,779	3,000,000	115.4150	3,462,450	3,121,590	14,375	172,500	(9,435)			1PE	11/19/1999	5.260
196474-PX-2	COLORADO HLTH FAC POUDRE VLY HLTH 99A		5.750	JD	12/01/2011	12/01/2010	100.000	3,132,538	3,050,000	113.7560	3,469,558	3,155,561	14,615	175,375	(8,191)			1PE	11/19/1999	5.330
196474-PY-0	COLORADO HLTH FAC POUDRE VLY HLTH 99A		5.750	JD	12/01/2012	12/01/2010	100.000	5,006,185	4,905,000	112.8390	5,534,753	5,033,707	23,503	282,038	(9,995)			1PE	11/19/1999	5.430
196474-QG-8	COLORADO HLTH FAC POUDRE VLY HLTH 99A		5.750	JD01	12/01/2023			4,382,168	4,510,000	109.9520	4,958,835	4,367,529	21,610	259,325	3,402			1PE	11/19/1999	6.000
196479-FE-4	COLORADO HOUSING AND FINANCE AUTHORITY		1.450	MN	11/01/2036			10,000,000	10,000,000	100.0000	10,000,000	10,000,000	28,795					1PE	10/24/2002	1.450
196479-FF-1	COLORADO HOUSING AND FINANCE AUTHORITY		1.450	MN	11/01/2035			10,000,000	10,000,000	100.0000	10,000,000	10,000,000	27,899					1Z	12/24/2002	1.450
196478-NY-3	COLORADO HSG FIN AUTH MULTIFAM 95 A		6.650	A001	10/01/2028			2,430,000	2,430,000	104.9920	2,551,306	2,430,000	40,399	161,595				1PE	04/10/1995	6.650
196478-ZP-9	COLORADO HSG FIN AUTH MULTIFAM 96 C2		6.300	A001	10/01/2028			1,615,000	1,615,000	104.8770	1,693,764	1,615,000	25,436	101,745				1PE	10/03/1996	6.300
196567-DM-0	COLORADO SCH OF MINES AUX FACS 02		5.000	JD	12/01/2037			2,970,042	3,000,000	101.3530	3,040,590	2,970,000	20,000		42			1PE	10/30/2002	5.060
196582-AK-6	COLORADO SCH OF MINES HSG SYS SER 83E		10.250	J01	01/01/2004			635,000	635,000	108.8850	691,420	635,000	32,544	52,531				1	01/11/1984	10.250
196630-KP-1	COLORADO SPRINGS CO UTIL SYS REF 74A		7.500	MN	11/15/2004			500,000	500,000	111.2660	556,330	500,000	4,792	37,500				1	07/17/1975	7.500
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH		1.510	4WK	12/01/2037			11,000,000	11,000,000	100.0000	11,000,000	11,000,000	5,998	45,858				1	09/26/2002	1.510
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN		1.510	4WK	12/01/2034			11,349,665	11,350,000	99.9930	11,349,206	11,349,660	9,521	113,331	5			1PE	05/30/2002	1.510
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN		1.520	4WK	12/01/2034			19,550,000	19,550,000	100.0000	19,550,000	19,550,000	4,953	20,821				1PE	12/16/2002	1.520
249271-FH-5	DENVER CO ARPT SPL FAC RENTAL CAR 99A		5.250	JJ	01/01/2005			722,292	720,000	106.7420	768,542	724,824	18,900	37,800	(1,062)			1PE	07/06/2000	5.080
249271-FJ-1	DENVER CO ARPT SPL FAC RENTAL CAR 99A		5.250	JJ	01/01/2006			1,556,429	1,545,000	108.3150	1,673,467	1,567,109	40,556	81,113	(3,450)			1PE	09/17/1999	4.980
249271-FK-8	DENVER CO ARPT SPL FAC RENTAL CAR 99A		5.250	JJ	01/01/2007			980,882	975,000	109.4560	1,067,196	984,887	25,594	51,188	(1,295)			1PE	09/17/1999	5.080
249271-FM-4	DENVER CO ARPT SPL FAC RENTAL CAR 99A		5.500	JJ	01/01/2009			1,625,317	1,605,000	111.3340	1,786,911	1,634,002	44,138	88,275	(2,813)			1PE	09/17/1999	5.250
249271-FN-2	DENVER CO ARPT SPL FAC RENTAL CAR 99A		5.500	JJ	01/01/2010			2,819,016	2,795,000	110.3200	3,083,444	2,827,534	76,863	153,725	(2,762)			1PE	09/17/1999	5.350
249181-JH-2	DENVER CO ARPT SYS REV SER 1991D		7.750	MN15	11/15/2013			4,687,891	4,665,000	123.0720	5,741,309	4,699,988	46,196	361,538	(2,004)			1PE	01/07/1992	7.670
249181-LQ-9	DENVER CO ARPT SYS REV SER 1995 A		5.700	MN15	11/15/2025			15,386,933	16,095,000	107.8550	17,359,262	15,297,226	117,225	917,415	15,852			1PE	07/28/1995	6.070
249181-PW-2	DENVER CO ARPT SYS REV SER 1996 A REF		5.500	MN15	11/15/2025			24,697,590	25,000,000	104.4500	26,112,500	24,713,850	175,694	1,375,000	(4,567)			1PE	07/10/2000	5.550
249181-SL-3	DENVER CO ARPT SYS REV SER 1997 E		5.250	MN15	11/15/2023			18,359,785	19,175,000	102.3550	19,626,571	18,313,276	128,632	1,001,438	24,400			1PE	11/29/2000	5.620
249181-G7-7	DENVER CO ARPT SYS REV SER 2001 A		5.500	MN	11/15/2013	11/15/2011	100.000	2,314,906	2,200,000	109.4810	2,408,582	2,328,656	15,461	121,000	(10,190)			1PE	07/30/2001	4.770
249181-J4-1	DENVER CO ARPT SYS REV SER 2001 D REF		5.000	MN	11/15/2009			3,335,143	3,205,000	109.4980	3,509,411	3,356,693	20,476	160,250	(15,958)			1PE	08/10/2001	4.310
249181-J5-8	DENVER CO ARPT SYS REV SER 2001 D REF		5.000	MN	11/15/2010			2,429,262	2,340,000	108.7360	2,544,422	2,441,813	14,950	117,000	(9,296)			1PE	08/10/2001	4.420

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
249181-QH-4	DENVER CO CITY & COUNTY AIRPORT REVENUE		6.250	MN	11/15/2006			1,583,181	1,510,000	113.3530	1,711,630	1,621,529	12,059	94,375	(16,795)			1PE	08/17/2000	4.860
249183-LQ-5	DENVER CO COP CIV CTR OFF BLDG 2000B		5.125	JD	12/01/2013			5,674,555	5,715,000	110.2350	6,299,930	5,668,651	24,408	292,894	2,692			1PE	09/20/2000	5.210
249183-LS-1	DENVER CO COP CIV CTR OFF BLDG 2000B		5.250	JD	12/01/2015			2,958,844	2,995,000	109.5710	3,281,651	2,954,687	13,103	157,238	1,898			1PE	09/20/2000	5.380
249168-CV-5	DENVER CO COP WTR COMMRS 2001		5.000	MN	11/15/2015	11/15/2011	100.000	2,033,632	2,005,000	106.9590	2,144,528	2,036,920	12,810	100,250	(2,536)			1PE	08/02/2001	4.800
249181-RW-0	DENVER COLO CITY & CNTY ARPT REV		5.500	MN15	11/15/2025	11/15/2008	100.000	2,650,549	2,635,000	105.0080	2,766,961	2,658,662	18,518	72,463	(2,198)			1	11/25/1997	5.380
249181-RS-9	DENVER COLO CITY & CNTY ARPT REV SER C		5.600	MN	11/15/2010	11/15/2008	100.000	5,039,506	5,000,000	107.5240	5,376,200	5,054,100	35,778	280,000	(5,573)			1PE	03/30/2000	5.440
249181-RT-7	DENVER COLO CITY & CNTY ARPT REV SER C		5.600	MN	11/15/2011	11/15/2008	100.000	3,952,624	3,935,000	107.1510	4,216,392	3,955,737	28,157	220,360	(2,480)			1PE	06/13/2000	5.510
254161-CB-6	DILLON CO JT WTR & SWR REF SER 1983		10.625	JD	12/01/2003			125,000	125,000	108.4240	135,530	125,000	1,107	13,281				1	12/21/1983	10.630
283365-BZ-6	EL PASO CNTY CO COP 2002 A		5.375	JD	12/01/2014	12/01/2012	100.000	3,580,570	3,250,000	112.6810	3,662,133	3,581,175	14,557		(605)			1PE	12/18/2002	4.120
283371-LS-9	EL PASO CNTY CO SD NO 2 HARRISON 02		5.000	JD	12/01/2023	12/01/2012	100.000	2,180,131	2,155,000	102.1450	2,201,225	2,180,192	4,789		(61)			1PE	12/13/2002	4.850
283461-TK-7	EL PASO CNTY CO SD NO 20 G O 02 ACADEMY		5.000	JD	12/15/2014	12/15/2012	100.000	920,292	890,000	109.2980	972,752	922,467	1,978	40,792	(2,175)			1PE	01/22/2002	4.570
283483-GH-2	EL PASO CNTY CO SD NO 49 FALCON 02-96R		5.000	JD	12/01/2013			1,780,524	1,630,000	110.8790	1,807,328	1,782,421	6,792	10,414	(1,897)			1PE	10/22/2002	3.950
283483-GJ-8	EL PASO CNTY CO SD NO 49 FALCON 02-96R		5.000	JD	12/01/2014	12/01/2013	100.000	1,776,560	1,650,000	109.7520	1,810,908	1,778,139	6,875	10,542	(1,579)			1PE	10/22/2002	4.120
34511L-BH-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02		5.000	JD01	12/01/2022	12/01/2012	100.000	1,282,529	1,245,000	101.9860	1,269,726	1,282,935	15,563		(406)			1PE	09/27/2002	4.620
34511L-BJ-2	FOOTHILLS CO PK & REC BLDG AUTH COP 02		5.000	JD01	12/01/2026	12/01/2012	100.000	3,212,101	3,150,000	100.9600	3,180,240	3,212,685	39,375		(584)			1PE	09/27/2002	4.750
347766-ND-5	FT LEWIS CO DORM LSE PARTN CTFS 83		9.750	AO	04/01/2003			88,000	88,000	102.0580	89,811	88,000	2,145	8,580				1	07/26/1983	9.750
347766-NE-3	FT LEWIS CO DORM LSE PARTN CTFS 83		9.750	AO	10/01/2003			92,000	92,000	106.1320	97,641	92,000	2,243	8,970				1	07/26/1983	9.750
347766-NF-0	FT LEWIS CO DORM LSE PARTN CTFS 83		9.750	AO	04/01/2004			97,000	97,000	110.1140	106,811	97,000	2,364	9,458				1	07/26/1983	9.750
347766-NG-8	FT LEWIS CO DORM LSE PARTN CTFS 83		9.750	AO	10/01/2004			102,000	102,000	113.9110	116,189	102,000	2,486	9,945				1	07/26/1983	9.750
347766-NH-6	FT LEWIS CO DORM LSE PARTN CTFS 83		9.750	AO	04/01/2005	04/01/2005	100.000	106,000	106,000	117.3870	124,430	106,000	2,584	10,335				1	07/26/1983	9.750
347766-NJ-2	FT LEWIS CO DORM LSE PARTN CTFS 83		9.750	AO	10/01/2005			111,000	111,000	117.6790	130,624	111,000	2,706	10,823				1	07/26/1983	9.750
365653-FQ-2	GARFIELD CNTY CO SCH DIST RE-2 2003			JD	12/01/2023			2,265,000	2,265,000	102.1450	2,313,584	2,265,000	2,202					1PE	12/04/2002	5.000
365653-FS-8	GARFIELD CNTY CO SCH DIST RE-2 2003			JD	12/01/2025			547,003	550,000	101.9860	560,923	547,003	535					1PE	12/04/2002	5.040
506048-CA-3	LAFAYETTE CO WTR SER DEC 1 1979		7.875	JD	12/01/2003			200,000	200,000	106.0460	212,092	200,000	1,313	15,750				1	01/10/1980	7.880
506048-CC-9	LAFAYETTE CO WTR SER DEC 1 1979		7.875	JD	12/01/2005			125,000	125,000	117.5750	146,969	125,000	820	9,844				1	01/10/1980	7.880
51252A-CA-1	LAKEWOOD CO COP PUB BLDG AUTH 2000		5.375	JD01	12/01/2022	12/01/2010	100.000	1,878,116	1,855,000	105.2960	1,953,241	1,882,547	8,309	92,988	(2,309)			1PE	01/12/2001	5.180
517132-BP-0	LARIMER CNTY CO COP COURTHSE JAIL 98		5.000	JD	12/15/2011	12/15/2008	100.000	3,503,400	3,500,000	107.9130	3,776,955	3,504,410	7,778	175,000	(479)			1PE	10/25/2000	4.980
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		5.000	JD	12/15/2013	01/21/2012	100.000	3,243,436	3,135,000	110.0790	3,450,977	3,250,055	6,967	110,596	(6,619)			1PE	04/11/2002	4.530
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		5.000	JD	12/15/2019			908,547	920,000	104.9910	965,917	908,261	2,044	32,456	287			1PE	04/11/2002	5.110
59189V-AC-4	METROPOLITAN FOOTBALL STAD CO TAX 99A			JJ	01/01/2009			3,931,718	5,350,000	81.4070	4,355,275	3,477,447			197,704			1PE	08/01/2000	5.140
59189V-AD-2	METROPOLITAN FOOTBALL STAD CO TAX 99A			JJ	01/01/2010			2,060,868	2,950,000	76.6980	2,262,591	1,842,482			103,330			1PE	10/19/2000	5.130
626240-DR-3	MUNICIPAL SUB DIST NORTHN CO WTR 96F		6.250	JD	12/01/2006			3,061,132	2,900,000	115.7140	3,355,706	3,183,040	15,104	181,250	(36,678)			1PE	06/21/1999	4.680
667737-BH-2	NORTHWEST PKWY CO PUB HWY SR 01B CAP			JD	06/15/2032	12/15/2016	38.180	5,919,474	36,900,000	17.4130	6,425,397	5,389,983			356,563			1PE	06/15/2001	6.230
667737-BJ-8	NORTHWEST PKWY CO PUB HWY SR 01B CAP			JD	06/15/2033	06/15/2031	88.320	5,311,096	35,230,000	16.3400	5,756,582	4,836,022			319,919			1PE	06/15/2001	6.230
75913T-BQ-6	REGIONAL TRANSN DIST CO VEH COPS 00A		5.125	JD	06/01/2011			2,258,008	2,285,000	107.3500	2,452,948	2,251,616	9,759	117,106	2,487			1PE	04/18/2000	5.300
75913T-BS-2	REGIONAL TRANSN DIST CO VEH COPS 00A		5.250	JD	06/01/2013			8,843,967	8,915,000	107.4310	9,577,474	8,831,021	39,003	468,038	4,983			1PE	04/06/2000	5.350
75913T-BT-0	REGIONAL TRANSN DIST CO VEH COPS 00A		5.250	JD	06/01/2014			8,881,151	9,000,000	107.0510	9,634,590	8,862,030	39,375	472,500	7,362			1PE	04/05/2000	5.410
914174-BG-1	UNIVERSITY OF CO HOSP AUTH HOSP 01A		5.600	MN15	11/15/2031			6,852,954	7,000,000	100.7150	7,050,050	6,850,620	50,089	394,178	2,078			1PE	11/01/2001	5.750
914173-CA-5	UNIVERSITY OF CO HOSP AUTH HOSP 97A REF		5.250	MN15	11/15/2022			3,074,085	3,300,000	103.0030	3,399,099	3,058,869	22,138	114,188	6,978			1PE	07/20/2000	5.870
949255-FT-5	WELD CNTY CO SD NO RE-2 EATON 02 REF		5.000	JD	12/01/2021			1,125,000	1,125,000	103.1040	1,159,920	1,125,000	4,688	28,125				1PE	10/21/2002	5.000
975883-AA-7	WINTER PARK CO PKG FAC LSE CTF PARTN		11.750	JD	12/01/2004			2,430,000	2,430,000	119.2900	2,898,747	2,430,000	23,794	285,525				1	07/02/1984	11.750
COLORADO								407,770,687	767,881,000	XXX	438,614,718	390,306,308	2,025,986	12,454,049	5,488,681			XXX	XXX	XXX
CONNECTICUT																				
109876-AK-8	BRISTON CT RES FAC OGDEN MARTIN 95		6.500	JJ01	07/01/2014			27,194,080	27,920,000	97.4000	27,194,080	27,920,000	907,400	1,814,800	(725,920)			5	11/22/1993	6.500
207900-AX-9	CONNECTICUT DEV AUTH BRIDGEPORT REF A		6.050	MS	03/01/2029			990,245	1,000,000	108.6060	1,086,060	989,240	20,167	60,500	149			1PE	06/11/1993	6.130
207900-AY-7	CONNECTICUT DEV AUTH BRIDGEPORT REF C		5.800	MS	03/01/2029			5,641,473	5,700,000	103.8970	5,922,129	5,634,735	110,200	330,600	927			1PE	06/11/1993	5.880
20774H-WS-9	CONNECTICUT HLTH & EDL BACKUS 97D		5.750	JJ01	07/01/2027	07/01/2009	100.000	1,197,297	1,195,000	107.2580	1,281,733	1,198,621	34,356	68,713	(284)			1PE	07/01/1997	5.710
20774H-4J-0	CONNECTICUT HLTH & EDL SACRED HEART 96C		6.625	JJ01	07/01/2026			3,248,052	3,270,000	117.1630	3,831,230	3,246,633	108,319	216,638	548			1	04/05/2000	6.690
20774H-4U-5	CONNECTICUT HLTH & EDL SACRED HEART 96C		6.625	JJ01	07/01/2026			725,100	730,000	104.3290	761,602	724,784	24,181	48,363	123			2PE	04/05/2000	6.690
20774H-PB-4	CONNECTICUT HLTH & EDL UNIV NEW HAV 96D		6.625	JJ01	07/01/2016			1,978,772	2,000,000	105.7060	2,114,120	1,972,580	66,250	132,500	1,605			2	05/23/1996	6.780
20774L-JV-8	CONNECTICUT HLTH & EDL WATERBURY 99C		5.750	JJ01	07/01/2020			1,905,520	2,000,000	110.6800	2,213,600	1,896,360	57,500	115,000	3,692			1PE	12/29/1999	6.240
20774L-JW-6	CONNECTICUT HLTH & EDL WATERBURY 99C		5.750	JJ01	07/01/2029			2,673,602	2,785,000	108.8830	3,032,392	2,663,045	80,069	160,138	2,243			1PE	11/19/1999	6.080
20774L-MM-4	CONNECTICUT HLTH & EDL WESTOVER 00A		5.700	JJ01	07/01/2030			2,225,382	2,250,000	106.5690	2,397,803	2,224,508	64,125	128,250	494			1PE	11/22/2000	5.790
207745-5Y-2	CONNECTICUT HSG FIN AUTH HSG MTG 93B		6.300	MN15	05/15/2024			3,105,000	3,105,000	102.4840	3,182,128	3,105,000	24,995	195,615				1PE	08/29/1995	6.300
207746-WE-4	CONNECTICUT HSG FIN AUTH MTG 96 C2		6.250	MN15	11/15/2018			2,500,000	2,500,000	105.8580	2,646,450	2,500,000	19,965	156,250				1PE	07/15/1996	6.250
207746-ZP-6	CONNECTICUT HSG FIN AUTH MTG 96 F-2		6.000	MN15	11/15/2027			1,030,527	1,040,000	103.8350	1,079,884	1,029,600	7,973	61,950	232			1PE	12/11/1996	6.080

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
207746-VA-3	CONNECTICUT HSG FIN AUTH MTG 96G H1		6.125	JD15	06/15/2026			3,653,590	3,710,000	103.1140	3,825,529	3,647,264	10,099	227,238	1,489			1PE	06/28/1996	6.260
20775N-AJ-9	CONNECTICUT RES REC AMER REF FUEL 98A		5.500	MN	11/15/2007			5,177,622	5,000,000	113.0760	5,653,800	5,306,250	35,139	275,000	(31,773)			1PE	08/06/1998	4.680
20775N-AK-6	CONNECTICUT RES REC AMER REF FUEL 98A		5.500	MN	11/15/2008	11/15/2008	101.000	5,176,909	4,970,000	113.5560	5,643,733	5,298,169	34,928	273,350	(29,973)			1PE	08/12/1998	4.680
20775N-AM-2	CONNECTICUT RES REC AMER REF FUEL 98A		5.500	MN	11/15/2010	11/15/2008	101.000	5,170,907	4,920,000	111.0850	5,465,382	5,282,260	34,577	270,600	(29,253)			1PE	11/13/1998	4.650
20775N-AP-5	CONNECTICUT RES REC AMER REF FUEL 98A		5.375	MN	11/15/2012	11/15/2010	100.000	5,629,216	5,545,000	108.9850	6,043,218	5,647,083	38,083	298,044	(8,488)			1PE	08/23/2000	5.140
207757-U3-7	CONNECTICUT SPL TAX OBLIG TRANSN 01 B		5.375	AO	10/01/2010			3,966,930	3,740,000	114.0820	4,266,667	3,991,702	50,256	209,959	(24,053)			1PE	12/17/2001	4.440
207757-U4-5	CONNECTICUT SPL TAX OBLIG TRANSN 01 B		5.375	AO	10/01/2011			2,168,954	2,000,000	114.1200	2,282,400	2,178,920	26,875	53,750	(9,966)			1PE	05/09/2002	4.210
207757-4C-6	CONNECTICUT SPL TAX OBLIG TRANSN 02 B		5.000	JD	12/01/2013	12/01/2012	100.000	5,752,261	5,200,000	110.2270	5,731,804	5,756,764	43,333		(4,503)			1PE	11/14/2002	3.710
207757-4E-2	CONNECTICUT SPL TAX OBLIG TRANSN 02 B		5.250	JD	12/01/2014	12/01/2012	100.000	8,486,788	7,615,000	111.2290	8,470,088	8,493,847	66,631		(7,059)			1PE	11/14/2002	3.850
20772E-C2-7	CONNECTICUT ST G O 1998 SER B		5.000	MS	03/15/2015	03/15/2010	100.000	6,205,380	6,095,000	106.6390	6,499,647	6,214,096	89,732	152,375	(8,717)			1PE	04/19/2002	4.700
20772F-JK-7	CONNECTICUT ST G O 2001 SER C REF		5.250	JD	12/15/2009			2,336,981	2,190,000	114.0130	2,496,885	2,363,667	5,110	114,975	(17,902)			1PE	06/22/2001	4.130
20772F-RQ-5	CONNECTICUT ST G O 2001 SER D		5.125	MN	11/15/2013	11/15/2011	100.000	3,094,285	2,935,000	110.3910	3,239,976	3,103,498	19,220	150,419	(9,213)			1PE	05/08/2002	4.380
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF		5.125	MN	11/15/2014	11/15/2011	100.000	2,147,331	2,060,000	109.6780	2,259,367	2,153,523	13,490	105,575	(6,192)			1PE	04/08/2002	4.540
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G		5.000	JD	12/15/2009			8,779,054	8,315,000	112.3890	9,345,145	8,833,690	18,478	415,750	(54,636)			1PE	01/09/2002	4.070
20772F-J6-8	CONNECTICUT ST G O 2002 SER D		5.000	MN	11/15/2009			2,211,364	2,000,000	112.2520	2,245,040	2,215,640	12,778	25,000	(4,276)			1PE	10/31/2002	3.270
20772F-K8-2	CONNECTICUT ST G O 2002 SER D		5.375	MN	11/15/2014	11/15/2012	100.000	10,111,695	9,100,000	112.6320	10,249,512	10,138,492	62,499	122,281	(26,797)			1PE	08/22/2002	4.000
20772F-L2-4	CONNECTICUT ST G O 2002 SER D		5.375	MN	11/15/2015	11/15/2012	100.000	6,549,850	5,945,000	111.8460	6,649,245	6,565,777	40,831	79,886	(15,927)			1PE	08/22/2002	4.110
20772F-L4-0	CONNECTICUT ST G O 2002 SER D		5.375	MN	11/15/2016	11/15/2012	100.000	7,434,084	6,800,000	110.8950	7,540,860	7,450,692	46,703	91,375	(16,608)			1PE	08/22/2002	4.210
20772F-V4-9	CONNECTICUT ST G O 2002 SER F		5.000	AO	10/15/2012			3,533,375	3,200,000	111.4950	3,567,840	3,537,152	26,667		(3,777)			1PE	10/31/2002	3.720
20772F-V5-6	CONNECTICUT ST G O 2002 SER F		5.000	AO	10/15/2013	10/15/2012	100.000	9,983,871	9,170,000	110.2790	10,112,584	9,993,008	76,417		(9,136)			1PE	10/31/2002	3.900
20772F-V7-2	CONNECTICUT ST G O 2002 SER F		5.000	AO	10/15/2015	10/15/2012	100.000	8,008,266	7,500,000	108.2310	8,117,325	8,013,900	62,500		(5,634)			1PE	10/31/2002	4.150
20772F-V8-0	CONNECTICUT ST G O 2002 SER F		5.000	AO	10/15/2016	10/15/2012	100.000	6,749,102	6,370,000	107.4750	6,846,158	6,753,283	53,083		(4,181)			1PE	10/31/2002	4.250
645020-CA-4	NEW HAVEN CT G O 2002 C		5.125	MN	11/01/2013	11/01/2012	101.000	4,465,987	4,000,000	112.2990	4,491,960	4,470,680	34,167		(4,693)			1PE	11/08/2002	3.780
668871-AA-4	NORWALK CT HSG AUTH MONTEREY VLG REF		8.000	AO	10/15/2012			3,770,062	3,860,000	97.6700	3,770,062	3,860,000	65,191	308,800	(89,938)			3	10/21/1997	8.000
CONNECTICUT								184,978,913	177,735,000	XXX	191,557,437	186,374,462	2,492,288	6,663,692	(1,137,398)			XXX	XXX	XXX
DELAWARE																				
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B		5.200	FA	02/01/2019			6,225,000	6,225,000	105.6480	6,576,588	6,225,000	134,875	54,849				1PE	05/21/2002	5.200
246380-TV-1	DELAWARE ST G O 2002 A		5.000	JJ	07/01/2011	07/01/2010	100.000	23,241,958	21,365,000	110.3020	23,566,022	23,329,512	534,125		(87,554)			1PE	07/25/2002	3.650
246380-TX-7	DELAWARE ST G O 2002 A		5.000	JJ	07/01/2013	07/01/2010	100.000	13,798,844	12,860,000	108.7160	13,980,878	17,071,387	321,500		(43,403)			1PE	07/25/2002	3.870
246394-AA-8	DELAWARE ST HSG AUTH HSG DEV SER 77A		6.700	JJ01	07/01/2005			150,000	150,000	101.6520	152,478	152,500	5,025	9,213				1PE	02/17/1978	6.700
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		6.850	JJ01	07/01/2012			3,000,000	3,000,000	112.8550	3,385,650	3,000,000	102,750	205,500				1PE	05/15/1992	6.850
246428-ML-7	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		5.500	JJ	07/01/2004			1,861,560	1,855,000	106.1030	1,968,211	1,871,806	51,013	102,025	(4,098)			1PE	05/09/2000	5.250
246428-MR-4	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		5.500	JJ	07/01/2009			3,718,823	3,715,000	114.3540	4,248,251	3,720,015	102,163	204,325	(478)			1PE	05/09/2000	5.480
246428-MS-2	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		5.500	JJ	07/01/2010			2,307,072	2,310,000	114.2910	2,640,122	2,306,304	63,525	127,050	308			1PE	05/09/2000	5.520
246428-MT-0	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		5.500	JJ	07/01/2011			3,394,238	3,415,000	114.0060	3,893,305	3,389,592	93,913	187,825	1,863			1PE	05/09/2000	5.590
246428-NP-7	DELAWARE TRANSN AUTH TRANSN SYS 01 SR		5.000	JJ	07/01/2012	07/01/2010	100.000	3,708,285	3,595,000	108.7850	3,910,821	3,720,286	89,875	112,843	(12,000)			1PE	01/09/2002	4.500
246428-NQ-5	DELAWARE TRANSN AUTH TRANSN SYS 01 SR		5.000	JJ	07/01/2013	07/01/2010	100.000	3,037,554	2,965,000	112.1100	3,324,062	3,045,203	74,125	93,068	(7,649)			1PE	01/09/2002	4.610
246428-QA-7	DELAWARE TRANSN AUTH TRANSN SYS 02B SR		5.000	JJ	07/01/2017	07/01/2012	100.000	10,678,058	10,190,000	105.5200	10,752,488	10,693,692	212,292		(15,634)			1PE	08/09/2002	4.380
280907-AF-3	EDUCATION LOANS		1.480	4WK	06/01/2020			10,600,000	10,600,000	100.0000	10,600,000	10,600,000	3,486	26,800				1	11/04/2002	1.480
643272-3P-0	NEW CASTLE CNTY DE G O 2002 A		5.250	AO	10/01/2012			2,069,172	1,845,000	113.3290	2,090,920	2,071,345	20,449		(2,173)			1PE	11/04/2002	3.750
643272-3R-6	NEW CASTLE CNTY DE G O 2002 A		5.250	AO	10/01/2014			2,274,028	2,050,000	113.0970	2,318,489	2,275,726	22,721		(1,698)			1PE	11/04/2002	4.070
643272-3S-4	NEW CASTLE CNTY DE G O 2002 A		5.250	AO	10/01/2015			2,378,745	2,155,000	113.0030	2,435,215	2,380,262	23,885		(1,517)			1PE	11/04/2002	4.190
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		6.625	JO1	01/01/2031			12,985,552	13,600,000	95.4820	12,985,552	13,600,000	450,500	897,688	39,304			3	07/02/1999	6.630
869263-AQ-6	SUSSEX CNTY DE WSTWTR W REHOBOTH 94		6.600	JD15	06/15/2025			2,471,328	2,500,000	108.5860	2,714,650	2,467,200	7,333	165,000	665			1	04/07/1994	6.700
DELAWARE								107,900,215	104,395,000	XXX	111,543,700	111,919,829	2,313,553	2,186,186	(134,065)			XXX	XXX	XXX
WASHINGTON DC																				
254839-ZR-7	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CAP			AO	04/01/2034	04/01/2033	94.200	1,869,865	12,080,000	16.0690	1,941,135	1,685,764			108,370			1PE	03/30/2001	5.990
254839-ZS-5	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CAP			AO	04/01/2035	10/01/2033	91.420	2,737,933	18,835,000	15.0940	2,842,955	2,467,950			158,929			1PE	03/30/2001	5.990
25477P-AC-9	DISTRICT OF COLUMBIA HSG TRINITY REF 94A		6.750	FA01	08/01/2019			3,625,000	3,625,000	104.4250	3,785,406	3,625,000	101,953	244,688				1PE	07/11/1994	6.750
25477P-AD-7	DISTRICT OF COLUMBIA HSG TRINITY REF 94A		6.800	FA01	08/01/2024			3,305,000	3,305,000	104.0370	3,438,423	3,305,000	93,642	224,740				1PE	07/11/1994	6.800
254839-GP-2	DISTRICT OF COLUMBIA WA PUB RADIO 92		7.625	JJ01	01/01/2013			4,990,948	5,000,000	102.0000	5,100,000	4,986,332	190,625	381,250	768			1Z	12/01/1992	7.660
WASHINGTON DC								16,528,745	42,845,000	XXX	17,107,919	16,070,046	386,220	850,678	268,066			XXX	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15			Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest			
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment		NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
FLORIDA																				
010687-CG-4	ALACHUA CNTY FL HOSP REV SER 1978		6.750	FA15	02/15/2007			1,645,398	1,675,000	117.7470	1,972,262	1,573,956	42,713	113,063	5,965			1	01/16/1980	7.250
010713-CX-1	ALACHUA FL UTILS REF & REV SER 1978		6.400	AO	04/01/2003			160,000	160,000	101.3020	162,083	160,000	2,560	10,240				1	05/08/1978	6.400
010713-CY-9	ALACHUA FL UTILS REF & REV SER 1978		6.400	AO	04/01/2004			170,000	170,000	106.3650	180,821	170,000	2,720	10,880				1	05/08/1978	6.400
010713-CZ-6	ALACHUA FL UTILS REF & REV SER 1978		6.400	AO	04/01/2005			175,000	175,000	110.7510	193,814	175,000	2,800	11,200				1	05/08/1978	6.400
010713-DA-0	ALACHUA FL UTILS REF & REV SER 1978		6.400	AO	04/01/2006			110,000	110,000	114.2160	125,638	110,000	1,760	7,040				1	05/08/1978	6.400
072223-AZ-3	BAY CNTY FL HOSP BAY MEDICAL CTR 94		8.000	A001	10/01/2019			8,325,078	8,450,000	113.3470	9,577,822	8,302,125	169,000	676,000	4,702			1	11/10/1994	8.180
073229-AA-4	BAYTREE FL CMNTY DEV DIST SERIES 1992		8.750	MO1	05/01/2012			1,800,000	1,800,000	102.2660	1,840,788	1,800,000	26,250	131,250				2	11/10/1992	8.750
107480-DM-4	BREVARD CNTY FL UTIL REV SER 1978		6.800	MS01	03/01/2007			2,883,934	2,905,000	117.8700	3,424,124	2,832,375	65,847	197,540	4,221			1	08/21/1978	7.000
114894-DM-7	BROWARD CNTY FL ARPT SYS PFC 98H-1		5.000	AO	10/01/2006			4,032,728	3,925,000	108.5630	4,261,098	4,129,924	49,063	196,250	(26,012)			1PE	12/17/1998	4.200
114894-DN-5	BROWARD CNTY FL ARPT SYS PFC 98H-1		5.000	AO	10/01/2007			3,219,543	3,120,000	109.6590	3,421,361	3,288,792	39,000	156,000	(18,546)			1PE	12/17/1998	4.250
114894-DP-0	BROWARD CNTY FL ARPT SYS PFC 98H-1		5.000	AO	10/01/2008			2,829,050	2,725,000	108.7970	2,964,718	2,886,293	34,063	136,250	(15,671)			1PE	02/10/1999	4.240
114894-DQ-8	BROWARD CNTY FL ARPT SYS PFC 98H-1		5.250	AO	10/01/2009			4,783,533	4,540,000	109.6030	4,975,976	4,894,710	59,588	238,350	(30,470)			1PE	02/10/1999	4.330
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B		5.375	JJ	07/01/2012	07/01/2011	100.000	1,400,470	1,300,000	112.5990	1,463,787	1,408,420	34,938	34,938	(7,950)			1PE	02/27/2002	4.280
114894-BQ-0	BROWARD CNTY FLA ARPT SYS REV REV REF BDS 1998E		5.250	AO	10/01/2011			2,756,122	2,785,000	107.9240	3,005,683	2,749,547	36,553	146,213	2,523			1PE	04/05/2000	5.400
139372-DW-3	CAPE CORAL FL WTR & SWR JR LIEN		6.500	FA	02/15/2007			1,000,000	1,000,000	116.7680	1,167,680	1,000,000	24,556	65,000				1	04/17/1978	6.500
139372-HG-4	CAPE CORAL FL WTR & SWR REF & IMPT 80		9.500	AO	10/01/2003			720,000	720,000	106.1240	764,093	720,000	17,100	68,400				1	12/02/1980	9.500
139372-HH-2	CAPE CORAL FL WTR & SWR REF & IMPT 80		9.500	AO	10/01/2004			805,000	805,000	113.9030	916,919	805,000	19,119	76,475				1	12/02/1980	9.500
139372-HJ-8	CAPE CORAL FL WTR & SWR REF & IMPT 80		9.500	AO	10/01/2005			905,000	905,000	120.9100	1,094,236	905,000	21,494	85,975				1	12/02/1980	9.500
139372-HK-5	CAPE CORAL FL WTR & SWR REF & IMPT 80		9.500	AO	10/01/2006			1,010,000	1,010,000	126.7110	1,279,781	1,010,000	23,988	95,950				1	12/02/1980	9.500
139372-HL-3	CAPE CORAL FL WTR & SWR REF & IMPT 80		9.500	AO	10/01/2007			1,125,000	1,125,000	131.5560	1,480,005	1,125,000	26,719	106,875				1	12/02/1980	9.500
139372-DN-3	CAPE CORAL FL WTR & SWR REF SER 1977		6.125	AO	04/01/2004			200,296	200,000	106.0250	212,050	203,286	3,063	12,250	(222)			1	10/17/1977	6.000
139372-DP-8	CAPE CORAL FL WTR & SWR REF SER 1977		6.125	AO	10/01/2004			200,409	200,000	108.2190	216,438	203,312	3,063	12,250	(215)			1	10/17/1977	6.000
139372-DQ-6	CAPE CORAL FL WTR & SWR REF SER 1977		6.125	AO	04/01/2005			200,518	200,000	110.1450	220,290	203,336	3,063	12,250	(209)			1	10/17/1977	6.000
139372-FW-1	CAPE CORAL FL WTR & SWR REV SER 1978		7.125	AO	04/01/2003			65,000	65,000	101.4820	65,963	65,000	1,158	4,631				1	08/24/1978	7.130
139372-FX-9	CAPE CORAL FL WTR & SWR REV SER 1978		7.125	AO	10/01/2003			65,000	65,000	104.4080	67,865	65,000	1,158	4,631				1	08/24/1978	7.130
183248-BX-0	CLAY CNTY FL HSG FIN BLANDING PLACE 95		7.850	J01	12/01/2025			7,605,000	7,605,000	97.1000	7,384,455	7,605,000	49,749	594,834				2	11/16/1995	7.850
185244-AB-6	CLEARWATER FL HSG AUTH SUNSET LAKE 95		8.750	JD01	06/01/2020			4,710,000	4,710,000	118.3980	5,576,546	4,710,000	34,344	408,844				1	06/26/1995	8.750
194653-EF-4	COLLIER CNTY FL SCH BRD LSE COP 01 A		5.500	FA	02/15/2010			3,095,089	2,945,000	113.1680	3,332,798	3,114,426	61,191	119,232	2,391			1PE	06/22/2001	4.650
194653-ES-6	COLLIER CNTY FL SCH BRD LSE COP 01 B		5.500	FA	02/15/2010			2,001,168	1,840,000	113.1680	2,082,291	2,023,742	38,231	96,702	(18,690)			1PE	09/21/2001	4.070
194653-ET-4	COLLIER CNTY FL SCH BRD LSE COP 01 B		5.500	FA	02/15/2011			2,377,893	2,180,000	113.3550	2,471,139	2,401,575	45,296	114,571	(19,609)			1PE	09/21/2001	4.170
194653-EU-1	COLLIER CNTY FL SCH BRD LSE COP 01 B		5.500	FA	02/15/2012			980,621	900,000	113.9310	1,025,379	989,082	18,700	47,300	(7,024)			1PE	09/21/2001	4.300
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		7.200	MO1	05/01/2023			6,040,000	6,040,000	100.0920	6,045,557	6,040,000	72,480	506,640	167,248			5	09/25/2001	7.200
221034-AG-6	CORY LAKES FL CMNTY DEV DIST REF 01B		6.400	MN	05/01/2011			3,874,607	3,880,000	99.8610	3,874,607	3,880,000	41,387	289,707	100,958			5	09/25/2001	6.400
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		8.375	MO1	05/01/2012			2,460,000	2,460,000	106.5710	2,621,647	2,460,000	34,338	193,463				4	05/02/1997	8.380
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		8.375	MO1	05/01/2014			5,915,000	5,915,000	106.6100	6,305,982	5,915,000	82,564	483,656				4	05/02/1997	8.380
229392-BB-0	CRYSTAL RIVER FL WTR & SWR REF SER A		7.250	MS	09/01/2003			85,000	85,000	103.9410	88,350	85,000	2,054	6,163				1	09/01/1978	7.250
229392-BC-8	CRYSTAL RIVER FL WTR & SWR REF SER A		7.250	MS	09/01/2004			30,000	30,000	109.5240	32,857	30,000	725	2,175				1	09/01/1978	7.250
229392-BD-6	CRYSTAL RIVER FL WTR & SWR REF SER A		7.250	MS	09/01/2005			35,000	35,000	114.4060	40,042	35,000	846	2,538				1	09/01/1978	7.250
229392-BE-4	CRYSTAL RIVER FL WTR & SWR REF SER A		7.250	MS	09/01/2006			30,000	30,000	118.1570	35,447	30,000	725	2,175				1	09/01/1978	7.250
229392-CZ-6	CRYSTAL RIVER FL WTR & SWR SER 74		7.500	MS	09/01/2003			8,000	8,000	104.1610	8,333	8,000	200	600				1	07/28/1976	7.500
233455-D7-6	DADE CNTY FL MIAMI INTL ARPT 1997 A		5.375	AO	10/01/2009			4,486,047	4,500,000	108.7440	4,893,480	4,481,595	60,469	241,875	1,671			1PE	03/13/2000	5.430
233455-E3-4	DADE CNTY FL MIAMI INTL ARPT 1997 B		5.000	AO	10/01/2003			2,768,387	2,765,000	102.6480	2,838,217	2,781,452	34,563	138,250	(4,340)			1PE	10/27/1999	4.830
233562-DJ-3	DADE CNTY FLA SOLID WASTE SYS SPL OBLI		6.000	AO	10/01/2005			4,418,668	4,250,000	111.4450	4,736,413	4,651,030	63,750	255,000	(56,476)			1PE	07/21/1998	4.450
243819-AC-3	DEER ISLAND FL CMNTY DEV DIST NOTES		9.000	MN	05/01/2002			912,848	2,035,000	54.2500	1,103,988	2,035,000			(267,452)			6	07/25/1996	9.200
243819-AB-5	DEER ISLAND FL CMNTY DEV DIST REF		9.000	MO1	05/01/2013			5,587,152	13,070,000	54.2500	7,090,475	13,070,000			(1,993,448)			6	07/25/1996	9.090
244307-DA-9	DEERFIELD BEACH FL WTR & SWR REF 1978		6.400	JD01	12/01/2007			4,375,000	4,375,000	118.5510	5,186,606	4,375,000	23,333	280,000				1	04/14/1978	6.400
244307-DB-7	DEERFIELD BEACH FL WTR & SWR REF 1978		6.450	JD01	12/01/2007			560,000	560,000	118.7820	665,179	560,000	3,010	35,798				1	04/14/1978	6.450
296110-EV-7	ESCAMBIA CNTY FL HLTH FACS AUTH VHA 00A		5.950	JJ	07/01/2020			11,000,000	11,000,000	111.2350	12,235,850	11,000,000	327,250	654,500				1PE	06/29/2000	5.950
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 1999 SER 2			JJ	07/01/2030	01/01/2024	70.060	1,097,276	4,945,000	21.8320	1,079,592	890,842			58,458			1PE	02/19/1999	5.550
33833A-AW-1	FLORIDA INTERGOVT FIN CORAL SPRING 01A		4.500	MN	05/01/2011			19,587,095	19,900,000	105.2990	20,954,501	19,540,208	149,250	895,500	30,007			1PE	05/16/2001	4.730
342815-JZ-1	FLORIDA MUN LN COUNCIL N MIAMI WTR 02B		5.000	FA01	08/01/2027	08/01/2013	100.000	2,021,176	2,000,000	101.7640	2,035,280	2,021,620	41,667		(444)			1PE	09/11/2002	4.870
342815-FZ-5	FLORIDA MUN LOAN COUNCIL SER 01A		5.000	MN	11/01/2011			4,078,804	3,785,000	111.0080	4,201,653	4,108,428	31,542	181,890	(27,311)			1PE	11/08/2001	3.950
342815-GA-9	FLORIDA MUN LOAN COUNCIL SER 01A		5.000	MN	11/01/2012			1,181,262	1,100,000	111.1790	1,222,969	1,188,418	9,167	52,861	(6,598)			1PE	11/08/2001	4.080
341080-AN-9	FLORIDA PORTS FING COMMN TRANS TR FD 96		5.125	JD	06/01/2009			3,952,513	3,975,000	109.8060	4,364,789	3,939,742	16,977	203,719	2,882			1PE	06/19/2000	5.230
341422-FT-5	FLORIDA ST BRD ED CAP OUTLAY 97 A		5.000	JJ	01/01/2016	01/01/2008	100.000	5,067,451	5,050,000	104.0330	5,253,667	5,069,544	126,250	126,250	(2,093)			1PE	04/17/2002	4.920

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
341422-LP-6	FLORIDA ST BRD ED CAP OUTLAY 98 A		5.000	JJ	01/01/2017	01/01/2009	100.000	16,662,042	16,400,000	104.0700	17,067,480	16,679,620	410,000		(17,578)			1PE	07/09/2002	4.690
341422-R9-6	FLORIDA ST BRD ED PUB CAP OUTLAY 01 A		4.750	JD	06/01/2020			4,126,634	4,400,000	102.0010	4,488,044	4,109,732	17,417	209,000	9,370			1PE	02/22/2001	5.300
341422-4P-5	FLORIDA ST BRD ED PUB CAP OUTLAY 01 C		5.000	JD	06/01/2010			382,011	370,000	110.5520	409,042	383,298	1,542	18,500	(1,287)			1PE	12/20/2001	4.480
341535-PD-8	FLORIDA ST BRD ED PUB CAP OUTLAY 01 D REF		5.000	JD	06/01/2012			3,046,468	2,900,000	111.0400	3,220,160	3,056,658	12,083	107,139	(10,190)			1PE	01/22/2002	4.340
341426-GS-7	FLORIDA ST BRD ED PUB CAP OUTLAY 02 A		5.000	JD	06/01/2019	06/01/2013	100.000	8,448,469	8,240,000	105.0070	8,652,577	8,450,202	86,978		(1,733)			1PE	11/06/2002	4.690
341426-GT-5	FLORIDA ST BRD ED PUB CAP OUTLAY 02 A		5.000	JD	06/01/2020	06/01/2013	100.000	8,746,622	8,600,000	104.2420	8,964,812	8,747,834	90,778		(1,212)			1PE	11/06/2002	4.790
341426-GU-2	FLORIDA ST BRD ED PUB CAP OUTLAY 02 A		5.000	JD	06/01/2021	06/01/2013	100.000	9,165,647	9,085,000	103.3990	9,393,799	9,166,311	95,897		(663)			1PE	11/06/2002	4.890
341422-KN-2	FLORIDA ST BRD ED PUB CAP OUTLAY 96 B		4.750	JD01	06/01/2021			1,207,531	1,430,000	100.7240	1,440,353	1,188,845	5,660	67,925	6,922			1PE	12/21/1999	6.230
341507-LL-3	FLORIDA ST BRD OF ED LOTTERY REV 2002 A		5.000	JJ	07/01/2019	07/01/2013	100.000	8,676,808	8,510,000	105.0430	8,939,159	8,681,732	212,750		(4,924)			1PE	07/31/2002	4.760
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B		5.000	JJ	07/01/2014	07/01/2011	100.000	2,649,937	2,605,000	107.9090	2,811,029	2,653,297	65,125	65,125	(3,360)			1PE	03/11/2002	4.750
341150-HR-4	FLORIDA ST G O DEPT TRANS 1997 B		5.000	JJ	07/01/2017	07/01/2008	100.000	1,454,790	1,395,000	104.0070	1,450,898	1,457,510	37,375		(2,720)			1PE	09/16/2002	4.120
348163-ER-3	FT MYERS FL REF IMPT SER 1978 1		6.250	J01	12/01/2007			9,245,000	9,245,000	117.3520	10,849,192	9,245,000	48,151	573,906				1	03/08/1978	6.250
348172-DX-2	FT MYERS FL REF UTIL SER 1978		6.250	J01	12/01/2007			6,930,000	6,930,000	117.3520	8,132,494	6,930,000	36,094	423,750				1	03/08/1978	6.250
362812-AZ-2	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2003			140,000	140,000	100.9870	141,382	140,000	846	10,150				3	12/09/1977	7.250
362812-BA-6	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2004			150,000	150,000	103.0830	154,625	150,000	906	10,875				3	12/09/1977	7.250
362812-BB-4	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2005			160,000	160,000	104.7900	167,664	160,000	967	11,600				3	12/09/1977	7.250
362812-BC-2	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2006			175,000	175,000	106.2230	185,890	175,000	1,057	12,688				3	12/09/1977	7.250
362812-BD-0	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2007			185,000	185,000	107.1570	198,240	185,000	1,118	13,413				3	12/09/1977	7.250
362812-BE-8	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2008			200,000	200,000	108.0710	216,142	200,000	1,208	14,500				3	12/09/1977	7.250
362812-BF-5	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2009			215,000	215,000	108.7570	233,828	215,000	1,299	15,588				3	12/09/1977	7.250
362812-BG-3	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		7.250	JD	06/01/2010			230,000	230,000	109.1680	251,086	230,000	1,390	16,675				3	12/09/1977	7.250
362848-BB-8	GAINESVILLE FL UTILS SYS SER 1980A		8.125	A001	10/01/2014			3,512,746	3,630,000	122.3130	4,439,962	3,436,700	73,734	294,938	9,790			1	03/18/1980	8.700
367797-AA-5	GATEWAY SVCS DIST FL WTR & SWR REV		7.850	A001	10/01/2009			8,310,000	8,310,000	101.2280	8,412,047	8,310,000	163,084	652,335				3	10/18/1989	7.850
381093-AA-1	GOLDEN LAKES FL CMNTY DEV CAP IMPT 94		9.000	M01	05/01/2014			5,730,000	5,730,000	104.7680	6,003,206	5,730,000	85,950	461,925				5	08/16/1994	9.000
392274-NR-3	GREATER ORLANDO AVIATION AUTH ORLANDO		5.000	AO	10/01/2007			2,235,906	2,185,000	109.6830	2,396,574	2,273,908	27,313	109,250	(9,430)			1PE	08/27/1998	4.450
392274-NS-1	GREATER ORLANDO FL AVIATION AUTH 1998		5.000	AO	10/01/2008			1,681,102	1,640,000	109.7030	1,799,129	1,705,813	20,500	82,000	(6,137)			1PE	08/27/1998	4.500
392274-PS-9	GREATER ORLANDO FL AVIATION AUTH 1999A		5.250	AO	10/01/2010			6,667,958	6,550,000	109.6920	7,184,826	6,693,773	85,969	343,875	(12,211)			1PE	08/24/2000	4.970
392886-CH-8	GREEN COVE SPRINGS FL UTIL REV CTF 78		6.750	JJ	07/01/2007			770,000	770,000	118.7320	914,236	770,000	25,988	51,975				1	08/31/1978	6.750
392886-CJ-4	GREEN COVE SPRINGS FL UTIL REV CTF 78		6.800	JJ	07/01/2008			134,688	135,000	120.9960	163,345	134,129	4,590	9,180	45			1	08/31/1978	6.850
392886-CK-1	GREEN COVE SPRINGS FL UTIL REV CTF 78		6.800	JJ	07/01/2009			144,617	145,000	122.4620	177,570	144,055	4,930	9,860	45			1	08/31/1978	6.850
392886-CL-9	GREEN COVE SPRINGS FL UTIL REV CTF 78		6.800	JJ	07/01/2010			154,542	155,000	123.5280	191,468	153,980	5,270	10,540	45			1	08/31/1978	6.850
392886-CM-7	GREEN COVE SPRINGS FL UTIL REV CTF 78		6.800	JJ	07/01/2011			169,448	170,000	124.3900	211,463	168,873	5,780	11,560	47			1	08/31/1978	6.850
40227L-BA-3	GULF ENVIRONMENTAL SVCS		5.000	A001	10/01/2027			1,886,470	1,970,000	101.1790	1,993,226	1,879,656	24,625	74,750	1,784			1PE	06/19/1998	5.320
42841P-AA-7	HIALEAH HSG FL HIALEAH PALM CTR 95		8.750	M01	05/01/2025			13,495,000	13,495,000	100.7450	13,595,538	13,495,000	196,802	1,175,344				3	04/05/1995	8.750
431022-DX-7	HIGHLANDS CNTY FL HOSP ADVENTIST 01 A		6.000	MN15	11/15/2031			6,974,224	7,000,000	103.4580	7,242,060	6,973,750	53,667	420,000	354			1PE	07/25/2001	6.030
431022-EM-0	HIGHLANDS CNTY FL HOSP ADVENTIST 02 B		5.250	MN15	11/15/2023			11,284,999	11,500,000	98.3590	11,311,285	11,284,720	50,313		279			1PE	11/14/2002	5.420
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02		5.000	MN	11/01/2019			648,497	650,000	104.5140	679,341	648,466	5,417	12,458	31			1PE	05/30/2002	5.020
432326-CT-1	HILLSBOROUGH CNTY FL PORT DIST REF		6.200	JD	06/01/2013			16,200,000	16,200,000	120.6070	19,538,334	16,200,000	83,700	1,004,400				1	10/07/1977	6.200
432319-CZ-2	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.000	JD	06/01/2003			400,000	400,000	101.9960	407,984	400,000	2,000	24,000				1	02/09/1978	6.000
432319-DA-6	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.000	JD	12/01/2003			415,000	415,000	104.3620	433,102	415,000	2,075	24,900				1	02/09/1978	6.000
432319-DB-4	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.050	JD	06/01/2004			425,000	425,000	106.6490	453,258	425,000	2,143	25,713				1	02/09/1978	6.050
432319-DC-2	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.050	JD	12/01/2004			440,000	440,000	108.8040	478,738	440,000	2,218	26,620				1	02/09/1978	6.050
432319-DD-0	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.050	JD	06/01/2005			455,000	455,000	110.6220	503,330	455,000	2,294	27,528				1	02/09/1978	6.050
432319-DE-8	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.050	JD	12/01/2005			470,000	470,000	112.4930	528,717	470,000	2,370	28,435				1	02/09/1978	6.050
432319-DF-5	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.100	JD	06/01/2006			480,000	480,000	113.7220	545,866	480,000	2,440	29,280				1	02/09/1978	6.100
432319-DG-3	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.100	JD	12/01/2006			495,000	495,000	115.3290	570,879	495,000	2,516	30,195				1	02/09/1978	6.100
432319-DH-1	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.100	JD	06/01/2007			510,000	510,000	115.8840	591,008	510,000	2,593	31,110				1	02/09/1978	6.100
432319-DJ-7	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.100	JD	12/01/2007			525,000	525,000	117.1670	615,127	525,000	2,669	32,025				1	02/09/1978	6.100
432319-DK-4	HILLSBOROUGH CNTY FL REF IMPT REV 78		6.100	JD	06/01/2008			485,000	485,000	117.3160	568,983	485,000	2,465	29,585				1	02/09/1978	6.100
432347-CP-5	HILLSBOROUGH CNTY FL REF UTIL REV 78		6.200	JD	12/01/2008			2,475,000	2,475,000	111.9260	2,770,169	2,475,000	12,788	153,450				1	02/09/1978	6.200
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A		5.000	JJ	07/01/2018	07/01/2010	100.000	2,753,339	2,745,000	103.9900	2,854,526	2,753,921	68,625	68,625	(583)			1PE	05/06/2002	4.950
43232V-HE-4	HILLSBOROUGH CNTY FL SCH BRD COP 01A		5.000	JJ	07/01/2025	07/01/2010	100.000	18,935,819	18,750,000	101.4340	19,018,875	18,938,250	468,750		(2,431)			1PE	11/13/2002	4.840
469359-CM-3	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		5.000	AO	10/01/2016	04/01/2013	100.000	3,888,846	3,685,000	107.0340	3,944,203	3,893,755	57,322		(4,909)			1PE	08/29/2002	4.330
469359-CN-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		5.000	AO	10/01/2017	04/01/2013	100.000	4,104,983	3,920,000	106.2080	4,163,354	4,109,414	60,978		(4,431)			1PE	08/29/2002	4.420
469359-CP-6	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		5.000	AO	10/01/2018	04/01/2013	100.000	4,328,007	4,165,000	105.3890	4,389,452	4,331,892	64,789		(3,884)			1PE	08/29/2002	4.520
469359-CQ-4	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		5.000	AO	10/01/2019	04/01/2013	100.000	4,361,771	4,230,000	104.5780	4,423,649	4,364,895	65,800		(3,123)			1PE	08/29/2002	4.620

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
469398-BS-9	JACKSONVILLE FL GTD ENTITLEMENT 02		5.000	A0	10/01/2021			2,230,000	2,230,000	103.1370	2,299,955	2,230,000	27,875	27,256				1PE	07/08/2002	5.000
46613C-AN-5	JEA FL ELEC SYS SERIES 3 2002 A		5.375	A001	10/01/2032			6,374,482	6,440,000	102.4480	6,597,651	6,373,900	86,538	144,229	582			1PE	05/31/2002	5.450
46613C-BP-9	JEA FL ELEC SYS SERIES 3 2002 B		4.375	A0	10/01/2015			12,224,205	12,290,000	101.3870	12,460,462	12,222,897	183,710		1,309			1PE	08/20/2002	4.430
46613C-BQ-7	JEA FL ELEC SYS SERIES 3 2002 B		4.500	A0	10/01/2016			12,635,118	12,700,000	101.1460	12,845,542	12,633,960	195,263		1,158			1PE	08/20/2002	4.550
46613C-BR-5	JEA FL ELEC SYS SERIES 3 2002 B		4.600	A0	10/01/2017			2,937,371	2,950,000	101.5710	2,996,345	2,937,168	46,364		203			1PE	08/20/2002	4.640
469364-MP-5	JEA FL ELEC SYS SUB REV 2001 A		4.875	A0	10/01/2015			4,743,708	4,800,000	102.3200	4,911,360	4,738,128	58,500	234,000	3,094			1PE	02/13/2001	5.000
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF		5.000	A0	10/01/2014	10/01/2011	100.000	43,718,478	41,400,000	107.5630	44,531,082	43,790,837	517,500	189,750	(72,359)			1PE	09/20/2002	4.230
46613Q-AP-9	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF		5.000	A0	10/01/2015	10/01/2011	100.000	10,341,692	9,900,000	106.2700	10,520,730	10,355,796	123,750	45,375	(14,104)			1PE	08/01/2002	4.380
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF		5.000	A0	10/01/2017	10/01/2011	100.000	30,898,574	30,000,000	104.9220	31,476,600	30,927,000	375,000	137,500	(28,426)			1PE	08/01/2002	4.580
469364-LT-8	JEA FL WTR & SWR SYS REV 2001 A		5.300	A001	10/01/2030			6,669,013	6,735,000	102.6780	6,915,363	6,667,650	89,239	347,680	1,363			1PE	01/09/2002	5.370
46613P-CS-3	JEA FL WTR & SWR SYS REV 2002 C		5.000	A001	10/01/2041	10/01/2007	100.000	12,244,613	12,240,000	100.2020	12,264,725	12,244,774	113,900		(160)			1PE	10/15/2002	4.990
481367-AA-8	JULINGTON CREEK FL CMNTY DEV DIST A		8.250	M01	05/01/2017			8,915,000	8,915,000	121.6070	10,841,264	8,915,000	122,581	702,075				1	08/12/1996	8.250
493124-AA-9	KEY MARCO CMNTY DEV FL SPL ASSMT 92		8.750	JD01	12/01/2013			6,622,270	7,520,000	103.1160	7,754,323	7,520,000	54,833	654,281				3	12/23/1992	8.750
497850-FL-6	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B		5.000	A0	10/01/2010			1,181,742	1,100,000	111.1770	1,222,947	1,192,224	13,750	51,333	(8,252)			1PE	10/11/2001	3.880
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B		5.000	A0	10/01/2011			2,348,235	2,185,000	111.1560	2,428,759	2,366,311	27,313	101,967	(14,133)			1PE	10/11/2001	3.980
497850-FN-2	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B		5.000	A0	10/01/2012	10/01/2011	100.000	2,613,584	2,455,000	110.1260	2,703,593	2,631,637	30,688	114,567	(14,786)			1PE	10/11/2001	4.110
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		7.400	M01	05/01/2032			4,370,000	4,370,000	102.7620	4,490,699	4,370,000	53,897	323,380				5	02/21/2001	7.400
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		6.400	MN	05/01/2011			9,364,090	9,425,000	100.8230	9,502,568	9,354,407	100,533	603,200	5,361			5	02/21/2001	6.500
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B		5.000	A0	10/01/2015			1,861,397	1,865,000	107.2570	2,000,343	1,861,084	23,313	93,250	198			1PE	05/08/2001	5.020
511665-GT-2	LAKELAND FL HOSP LAKELAND RGL HLTH 02		5.500	MN15	11/15/2032			11,860,044	12,000,000	98.8730	11,864,760	11,859,240	84,333	181,500	804			1PE	07/25/2002	5.580
511773-AW-3	LAKELAND FL WTR WSTWTR REF IMPT 02		5.000	A001	10/01/2027			2,987,198	3,000,000	101.6420	3,049,260	2,987,100	37,500	13,333	98			1PE	08/26/2002	5.030
511773-AX-1	LAKELAND FL WTR WSTWTR REF IMPT 02		5.000	A001	10/01/2032			3,125,910	3,155,000	101.1760	3,192,103	3,125,753	39,438	14,022	157			1PE	08/27/2002	5.060
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		11.125	J01	01/01/2011			230,000	230,000	135.3600	311,328	310,270	12,794	24,475	(575)			1	07/06/2001	11.130
523490-CJ-7	LEE CNTY FL SCH BRD REF CTF INDBT		6.200	A0	10/01/2003				200,000	101.1750	202,350	201,280	3,100	12,400	(200,000)			6*	07/07/1977	6.200
523490-CK-4	LEE CNTY FL SCH BRD REF CTF INDBT		6.200	A0	10/01/2004				210,000	101.1330	212,379	211,365	3,255	13,020	(210,000)			6*	07/07/1977	6.200
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		6.875	M01	05/01/2011			7,014,662	7,390,000	94.9210	7,014,662	7,390,000	84,677	484,516	(68,210)			3	05/19/1999	6.880
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		7.250	M01	05/01/2013			12,451,289	13,570,000	91.7560	12,451,289	13,570,000	163,971	980,019	(281,035)			3	03/08/1999	7.250
525556-AF-3	LELY FL CMNTY DEV DIST REF 99B		8.800	MN	05/01/2008			891,196	955,000	93.3190	891,196	955,000	14,007	84,040	(30,560)			3	03/08/1999	8.800
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78		7.750	A001	10/01/2013			1,883,730	1,885,000	126.4860	2,384,261	1,882,825	36,522	146,088	90			1	10/19/1979	7.760
561850-CZ-9	MANATEE CNTY FL PORT AUTH REV 1976		6.800	A0	10/01/2005			271,391	270,000	113.8890	307,500	286,200	4,590	18,360	(447)			1	11/14/1977	6.590
561850-DA-3	MANATEE CNTY FL PORT AUTH REV 1976		6.800	A0	10/01/2006			613,976	615,000	117.2940	721,358	611,033	10,455	41,820	232			1	01/17/1977	6.850
561875-BB-0	MANATEE CNTY FL WTR & SWR REF & IMPT		6.900	A0	10/01/2003			997,485	1,000,000	104.2410	1,042,410	959,600	17,250	69,000	3,160			1	07/19/1978	7.250
561875-BD-6	MANATEE CNTY FL WTR & SWR REF & IMPT		6.875	A0	10/01/2009			2,583,361	2,600,000	123.5130	3,211,338	2,562,466	44,688	178,750	1,821			1	01/28/1980	7.000
566595-CP-7	MARGATE FL UTIL AUTH SPL REF 1976		6.000	JD	06/01/2005			160,000	160,000	110.5040	176,806	160,000	800	9,600				1	11/01/1976	6.000
566595-CQ-5	MARGATE FL UTIL AUTH SPL REF 1976		6.000	JD	06/01/2006			130,000	130,000	113.3930	147,411	130,000	650	7,800				1	11/01/1976	6.000
566595-CR-3	MARGATE FL UTIL AUTH SPL REF 1976		6.000	JD	06/01/2007			100,000	100,000	115.4660	115,466	100,000	500	6,000				1	11/01/1976	6.000
566595-CS-1	MARGATE FL UTIL AUTH SPL REF 1976		6.000	JD	06/01/2008			70,000	70,000	116.8140	81,770	70,000	350	4,200				1	11/01/1976	6.000
566597-BZ-2	MARGATE FL UTIL AUTH WTR SWR REF IMPT		7.250	JD	12/01/2003			390,678	390,000	105.4980	411,442	399,333	2,356	28,275	(693)			1	11/03/1976	7.050
566597-CA-6	MARGATE FL UTIL AUTH WTR SWR REF IMPT		7.250	JD	12/01/2004			421,106	420,000	111.0660	466,477	427,585	2,538	30,450	(521)			1	11/03/1976	7.100
566597-CB-4	MARGATE FL UTIL AUTH WTR SWR REF IMPT		7.250	JD	12/01/2005			451,742	450,000	115.8960	521,532	458,217	2,719	32,625	(521)			1	11/03/1976	7.100
566597-CC-2	MARGATE FL UTIL AUTH WTR SWR REF IMPT		7.250	JD	12/01/2006			482,414	480,000	119.6390	574,267	488,856	2,900	34,800	(518)			1	11/03/1976	7.100
566597-CD-0	MARGATE FL UTIL AUTH WTR SWR REF IMPT		7.250	JD	12/01/2007			487,961	485,000	122.4730	593,994	494,031	2,930	35,163	(488)			1	11/03/1976	7.100
566599-AZ-9	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2003			209,907	210,000	105.2700	221,067	208,746	1,225	14,700	96			1	10/16/1978	7.050
566599-BA-3	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2004			224,798	225,000	110.5950	248,839	223,639	1,313	15,750	95			1	10/16/1978	7.050
566599-BB-1	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2005			239,682	240,000	115.1870	276,449	238,529	1,400	16,800	95			1	10/16/1978	7.050
566599-BC-9	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2006			259,116	260,000	118.7020	308,625	256,823	1,517	18,200	190			1	10/16/1978	7.100
566599-BD-7	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2007			273,864	275,000	121.3190	333,627	271,601	1,604	19,250	187			1	10/16/1978	7.100
566599-BE-5	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2008			293,582	295,000	123.1990	363,437	291,318	1,721	20,650	187			1	10/16/1978	7.100
566599-BF-2	MARGATE FL WTR & SWR SER 1978		7.000	JD	12/01/2009			313,285	315,000	124.6020	392,496	311,031	1,838	22,050	186			1	10/16/1978	7.100
573904-AH-2	MARTIN CNTY FL INDIANTOWN COGEN 94A		7.875	JD15	12/15/2025	12/15/2006	100.000	14,425,717	14,375,000	102.8590	14,785,981	14,457,656	50,313	1,132,031	(10,689)			2PE	10/04/1999	7.770
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		7.000	M01	05/01/2012			7,040,000	7,040,000	101.0090	7,111,034	7,040,000	82,133	475,475				2	07/08/1999	7.000
583119-AB-8	MEADOW POINTE II FL CMNTY DEV CAP IMP		7.750	M01	05/01/2018			8,935,000	8,935,000	102.6160	9,168,740	8,935,000	115,410	680,838				4	10/09/1995	7.750
585395-FT-8	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2003			254,845	255,000	102.3070	260,883	250,453	1,434	17,213	356			1	07/20/1978	6.900
585395-FU-5	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2003			264,651	265,000	105.0430	278,364	260,238	1,491	17,888	357			1	07/20/1978	6.900
585395-FV-3	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2004			274,448	275,000	107.6290	295,980	270,023	1,547	18,563	359			1	07/20/1978	6.900
585395-FW-1	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2004			284,240	285,000	110.1240	313,853	279,807	1,603	19,238	359			1	07/20/1978	6.900

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
585395-FX-9	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2005			294,024	295,000	112.2760	331,214	289,590	1,659	19,913	360			1	07/20/1978	6.900
585395-FY-7	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2005			303,802	305,000	114.4780	349,158	299,370	1,716	20,588	359			1	07/20/1978	6.900
585395-FZ-4	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2006			313,574	315,000	115.8610	364,962	309,150	1,772	21,263	359			1	07/20/1978	6.900
585395-GA-8	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2006			323,341	325,000	117.7650	382,736	318,929	1,828	21,938	358			1	07/20/1978	6.900
585395-GB-6	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2007			357,961	360,000	118.5990	426,956	353,236	2,025	24,300	383			1	07/20/1978	6.900
585395-GC-4	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2007			3,000,000	3,000,000	120.1660	3,604,980	3,000,000	16,875	202,500				1	07/20/1978	6.750
585395-GD-2	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2007			367,705	370,000	120.1660	444,614	363,011	2,081	24,975	380			1	07/20/1978	6.900
585395-GE-0	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2008			377,444	380,000	120.5750	458,185	372,784	2,138	25,650	377			1	07/20/1978	6.900
585395-GF-7	MELBOURNE FL WTR & SWR REF REV		6.750	JD	12/01/2008			392,142	395,000	121.8420	481,276	387,459	2,222	26,663	379			1	07/20/1978	6.900
585395-GG-5	MELBOURNE FL WTR & SWR REF REV		6.750	JD	06/01/2009			173,648	175,000	122.0640	213,612	171,644	984	11,813	162			1	07/20/1978	6.900
59334H-CR-4	MIAMI DADE CNTY FL MULTI ISLAND PL 02		6.980	A001	10/01/2033			6,200,000	6,200,000	104.8460	6,500,452	6,200,000	108,190	5,000				3Z	11/12/2002	6.980
593416-BN-9	MIAMI FL HLTH FAC AUTH REG FIXED AIRS 94		5.250	FA15	08/15/2015			4,678,093	5,000,000	103.7580	5,187,900	4,579,200	99,167	262,500	22,374			1PE	09/18/1996	6.110
593496-BX-9	MIAMI FL SPORTS & EXHIB AUTH SER 92A		6.150	A001	10/01/2009			2,500,000	2,500,000	102.2330	2,555,825	2,500,000	38,438	153,750				1PE	07/16/1992	6.150
59333P-AK-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 98A		5.250	AO	10/01/2008			14,143,493	13,700,000	110.0940	15,082,878	14,342,110	179,813	719,250	(66,138)			1PE	06/19/2001	4.600
59333M-CZ-6	MIAMI-DADE CNTY FL SCH BRD COP 00A		5.500	AO	10/01/2010	10/01/2009	100.000	1,450,981	1,400,000	112.5460	1,575,644	1,464,260	19,250	77,000	(6,245)			1PE	10/19/2000	4.860
59333M-AP-0	MIAMI-DADE CNTY FL SCH BRD COP 98A		5.250	FA	08/01/2013	08/01/2010	100.000	1,705,404	1,695,000	108.3190	1,836,007	1,707,729	37,078	88,988	(1,096)			1PE	10/19/2000	5.150
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF			AO	10/01/2022			436,993	1,375,000	34.8660	479,408	387,888			24,685			1PE	12/08/2000	5.830
59333N-CN-1	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B			AO	10/01/2028			2,498,989	11,860,000	24.4570	2,900,600	2,192,084			146,652			1PE	10/27/2000	6.060
59333N-CP-6	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B			AO	10/01/2029			6,993,214	35,345,000	23.0990	8,164,342	6,134,766			410,396			1PE	11/29/2000	6.070
59333N-CT-8	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B			AO	10/01/2033			2,326,947	15,000,000	18.3080	2,746,200	2,039,250			136,828			1PE	10/24/2000	6.080
59333N-CU-5	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B			AO	10/01/2034			1,477,860	10,120,000	17.2850	1,749,242	1,295,158			86,893			1PE	10/24/2000	6.070
664901-BB-0	NORTHEAST PINELLAS CNTY FL SWR & WTR		7.000	MS	03/01/2003			155,000	155,000	100.9700	156,504	155,000	3,617	10,850				1	07/30/1974	7.000
664901-BC-8	NORTHEAST PINELLAS CNTY FL SWR & WTR		7.000	MS	03/01/2004			170,000	170,000	106.6610	181,324	170,000	3,967	11,900				1	07/30/1974	7.000
664901-BD-6	NORTHEAST PINELLAS CNTY FL SWR & WTR		7.000	MS	03/01/2005			105,000	105,000	111.6810	117,265	105,000	2,450	7,350				1	07/30/1974	7.000
665591-AV-5	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2003			90,000	90,000	103.5850	93,227	90,000	1,069	6,413				2	07/10/1978	7.130
665591-AW-3	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2004			95,000	95,000	107.4730	102,099	95,000	1,128	6,769				2	07/10/1978	7.130
665591-AX-1	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2005			105,000	105,000	110.5630	116,091	105,000	1,247	7,481				2	07/10/1978	7.130
665591-AY-9	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2006			110,000	110,000	112.7480	124,023	110,000	1,306	7,838				2	07/10/1978	7.130
665591-AZ-6	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2007			120,000	120,000	114.0240	136,829	120,000	1,425	8,550				2	07/10/1978	7.130
665591-BA-0	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2008			130,000	130,000	114.5730	148,945	130,000	1,544	9,263				2	07/10/1978	7.130
665591-BB-8	NORTHN PALM BEACH CNTY FL WTR UNIT 04		7.125	MN	11/01/2009			140,000	140,000	115.0950	161,133	140,000	1,663	9,975				2	07/10/1978	7.130
684503-W2-7	ORANGE CNTY FL HLTH ADVENTIST HLTH 02		5.625	MN15	11/15/2032			14,628,549	15,000,000	99.5270	14,929,050	14,625,900	107,813	314,063	2,649			1PE	06/28/2002	5.810
684550-DK-9	ORANGE CNTY FL WTR & SWR REF 77		6.300	AO	04/01/2003			589,892	590,000	101.2770	597,534	584,478	9,293	37,170	419			1	04/24/1978	6.380
684550-DL-7	ORANGE CNTY FL WTR & SWR REF 77		6.300	AO	10/01/2003			614,666	615,000	103.7940	638,333	609,194	9,686	38,745	423			1	04/24/1978	6.380
684550-DM-5	ORANGE CNTY FL WTR & SWR REF 77		6.300	AO	04/01/2004			894,202	895,000	106.2420	950,866	886,489	14,096	56,385	596			1	04/24/1978	6.380
684550-DN-3	ORANGE CNTY FL WTR & SWR REF 77		6.300	AO	10/01/2004			923,860	925,000	108.5210	1,003,819	916,129	14,569	58,275	597			1	04/24/1978	6.380
684550-DP-8	ORANGE CNTY FL WTR & SWR REF 77		6.300	AO	04/01/2005			953,510	955,000	110.5310	1,055,571	945,775	15,041	60,165	598			1	04/24/1978	6.380
684550-DQ-6	ORANGE CNTY FL WTR & SWR REF 77		6.300	AO	10/01/2005			983,152	985,000	112.5490	1,108,608	975,426	15,514	62,055	597			1	04/24/1978	6.380
684550-DR-4	ORANGE CNTY FL WTR & SWR REF 77		6.350	AO	04/01/2006			987,982	990,000	114.0590	1,129,184	980,991	15,716	62,865	542			1	04/24/1978	6.420
684550-DS-2	ORANGE CNTY FL WTR & SWR REF 77		6.350	AO	10/01/2006			1,017,636	1,020,000	115.6760	1,179,895	1,010,657	16,193	64,770	541			1	04/24/1978	6.420
684550-DT-0	ORANGE CNTY FL WTR & SWR REF 77		6.350	AO	04/01/2007			837,830	840,000	116.5250	978,810	832,264	13,335	53,340	432			1	04/24/1978	6.420
684550-DV-5	ORANGE CNTY FL WTR & SWR REF 77		6.350	AO	10/01/2007			862,537	865,000	117.8500	1,019,403	856,981	13,732	54,928	431			1	04/24/1978	6.420
684907-EN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER REV			MS	09/01/2032	09/01/2010	23.210	562,954	4,035,000	14.0840	568,289	476,735			35,967			1PE	06/19/2000	6.680
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A		7.750	JD01	06/01/2032			8,940,000	8,940,000	100.9190	9,022,159	8,940,000	57,738	692,850				4	06/30/2000	7.750
687904-CJ-9	OSCEOLA CNTY FL MULTI WOODSIDE APT 00B		10.000	J01	06/01/2004			110,000	110,000	108.1820	119,000	110,000	917	9,500				4	06/30/2000	10.000
688028-EZ-8	OSCEOLA CNTY FL SCH BRD COP 2002 A		5.125	JD	06/01/2021			3,922,683	4,000,000	104.1720	4,166,880	3,920,960	17,083	136,667	1,723			1PE	04/03/2002	5.290
688028-FB-0	OSCEOLA CNTY FL SCH BRD COP 2002 A		5.250	JD01	06/01/2027			8,358,191	8,490,000	104.6070	8,881,134	8,356,157	37,144	297,150	2,034			1PE	04/11/2002	5.370
690331-AA-1	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96		8.000	M01	05/01/2012			2,172,485	2,200,000	108.0010	2,376,022	2,162,776	29,333	171,000	1,648			4	06/25/1996	8.300
690331-AB-9	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96		8.250	MN	05/01/2017			770,000	770,000	108.8110	837,845	770,000	10,588	63,525				4	06/25/1996	8.250
690331-AC-7	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98A		6.500	M01	05/01/2017			572,815	575,000	99.6200	572,815	575,000	6,229	36,725	15,744			4	11/05/1998	6.500
690331-AD-5	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98B		6.125	MN	05/01/2008			2,954,025	2,955,000	99.9670	2,954,025	2,955,000	30,166	180,994	35,076			4	11/05/1998	6.130
696507-FP-2	PALM BEACH CNTY FL JFK MEM HOSP		9.000	A001	10/01/2005			1,082,438	1,090,000	112.5900	1,227,231	1,060,254	24,525	98,100	2,006			1	08/13/1985	9.430
696550-JK-9	PALM BEACH CNTY FL SCH BRD COP 02C		5.000	FA	08/01/2020	08/01/2012	100.000	2,837,721	2,835,000	103.8040	2,942,843	2,837,835	88,988		(114)			1PE	06/18/2002	4.990
696560-FY-2	PALM BEACH CNTY FL SOLID WASTE 02 B			AO	10/01/2014			3,815,302	6,700,000	60.0840	4,025,628	3,787,979			27,323			1PE	10/30/2002	4.800
696560-FZ-9	PALM BEACH CNTY FL SOLID WASTE 02 B			AO	10/01/2015			3,575,700	6,670,000	56.6810	3,780,623	3,549,574			26,126			1PE	10/30/2002	4.900
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B			AO	10/01/2016			2,213,777	4,395,000	53.6330	2,357,170	2,197,280			16,497			1PE	10/30/2002	5.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A			AO	10/01/2012			11,213,652	17,650,000	68.0090	12,003,589	9,230,028			509,747			1PE	10/21/1998	4.660
696684-DD-8	PALM SPRINGS FL WTR & SWR 66		4.500	JJ	01/01/2003			40,000	40,000	100.0000	40,000	31,470	900	1,800	593			1	02/13/1973	6.050
701542-AD-4	PARKWAY CTR FL CMNTY DEV DIST 00 B		8.000	MN	05/01/2010			4,260,834	6,652,800	77.0250	5,124,319	6,507,702		266,112	(1,775,469)			6	04/27/2000	8.330
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002		5.250	FA	08/01/2013			3,495,290	3,050,000	112.8620	3,442,291	3,504,481	66,719		(9,191)			1PE	09/20/2002	3.580
702521-BM-6	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	06/01/2003			10,000	10,000	102.0410	10,204	10,000	51	615				1	02/10/1978	6.150
702521-BN-4	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	12/01/2003			10,000	10,000	104.4600	10,446	10,000	51	615				1	02/10/1978	6.150
702521-BP-9	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	06/01/2004			10,000	10,000	106.7200	10,672	10,000	51	615				1	02/10/1978	6.150
702521-BQ-7	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	12/01/2004			10,000	10,000	108.8930	10,889	10,000	51	615				1	02/10/1978	6.150
702521-BR-5	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	06/01/2005			10,000	10,000	110.7320	11,073	10,000	51	615				1	02/10/1978	6.150
702521-BS-3	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	12/01/2005			10,000	10,000	112.6240	11,262	10,000	51	615				1	02/10/1978	6.150
702521-BT-1	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	06/01/2006			10,000	10,000	113.7090	11,371	10,000	51	615				1	02/10/1978	6.150
702521-BU-8	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	12/01/2006			15,000	15,000	115.3120	17,297	15,000	77	923				1	02/10/1978	6.150
702521-BV-6	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	06/01/2007			15,000	15,000	115.8650	17,380	15,000	77	923				1	02/10/1978	6.150
702521-BW-4	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.150	JD	12/01/2007			15,000	15,000	117.1440	17,572	15,000	77	923				1	02/10/1978	6.150
702521-CH-6	PASCO CNTY FL REF GTD ENTITLEMENT 78		6.050	JD	12/01/2007			1,675,000	1,675,000	116.6840	1,954,457	1,675,000	8,445	101,338				1	02/10/1978	6.050
702541-BM-4	PASCO CNTY FL WTR & SWR ETM		7.500	FA	02/01/2007			726,796	725,000	120.4960	873,596	729,493	22,656	54,375	(364)			1	12/01/1992	7.430
706437-DG-2	PEMBROKE PINES FL PUB IMPT 1972		7.500	MS	09/01/2003			100,142	100,000	104.1610	104,161	102,500	2,500	7,500	(201)			1	09/19/1979	7.280
706437-DH-0	PEMBROKE PINES FL PUB IMPT 1972		7.500	MS	09/01/2004			50,169	50,000	110.0920	55,046	51,250	1,250	3,750	(92)			1	09/19/1979	7.280
706437-DJ-6	PEMBROKE PINES FL PUB IMPT 1972		7.500	MS	09/01/2005			103,146	105,000	115.3110	121,077	96,622	2,625	7,875	599			1	11/19/1979	8.250
709400-BD-6	PENSACOLA ESCAMBIA FL GOVT CTR 74 1		6.750	JJ	07/01/2003			370,562	370,000	100.2500	370,925	396,344	12,488	24,975	(1,073)			1PE	12/05/1977	6.440
709400-BE-4	PENSACOLA ESCAMBIA FL GOVT CTR 74 1		6.000	JJ	07/01/2004			390,009	395,000	100.2500	395,988	351,104	11,850	23,700	3,056			1PE	05/26/1976	6.900
723159-AS-8	PINELLAS CNTY FL CAP IMPT 2000		5.750	JJ	01/01/2009			1,094,719	1,000,000	114.9390	1,149,390	1,112,560	28,750	57,500	(13,731)			1	09/05/2001	3.960
723185-BE-3	PINELLAS CNTY FL RES RECOVERY REV 1996		5.125	AO	10/01/2004			3,523,435	3,500,000	105.8850	3,705,975	3,565,275	44,844	179,375	(12,568)			1PE	06/16/1999	4.720
734115-CN-6	PORT EVERGLADES AUTH FL PORT FAC 86		7.500	MN01	11/01/2006			2,480,000	2,480,000	113.1700	2,806,616	2,480,000	31,000	186,000				1	12/01/1992	7.500
735008-AA-2	PORT OF THE ISLANDS FL CMNTY IMPT 90		9.000	MO1	05/01/2010			1,744,050	4,530,000	38.5000	1,744,050	4,530,000			(2,176,828)			6	10/12/1990	9.080
746027-BF-7	PUNTA GORDA FL UTIL REV IMPT SER 1978		6.250	J01	01/01/2008			315,000	315,000	117.1130	368,906	315,000	9,844	19,063				1	03/10/1978	6.250
746027-CL-3	PUNTA GORDA FL UTIL REV IMPT SER 1980		8.750	J01	01/01/2005			1,385,000	1,385,000	114.2110	1,581,822	1,385,000	60,594	96,473				1	03/12/1980	8.750
75957R-AB-1	REMINGTON FL CMNTY DEV SPL ASSMT		8.100	MN	05/01/2008			5,558,123	5,645,000	98.4610	5,558,123	5,645,000	76,208	457,245	63,168			4	11/03/1997	8.100
75957R-AC-9	REMINGTON FL CMNTY DEV SPL ASSMT		8.100	MO1	05/01/2019			5,431,939	5,610,000	96.8260	5,431,939	5,610,000	75,735	448,335	68,554			4	11/03/1997	8.100
75957R-AA-3	REMINGTON FL CMNTY DEV SPL ASSMT 94		9.000	MO1	05/01/2014			1,350,000	1,350,000	102.2590	1,380,497	1,350,000	20,250	117,900				2	10/26/1994	9.000
769506-AA-4	RIVERWOOD CMNTY DEV FL SPL ASSMT 92A		8.500	MO1	05/01/2012			4,450,000	4,450,000	102.2020	4,547,989	4,450,000	63,042	368,900				5	04/15/1992	8.500
769506-AB-2	RIVERWOOD CMNTY DEV FL SPL ASSMT 92B		8.500	MO1	05/01/2012			375,000	375,000	102.5000	384,375	375,000	5,313	29,750				5	04/15/1992	8.500
769603-CY-5	RIVIERA BEACH FL WTR & SWR SER 1978		7.150	A001	10/01/2005			475,000	475,000	114.8260	545,424	485,764	8,491	32,175				1	10/05/1978	7.150
802666-BH-9	SANTA ROSA CNTY FL REF CTF INDBT 1978		6.400	JJ	07/01/2008			2,524,208	2,530,000	118.4570	2,996,962	2,513,277	80,960	161,920	853			1	06/29/1978	6.450
792056-AD-5	ST LUCIE CNTY FL INDL DEV 91 BALFOUR		8.500	JD	12/01/2003			280,000	3,143,314	9.0000	282,898	3,143,314			(1,447,660)			6	06/14/1991	8.610
867685-BV-0	SUNRISE FL 7.125% PUB IMPT REV SER 1976		6.500	AO	10/01/2003			300,000	300,000	103.8740	311,622	307,893	4,875	19,500				1	04/13/1977	6.500
867686-DP-9	SUNRISE FL UTIL SYS REF IMPT SER 83 B		10.750	A001	10/01/2005			400,000	400,000	124.1320	496,528	400,000	10,750	43,000				1	01/11/1985	10.750
867689-AM-3	SUNRISE FL WTR GAS SWR REF IMPT 1976		6.350	A01	10/01/2007			2,646,634	2,635,000	111.2240	2,930,752	2,688,043	41,831	167,323	(4,067)			1	02/03/1978	6.160
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		6.375	A001	10/01/2012			4,048,406	4,015,000	118.7790	4,768,977	4,085,343	63,989	255,956	(3,367)			1	02/03/1978	6.240
867689-AX-9	SUNRISE FL WTR GAS SWR REF IMPT 1976A		6.375	AO	10/01/2013			462,182	500,000	123.6420	618,210	434,035	7,969	31,875	2,239			1	02/15/1978	7.410
875128-EP-1	TAMPA BAY FL WTR UTIL REF & IMPT 01A		5.000	AO	10/01/2016	10/01/2011	100.000	1,749,346	1,725,000	106.4210	1,835,762	1,752,255	21,563	86,250	(2,193)			1PE	08/02/2001	4.800
875231-DR-0	TAMPA FL CATHOLIC HLTH EAST 1998 A-1		5.500	MN	11/15/2007			859,714	835,000	113.7620	949,913	869,469	5,868	45,925	(4,403)			1PE	09/14/2000	4.810
875231-DS-8	TAMPA FL CATHOLIC HLTH EAST 1998 A-1		5.500	MN	11/15/2008			827,899	800,000	113.7460	909,968	836,864	5,622	44,000	(4,023)			1	09/11/2000	4.810
875136-AT-0	TAMPA FL HSG AUTH MERIDIAN RIVER		8.050	JJ01	07/01/2026			11,479,761	11,540,000	99.4780	11,479,761	11,540,000	464,485	928,970	25,042			3	06/13/1996	8.050
875234-BP-0	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B		5.250	AO	10/01/2011	10/01/2010	100.000	7,593,662	7,290,000	110.0690	8,024,030	7,642,107	95,681	382,725	(31,950)			1PE	06/14/2001	4.600
875234-BQ-8	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B		5.250	AO	10/01/2012			5,736,901	5,935,000	108.8800	6,462,028	5,694,395	77,897	311,588	14,839			1PE	12/16/1999	5.700
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002		6.000	AO	10/01/2014			2,069,146	1,910,000	120.5430	2,302,371	2,074,012	28,650	28,013	(4,866)			1PE	07/03/2002	5.050
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002		6.000	AO	10/01/2016			1,075,751	1,000,000	120.8470	1,208,470	1,077,600	15,000	14,667	(1,849)			1PE	07/03/2002	5.220
875290-AQ-1	TAMPA FL WTR & SWR SYS SER 78		6.600	A001	04/01/2008			2,000,000	2,000,000	116.7300	2,334,600	2,000,000	33,000	132,000				1	06/22/1978	6.600
875231-DM-1	TAMPA FLA REV		5.250	MN	11/15/2003			362,890	360,000	103.3940	372,218	377,204	2,415	18,900	(3,188)			1PE	01/12/1998	4.300
875231-FH-0	TAMPA FLA REV		5.500	MN	11/15/2007			524,979	500,000	113.7620	568,810	545,215	3,514	27,500	(4,511)			1PE	01/16/1998	4.350
880764-CE-3	TEQUESTA FL WTR REF SER 1978		6.750	A001	10/01/2003			264,066	265,000	104.1290	275,942	255,664	4,472	13,838	604			1	08/07/1978	7.240
880764-CF-0	TEQUESTA FL WTR REF SER 1978		6.750	AO	04/01/2007			895,144	905,000	118.1370	1,069,140	871,669	15,272	61,088	1,928			1	08/07/1978	7.050
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		7.000	MN	05/01/2012			2,800,000	2,800,000	102.7420	2,876,776	2,800,000	32,667	196,000				3	04/22/1997	7.000
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		8.800	MN	05/01/2011			1,855,000	1,855,000	101.6340	1,885,311	1,855,000	27,207	163,240				3	01/31/1991	8.800

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
686504-AB-7	URBAN ORLANDO FL CDD BALDWIN PARK 01 B		6.400	MN	05/01/2010			20,793,146	20,915,000	100.1620	20,948,882	20,777,588	223,093	1,338,560	171,374			5	10/01/2001	6.500
954270-AF-1	WEST MELBOURNE FL WTR & SWR REV		5.900	JJ	07/01/2004			44,872	45,000	106.7090	48,019	43,815	1,328	2,655	79			1	09/28/1977	6.100
954270-AG-9	WEST MELBOURNE FL WTR & SWR REV		5.900	JJ	07/01/2005			64,702	65,000	110.4450	71,789	63,264	1,918	3,835	108			1	09/28/1977	6.100
954270-AJ-3	WEST MELBOURNE FL WTR & SWR REV		5.900	JJ	07/01/2007			74,414	75,000	114.9830	86,237	72,944	2,213	4,425	110			1	09/28/1977	6.100
954270-AK-0	WEST MELBOURNE FL WTR & SWR REV		5.900	JJ	07/01/2008			34,698	40,000	116.1990	46,480	28,596	1,180	2,360	673			1	12/05/1980	9.170
955082-AY-8	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2003			90,000	90,000	100.1560	90,140	90,000	1,710	8,100				2	03/10/1980	9.000
955082-AZ-5	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2004			95,000	95,000	100.5880	95,559	95,000	1,805	8,550				2	03/10/1980	9.000
955082-BA-9	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2005			105,000	105,000	100.6690	105,702	110,492	1,995	9,450				2	06/26/1989	9.000
955082-BB-7	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2006			115,000	115,000	100.5370	115,618	121,015	2,185	10,350				2	06/26/1989	9.000
955082-BC-5	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2007			125,000	125,000	100.5020	125,628	131,538	2,375	11,250				2	06/26/1989	9.000
955082-BD-3	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2008			135,000	135,000	100.6410	135,865	142,061	2,565	12,150				2	06/26/1989	9.000
955082-BE-1	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2009			150,000	150,000	100.6400	150,960	157,845	2,850	13,500				2	06/26/1989	9.000
955082-BF-8	WEST PALM BEACH FL SECT 8 EL CID APTS		9.000	AO	04/15/2010			160,000	160,000	100.6630	161,061	168,368	3,040	14,400				2	06/26/1989	9.000
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991		8.750	MN	05/01/2012			1,085,000	1,085,000	100.7700	1,093,355	1,085,000	15,823	94,938				2	11/07/1991	8.750
FLORIDA								863,531,817	958,779,114	XXX	915,446,584	880,065,480	10,978,102	35,581,325	(6,826,930)			XXX	XXX	XXX
GEORGIA																				
046079-LB-3	ASSOCIATION CNTY COMMR GA ROCKDALE 99		5.625	JJ01	07/01/2020			728,507	750,000	109.4770	821,078	725,535	21,094	42,188	825			1PE	11/18/1999	5.910
046079-LG-2	ASSOCIATION CNTY COMMRS GA LEASING PROG CTFS PARTN COPS 1999		5.000	FA	02/01/2005			1,037,002	1,035,000	107.1220	1,108,713	1,039,575	21,563	51,750	(892)			1PE	12/15/1999	4.900
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL		8.250	JD01	12/01/2025			16,960,000	16,960,000	97.1900	16,483,424	16,960,000	116,600	1,399,200				2	12/15/1995	8.250
04780M-BG-3	ATLANTA GA ARPT REV GENERAL REV & REF BDS 2000 A		5.600	JJ01	01/01/2030			1,995,072	2,000,000	105.5370	2,110,740	1,994,120	56,000	112,000	85			1PE	08/09/2000	5.620
04785T-FP-9	ATLANTA GA MULTI LANDRUM ARMS SER A		10.500	JJ01	07/01/2006			240,000	240,000	105.2210	252,530	240,000	12,600	25,200				4	04/24/2000	10.500
04785T-DY-2	ATLANTA GA URBAN RES FIN AUBURN AVE A		7.125	JD01	06/01/2030			8,057,368	8,800,000	91.5610	8,057,368	8,800,000	52,250	627,000	26,048			4	06/16/1998	7.130
04785U-AA-4	ATLANTA GA URBAN RES FIN AUBURN AVE B		9.000	JO1	06/01/2015			2,315,000	2,315,000	115.4450	2,672,552	2,315,000	17,363	204,075				4	06/16/1998	9.000
04785T-FQ-7	ATLANTA GA URBAN RES MULTI LANDRUM 00A		7.875	JJ01	07/01/2024			7,735,000	7,735,000	102.4520	7,924,662	7,735,000	304,566	609,131				4	04/24/2000	7.880
051230-BH-2	AUGUSTA GA MULTI HAMPSHIRE RICHMOND 99A		6.500	MS	09/01/2030			9,272,023	10,155,000	91.3050	9,272,023	10,155,000	220,025	660,075	32,496			5	03/23/1999	6.500
051230-BJ-8	AUGUSTA GA MULTI HAMPSHIRE RICHMOND 99B		8.000	MS01	09/01/2004			190,000	190,000	104.5640	198,672	190,000	5,067	15,200				5	03/23/1999	8.000
051470-AX-0	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.000	FA	02/01/2003			100,000	100,000	100.4020	100,402	100,000	2,500	6,000				1	05/24/1977	6.000
051470-AY-8	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.000	FA	02/01/2004			65,000	65,000	105.1390	68,340	65,000	1,625	3,900				1	05/24/1977	6.000
051470-AZ-5	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.100	FA	02/01/2005			200,191	200,000	109.4180	218,836	201,331	5,083	12,200	(84)			1	05/19/1977	6.050
051470-BA-9	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.100	FA	02/01/2006			100,000	100,000	112.6750	112,675	100,000	2,542	6,100				1	05/19/1977	6.100
051470-BB-7	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.100	FA	02/01/2007			135,000	135,000	115.0470	155,313	135,000	3,431	8,235				1	05/19/1977	6.100
051470-BC-5	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.100	FA	02/01/2008			200,000	200,000	116.5420	233,084	200,000	5,083	12,200				1	05/24/1977	6.100
051470-BD-3	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		6.100	FA	02/01/2009			230,000	230,000	117.6650	270,630	230,000	5,846	14,030				1	05/24/1977	6.100
081517-CG-7	BEN HILL CNTY GA HOSP AUTH REF		6.750	FA	02/01/2003			130,000	130,000	100.4350	130,566	130,000	3,656	8,775				1	12/08/1976	6.750
117019-AU-3	BRUNSWICK & GLYNN CNTY GA JEKYLL DEV 00		9.380	JD	12/01/2015			2,160,000	2,160,000	100.0000	2,160,000	2,160,000	16,884	202,608				3	04/17/2001	9.380
117019-AS-8	BRUNSWICK & GLYNN CNTY GA JEKYLL DEV 85		8.000	JD01	12/01/2015			7,035,000	7,035,000	103.8330	7,304,652	7,035,000	46,900	562,800				3	03/13/1997	8.000
146501-PT-2	CARTERSVILLE GA WTR & SWR REF 2000		5.250	JJ01	07/01/2008			505,927	500,000	111.5030	557,515	507,755	13,125	13,125	(924)			1PE	11/17/2000	5.000
146501-PV-7	CARTERSVILLE GA WTR & SWR REF 2000		5.500	JJ01	07/01/2009			1,480,415	1,445,000	113.0330	1,633,327	1,489,593	39,738	71,225	(4,711)			1PE	11/17/2000	5.040
146501-PX-3	CARTERSVILLE GA WTR & SWR REF 2000		5.500	JJ01	07/01/2010			1,372,884	1,340,000	112.7350	1,510,649	1,380,039	36,850	59,950	(3,665)			1PE	11/17/2000	5.090
164243-EU-7	CHEROKEE CNTY GA WTR & SEW SER 84		11.000	FA01	08/01/2004			1,270,000	1,270,000	109.9690	1,396,606	1,270,000	58,208	139,700				1	08/27/1984	11.000
183095-BA-5	CLAXTON GA WTR & SEW REV SER 78		7.250	FA	08/01/2003				70,000	100.3140	70,220	70,000	2,115	5,075				6*	09/05/1978	7.250
183095-BB-3	CLAXTON GA WTR & SEW REV SER 78		7.250	FA	08/01/2004				75,000	100.2970	75,223	75,000	2,266	5,438				6*	09/05/1978	7.250
183095-BC-1	CLAXTON GA WTR & SEW REV SER 78		7.250	FA	08/01/2005				80,000	100.2760	80,221	80,000	2,417	5,800				6*	09/05/1978	7.250
183095-BD-9	CLAXTON GA WTR & SEW REV SER 78		7.250	FA	08/01/2006				85,000	100.2510	85,213	85,000	2,568	6,163				6*	09/05/1978	7.250
183095-BE-7	CLAXTON GA WTR & SEW REV SER 78		7.250	FA	08/01/2007				95,000	100.2240	95,213	95,000	2,870	6,888				6*	09/05/1978	7.250
183095-BF-4	CLAXTON GA WTR & SEW REV SER 78		7.250	FA	08/01/2008				100,000	100.1980	100,198	100,000	3,021	7,250				6*	09/05/1978	7.250
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93		5.500	AO01	10/01/2012			1,398,513	1,270,000	115.1800	1,462,786	1,413,180	17,463	61,600	(12,807)			1PE	11/01/2001	4.050
197493-CW-7	COLUMBIA CNTY GA WTR & SEW REV SER 78		6.375	JD	06/01/2007			2,170,000	2,170,000	116.9410	2,537,620	2,170,000	11,528	138,338				1	06/01/1978	6.380
259026-BY-7	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2003			60,000	60,000	100.2190	60,131	60,000	400	4,800				1	02/21/1979	8.000
259026-BZ-4	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2003			60,000	60,000	100.5190	60,311	60,000	400	4,800				1	02/21/1979	8.000
259026-CA-8	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2004			65,000	65,000	100.6400	65,416	65,000	433	5,200				1	02/21/1979	8.000
259026-CB-6	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2004			65,000	65,000	100.8810	65,573	65,000	433	5,200				1	02/21/1979	8.000
259026-CC-4	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2005			65,000	65,000	101.0130	65,658	65,000	433	5,200				1	02/21/1979	8.000
259026-CD-2	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2005			75,000	75,000	101.1500	75,863	75,000	500	6,000				1	02/21/1979	8.000
259026-CE-0	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2006			70,000	70,000	101.1400	70,798	70,000	467	5,600				1	02/21/1979	8.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15			Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest			
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment		NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
259026-CF-7	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2006			80,000	80,000	101.1500	80,920	80,000	533	6,400				1	02/21/1979	8.000
259026-CG-5	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2007			80,000	80,000	101.1290	80,903	80,000	533	6,400				1	02/21/1979	8.000
259026-CH-3	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2007			80,000	80,000	101.1410	80,913	80,000	533	6,400				1	02/21/1979	8.000
259026-CJ-9	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2008			85,000	85,000	101.1350	85,965	85,000	567	6,800				1	02/21/1979	8.000
259026-CK-6	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2008			90,000	90,000	101.1460	91,031	90,000	600	7,200				1	02/21/1979	8.000
259026-CL-4	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	06/01/2009			95,000	95,000	101.1330	96,076	95,000	633	7,600				1	02/21/1979	8.000
259026-CM-2	DOUGLAS CNTY GA ELDR HSG CORP SECT 8		8.000	JD	12/01/2009			75,000	75,000	101.1450	75,859	75,000	500	6,000				1	02/21/1979	8.000
259034-EE-2	DOUGLAS CNTY GA WTR & SEW REV SER 78		6.250	JD	06/01/2007			2,780,000	2,780,000	116.1910	3,230,110	2,780,000	14,479	173,750				1	03/30/1978	6.250
259034-FC-5	DOUGLAS CNTY GA WTR & SEW REV SER 78A		7.350	JD	06/01/2003			510,000	510,000	102.5150	522,827	510,000	3,124	37,485				1	12/21/1978	7.350
259855-DD-3	DOUGLASVILLE GA WTR & SEW REF SER 76B		7.250	AO	10/01/2003			75,080	75,000	104.5010	78,376	77,714	1,359	5,438	(101)			1	11/12/1976	7.100
259855-DE-1	DOUGLASVILLE GA WTR & SEW REF SER 76B		7.250	AO	10/01/2004			80,159	80,000	110.1580	88,126	82,909	1,450	5,800	(83)			1	11/12/1976	7.130
259855-DF-8	DOUGLASVILLE GA WTR & SEW REF SER 76B		7.250	AO	10/01/2005			90,235	90,000	115.0650	103,559	93,272	1,631	6,525	(74)			1	11/12/1976	7.140
307125-CN-2	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2003			175,000	175,000	100.3170	175,555	175,000	4,229	12,688				3	08/24/1978	7.250
307125-CP-7	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2004			185,000	185,000	100.2980	185,551	185,000	4,471	13,413				3	08/24/1978	7.250
307125-CQ-5	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2005			200,000	200,000	100.2460	200,492	200,000	4,833	14,500				3	08/24/1978	7.250
307125-CR-3	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2006			215,000	215,000	100.1830	215,393	215,000	5,196	15,588				3	08/24/1978	7.250
307125-CS-1	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2007			230,000	230,000	100.1390	230,320	230,000	5,558	16,675				3	08/24/1978	7.250
307125-CT-9	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2008			245,000	245,000	100.1110	245,272	245,000	5,921	17,763				3	08/24/1978	7.250
307125-CU-6	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2009			265,000	265,000	100.0760	265,201	265,000	6,404	19,213				3	08/24/1978	7.250
307125-CV-4	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		7.250	MS	03/01/2010			285,000	285,000	100.0450	285,128	285,000	6,888	20,663				3	08/24/1978	7.250
343586-GJ-6	FLOYD CNTY GA WTR & SEW REV SER 78		7.200	MN	05/01/2003			250,000	250,000	101.9940	254,985	250,000	3,000	18,000				1	08/29/1978	7.200
343586-GK-3	FLOYD CNTY GA WTR & SEW REV SER 78		7.200	MN	05/01/2004			265,000	265,000	107.8090	285,694	265,000	3,180	19,080				1	08/29/1978	7.200
360064-LX-5	FULTON CNTY GA SCH DIST G O REF 1991		6.375	MN01	05/01/2010			5,398,241	5,000,000	120.0080	6,000,400	5,521,900	53,125	318,750	(56,937)			1PE	09/28/2000	4.810
372480-AW-3	GEO L SMITH II GA WORLD CONGRESS CTR 00		6.000	JJ	07/01/2008			3,738,480	3,665,000	115.3840	4,228,824	3,767,620	109,950	219,900	(11,134)			1PE	02/16/2000	5.570
372480-AY-9	GEO L SMITH II GA WORLD CONGRESS CTR 00		6.000	JJ	07/01/2010			4,394,242	4,000,000	116.5000	4,660,000	4,435,040	120,000	120,000	(40,798)			1PE	01/17/2002	4.440
372480-BB-8	GEO L SMITH II GA WORLD CONGRESS CTR 00		5.700	JJ	07/01/2013	07/01/2011	100.000	2,397,824	2,375,000	112.9770	2,683,204	2,402,265	67,688	135,375	(2,051)			1PE	04/04/2000	5.560
372480-BC-6	GEO L SMITH II GA WORLD CONGRESS CTR 00		5.750	JJ	07/01/2014	07/01/2011	100.000	2,776,335	2,760,000	112.6040	3,107,870	2,780,148	79,350	158,700	(1,460)			1PE	04/03/2000	5.660
372480-BD-4	GEO L SMITH II GA WORLD CONGRESS CTR 00		5.750	JJ	07/01/2015			1,987,495	2,000,000	112.1880	2,243,760	1,985,760	57,500	115,000	665			1PE	03/21/2000	5.820
373283-AP-5	GEORGIA MUN ASSN INC COP CITY COURT 02		5.000	JD	12/01/2010			763,565	745,000	111.0250	827,136	765,458	3,104	33,939	(1,893)			1PE	12/19/2001	4.620
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02		5.000	JD	12/01/2011			1,254,772	1,230,000	110.6960	1,361,561	1,256,949	5,125	56,033	(2,177)			1PE	12/19/2001	4.720
373283-AR-1	GEORGIA MUN ASSN INC COP CITY COURT 02		5.500	JD	12/01/2012			1,885,277	1,795,000	116.3060	2,087,693	1,892,181	8,227	89,949	(6,904)			1PE	12/19/2001	4.850
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02		5.250	JD01	12/01/2026			2,430,424	2,500,000	103.6880	2,592,200	2,428,825	10,938	106,925	1,599			1PE	12/19/2001	5.470
373292-AH-4	GEORGIA MUN ASSN INC INSTALLMENT SALE		5.000	JD	12/01/2006			1,214,612	1,185,000	110.6840	1,311,605	1,240,659	4,938	59,250	(6,804)			1PE	11/18/1998	4.300
373292-AJ-0	GEORGIA MUN ASSN INC INSTALLMENT SALE		5.000	JD	12/01/2007			4,756,803	4,625,000	111.5370	5,158,586	4,846,954	19,271	231,250	(23,565)			1PE	11/18/1998	4.350
373292-AK-7	GEORGIA MUN ASSN INC INSTALLMENT SALE		5.000	JD	12/01/2008			545,573	530,000	111.6500	591,745	554,195	2,208	26,500	(2,256)			1PE	11/18/1998	4.430
373292-AL-5	GEORGIA MUN ASSN INC INSTALLMENT SALE		5.000	JD	12/01/2009			2,764,366	2,690,000	111.5980	3,001,986	2,798,595	11,208	134,500	(8,971)			1PE	11/18/1998	4.530
373541-DV-0	GEORGIA MUN ELEC AUTH GEN PWR SER 92B		6.375	JJ01	01/01/2016			7,981,863	8,000,000	102.4250	8,194,000	7,976,240	255,000	510,000	909			1PE	02/21/1995	6.400
373541-VC-2	GEORGIA MUN ELEC AUTH PWR GEN 02A		5.250	JJ	01/01/2013			6,130,387	5,415,000	111.8310	6,055,649	6,138,065	37,115		(7,678)			1PE	10/08/2002	3.660
373382-U2-4	GEORGIA ST G O 1995 D		6.750	MS	09/01/2011			1,111,189	920,000	124.3740	1,144,241	1,131,637	20,700	62,100	(18,221)			1PE	11/13/2001	3.900
373382-3A-6	GEORGIA ST G O 1997 A		6.250	AO	04/01/2011			348,618	300,000	119.7320	359,196	354,081	4,688	18,750	(4,902)			1PE	11/14/2001	3.930
373383-RN-0	GEORGIA ST G O 2002 B		5.000	MN	05/01/2018	05/01/2012	100.000	27,940,668	26,945,000	105.7490	28,494,068	27,947,623	224,542		(6,955)			1PE	11/26/2002	4.510
373383-SN-9	GEORGIA ST G O 2002 D		5.000	FA	08/01/2013	08/01/2012	100.000	13,085,171	12,100,000	110.5240	13,373,404	13,118,578	252,083		(33,407)			1PE	07/16/2002	3.970
373383-SP-4	GEORGIA ST G O 2002 D		5.000	FA	08/01/2014	08/01/2012	100.000	13,533,875	12,640,000	109.4240	13,831,194	13,563,984	263,333		(30,109)			1PE	07/16/2002	4.100
373383-SS-8	GEORGIA ST G O 2002 D		5.000	FA	08/01/2017	08/01/2012	100.000	3,377,663	3,235,000	106.6920	3,451,486	15,265,176	67,396		(4,724)			1PE	07/16/2002	4.430
403761-BU-2	GWINNETT CNTY GA WTR & SEW AUTH 1977		6.200	AO01	10/01/2007			1,135,000	1,135,000	110.8300	1,257,921	1,135,000	17,593	70,370				1	05/27/1977	6.200
403763-HH-1	GWINNETT CNTY GA WTR & SEW SER 1976		7.000	MS	03/01/2005			249,008	250,000	111.6590	279,148	243,945	5,833	17,500	409			1	07/20/1976	7.200
403763-HJ-7	GWINNETT CNTY GA WTR & SEW SER 1976		7.000	MS	03/01/2006			268,489	270,000	115.7020	312,395	263,393	6,300	18,900	412			1	07/20/1976	7.200
403763-HK-4	GWINNETT CNTY GA WTR & SEW SER 1976		7.000	MS	03/01/2007			486,510	490,000	118.8050	582,145	477,892	11,433	34,300	696			1	07/20/1976	7.200
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		8.000	FA01	02/01/2011			1,250,000	1,250,000	131.7210	1,646,513	1,250,000	41,667	100,000				1	01/09/1980	8.000
464099-AC-4	IRWIN CNTY GA COP DETENTION CTR 94		9.500	MO1	03/01/2015			2,690,000	14,845,000	91.7500	13,620,288	14,845,000		1,383,200	(11,375,638)			2	12/23/1994	9.500
550295-BC-2	LUMPKIN CNTY GA HOSP AUTH		6.600	MS	09/01/2003			105,134	105,000	103.3400	108,507	107,773	2,310	6,930	(192)			1	10/08/1973	6.400
590026-CE-8	MERIWETHER CNTY GA INDL OXFORD IND 78		7.000	MN	11/01/2003				110,000	101.3740	111,511	110,000	1,283	7,700	(110,000)			6*	12/08/1978	7.000
591745-SS-4	METRO ATLANTA GA RAPID TRANS SLS TX A		6.800	JJ	07/01/2014			8,779,910	8,920,000	110.0740	9,818,601	8,730,182	303,280	606,560	7,722			1	11/04/1994	7.000
626207-JW-5	MUNICIPAL ELEC AUTH GA COMBUSTION 02A		5.250	MN	11/01/2013	11/01/2012	100.000	9,993,455	9,060,000	111.6610	10,116,487	10,018,354	153,265		(24,899)			1PE	08/28/2002	3.970
764615-MS-6	RICHMOND CNTY GA WTR & SWR REF 78		6.100	AO	04/01/2007			1,215,000	1,215,000	115.4290	1,402,462	1,215,000	18,529	74,115				1	02/03/1978	6.100
80483C-CG-4	SAVANNAH GA ECON DEV CLG OF ART 99		6.900	AO01	10/01/2029			8,500,000	8,500,000	106.1990	9,026,915	8,500,000	146,625	586,500				2	12/02/1999	6.900

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
888888-DV-3	TOCCOA GA WTR & SWR REV SER 77		6.400	A001	10/01/2010			935,000	935,000	114.7270	1,072,697	935,000	14,960	59,840				1	03/03/1977	6.400
888888-EX-8	TOCCOA GA WTR & SWR REV SER 78		7.125	AO	10/01/2003			175,000	175,000	104.4080	182,714	175,000	3,117	12,469				1	08/29/1978	7.130
888888-EY-6	TOCCOA GA WTR & SWR REV SER 78		7.125	AO	10/01/2004			185,000	185,000	109.9420	203,393	185,000	3,295	13,181				1	08/29/1978	7.130
888888-EZ-3	TOCCOA GA WTR & SWR REV SER 78		7.150	AO	10/01/2005			200,000	200,000	114.7970	229,594	200,000	3,575	14,300				1	08/29/1978	7.150
888888-FA-7	TOCCOA GA WTR & SWR REV SER 78		7.150	AO	10/01/2006			210,000	210,000	118.4730	248,793	210,000	3,754	15,015				1	08/29/1978	7.150
888888-FB-5	TOCCOA GA WTR & SWR REV SER 78		7.150	AO	10/01/2007			230,000	230,000	121.3240	279,045	230,000	4,111	16,445				1	08/29/1978	7.150
888888-FC-3	TOCCOA GA WTR & SWR REV SER 78		7.200	AO	10/01/2008			245,000	245,000	123.7520	303,192	245,000	4,410	17,640				1	08/29/1978	7.200
888888-FD-1	TOCCOA GA WTR & SWR REV SER 78		7.200	AO	10/01/2009			260,000	260,000	125.4160	326,082	260,000	4,680	18,720				1	08/29/1978	7.200
888888-FE-9	TOCCOA GA WTR & SWR REV SER 78		7.200	AO	10/01/2010			280,000	280,000	126.6040	354,491	280,000	5,040	20,160				1	08/29/1978	7.200
895402-DM-4	TRI CITY GA HOSP AUTH		6.100	MN	05/01/2007			3,372,554	3,360,000	115.6150	3,884,664	3,405,662	34,160	204,960	(2,469)			1	02/16/1978	6.000
931583-BA-5	WALKER CNTY GA WTR & SEW AUTH SER 77		6.000	JJ	01/01/2003			150,000	150,000	100.0000	150,000	150,000	4,500	9,000				1	09/19/1977	6.000
931583-BB-3	WALKER CNTY GA WTR & SEW AUTH SER 77		6.000	JJ	01/01/2004			155,000	155,000	104.7670	162,389	155,000	4,650	9,300				1	09/19/1977	6.000
931583-BC-1	WALKER CNTY GA WTR & SEW AUTH SER 77		6.000	JJ	01/01/2005			165,000	165,000	108.8960	179,678	165,000	4,950	9,900				1	09/19/1977	6.000
931583-BD-9	WALKER CNTY GA WTR & SEW AUTH SER 77		6.000	JJ	01/01/2006			175,000	175,000	112.1190	196,208	175,000	5,250	10,500				1	09/19/1977	6.000
931583-BE-7	WALKER CNTY GA WTR & SEW AUTH SER 77		6.000	JJ	01/01/2007			180,000	180,000	114.4740	206,053	180,000	5,400	10,800				1	09/19/1977	6.000
GEORGIA								225,385,879	233,640,000	XXX	247,704,748	252,169,158	3,682,992	11,328,621	(11,735,621)			XXX	XXX	XXX
GUAM																				
400653-BS-9	GUAM PWR AUTH REV SER 1994 A		6.750	A001	10/01/2024			3,945,324	4,000,000	111.3430	4,453,720	3,936,600	67,500	270,000	1,576			1	10/20/1994	6.890
GUAM								3,945,324	4,000,000	XXX	4,453,720	3,936,600	67,500	270,000	1,576			XXX	XXX	XXX
HAWAII																				
419794-SJ-2	HAWAII ARPT SYS REV 2000 B REF		6.000	JJ	07/01/2008			11,330,664	11,180,000	113.3220	12,669,400	11,387,165	335,400	670,800	(22,724)			1PE	05/12/2000	5.710
419794-SK-9	HAWAII ARPT SYS REV 2000 B REF		6.125	JJ	07/01/2009			11,047,104	10,830,000	115.1140	12,466,846	11,113,854	331,669	663,338	(26,854)			1PE	05/12/2000	5.750
419794-QR-6	HAWAII ARPT SYS REV 3RD SER 1994 REF		5.750	JJ	07/01/2009	07/01/2006	100.000	1,265,464	1,250,000	108.4120	1,355,150	1,273,888	35,938	71,875	(3,917)			1PE	11/29/1999	5.360
419800-BV-8	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC		5.875	JD	12/01/2026			33,207,324	33,640,000	105.9930	35,656,045	33,167,694	164,696	1,976,350	8,010			1PE	05/02/1997	5.980
419798-HW-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 90B		7.600	JJ	07/01/2020			771,831	775,000	101.4140	785,959	771,125	29,450	58,900	84			2PE	07/18/1990	7.640
419800-DW-4	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99C		6.200	MN	11/01/2029	11/01/2010	100.000	7,064,535	7,000,000	110.6180	7,743,260	7,077,210	72,333	434,000	(6,277)			1PE	11/17/1999	6.050
419818-DH-9	HAWAII HSG FIN CORP SGL FAM MTG 94 A		6.000	JJ01	07/01/2026	07/01/2006	100.000	7,058,486	7,045,000	101.9780	7,184,350	7,074,096	211,350	392,550	(3,372)			1PE	06/24/1997	5.940
419800-AY-3	HAWAII ST DEPT BDGT KAPIOLANI HOSP 96		6.250	JJ01	07/01/2021	07/01/2008	100.000	2,024,288	2,000,000	112.0580	2,241,160	2,044,200	62,500	125,000	(3,630)			1PE	04/19/1996	5.990
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R		5.650	AO	10/01/2027			15,783,701	16,045,000	106.8470	17,143,601	15,815,704	226,636	906,543	(6,472)			1PE	12/02/1999	5.720
419780-WA-5	HAWAII ST G O 2002 CY REF		5.500	FA	02/01/2012			3,566,427	3,295,000	114.5460	3,774,291	3,586,640	75,510	83,565	(20,214)			1PE	02/15/2002	4.390
41981T-AK-9	HAWAII ST HARBOR SYS REV 00 A		5.250	JJ	07/01/2009			2,190,876	2,215,000	110.9630	2,457,830	2,183,126	58,144	116,288	3,019			1PE	04/18/2000	5.450
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		5.750	JJ01	07/01/2030			4,608,797	4,925,000	102.1120	5,029,016	4,592,760	141,594	283,044	6,594			1PE	06/08/2000	6.290
438695-AF-5	HONOLULU HI TXBL MTG HALE PAUAHI 95A		6.800	J01	07/01/2028			5,605,000	5,605,000	105.1370	5,892,929	5,605,000	190,570	380,120				1PE	05/30/1995	6.800
HAWAII								105,524,497	105,805,000	XXX	114,399,837	105,692,462	1,935,789	6,162,371	(75,756)			XXX	XXX	XXX
IDAHO																				
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		5.625	J01	01/01/2014			1,540,000	1,540,000	104.7520	1,613,181	1,540,000	43,313	85,359				1PE	11/16/2000	5.630
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		7.500	JJ01	07/01/2010			575,000	575,000	100.1820	576,047	575,000	21,563	39,938				1PE	12/11/1990	7.500
IDAHO								2,115,000	2,115,000	XXX	2,189,227	2,115,000	64,875	125,297				XXX	XXX	XXX
ILLINOIS																				
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		7.500	A01	04/01/2011			945,000	945,000	120.5850	1,139,528	945,000	17,719	69,563				1	05/03/1979	7.500
041462-AU-6	ARLINGTON HGTS IL MULTIFAM BROOK RUN 85		5.050	JD	12/01/2007			4,000,000	4,000,000	100.8910	4,035,640	4,000,000	16,833	202,000				1PE	11/03/1999	5.050
076393-AV-9	BEDFORD PARK IL TAXABLE TIF REF 95B		9.750	JD01	12/01/2010			6,035,000	6,035,000	99.0770	5,979,297	6,035,000	49,034	588,413				2	12/28/1995	9.750
076393-AZ-0	BEDFORD PARK IL TIF 65TH & CICERO 00A		7.750	JD01	12/01/2023			17,000,000	17,000,000	104.7800	17,812,600	17,000,000	109,792	1,317,500				2	12/26/2000	7.750
076393-AU-1	BEDFORD PARK IL TIF REF SER 95A		8.500	JD01	12/01/2010			2,315,000	2,315,000	109.2860	2,529,971	2,315,000	16,398	196,775				2	12/28/1995	8.500
076393-AW-7	BEDFORD PARK IL TIF REV SER 95C		8.500	JD01	12/01/2010			3,375,000	3,375,000	120.4820	4,066,268	3,375,000	23,906	286,875				1	12/28/1995	8.500
081207-AX-0	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		10.750	MS	09/01/2003			130,000	130,000	100.7290	130,948	130,000	4,658	13,975				5*	07/14/1980	10.750
081207-AY-8	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		10.750	MS	09/01/2004			145,000	145,000	100.7280	146,056	145,000	5,196	15,588				5*	07/14/1980	10.750
081207-AZ-5	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		10.750	MS	09/01/2005			170,000	170,000	100.7240	171,231	170,000	6,092	18,275				5*	07/14/1980	10.750
081207-BA-9	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		10.750	MS	09/01/2006			190,000	190,000	100.7240	191,376	190,000	6,808	20,425				5*	07/14/1980	10.750
081207-BB-7	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		10.750	MS	09/01/2007			215,000	215,000	100.7140	216,535	215,000	7,704	23,113				5*	07/14/1980	10.750
081207-BC-5	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		10.750	MS	09/01/2008			245,000	245,000	100.7140	246,749	245,000	8,779	26,338				5*	07/14/1980	10.750
094347-CP-4	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2003			125,000	125,000	102.1690	127,711	125,000	1,615	9,688				1	02/11/1980	7.750
094347-CQ-2	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2004			225,000	225,000	108.5060	244,139	225,000	2,906	17,438				1	02/11/1980	7.750
094347-CR-0	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2005			250,000	250,000	114.1110	285,278	250,000	3,229	19,375				1	02/11/1980	7.750
094347-CS-8	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2006			275,000	275,000	118.6620	326,321	275,000	3,552	21,313				1	02/11/1980	7.750

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
094347-CT-6	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2007			275,000	275,000	122.3370	336,427	275,000	3,552	21,313				1	02/11/1980	7.750
094347-CU-3	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2008			300,000	300,000	125.2440	375,732	300,000	3,875	23,250				1	02/11/1980	7.750
094347-CV-1	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2009			325,000	325,000	127.4720	414,284	325,000	4,198	25,188				1	02/11/1980	7.750
094347-CW-9	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.750	MN	05/01/2010			350,000	350,000	129.2520	452,382	350,000	4,521	27,125				1	02/11/1980	7.750
094347-CX-7	BLOOMINGDALE IL WTRWKS & SEW REV 79		7.000	MN	05/01/2011			355,737	375,000	125.3250	469,969	338,003	4,375	26,250	1,587			1	02/11/1980	7.850
109340-AZ-2	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2003			65,021	65,000	102.0150	66,310	65,716	813	4,875	(59)			1	03/01/1979	7.400
109340-BA-6	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2004			70,086	70,000	107.8840	75,519	70,783	875	5,250	(59)			1	03/01/1979	7.400
109340-BB-4	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2005			75,156	75,000	113.0230	84,767	75,851	938	5,625	(59)			1	03/01/1979	7.400
109340-BC-2	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2006			80,229	80,000	117.1160	93,693	80,918	1,000	6,000	(59)			1	03/01/1979	7.400
109340-BD-0	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2007			85,306	85,000	120.3040	102,258	85,987	1,063	6,375	(58)			1	03/01/1979	7.400
109340-BE-8	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2008			95,407	95,000	122.7790	116,640	96,114	1,188	7,125	(60)			1	03/01/1979	7.400
109340-BF-5	BRIGHTON IL WTRWKS & SEW SER 1979		7.500	MN	05/01/2009			100,492	100,000	124.5980	124,598	101,185	1,250	7,500	(59)			1	03/01/1979	7.400
127734-CE-9	CAHOKIA IL PUB WTR DIST WTR REV 74		6.500	JJ	07/01/2003			220,373	220,000	102.6340	225,795	230,369	7,150	14,300	(713)			1	03/22/1974	6.150
127734-CF-6	CAHOKIA IL PUB WTR DIST WTR REV 74		6.500	JJ	07/01/2004			200,986	200,000	107.6690	215,338	209,538	6,500	13,000	(609)			1	03/22/1974	6.150
153821-CD-3	CENTRAL LAKE CNTY IL JT ACT WTR 02A		5.125	MN01	05/01/2025			2,835,000	2,835,000	101.6830	2,882,713	2,835,000	30,673					1PE	10/29/2002	5.130
158208-AL-2	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2003			90,000	90,000	100.3750	90,338	92,547	638	7,650				2	06/26/1989	8.500
158208-AM-0	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2004			100,000	100,000	100.3710	100,371	102,830	708	8,500				2	06/26/1989	8.500
158208-AN-8	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2005			110,000	110,000	100.3630	110,399	113,113	779	9,350				2	06/26/1989	8.500
158208-AP-3	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2006			115,000	115,000	100.3630	115,417	118,255	815	9,775				2	06/26/1989	8.500
158208-AQ-1	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2007			130,000	130,000	100.3380	130,439	133,679	921	11,050				2	06/26/1989	8.500
158208-AR-9	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2009			150,000	150,000	100.3380	150,507	154,245	1,063	12,750				2	06/26/1989	8.500
158208-AS-7	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2010			165,000	165,000	100.3380	165,558	169,670	1,169	14,025				2	06/26/1989	8.500
158208-AT-5	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		8.500	JD	12/01/2008			140,000	140,000	100.3420	140,479	143,962	992	11,900				2	06/26/1989	8.500
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A		7.600	MO1	05/01/2010			807,218	810,000	117.3950	950,900	804,000	10,260	60,420	294			1	09/25/1979	7.700
167501-PF-6	CHICAGO IL BRD OF ED G O LEASE CTFS 92 A		6.125	JJ	01/01/2007			7,297,767	7,130,000	114.2430	8,145,526	7,388,463	218,356	436,713	(36,589)			1PE	05/24/2000	5.460
167501-RB-3	CHICAGO IL BRD OF ED G O SCH REFORM 96		6.000	JD01	12/01/2026			36,318,025	36,750,000	116.7200	42,894,600	36,290,238	183,750	2,205,000	4,587			1	04/01/1997	6.090
167501-RX-5	CHICAGO IL BRD OF ED G O SCH REFORM 97		5.750	JD01	12/01/2020			3,928,166	3,950,000	110.8950	4,380,353	3,924,720	18,927	227,125	743			1PE	05/16/1997	5.800
167501-RY-3	CHICAGO IL BRD OF ED G O SCH REFORM 97		5.750	JD01	12/01/2027			20,927,435	21,265,000	108.3080	23,031,696	20,903,538	101,895	1,222,738	6,818			1	11/14/2000	5.880
167501-TH-8	CHICAGO IL BRD OF ED G O SCH REFORM 97 A		5.250	JD01	12/01/2027			47,222,651	53,435,000	102.5470	54,795,989	46,882,994	233,778	2,805,338	118,931			1PE	12/29/1999	6.210
167501-TL-9	CHICAGO IL BRD OF ED G O SCH REFORM 97 A		5.250	JD01	12/01/2030	12/01/2030	100.000	12,442,685	13,465,000	102.5470	13,807,954	12,400,629	58,909	692,869	14,716			1PE	01/28/2002	5.830
167501-US-2	CHICAGO IL BRD OF ED G O SCH REFORM 98 B-1			JD	12/01/2010			4,347,482	6,250,000	73.9710	4,623,188	3,601,780			194,830			1PE	12/29/1998	4.590
167501-WP-6	CHICAGO IL BRD OF ED G O SCH REFORM 99 A			JD	12/01/2014			6,130,753	11,250,000	59.4430	6,687,338	5,884,763			245,990			1PE	03/07/2002	5.110
167484-FD-1	CHICAGO IL G O LIBRARY BONDS 1997		5.250	JJ01	01/01/2027	01/01/2010	100.000	2,851,476	2,840,000	102.8770	2,921,707	2,854,058	74,550	135,975	(1,329)			1PE	01/05/2001	5.180
167610-WY-6	CHICAGO IL G O PARK DIST 1995		6.600	MN15	11/15/2014	05/15/2007	100.000	7,089,609	7,100,000	111.9050	7,945,255	7,087,125	59,877	468,600	507			1PE	02/06/1995	6.620
167610-XB-5	CHICAGO IL G O PARK DIST 1995		6.600	MN15	11/15/2014	05/15/2007	100.000	1,847,814	1,825,000	113.7270	2,075,518	1,874,658	15,391	120,450	(4,410)			1PE	02/09/1995	6.270
167610-YX-6	CHICAGO IL G O PARK DIST 1996		5.600	JJ01	01/01/2024			6,189,230	6,250,000	106.5050	6,656,563	6,181,238	175,000	350,000	1,622			1PE	12/04/1996	5.680
167610-ZZ-0	CHICAGO IL G O PARK DIST LTD 1997		5.375	JJ01	01/01/2025	01/01/2008	100.000	2,018,267	2,000,000	103.2920	2,065,840	2,029,700	53,750	107,500	(3,127)			1PE	02/12/1998	5.170
167610-S2-1	CHICAGO IL G O PARK DIST UNLTD 2001 B		5.375	JJ01	01/01/2029	01/01/2011	100.000	5,164,436	5,120,000	103.7860	5,313,843	5,170,534	137,600	321,067	(4,370)			1PE	07/31/2001	5.240
167484-YP-3	CHICAGO IL G O PROJ & REF 2001 A CAP			JJ	01/01/2012			1,976,032	3,055,000	68.4650	2,091,606	1,814,792			93,381			1PE	03/16/2001	4.850
167484-YR-9	CHICAGO IL G O PROJ & REF 2001 A CAP			JJ	01/01/2014			3,557,140	6,190,000	61.0740	3,780,481	3,255,692			174,707			1PE	03/16/2001	5.050
167484-ZG-2	CHICAGO IL G O PROJ & REF 2001 A CONV			JJ01	01/01/2029			6,906,858	11,470,000	66.3060	7,605,298	6,659,482			147,692			1PE	03/16/2001	5.980
167484-ZH-0	CHICAGO IL G O PROJ & REF 2001 A CONV			JJ01	01/01/2030			7,325,883	12,180,000	66.2480	8,069,006	7,071,708			152,060			1PE	03/16/2001	5.980
167484-XH-2	CHICAGO IL G O REF SER 2000 D		5.750	JJ01	01/01/2030	01/01/2011	100.000	5,006,070	5,000,000	109.0980	5,454,900	5,007,250	143,750	287,500	(584)			1PE	11/17/2000	5.730
167592-UK-8	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 C		5.250	JJ	01/01/2009			3,080,343	2,945,000	109.7620	3,232,491	3,106,445	77,306	133,139	(19,336)			1PE	08/10/2001	4.370
167592-VF-8	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E		5.000	AO	01/01/2008			1,068,693	1,030,000	108.6380	1,118,971	1,077,061	25,750	38,196	(6,826)			1PE	08/28/2001	4.160
167592-VG-6	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E		5.250	JJ	01/01/2009			3,195,074	3,050,000	109.7620	3,347,741	3,220,678	80,063	118,759	(20,749)			1PE	08/22/2001	4.340
167592-VH-4	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E		5.250	JJ	01/01/2010			3,247,592	3,100,000	109.1470	3,383,557	3,269,322	81,375	120,706	(17,612)			1PE	08/21/2001	4.450
167592-NA-8	CHICAGO IL OHARE INTL ARPT PFC 96 A		5.600	JJ	01/01/2011			3,143,820	3,150,000	109.7170	3,456,086	3,134,943	88,200	176,400	597			1PE	05/31/2000	5.630
167590-ES-3	CHICAGO IL OHARE INTL ARPT UNITED 01B		6.100	MN	11/01/2035			2,100,000	15,000,000	14.0000	2,100,000	15,000,000		915,000	(7,362,900)			6	02/12/2001	6.100
167628-BZ-8	CHICAGO IL PARK DIST PKG FAC		6.000	JJ01	01/01/2019			3,979,346	4,000,000	105.1680	4,206,720	3,977,000	120,000	240,000	825			2PE	10/01/1999	6.050
167664-PA-3	CHICAGO IL PUB BLDG COMM SER 86A		7.700	J01	01/01/2006			6,688,998	6,725,000	109.3350	7,352,779	6,523,250	258,913	517,825	20,814			1	08/01/1986	8.070
16768R-AB-4	CHICAGO IL RSD MTG REF 1992 B			AO	10/01/2009			329,736	535,000	62.5020	334,386	153,224			22,814			1PE	04/01/1992	7.190
16768T-AQ-7	CHICAGO IL SALES TAX REV BDS 1997		5.375	JJ01	01/01/2027			5,007,884	5,000,000	103.7340	5,186,700	5,008,200	134,375	268,750	(221)			1PE	07/17/2001	5.360
16768T-BW-3	CHICAGO IL SALES TAX REV BDS 1998		5.250	JJ01	01/01/2028			8,495,323	8,560,000	102.9930	8,816,201	8,489,894	224,700	449,400	1,567			1PE	07/20/1998	5.310
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A		7.250	MS01	09/01/2028	09/01/2012	100.000	996,626	935,000	104.4660	976,757	1,018,215	22,596	52,019	(4,506)			1PE	03/21/1997	6.330
167709-DV-3	CHICAGO IL TIF CENTRAL LOOP REDEV 2000A		6.500	JD	12/01/2008			14,552,967	15,000,000	107.3840	16,107,600	14,431,350	81,250	975,000	58,910			1	10/26/2000	7.130

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
167709-EE-0	CHICAGO IL TIF CENTRAL LOOP REDEV 2000A		6.500	JD	12/01/2008			32,404,884	33,000,000	107.3840	35,436,720	32,241,330	178,750	2,145,000	79,119			1	10/26/2000	6.880
167709-EY-6	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		4.050	JD	12/15/2005			999,401	1,000,000	100.0810	1,000,810	999,350	11,925		51			2	09/10/2002	4.070
167709-EZ-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		4.400	JD	12/15/2006			1,433,878	1,435,000	100.1060	1,436,521	1,433,809	18,591		69			2	09/10/2002	4.420
167709-FA-7	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		4.700	JD	12/15/2007			1,492,275	1,495,000	100.1290	1,496,929	1,492,145	20,689		130			2	09/10/2002	4.740
167709-FB-5	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		5.000	JD	12/15/2008			1,591,621	1,595,000	100.1510	1,597,408	1,591,491	23,482		130			2	09/10/2002	5.040
167709-FC-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		5.400	JD	12/15/2009			1,558,957	1,560,000	100.1690	1,562,636	1,558,924	24,804		33			2	09/10/2002	5.410
167709-FD-1	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		5.600	JD	12/15/2010			1,642,757	1,645,000	100.1880	1,648,093	1,642,697	27,124		60			2	09/10/2002	5.620
167709-FE-9	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		5.750	JD	12/15/2011			1,962,080	1,965,000	100.2050	1,969,028	1,962,013	33,269		67			2	09/10/2002	5.770
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		6.050	JD	12/15/2013			3,089,821	3,100,000	100.2350	3,107,285	3,089,646	55,223		175			2	09/10/2002	6.090
167709-AA-2	CHICAGO IL TIF CHINATOWN SQUARE 1990 A		8.250	JD01	12/01/2009			3,311,115	3,311,115	101.0980	3,347,471	3,311,115	22,764	273,167				2	03/11/1991	8.250
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		7.450	JJ01	07/01/2019			16,670,000	16,670,000	102.8060	17,137,760	16,670,000	620,958	1,241,915				3	03/03/2000	7.450
167709-AE-4	CHICAGO IL TIF NEAR SOUTH REDEV 1994A		9.250	MN15	11/15/2013			21,975,000	21,975,000	115.8760	25,463,751	21,975,000	259,732	2,032,688				1	12/21/1994	9.250
167709-CP-7	CHICAGO IL TIF NEAR SOUTH REDEV 1999A		5.000	MN	11/15/2011	11/15/2009	100.000	1,737,055	1,690,000	108.6290	1,835,830	1,757,617	10,797	84,500	(5,721)			1PE	02/11/1999	4.520
167727-EQ-5	CHICAGO IL WSTWTR TRANSMISSION SER 93		5.125	JJ01	01/01/2020			9,342,734	10,955,000	100.3630	10,994,767	8,974,007	280,722	561,444	70,039			1PE	06/24/1994	6.800
167727-FC-5	CHICAGO IL WSTWTR TRANSMISSION SER 94		6.375	JJ01	01/01/2024	01/01/2007	100.000	2,148,067	2,125,000	111.5530	2,370,501	2,178,253	67,734	135,469	(4,955)			1	05/15/1995	6.070
216084-AJ-2	COOK CNTY IL CCD NO 508 G O 1990		8.750	JJ	01/01/2005			1,128,139	1,100,000	113.9010	1,252,911	1,233,628	48,125	96,250	(12,617)			1PE	11/14/1990	7.350
216129-BZ-8	COOK CNTY IL CCD NO 524 MORAINE 1986		8.100	AO	10/01/2003			1,305,000	1,305,000	104.8270	1,367,992	1,305,000	26,426	105,705				1PE	08/01/1986	8.100
216129-CA-2	COOK CNTY IL CCD NO 524 MORAINE 1986		8.200	AO	10/01/2004			1,500,000	1,500,000	111.1660	1,667,490	1,500,000	30,750	123,000				1PE	08/01/1986	8.200
216129-CB-0	COOK CNTY IL CCD NO 524 MORAINE 1986		8.200	AO	10/01/2005			1,620,000	1,620,000	116.8480	1,892,938	1,620,000	33,210	132,840				1PE	08/01/1986	8.200
213309-JZ-1	COOK CNTY IL CCSD NO 21 WHEELING CAP 01			JD	12/01/2016			1,277,697	2,715,000	52.1530	1,415,954	1,169,703			67,450			1PE	04/12/2001	5.430
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING CAP 01			JD	12/01/2017			1,145,681	2,600,000	48.8350	1,269,710	1,047,514			61,245			1PE	04/12/2001	5.510
215813-FF-8	COOK CNTY IL CHSD NO 228 MIDLOTHIAN 1988		8.100	JD	12/01/2003			1,060,000	1,060,000	105.4530	1,117,802	1,060,000	7,155	85,860				2	08/04/1988	8.100
215813-FG-6	COOK CNTY IL CHSD NO 228 MIDLOTHIAN 1988		8.150	JD	12/01/2004			1,170,000	1,170,000	110.9640	1,298,279	1,170,000	7,946	95,355				2	08/04/1988	8.150
215813-FH-4	COOK CNTY IL CHSD NO 228 MIDLOTHIAN 1988		8.150	JD	12/01/2005			1,290,000	1,290,000	115.2050	1,486,145	1,290,000	8,761	105,135				2	08/04/1988	8.150
215813-FJ-0	COOK CNTY IL CHSD NO 228 MIDLOTHIAN 1988		8.200	JD	12/01/2006			1,425,000	1,425,000	119.0850	1,696,961	1,425,000	9,738	116,850				2	08/04/1988	8.200
215813-FK-7	COOK CNTY IL CHSD NO 228 MIDLOTHIAN 1988		8.200	JD	12/01/2007			1,565,000	1,565,000	121.6560	1,903,916	1,565,000	10,694	128,330				2	08/04/1988	8.200
216048-EA-2	COOK CNTY IL CUSD NO 401 CAP APPREC 99			JD	12/01/2012			2,036,483	3,625,000	65.8770	2,388,041	1,698,385			115,040			1PE	11/01/1999	5.830
216048-EB-0	COOK CNTY IL CUSD NO 401 CAP APPREC 99			JD	12/01/2013			1,376,723	2,625,000	62.2930	1,635,191	1,144,684			79,031			1PE	11/01/1999	5.930
213192-AM-9	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	01/01/2003			125,000	125,000	100.0000	125,000	125,313	4,813	9,625				1	01/26/1987	7.700
213192-AN-7	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	07/01/2003			130,000	130,000	101.0680	131,388	130,325	5,005	10,010				1	01/26/1987	7.700
213192-AP-2	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	01/01/2004			135,000	135,000	101.0170	136,373	135,338	5,198	10,395				1	01/26/1987	7.700
213192-AQ-0	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	07/01/2004			140,000	140,000	101.0170	141,424	140,350	5,390	10,780				1	01/26/1987	7.700
213192-AR-8	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	01/01/2005			145,000	145,000	101.2080	146,752	145,363	5,583	11,165				1	01/26/1987	7.700
213192-AS-6	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	07/01/2005			150,000	150,000	101.2080	151,812	150,375	5,775	11,550				1	01/26/1987	7.700
213192-AT-4	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	01/01/2006			155,000	155,000	101.1750	156,821	155,388	5,968	11,935				1	01/26/1987	7.700
213192-AU-1	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	07/01/2006			165,000	165,000	101.1750	166,939	165,413	6,353	12,705				1	01/26/1987	7.700
213192-AV-9	COOK CNTY IL ECON DEV JEWISH FED CHGO		7.700	JJ	01/01/2007			210,000	210,000	101.1240	212,360	210,525	8,085	16,170				1	01/26/1987	7.700
213183-E8-5	COOK CNTY IL G O SER 1998 A REF		5.000	MN	11/15/2018	11/15/2010	100.000	5,037,950	5,000,000	104.3990	5,219,950	5,039,800	31,944	125,000	(1,850)			1PE	07/08/2002	4.880
214435-CT-4	COOK CNTY IL SCH DIST NO 102 86 LAGRANGE		7.250	JD	12/01/2004			450,000	450,000	110.9650	499,343	450,000	2,719	32,625				1	01/22/1987	7.250
214435-CU-1	COOK CNTY IL SCH DIST NO 102 86 LAGRANGE		7.250	JD	12/01/2005			500,000	500,000	115.7100	578,550	500,000	3,021	36,250				1	01/22/1987	7.250
214435-CV-9	COOK CNTY IL SCH DIST NO 102 86 LAGRANGE		7.250	JD	12/01/2006			550,000	550,000	119.3470	656,409	550,000	3,323	39,875				1	01/22/1987	7.250
243135-AA-8	DECATUR IL IND DEV PCR ARCHER-DANIEL 76		6.625	AO	10/01/2006			760,000	760,000	115.9490	881,212	760,000	12,588	50,350				1PE	10/28/1976	6.630
243188-AA-7	DECATUR IL INDL PCR ARCHER-DANIEL 76		6.625	AO01	10/01/2006			2,105,000	2,105,000	100.3410	2,112,178	2,105,000	34,864	139,456				1PE	10/28/1976	6.630
241055-CB-6	DEKALB CNTY IL CMNTY CLG DIST 523 00		5.750	FA	02/01/2012	02/01/2010	100.000	2,534,199	2,460,000	114.9360	2,827,426	2,552,767	58,938	141,450	(8,456)			1PE	07/19/2000	5.230
263493-FF-0	DU PAGE CNTY IL CMNTY USD 200 WHEATON 02A		5.000	JD	12/01/2011			2,119,953	2,015,000	110.7760	2,232,136	2,128,344	8,396	83,958	(8,391)			1PE	01/24/2002	4.290
262608-MK-5	DU PAGE CNTY IL CUSD NO 204 INDIAN 02		5.000	JD	12/30/2017	12/30/2011	100.000	4,046,138	4,000,000	105.0450	4,201,800	4,048,320	200,556		(2,182)			1PE	06/12/2002	4.840
262651-PX-4	DU PAGE CNTY IL FST PRESV DIST G O 2000			MN	11/01/2017			1,653,423	3,500,000	49.3880	1,728,580	1,648,325			5,098			1PE	12/04/2002	5.070
276515-PK-3	EASTERN IL UNIV AUX FAC SER 78A		7.375	A01	04/01/2006			670,000	670,000	107.2750	718,743	680,814	12,353	44,619				1	09/01/1978	7.380
320646-AX-0	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2003			150,000	150,000	100.4680	150,702	150,000	5,469	13,125				2	02/13/1980	8.750
320646-AY-8	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2004			160,000	160,000	101.1110	161,778	160,000	5,833	14,000				2	02/13/1980	8.750
320646-AZ-5	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2005			175,000	175,000	101.7310	178,029	175,000	6,380	15,313				2	02/13/1980	8.750
320646-BA-9	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2006			190,000	190,000	102.3410	194,448	190,000	6,927	16,625				2	02/13/1980	8.750
320646-BB-7	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2007			210,000	210,000	102.8150	215,912	210,000	7,656	18,375				2	02/13/1980	8.750
320646-BC-5	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2008			225,000	225,000	103.3940	232,637	225,000	8,203	19,688				2	02/13/1980	8.750
320646-BD-3	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2009			245,000	245,000	103.8210	254,361	245,000	8,932	21,438				2	02/13/1980	8.750

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
320646-BE-1	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2010			265,000	265,000	104.2890	276,366	265,000	9,661	23,188				2	02/13/1980	8.750
320646-BF-8	FIRST KANKAKEE IL HSG FIN 1ST LIEN		8.750	FA	08/01/2011			295,000	295,000	104.8400	309,278	295,000	10,755	25,813				2	02/13/1980	8.750
336451-AL-3	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2003			165,000	165,000	100.8040	166,327	165,000	1,014	12,169				2	09/21/1978	7.380
336451-AM-1	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2004			180,000	180,000	100.8000	181,440	180,000	1,106	13,275				2	09/21/1978	7.380
336451-AN-9	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2005			195,000	195,000	100.7910	196,542	195,000	1,198	14,381				2	09/21/1978	7.380
336451-AP-4	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2006			205,000	205,000	100.7910	206,622	205,000	1,260	15,119				2	09/21/1978	7.380
336451-AQ-2	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2007			220,000	220,000	100.7660	221,685	220,000	1,352	16,225				2	09/21/1978	7.380
336451-AR-0	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2008			240,000	240,000	100.7660	241,838	240,000	1,475	17,700				2	09/21/1978	7.380
336451-AS-8	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		7.375	JD	06/01/2009			250,218	255,000	100.7660	256,953	243,813	1,567	18,806	557			2	09/21/1978	7.750
346214-AA-7	FOREST VIEW IL NRSG MAXWELL MANOR 98A		7.250	A001	10/01/2029			1,877,150	17,065,000	11.0000	1,877,150	17,065,000			(6,241,850)			6	10/26/1998	7.250
346214-AB-5	FOREST VIEW IL NRSG MAXWELL MANOR 98B		9.000	A001	10/01/2004			87,000	780,000	115.7500	902,850	780,000			(284,000)			6	10/26/1998	9.000
363272-BD-6	GALENA IL WTRWKS & SEW REV SER 74		6.800	MN	05/01/2003				30,000	101.2780	30,383	29,608	340	2,040				6*	07/18/1974	6.910
363272-BE-4	GALENA IL WTRWKS & SEW REV SER 74		6.800	MN	05/01/2004				30,000	101.2040	30,361	29,608	340	2,040				6*	07/18/1974	6.900
363272-BF-1	GALENA IL WTRWKS & SEW REV SER 74		6.800	MN	05/01/2005				30,000	101.1260	30,338	29,608	340	2,040				6*	07/18/1974	6.900
372072-CC-0	GENEVA IL ELEC REV 2003			MN01	05/01/2015	11/01/2012	100.000	2,237,964	2,145,000	107.1680	2,298,754	2,237,964						1PE	11/05/2002	4.450
372072-CD-8	GENEVA IL ELEC REV 2003			MN01	05/01/2016	11/01/2012	100.000	1,524,678	1,475,000	106.2520	1,567,217	1,524,678						1PE	11/05/2002	4.570
372072-CE-6	GENEVA IL ELEC REV 2003			MN01	05/01/2017	11/01/2012	100.000	1,589,851	1,550,000	105.4280	1,634,134	1,589,851						1PE	11/05/2002	4.670
389649-BF-0	GRAYSLAKE IL MULTIFAM CTRY SQUIRE A		6.650	JD01	12/01/2027			10,587,242	10,610,000	104.9040	11,130,314	10,583,475	58,797	705,565	804			1PE	03/01/1995	6.670
434329-AC-2	HODGKINS IL TAX INCREMENT SER 1995A		7.150	JD01	12/01/2005	12/01/2005	102.000	5,345,000	5,345,000	103.1090	5,511,176	5,345,000	31,847	382,168				2	04/13/1995	7.150
434329-AD-0	HODGKINS IL TAX INCREMENT SER 1995A		7.625	JD01	12/01/2013			3,725,000	3,725,000	106.8800	3,981,280	3,725,000	23,669	284,031				2	04/13/1995	7.630
434466-AU-2	HOFFMAN ESTATES IL TAX INCR JR LIEN 91			MN	05/15/2003			9,222,438	9,400,000	99.2140	9,326,116	7,861,220			460,651			1PE	11/16/1999	5.130
446879-AD-0	HUNTLEY IL TIF HUNTLEY REDEV PROJ 95B		8.500	JD	12/01/2015			13,500,000	13,500,000	105.6040	14,256,540	13,500,000	95,625	1,147,500				4	11/19/1997	8.500
451885-BB-2	ILLINOIS DEP CENT MGMT SVCS SER 1996		6.200	JJ01	07/01/2017			7,176,995	7,245,000	109.9700	7,967,327	7,160,016	224,595	449,190	3,114			1PE	04/12/1996	6.300
451908-E8-6	ILLINOIS DEV FIN AUTH TXBLE MTG NEW BLUFF 96A		6.400	J01	07/01/2024			3,385,000	3,385,000	102.2170	3,460,045	3,385,000	108,320	215,040				1PE	09/23/1996	6.400
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		8.750	MS	03/01/2010			256,000	256,000	100.8100	258,074	256,000	7,467	22,400				6*	02/06/1990	8.750
451908-M4-6	ILLINOIS DEV FIN CMNTY REHAB 94C		7.750	J01	06/01/2004	06/01/2004	100.000	575,000	575,000	108.3620	623,082	575,000	3,714	31,969				1	08/04/1994	7.750
451908-M5-3	ILLINOIS DEV FIN CMNTY REHAB 94C		8.250	JD01	06/01/2012			4,335,000	4,335,000	110.9940	4,811,590	4,335,000	29,803	357,638				1	08/04/1994	8.250
451908-M6-1	ILLINOIS DEV FIN CMNTY REHAB 94C		8.375	JD01	06/01/2019			5,490,000	5,490,000	111.1610	6,102,739	5,490,000	38,316	459,788				1	08/04/1994	8.380
451908-N2-9	ILLINOIS DEV FIN CMNTY REHAB 94C		7.750	JD	06/01/2004			525,000	525,000	100.5790	528,040	525,000	3,391	40,688				3	08/04/1994	7.750
451908-N3-7	ILLINOIS DEV FIN CMNTY REHAB 94C		8.250	JD	06/01/2012			40,000	40,000	102.1990	40,880	40,000	275	3,300				3	08/04/1994	8.250
451908-N4-5	ILLINOIS DEV FIN CMNTY REHAB 94C		8.375	JD	06/01/2019			40,000	40,000	102.4190	40,968	40,000	279	3,350				3	08/04/1994	8.380
451908-L8-8	ILLINOIS DEV FIN CMNTY SASI 97		8.000	JJ	07/01/2017			2,297,171	2,375,000	96.7230	2,297,171	2,375,000	95,000	190,000	38,095			3	07/31/1997	8.000
45188H-BK-6	ILLINOIS DEV FIN HLTH CATHOLIC HLTH 95A		6.000	MN15	11/15/2017			2,046,398	2,075,000	111.2790	2,309,039	2,037,214	15,908	124,500	1,664			1PE	04/20/1995	6.170
45188H-AW-1	ILLINOIS DEV FIN HLTH CMNTY LIVING 95		7.125	MS01	03/01/2010			3,685,130	3,700,000	103.2040	3,818,548	3,674,692	87,875	263,625	1,755			2	02/15/1995	7.200
45188H-AX-9	ILLINOIS DEV FIN HLTH CMNTY LIVING 95		7.000	MO1	03/01/2007	03/01/2006	100.000	1,545,054	1,510,000	103.1720	1,557,897	1,593,654	35,233	96,775	(4,564)			2	01/29/1996	5.770
451908-5A-1	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		5.500	MN	05/15/2006			1,509,763	1,460,000	110.6840	1,615,986	1,563,850	10,261	80,300	(13,411)			1PE	08/28/1998	4.400
451908-5B-9	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		5.500	MN	05/15/2007			4,376,580	4,285,000	112.0330	4,800,614	4,454,172	30,114	235,675	(18,340)			1PE	05/01/1998	4.950
451908-5C-7	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		5.500	MN	05/15/2008			2,947,079	2,880,000	112.0730	3,227,702	2,992,061	20,240	158,400	(10,641)			1PE	05/01/1998	5.000
451908-5D-5	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		5.500	MN	05/15/2009			1,457,066	1,415,000	112.8400	1,596,686	1,480,302	9,944	77,825	(5,492)			1PE	05/04/1998	4.950
451908-5P-8	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		5.500	MN15	05/15/2021			3,517,806	3,550,000	105.7210	3,753,096	3,513,400	24,949	195,250	1,075			1PE	05/01/1998	5.580
45188L-AM-4	ILLINOIS DEV FIN HOSP ST FRANCIS 97B		5.750	MN01	11/01/2012	11/01/2009	100.000	3,789,818	3,755,000	112.9390	4,240,859	3,795,179	35,985	215,913	(4,084)			1PE	06/26/2000	5.580
451908-7Y-7	ILLINOIS DEV FIN LOC SD 304 GENEVA 98			JJ	01/01/2012			4,505,868	7,425,000	68.2600	5,068,305	3,975,716			243,832			1PE	09/26/2000	5.560
451908-7Z-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98			JJ	01/01/2013			4,646,270	8,180,000	64.6020	5,284,444	4,089,755			255,511			1PE	09/26/2000	5.670
451908-8A-8	ILLINOIS DEV FIN LOC SD 304 GENEVA 98			JJ	01/01/2014			3,939,505	7,400,000	60.8540	4,503,196	3,461,794			219,430			1PE	09/26/2000	5.740
451888-CC-3	ILLINOIS DEV FIN PCR CIPSCO 1993 B-2		5.900	JD	06/01/2028	06/01/2005	100.000	3,511,595	3,500,000	101.0390	3,536,365	3,542,200	17,208	206,500	(4,374)			1PE	02/01/1994	5.750
451888-BV-2	ILLINOIS DEV FIN PCR IL PWR CO 1994 A REF		5.700	FA	02/01/2024			9,313,471	10,600,000	103.1760	10,936,656	9,142,394	251,750	604,200	26,918			1PE	01/24/1995	6.790
451889-AJ-8	ILLINOIS DEV FIN SOLID WST MGMT 97		5.050	FA	01/01/2010			2,000,000	2,000,000	97.4710	1,949,420	2,000,000	42,083	101,000	44,980			2	01/28/1999	5.050
452001-P7-9	ILLINOIS EDL FAC AUTH IL INST TECH 99		5.150	JD	12/01/2018			1,210,000	1,210,000	104.4760	1,264,160	1,210,000	5,193	62,315				1PE	03/26/1999	5.150
452001-FF-2	ILLINOIS EDL FAC AUTH LOYOLA REF C-2		9.620	JJ	07/01/2012			11,000,000	11,000,000	107.1170	11,782,870	11,000,000	520,850	978,450				1	06/07/1993	9.470
452001-C4-0	ILLINOIS EDL FAC AUTH MIDWESTRN ST 98B		5.250	MN15	05/15/2013			2,931,528	3,000,000	108.0620	3,241,860	2,914,410	20,125	157,500	6,682			1PE	09/17/1999	5.610
452001-R6-9	ILLINOIS EDL FAC AUTH MJH ED ASSIST III 99 D		5.450	MS	09/01/2014			7,500,000	7,500,000	109.1820	8,188,650	7,500,000	136,250	408,750				1PE	07/22/1999	5.450
452001-K2-5	ILLINOIS EDL FAC AUTH MJH ED DEPAUL 98C		5.000	MS	09/01/2013			7,368,513	7,500,000	105.8180	7,936,350	7,345,350	125,000	375,000	8,484			1PE	08/23/2000	5.210
452001-A6-7	ILLINOIS EDL FAC AUTH UNIV OF CHGO 98A		5.125	JJ01	07/01/2025			9,357,608	9,500,000	101.3340	9,626,730	9,343,060	243,438	486,875	4,085			1PE	06/17/1998	5.250
452007-YN-1	ILLINOIS HEALTH FAC LOYOLA UNIV		6.250	JJ01	07/01/2006			1,722,421	1,725,000	108.8660	1,877,939	1,714,500	53,906	107,813	608			1	02/21/1978	6.330
45200P-EZ-6	ILLINOIS HEALTH FACILITIES AUTHORITY REVENUE		6.875	MN15	11/15/2030			9,929,613	9,990,000	107.5710	10,746,343	9,927,563	87,759	686,813	925			1PE	04/07/2000	6.930
45200L-K3-9	ILLINOIS HEALTH FACS AUTH REV		5.250	MN	11/15/2007			626,873	615,000	111.9550	688,523	636,088	4,126	32,288	(2,116)			1PE	03/06/1998	4.800

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
45200L-K4-7	ILLINOIS HEALTH FACS AUTH REV		5.250	MN	11/15/2008			2,009,775	1,970,000	112.2920	2,212,152	2,034,695	13,215	103,425	(5,728)			1PE	03/06/1998	4.850
45200L-R6-5	ILLINOIS HEALTH FACS AUTH REV		5.000	MS	03/01/2009			1,690,000	1,690,000	109.3690	1,848,336	1,690,000	28,167	84,500				1PE	04/24/1998	5.000
45200P-FP-7	ILLINOIS HEALTH FACS AUTH REV		5.875	FA15	02/15/2020			10,003,442	10,160,000	111.2730	11,305,337	9,989,820	225,496	596,900	5,732			1PE	04/24/2000	6.030
45200P-DF-1	ILLINOIS HEALTH FACS AUTH REV FOR ISSUES DTD PRIOR TO 07/01/1999 SEE 45200L ETC		6.100	MN15	11/15/2029			2,781,489	2,810,000	111.5310	3,134,021	2,779,315	21,902	171,410	473			1PE	11/29/1999	6.180
45200P-GB-7	ILLINOIS HEALTH FACS AUTH RIVERSIDE		6.850	MN15	11/15/2029			3,460,028	3,500,000	107.7840	3,772,440	3,456,075	30,635	239,750	687			1PE	06/02/2000	6.950
45200L-PH-3	ILLINOIS HLTH FAC ADVOCATE HLTH 97 A		5.875	FA15	08/15/2022			55,625,231	55,750,000	107.3900	59,869,925	55,608,592	1,237,340	3,275,313	3,902			1	03/03/1997	5.900
45200L-WN-2	ILLINOIS HLTH FAC AUTH SHERMAN HLTH SYS		5.500	FA	08/01/2011			3,308,401	3,320,000	108.6170	3,606,084	3,305,691	76,083	182,600	1,030			1PE	03/23/2000	5.550
45200K-H5-0	ILLINOIS HLTH FAC CHILDRENS MEM 93		5.000	FA15	08/15/2022			4,955,048	6,200,000	100.6020	6,237,324	4,751,194	117,111	310,000	41,909			1PE	01/26/1995	7.150
45200P-AS-6	ILLINOIS HLTH FAC CHILDRENS MEM 99 A		5.625	FA15	08/15/2019			2,365,345	2,500,000	107.7580	2,693,950	2,350,575	53,125	140,625	5,510			1PE	10/18/1999	6.190
45200K-RC-4	ILLINOIS HLTH FAC CMNTY PROVIDER 93A		8.000	FA15	08/15/2017			4,622,167	5,000,000	100.3470	5,017,350	4,530,800	151,111	400,000	24,055			2	10/27/1994	9.210
45200P-GF-8	ILLINOIS HLTH FAC CONDELL MED CTR 00		6.500	MN15	05/15/2030			9,944,616	10,180,000	104.7980	10,668,436	9,925,500	84,551	661,700	3,881			1PE	06/21/2000	6.690
45200P-TL-1	ILLINOIS HLTH FAC CONDELL MED CTR 02		5.500	MN15	05/15/2032			14,701,101	15,000,000	96.4920	14,473,800	14,700,000	275,000		1,101			1PE	09/11/2002	5.650
45200P-PX-9	ILLINOIS HLTH FAC DECATUR MEM 01		5.750	A001	10/01/2024			2,726,293	2,750,000	101.1100	2,780,525	2,725,388	39,531	158,125	675			1PE	07/20/2001	5.830
45200P-SP-3	ILLINOIS HLTH FAC LAKE FOREST 2002 A		5.750	JJ01	07/01/2029			4,835,215	5,000,000	100.6220	5,031,100	4,833,550	143,750		1,665			1PE	05/22/2002	6.010
45200L-DJ-2	ILLINOIS HLTH FAC MERCY CTR 1995		6.375	A001	10/01/2015			5,720,413	5,840,000	114.1950	6,668,988	5,679,342	93,075	372,300	10,182			1	10/25/1995	6.700
45200L-U3-8	ILLINOIS HLTH FAC METHODIST MED 98		5.500	MN	11/15/2009			2,736,523	2,615,000	113.1860	2,959,814	2,795,513	18,378	143,825	(14,670)			1PE	08/25/1998	4.700
45200L-BJ-4	ILLINOIS HLTH FAC NORTHWESTN MED 95		6.500	MN15	11/15/2015			2,262,869	2,265,000	111.1950	2,518,567	2,262,169	18,812	147,225	130			1	02/03/1995	6.510
45200L-BK-1	ILLINOIS HLTH FAC NORTHWESTN MED 95		6.625	MN15	11/15/2025			17,851,868	18,175,000	111.4250	20,251,494	17,811,500	153,856	1,204,094	8,454			1	01/27/1995	6.790
45200K-A3-2	ILLINOIS HLTH FAC OSF HLTHCARE 93		6.000	MN15	11/15/2023			13,597,662	14,355,000	101.0640	14,507,737	13,487,451	110,055	861,300	23,099			1PE	03/13/1996	6.530
45200P-CD-7	ILLINOIS HLTH FAC OSF HLTHCARE 99		6.250	MN15	11/15/2029			5,904,181	6,000,000	104.0280	6,241,680	5,899,800	47,917	375,000	1,691			1PE	09/29/1999	6.380
45200P-UR-6	ILLINOIS HLTH FAC RIVERSIDE HLTH 02		6.000	MN	11/15/2032			21,375,000	21,375,000	100.7780	21,541,298	21,375,000	163,875					1PE	11/21/2002	6.000
45200L-GC-4	ILLINOIS HLTH FAC RUSH-PRES ST LUKES 96		6.250	MN15	11/15/2020			10,265,125	10,375,000	112.5580	11,677,893	10,246,246	82,856	648,438	3,946			1PE	06/13/1996	6.360
45200L-3W-4	ILLINOIS HLTH FAC RUSH-PRES ST LUKES 98		5.250	MN	11/15/2011	11/15/2009	100.000	1,608,267	1,560,000	108.2330	1,688,435	1,629,997	10,465	81,900	(5,823)			1PE	12/01/1998	4.720
45200K-5K-0	ILLINOIS HLTH FAC SERVANTCOR 94A		6.375	FA15	08/15/2021	08/15/2006	100.000	5,005,173	5,000,000	115.0400	5,752,000	5,012,500	120,417	318,750	(1,234)			1	07/20/1995	6.340
45200L-2C-9	ILLINOIS HLTH FAC SISTERS SVCS 98A		5.250	JD	06/01/2011			6,396,088	6,460,000	107.7700	6,961,942	6,386,759	28,263	339,150	4,413			1PE	10/18/1999	5.390
45200L-2E-5	ILLINOIS HLTH FAC SISTERS SVCS 98A		5.375	JD	06/01/2013	06/01/2010	100.000	4,092,792	4,000,000	106.6100	4,264,400	4,131,080	17,917	215,000	(10,111)			1	09/04/1998	5.000
45200L-2F-2	ILLINOIS HLTH FAC SISTERS SVCS 98A		5.375	JD	06/01/2014	06/01/2010	100.000	6,191,902	6,070,000	107.6130	6,532,109	6,241,842	27,189	326,263	(13,254)			1PE	09/04/1998	5.050
45200L-2J-4	ILLINOIS HLTH FAC SISTERS SVCS 98A		5.375	JD	06/01/2016	06/01/2010	100.000	5,960,269	5,875,000	106.8050	6,274,794	5,994,556	26,315	315,781	(9,235)			1PE	09/10/1998	5.140
45200L-CQ-7	ILLINOIS HLTH FAC SSM HLTH CARE 95A		5.875	JD01	06/01/2018			1,789,942	1,830,000	108.3050	1,981,982	1,779,675	8,959	107,513	2,040			1PE	06/23/1995	6.130
45200L-EJ-1	ILLINOIS HLTH FAC TRINITY MED CTR 96		6.000	JJ01	07/01/2028			17,866,366	17,930,000	116.0460	20,807,048	17,906,057	537,900	1,075,800	(7,654)			1PE	09/20/1999	5.980
45200L-AL-0	ILLINOIS HLTH FAC WEST SUBN HOSP 94		6.625	FA01	08/01/2015			5,736,973	5,865,000	110.1390	6,459,652	5,687,877	161,898	388,556	11,836			1	11/03/1994	6.990
45200L-AM-8	ILLINOIS HLTH FAC WEST SUBN HOSP 94		6.625	FA01	08/01/2024			8,696,805	9,070,000	110.1390	9,989,607	8,645,796	250,370	600,888	10,309			1	11/03/1994	7.030
45200K-XA-1	ILLINOIS HLTH REF SWEDISH COVENANT A		6.375	FA01	08/01/2023			14,685,233	15,355,000	104.9290	16,111,848	14,566,413	407,867	978,881	21,584			1	03/23/1995	6.830
45200K-UN-6	ILLINOIS HLTH UNIV CHICAGO HOSPS 93B		9.920	5WK	08/15/2014			4,139,156	5,500,000	106.3340	5,848,370	4,098,600	71,027	512,366	51,283			1PE	01/10/1995	14.660
45200K-2P-2	ILLINOIS HLTH UNIV CHICAGO YCNS 94B-2		9.720	FA15	08/15/2019			27,828,929	27,900,000	119.2720	33,276,888	27,817,280	1,047,087	2,872,305	1,891			1	02/27/1995	9.750
45201R-4S-8	ILLINOIS HSG DEV AUTH HMEOWNER 00 D-4		6.050	FA01	08/01/2029			4,085,000	4,085,000	101.5080	4,146,602	4,085,000	102,976	226,573				1PE	07/14/2000	6.050
45201L-AD-7	ILLINOIS HSG DEV AUTH HSG FIN BDS 1999 B		6.300	MS01	09/01/2030	09/01/2030	100.000	2,750,000	2,750,000	105.0050	2,887,638	2,750,000	57,750	173,250				1PE	12/06/1999	6.300
452010-G6-2	ILLINOIS HSG DEV AUTH MULTI FAM 1991C		7.350	JJ01	07/01/2011	07/01/2003	100.000	3,892,120	3,890,000	101.2590	3,938,975	3,924,038	142,958	285,915	(4,021)			1PE	08/14/1991	7.240
452010-N8-0	ILLINOIS HSG DEV AUTH MULTI FAM 1993 4		7.200	MO1	09/01/2003	09/01/2003	102.000	1,030,000	1,030,000	102.3690	1,054,401	1,030,000	24,720	73,080				1PE	05/21/1993	7.200
452010-P2-1	ILLINOIS HSG DEV AUTH MULTI FAM 1993 4		7.800	MS01	09/01/2008			10,325,000	10,325,000	103.3230	10,668,100	10,325,000	268,450	805,350				1PE	05/21/1993	7.800
452010-U5-8	ILLINOIS HSG DEV AUTH MULTI FAM 1994 5		6.650	MS01	09/01/2014	09/01/2006	100.000	5,025,720	5,000,000	104.9630	5,248,150	5,062,500	110,833	332,500	(6,034)			1PE	05/02/1995	6.490
452010-6Q-9	ILLINOIS HSG DEV AUTH MULTI FAM 1996 7		6.250	MS01	03/01/2023			2,070,000	2,070,000	105.1510	2,176,626	2,070,000	43,125	129,375				1PE	05/20/1996	6.250
45201R-3W-0	ILLINOIS HSG DEV AUTH REV AMT-HOMEOWNER MTG -D		6.050	FA	08/01/2031			9,560,000	9,560,000	101.7880	9,730,933	9,560,000	240,992	578,380				1PE	07/14/2000	6.050
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02		5.250	JD01	06/01/2032			1,548,389	1,560,000	102.5580	1,599,905	1,548,300	6,825	40,950	89			1PE	07/11/2002	5.300
452143-BX-7	ILLINOIS SPORTS FAC AUTH ST TAX 2001			JD15	06/15/2030			33,162,801	49,700,000	68.5280	34,058,416	31,041,129			2,007,663			1PE	10/04/2001	5.500
452226-VP-5	ILLINOIS ST BUILD SALES TAX 1994 U		5.000	JD	06/15/2016			2,132,747	2,500,000	103.5310	2,588,275	2,025,150	5,556	125,000	16,450			1PE	10/17/1994	6.670
452226-WQ-2	ILLINOIS ST BUILD SALES TAX 1994 V		6.375	JD15	06/15/2017	06/15/2007	100.000	5,752,671	5,750,000	113.7290	6,539,418	5,755,750	16,292	366,563	(504)			1PE	05/02/1995	6.360
452226-QZ-9	ILLINOIS ST BUILD SALES TAX SER 0			JD	06/15/2010			9,089,965	15,185,000	75.5540	11,472,875	4,231,908			604,588			1PE	10/24/1991	6.900
452226-RA-3	ILLINOIS ST BUILD SALES TAX SER 0			JD	06/15/2011			8,329,081	14,905,000	71.5160	10,659,460	3,877,685			553,961			1PE	10/24/1991	6.900
452226-RB-1	ILLINOIS ST BUILD SALES TAX SER 0			JD	06/15/2012			6,085,077	11,665,000	68.1060	7,944,565	2,832,962			404,706			1PE	10/24/1991	6.900
452149-XG-7	ILLINOIS ST G O 1995 SER JULY		5.500	JJ	07/01/2011	07/01/2007	100.000	2,431,458	2,405,000	109.8610	2,642,157	2,439,680	66,138	132,275	(5,091)			1PE	07/06/2000	5.220
452150-GL-3	ILLINOIS ST G O 1997 SER JULY		5.150	JJ	07/01/2015	07/01/2009	100.000	1,918,672	1,900,000	106.3240	2,020,156	1,922,895	48,925	97,850	(2,380)			1PE	03/06/2001	4.970
452150-GT-6	ILLINOIS ST G O 1997 SER JULY		5.250	JJ01	07/01/2022			976,480	1,000,000	103.7510	1,037,510	972,860	26,250	52,500	791			1PE	08/05/1997	5.460
452150-SR-7	ILLINOIS ST G O 1999 SER MARCH		5.000	MS	03/01/2010			1,792,294	1,725,000	109.8500	1,894,913	1,806,265	28,750	86,250	(7,844)			1PE	03/06/2001	4.360
452150-SW-6	ILLINOIS ST G O 1999 SER MARCH		4.750	MS	03/01/2015	03/01/2011	100.000	240,470	240,000	104.8760	251,702	240,559	3,800	11,400	(46)			1PE	01/09/2001	4.720

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
452150-TU-9	ILLINOIS ST G O 1999 SER JUNE		5.000	JD	06/01/2012			1,991,564	2,050,000	108.9090	2,232,635	1,976,118	8,542	102,500	4,656			1PE	11/23/1999	5.390
452150-ZJ-7	ILLINOIS ST G O ILLINOIS FIRST 2000 JUNE		5.625	JD01	06/01/2025			8,350,000	8,350,000	105.4050	8,801,318	8,350,000	39,141	469,688				1PE	11/28/2000	5.630
452150-G9-0	ILLINOIS ST GO 1ST SERIES		5.500	FA	08/01/2017			1,138,540	1,150,000	108.8360	1,251,614	1,137,465	26,354	63,250	497			1PE	10/03/2000	5.600
452277-AE-6	ILLINOIS STUDENT ASSISTANCE		1.620	4WK	03/01/2034			17,050,000	17,050,000	100.0000	17,050,000	17,050,000	687	65,492				1PE	12/03/2002	1.450
452277-AG-1	ILLINOIS STUDENT ASSISTANCE		1.480	4WK	03/01/2034			2,750,000	2,750,000	100.0000	2,750,000	2,750,000	2,374	53,875				1PE	10/30/2001	1.480
452277-AH-9	ILLINOIS STUDENT ASSISTANCE		1.510	4WK	03/01/2034			25,550,000	25,550,000	99.9960	25,548,978	25,550,000	15,004	272,006				1PE	10/17/2002	1.510
452281-GL-6	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV		1.450	4WK	09/01/2036			12,400,000	12,400,000	100.0000	12,400,000	12,400,000	10,488	223,841				1PE	01/09/2002	1.450
452281-GM-4	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV		1.510	4WK	09/01/2036			12,600,000	12,600,000	100.0000	12,600,000	12,600,000	7,399	145,818				1PE	12/13/2002	1.510
452281-GP-7	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV		1.500	4WK	09/01/2036			2,000,000	2,000,000	100.0000	2,000,000	2,000,000	496	5,215				1PE	11/14/2002	1.500
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989		7.125	JJ01	01/01/2010			9,830,676	9,600,000	122.9610	11,804,256	10,070,304	342,000	684,000	(37,188)			1PE	03/06/1992	6.560
484080-LJ-3	KANE CNTY IL CMNTY USD NO 300 CAP 01			JJ	12/01/2019			1,702,907	4,465,000	42.9170	1,916,244	1,610,883			92,024			1PE	12/13/2001	5.710
484080-LL-8	KANE CNTY IL CMNTY USD NO 300 CAP 01			JD	12/01/2021			1,689,083	5,000,000	37.9090	1,895,450	1,597,200			91,883			1PE	12/13/2001	5.750
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE 02			JJ	01/01/2021			1,603,196	4,440,000	39.3860	1,748,738	1,550,892			52,304			1PE	05/14/2002	5.670
488575-DC-2	KENDALL CNTY IL CUSD 115 G O YORKVILLE 02			JJ	01/01/2022			1,408,970	4,160,000	36.7790	1,530,006	1,362,691			46,279			1PE	05/14/2002	5.710
508624-DW-0	LAKE CNTY IL CCSD NO 50 WOODLAND 00B			JD	12/01/2011			1,768,338	2,600,000	69.4900	1,806,740	1,677,130			74,876			1PE	10/04/2001	4.330
508804-GU-9	LAKE CNTY IL CUSD NO 95 LAKE ZURICH 00A		5.000	JD	12/01/2013			4,725,208	4,745,000	107.7140	5,111,029	4,722,509	19,771	237,250	1,331			1PE	12/08/2000	5.050
508408-CF-6	LAKE CNTY IL PUB WTR DIST WTR SER 68		5.750	MO1	05/01/2007			449,682	455,000	101.1180	460,087	433,984	4,360	23,863	1,051			1PE	03/26/1974	6.290
504732-BH-0	LASALLE IL G O WTRWKS REV SER 1990		7.800	JD	12/01/2005			567,949	560,000	116.1580	650,485	588,246	3,640	43,680	(2,368)			1PE	06/26/1990	7.250
504750-BU-3	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2003			30,000	30,000	101.8970	30,569	30,000	350	2,100				1	11/30/1978	7.000
504750-BV-1	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2004			30,000	30,000	107.4160	32,225	30,000	350	2,100				1	11/30/1978	7.000
504750-BW-9	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2005			35,000	35,000	112.2030	39,271	35,000	408	2,450				1	11/30/1978	7.000
504750-BX-7	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2006			35,000	35,000	115.9720	40,590	35,000	408	2,450				1	11/30/1978	7.000
504750-BY-5	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2007			40,000	40,000	118.8520	47,541	40,000	467	2,800				1	11/30/1978	7.000
504750-BZ-2	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2008			40,000	40,000	120.9830	48,393	40,000	467	2,800				1	11/30/1978	7.000
504750-CA-6	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2009			45,000	45,000	122.5230	55,135	45,000	525	3,150				1	11/30/1978	7.000
504750-CB-4	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2010			50,000	50,000	123.6550	61,828	50,000	583	3,500				1	11/30/1978	7.000
504750-CC-2	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2011			50,000	50,000	124.5050	62,253	50,000	583	3,500				1	11/30/1978	7.000
504750-CD-0	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2012			55,000	55,000	125.9550	69,275	55,000	642	3,850				1	11/30/1978	7.000
504750-CE-8	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2013			60,000	60,000	126.8060	76,084	60,000	700	4,200				1	11/30/1978	7.000
504750-CF-5	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2014			65,000	65,000	127.1160	82,625	65,000	758	4,550				1	11/30/1978	7.000
504750-CG-3	LASALLE IL WTRWKS REV SER 1978		7.000	MN	05/01/2015			70,000	70,000	127.7340	89,414	70,000	817	4,900				1	11/30/1978	7.000
555561-AU-3	MACON CNTY IL REV MILLIKIN UNIV 95		6.300	A001	10/01/2020			5,615,063	5,675,000	112.5200	6,385,510	5,603,665	89,381	357,525	1,992			1	05/03/1995	6.400
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01		5.000	FA	02/01/2019			1,048,781	1,050,000	103.2240	1,083,852	1,048,719	21,875	45,500	48			1PE	09/13/2001	5.010
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01		5.000	FA	02/01/2020			1,589,003	1,600,000	102.6110	1,641,776	1,588,496	33,333	69,333	398			1PE	09/13/2001	5.060
557738-CC-3	MADISON MACOUPIN CNTY IL LEWIS 97		5.600	MN01	11/01/2027			1,960,659	2,000,000	104.9840	2,099,680	1,957,000	18,667	112,000	868			1PE	06/11/1997	5.760
592247-H4-5	METRO PIER & EXPO IL MCCORMICK PL 02A			JD	12/15/2023			2,019,626	5,850,000	33.0420	1,932,957	1,998,945			20,681			1PE	10/09/2002	5.090
592247-J9-2	METRO PIER & EXPO IL MCCORMICK PL 02A			JD	12/15/2032			10,076,441	58,695,000	20.0400	11,762,478	9,785,630			290,811			1PE	06/14/2002	5.900
592247-K4-1	METRO PIER & EXPO IL MCCORMICK PL 02A			JD	06/15/2034			621,039	4,000,000	18.4280	737,120	603,000			18,039			1PE	06/14/2002	5.940
592247-K5-8	METRO PIER & EXPO IL MCCORMICK PL 02A			JD	12/15/2034			10,551,684	70,000,000	17.9380	12,556,600	10,245,200			306,484			1PE	06/14/2002	5.940
592247-K7-4	METRO PIER & EXPO IL MCCORMICK PL 02A			JD	12/15/2035			8,752,128	62,000,000	16.9410	10,503,420	8,497,100			255,028			1PE	06/14/2002	5.960
592247-K9-0	METRO PIER & EXPO IL MCCORMICK PL 02A			JD	12/15/2036			8,060,714	61,000,000	16.0490	9,789,890	7,825,080			235,634			1PE	06/14/2002	5.980
592247-R7-7	METRO PIER & EXPO IL MCCORMICK PL 92A CAP			JD	06/15/2021			2,801,386	10,515,000	40.8060	4,290,751	2,779,716			21,670			1PE	11/22/2002	7.190
592247-S5-0	METRO PIER & EXPO IL MCCORMICK PL 92A CAP			JD	06/15/2021			4,708,939	17,675,000	38.8160	6,860,728	4,672,514			36,425			1PE	11/22/2002	7.190
592247-G4-6	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD15	06/15/2027			9,782,565	10,010,000	104.3850	10,448,939	9,779,400	28,918	650,650	3,165			1PE	04/05/2002	6.700
592247-G5-3	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD15	06/15/2027			156,365	160,000	104.1420	166,627	156,314	462	10,400	51			1PE	04/05/2002	6.700
592247-KV-1	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2022			849,905	905,000	104.3940	944,766	841,695	2,614	58,825	1,289			1	12/16/1994	7.080
592247-LA-6	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2022			159,637	170,000	104.0540	176,892	158,420	491	11,050	243			1PE	12/16/1994	7.080
592247-LB-4	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2027			1,114,121	1,115,000	104.0540	1,160,202	1,114,063	3,221	72,475	14			1PE	06/16/1994	6.510
592247-LH-1	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2022	06/15/2005	100.000	607,062	605,000	104.3940	631,584	611,976	1,748	39,325	(753)			1	08/01/1994	6.350
592247-LJ-7	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2022	06/15/2005	100.000	5,020	5,000	103.2550	5,163	5,048	14	325	(7)			1PE	08/01/1994	6.320
592247-LM-0	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2022			4,680,000	4,680,000	104.3940	4,885,639	4,680,000	13,520	304,200				1	08/15/1995	6.500
592247-LN-8	METRO PIER & EXPO IL MCCORMICK PL 92A CUR		6.500	JD	06/15/2022			65,000	65,000	103.2550	67,116	65,000	188	4,225				1PE	02/06/1995	6.500
592247-WM-8	METRO PIER & EXPO IL MCCORMICK PL 94A		6.000	JD	06/15/2027			4,273,528	4,450,000	108.7050	4,837,373	4,262,871	11,867	267,000	2,974			1	06/17/1994	6.320
592247-WP-1	METRO PIER & EXPO IL MCCORMICK PL 94A			JD	06/15/2012	06/15/2012	100.000	2,425,744	3,385,000	99.8280	3,379,178	1,796,690			83,995			1	05/27/1994	3.530
592247-WT-3	METRO PIER & EXPO IL MCCORMICK PL 94A		6.000	JD15	06/15/2027			2,931,419	2,955,000	107.8380	3,186,613	2,928,719	7,880	177,300	460			1PE	04/17/1995	6.070
592247-WV-8	METRO PIER & EXPO IL MCCORMICK PL 94A			JD	06/15/2012			2,773,264	3,885,000	97.8390	3,801,045	2,461,310			97,128			1PE	08/26/1999	3.570

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
592247-A2-6	METRO PIER & EXPO IL MCCORMICK PL 94B			JD	06/15/2009			1,210,537	1,810,000	78.8660	1,427,475	989,638			73,130			1PE	10/07/1999	6.250
592247-FZ-8	METRO PIER & EXPO IL MCCORMICK PL 94B			JD	06/15/2028			3,733,570	14,000,000	25.7170	3,600,380	3,689,140			44,430			1PE	10/03/2002	5.200
592247-S9-2	METRO PIER & EXPO IL MCCORMICK PL 94B			JD	06/15/2010			153,336	245,000	76.5690	187,594	152,295			1,041			1PE	11/22/2002	6.300
592247-T8-3	METRO PIER & EXPO IL MCCORMICK PL 94B			JD	06/15/2010			1,329,954	2,125,000	74.7300	1,588,013	1,320,928			9,027			1PE	11/22/2002	6.300
592247-ZD-5	METRO PIER & EXPO IL MCCORMICK PL 94B			JD	06/15/2009			621,988	930,000	80.6830	750,352	508,488			37,575			1PE	10/07/1999	6.250
592247-ZE-3	METRO PIER & EXPO IL MCCORMICK PL 94B			JD	06/15/2010			932,532	1,490,000	75.5570	1,125,799	761,025			56,811			1	10/07/1999	6.300
592247-KT-6	METRO PIER & EXPO IL MCCORMICK PL 96A CUR		5.250	JD15	06/15/2027			17,516,118	20,000,000	101.9480	20,389,600	17,403,200	46,667	1,050,000	45,191			1	05/04/2000	6.260
664423-BE-9	NORTHEASTN IL UNIV FACS REV SER 73		6.100	JJ	07/01/2003				110,000	102.1480	112,363	110,000	3,355	6,710				6*	09/07/1973	6.100
665093-BZ-2	NORTHERN COOK CNTY		5.500	MN01	05/01/2015			8,386,745	8,700,000	105.7740	9,202,338	8,338,254	79,750	478,500	20,500			1PE	03/28/2000	5.960
665245-PY-6	NORTHERN IL UNIV AUX FAC REV 78A		7.125	A01	04/01/2005	10/01/2003	100.000	700,741	700,000	106.7470	747,229	708,162	12,469	42,928	(825)			1	09/07/1978	6.940
671460-FM-0	OAK LAWN IL WTRWKS & SEW IMPT REV		7.250	A001	10/01/2006			625,000	625,000	112.1730	701,081	625,000	11,328	45,313				1	08/24/1976	7.250
671460-GU-1	OAK LAWN IL WTRWKS & SEW REF REV		7.250	A001	10/01/2006			1,040,000	1,040,000	112.0510	1,165,330	1,040,000	18,850	75,400				1	08/11/1976	7.250
683340-CX-9	ONTERIE IL HSG FIN CORP MTG REF 92A		7.000	J01	07/01/2012			2,525,000	2,525,000	101.5550	2,564,264	2,525,000	88,375	176,750				1PE	05/05/1992	7.000
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99		7.300	JJ	01/01/2030			15,920,000	15,920,000	105.5700	16,806,744	15,920,000	581,080	1,162,160				3	10/15/1999	7.300
705628-AW-5	PEKIN IL SGL FAM MTG SER 1978		7.400	JD01	12/01/2008			1,684,111	1,685,000	117.2640	1,975,898	1,682,511	10,391	124,690	111			1	12/21/1978	7.420
759911-FB-1	REGIONAL TRANSN AUTH IL SER 1993C		5.650	JD	06/01/2008			1,000,000	1,000,000	103.2100	1,032,100	1,000,000	4,708	56,500				1PE	06/15/1993	5.650
759911-FV-7	REGIONAL TRANSN AUTH IL SER 1994A		6.250	JD01	06/01/2015			2,908,413	3,000,000	108.8930	3,266,790	2,876,940	15,625	187,500	5,217			1	09/29/1994	6.640
759911-GP-9	REGIONAL TRANSN AUTH IL SER 1994B		6.300	JD01	06/01/2024			33,176,032	33,645,000	108.9630	36,660,601	33,103,520	176,636	2,119,635	12,886			1	05/19/1994	6.430
759911-HQ-6	REGIONAL TRANSN AUTH IL SER 1994D		6.750	JD01	06/01/2025	06/01/2006	100.000	14,780,695	15,000,000	109.5770	16,436,550	14,953,308	84,375	1,012,500	(26,834)			1	02/17/1995	6.680
840470-DA-3	SOUTH SUBN HOSP FNDTN BREMEN IL SER B		5.750	JJ	07/01/2003			165,040	165,000	102.2410	168,698	166,186	4,744	9,488	(77)			1	01/02/1973	5.700
843146-SM-4	SOUTHERN IL UNIV HSG & AUX FAC SER J		6.750	A01	04/01/2007			1,000,000	1,000,000	114.6070	1,146,070	1,030,140	16,875	67,500				1	02/02/1978	6.750
862095-CP-9	STOOKEY IL SEWERAGE REV REF 1978		7.500	JJ	07/01/2003			120,057	120,000	103.0800	123,696	121,339	4,500	9,000	(109)			1	08/18/1978	7.400
862095-CQ-7	STOOKEY IL SEWERAGE REV REF 1978		7.500	JJ	07/01/2004			130,179	130,000	108.9760	141,669	131,472	4,875	9,750	(109)			1	08/18/1978	7.400
862095-CR-5	STOOKEY IL SEWERAGE REV REF 1978		7.500	JJ	07/01/2005			135,300	135,000	114.1640	154,121	136,547	5,063	10,125	(105)			1	08/18/1978	7.400
862095-CS-3	STOOKEY IL SEWERAGE REV REF 1978		7.500	JJ	07/01/2006			145,435	145,000	118.1680	171,344	146,682	5,438	10,875	(105)			1	08/18/1978	7.400
862095-CT-1	STOOKEY IL SEWERAGE REV REF 1978		7.500	JJ	07/01/2007			70,261	70,000	121.3930	84,975	70,820	2,625	5,250	(47)			1	08/18/1978	7.400
914352-Y6-0	UNIVERSITY OF IL AUX FAC SYS SER M		6.750	A001	10/01/2008			4,000,000	4,000,000	117.2730	4,690,920	4,000,000	67,500	270,000				1	06/23/1978	6.750
914353-EX-1	UNIVERSITY OF IL AUX FACS SYS 1993			AO	10/01/2008			2,032,122	2,745,000	83.1800	2,283,291	1,783,372			103,638			1PE	06/28/2000	5.250
914352-4S-5	UNIVERSITY OF IL BRD OF TRUSTEES 85A		9.700	AO	04/01/2003			75,000	75,000	102.0240	76,518	75,000	1,819	7,275				1PE	06/12/1985	9.700
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91			AO	04/01/2011			9,750,100	16,270,000	72.1000	11,730,670	6,407,793			581,951			1PE	12/07/2000	6.270
914353-DV-6	UNIVERSITY OF IL BRD OF TRUSTEES 91			AO	04/01/2012			4,259,795	8,270,000	68.6760	5,679,505	1,861,246			294,816			1PE	06/07/1991	7.190
914353-GS-0	UNIVERSITY OF IL BRD OF TRUSTEES 97A		5.875	A001	10/01/2026			3,806,254	3,900,000	108.1870	4,219,293	3,796,026	57,281	229,125	2,278			1PE	04/24/1997	6.080
914331-EF-6	UNIVERSITY OF IL COP INTEGRATE PROJ 01		5.375	AO	10/01/2010			10,401,696	9,800,000	113.3510	11,108,398	10,511,186	131,688	526,750	(63,806)			1PE	03/15/2001	4.430
914331-EH-2	UNIVERSITY OF IL COP INTEGRATE PROJ 01		5.375	AO	10/01/2011	04/01/2011	100.000	5,295,829	5,000,000	112.8030	5,640,150	5,344,750	67,188	268,750	(29,022)			1PE	03/15/2001	4.510
914331-EN-9	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A		5.375	FA	08/15/2013	08/15/2011	100.000	3,403,701	3,170,000	111.7320	3,541,904	3,430,130	64,369	162,815	(21,924)			1PE	10/10/2001	4.340
958366-TX-4	WESTERN IL UNIV AUX FAC SYS SER 78A		7.400	A01	04/01/2009	10/01/2003	100.000	1,186,336	1,185,000	116.3840	1,379,150	1,195,819	21,923	83,620	(1,567)			1	09/05/1978	7.230
968661-EA-2	WILL CNTY IL G O FOREST PRSV DIST 02B		5.000	JD	12/01/2007			4,898,030	4,705,000	111.3810	5,240,476	4,903,927	39,208		(5,898)			1PE	01/18/2002	4.070
968661-CY-2	WILL CNTY IL G O FOREST PRSV DIST 98			JD	12/01/2010			3,342,002	5,030,000	73.3980	3,691,919	2,636,978			168,214			1PE	05/07/1998	5.180
968767-HW-6	WILL CNTY IL SD NO 86 JOLIET CAP 02			MN	11/01/2022			3,390,539	9,440,000	35.1990	3,322,786	3,361,490			29,050			1PE	10/03/2002	5.170
974536-AU-8	WINNEBAGO & BOONE CNTY IL ROCKFORD A		5.800	JJ	01/01/2016			3,550,000	3,550,000	109.2330	3,877,772	3,550,000	102,950	205,900				1PE	05/23/1997	5.800
974536-AV-6	WINNEBAGO & BOONE CNTY IL ROCKFORD A		5.800	JJ	01/01/2017			3,750,000	3,750,000	108.7590	4,078,463	3,750,000	108,750	217,500				1PE	05/23/1997	5.800
981746-DC-1	WORTH IL WTRWKS & SEW REV SER 1972		5.750	MN	05/01/2003			15,000	15,000	101.4830	15,222	15,000	144	863				1	04/30/1973	5.750
ILLINOIS								1,403,640,169	1,814,732,115	XXX	1,542,599,134	1,401,556,601	17,540,829	70,035,507	(4,282,920)			XXX	XXX	XXX
INDIANA																				
058507-5N-0	BALL ST UNIV IN STUDENT FEE 2001 K		5.750	JJ01	07/01/2014	01/01/2012	100.000	1,059,018	1,000,000	115.9360	1,159,360	1,064,090	28,750	28,431	(5,072)			1PE	12/13/2001	4.930
058507-5Q-3	BALL ST UNIV IN STUDENT FEE 2001 K		5.750	JJ01	07/01/2016	01/01/2012	100.000	1,045,709	1,000,000	114.1220	1,141,220	1,049,600	28,750	28,431	(3,892)			1PE	12/13/2001	5.110
094662-FS-7	BLOOMINGTON IN MUN FACS CORP 98 REF		5.125	FA01	02/01/2021			2,597,915	2,645,000	102.5340	2,712,024	2,591,307	56,482	135,556	1,814			1PE	06/26/1998	5.290
143281-BL-6	CARMEL IN ECON DEV COOL CREEK PROJ 95		6.500	MS01	09/01/2015			5,765,000	5,765,000	104.3560	6,016,123	5,765,000	124,908	374,725				1PE	03/07/1995	6.500
143294-BP-0	CARMEL IN REDEV CNTY OPT INC TAX LSE 97		5.250	JJ01	01/01/2018			2,412,454	2,450,000	104.2700	2,554,615	2,405,704	64,313	128,625	1,651			1PE	05/12/1998	5.400
153574-AZ-1	CENTRAL IN HS BLDG CORP EAST CHICAGO 97		5.000	FA01	08/01/2011	08/01/2009	100.000	1,574,348	1,570,000	107.3780	1,685,835	1,576,563	32,708	78,500	(546)			1PE	05/27/1998	4.950
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01		5.000	JJ15	07/15/2021			1,667,885	1,700,000	102.2810	1,738,777	1,666,459	39,194	62,056	1,127			1PE	10/09/2001	5.170
236572-BC-6	DANVILLE IN MULTI-SCH BLDG CORP 01 A REF		5.250	JJ15	07/15/2012	07/15/2011	100.000	327,660	305,000	111.8160	341,039	330,205	7,384	8,006	(2,165)			1PE	10/22/2001	4.210

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
265404-CY-7	DUNELAND IN SCH BLDG CORP 2001			FA	02/01/2020			1,226,751	3,470,000	36.8160	1,277,515	1,153,532			72,436			1PE	12/13/2001	6.100
265404-CZ-4	DUNELAND IN SCH BLDG CORP 2001			FA	08/01/2020			1,189,995	3,470,000	35.7540	1,240,664	1,118,971			70,265			1PE	12/13/2001	6.100
265404-DA-8	DUNELAND IN SCH BLDG CORP 2001			FA	02/01/2021			1,150,257	3,470,000	34.1770	1,185,942	1,081,391			68,133			1PE	12/13/2001	6.120
265404-DB-6	DUNELAND IN SCH BLDG CORP 2001			FA	08/01/2021			1,115,672	3,470,000	33.1760	1,151,207	1,048,877			66,085			1PE	12/13/2001	6.120
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001			FA	02/01/2022			1,078,125	3,470,000	31.6700	1,098,949	1,013,379			64,058			1PE	12/13/2001	6.140
270023-AX-2	EAGLE-UNION IN MID SCH LSE RENTAL 99B		5.900	JJ15	01/15/2020			2,360,000	2,360,000	118.4800	2,796,128	2,360,000	64,205	139,240				1PE	08/18/1999	5.900
270456-CG-9	EAST ALLEN IN MULTI SCH BLDG CORP 2001		5.000	JJ10	01/10/2020			2,277,688	2,330,000	102.8070	2,395,403	2,274,430	55,338	148,538	1,958			1PE	03/14/2001	5.200
299560-BC-5	EVANSVILLE VANDERBURGH IN BLDG AUTH		5.800	FA01	08/01/2018			5,773,247	5,815,000	108.3280	6,299,273	5,764,700	140,529	337,270	1,724			1PE	12/13/1996	5.870
299560-BD-3	EVANSVILLE VANDERBURGH IN BLDG AUTH		5.800	FA01	02/01/2021			8,642,600	8,715,000	107.3530	9,355,814	8,630,813	210,613	505,470	2,405			1PE	12/13/1996	5.880
349250-LC-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98		5.250	MN	11/15/2007			969,496	935,000	111.7610	1,044,965	993,297	6,272	49,088	(6,221)			1PE	11/24/1998	4.400
349250-LE-8	FORT WAYNE IN HOSP AUTH PARKVIEW 98		5.250	MN	11/15/2009			2,105,880	2,015,000	112.1190	2,259,198	2,147,930	13,517	105,788	(11,068)			1PE	12/03/1998	4.480
35483L-CM-5	FRANKLIN TWP IN SCH BLDG CORP REF 01		5.000	JJ05	07/05/2016			2,515,000	2,515,000	109.3510	2,750,178	2,515,000	61,478	125,750				1PE	02/08/2001	5.000
35483L-CP-8	FRANKLIN TWP IN SCH BLDG CORP REF 01		5.000	JJ05	07/05/2018			5,498,733	5,570,000	107.6170	5,994,267	5,493,413	136,156	276,000	3,020			1PE	02/08/2001	5.120
391881-AS-8	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2012			2,208,903	3,335,000	68.2320	2,275,537	2,094,513			86,899			1PE	10/11/2001	4.570
391881-AT-6	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2013			1,930,674	3,090,000	64.5800	1,995,522	1,827,982			78,094			1PE	10/11/2001	4.690
391881-AU-3	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2014			2,055,527	3,500,000	61.0330	2,136,155	1,943,095			85,511			1PE	10/11/2001	4.830
391881-AV-1	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2015			1,901,496	3,450,000	57.5460	1,985,337	1,794,828			81,137			1PE	10/11/2001	4.960
391881-AW-9	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2016			1,810,436	3,500,000	54.2000	1,897,000	1,706,740			78,883			1PE	10/11/2001	5.070
391881-AX-7	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2017			1,377,637	2,840,000	51.0090	1,448,656	1,297,255			61,154			1PE	10/11/2001	5.160
391881-AY-5	GREATER JASPER IN MID SCH BLDG CAP 01			JJ	01/15/2018			1,336,753	2,940,000	47.9110	1,408,583	1,257,467			60,324			1PE	10/11/2001	5.250
40785E-JE-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 01		5.500	JJ15	07/15/2017	07/15/2011	100.000	1,519,429	1,455,000	109.5590	1,594,083	1,525,116	36,900	40,013	(5,687)			1PE	01/15/2002	4.860
40785E-CP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 95		5.900	JJ15	01/15/2017			1,282,761	1,325,000	112.6120	1,492,109	1,270,569	36,047	78,175	2,099			1	08/10/1995	6.270
40785G-EC-1	HAMILTON SOUTHEASTN IN CUMBERLAND 01		5.000	JJ15	07/15/2019			990,993	1,010,000	103.6240	1,046,602	990,113	23,286	38,436	726			1PE	09/28/2001	5.170
40785H-DD-8	HAMILTON SOUTHEASTN IN N. DELAWARE 96		5.500	JJ15	01/15/2019	01/15/2009	100.000	5,436,042	5,470,000	107.1440	5,860,777	5,430,535	138,725	300,850	929			1PE	07/22/1997	5.550
40785W-FH-4	HAMILTON SOUTHEASTN IN S. DELAWARE 99		6.000	JJ15	01/15/2021			1,742,367	1,750,000	111.6670	1,954,173	1,741,530	48,417	105,000	288			1PE	11/05/1999	6.040
408395-FY-2	HAMMOND IN MULTI-SCH BLDG CORP 01		5.400	JJ15	01/15/2025			1,620,000	1,620,000	104.3150	1,689,903	1,620,000	40,338	88,695				1PE	06/29/2001	5.400
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02		5.125	JJ15	01/15/2027			2,510,847	2,530,000	101.5700	2,569,721	2,510,696	46,823		151			1PE	08/08/2002	5.180
426494-CQ-1	HENRY CNTY IN GOVT CTR BLDG CORP 01		5.000	JJ05	07/05/2017			936,105	940,000	104.8860	985,928	935,864	22,978	37,319	183			1PE	08/10/2001	5.040
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01		5.000	JJ05	07/05/2019			877,170	890,000	103.4450	920,661	876,517	21,756	37,701	495			1PE	08/10/2001	5.130
44635P-BD-6	HUNTINGTON IN COUNTYWDE SCH BLDG II 02		5.125	JJ15	01/15/2024			2,867,718	2,925,000	101.8750	2,979,844	2,866,910	94,108		808			1PE	06/06/2002	5.280
454622-EC-1	INDIANA BOND BANK SPL PROG SER 95B		5.750	FA01	02/01/2020			1,685,156	1,720,000	102.5270	1,763,464	1,676,295	41,208	98,900	1,764			1	03/07/1996	5.980
454623-EK-1	INDIANA BOND BANK ST REVOLVG FUND 95A		6.750	FA01	02/01/2017			5,176,995	5,300,000	111.0220	5,884,166	5,141,000	149,063	357,750	6,226			1PE	01/12/1995	7.040
454797-5B-3	INDIANA HLTH FAC HOSP CLARIAN HLTH 00A		5.500	FA15	02/15/2030	02/15/2012	100.000	30,447,501	31,345,000	104.3880	32,720,419	30,423,082	651,279	1,666,225	11,749			1PE	06/06/2001	5.710
454796-CP-6	INDIANA HLTH FAC HOSP HOLY CROSS 98		5.375	JD	12/01/2013			1,836,231	1,840,000	108.2130	1,991,119	1,835,731	8,242	98,900	248			1PE	11/29/2000	5.400
454797-UJ-8	INDIANA HLTH FAC HOSP MARION GEN 95		6.000	JJ01	07/01/2016	07/01/2007	100.000	1,760,385	1,750,000	107.7120	1,884,960	1,770,370	52,500	105,000	(1,964)			1PE	12/18/1996	5.850
454797-5V-9	INDIANA HLTH FAC HOSP METHODIST 01		5.375	MS15	09/15/2022			2,973,301	3,000,000	100.2590	3,007,770	2,972,010	47,479	174,688	1,036			1PE	08/24/2001	5.460
454797-5W-7	INDIANA HLTH FAC HOSP METHODIST 01		5.500	MS15	09/15/2031			4,964,418	5,000,000	100.2210	5,011,050	4,963,600	80,972	297,917	653			1PE	08/24/2001	5.550
454797-B8-3	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.750	MN01	11/01/2012	11/01/2009	100.000	5,132,651	5,080,000	111.9830	5,688,736	5,144,973	48,683	234,600	(6,181)			1PE	11/18/1999	5.570
454797-Q8-7	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.000	MN	11/01/2003			45,125	45,000	103.1400	46,413	45,562	375	2,250	(144)			1	10/22/1999	4.660
454797-Q9-5	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.000	MN	11/01/2004			10,043	10,000	106.5730	10,657	10,109	83	500	(22)			1	10/22/1999	4.750
454797-S4-4	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.000	MN	11/01/2003			2,030,622	2,025,000	103.0210	2,086,175	2,050,304	16,875	101,250	(6,478)			1PE	10/22/1999	4.660
454797-S5-1	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.000	MN	11/01/2004			1,762,503	1,755,000	106.2380	1,864,477	1,774,131	14,625	87,750	(3,831)			1PE	10/22/1999	4.750
454797-S6-9	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.500	MN	11/01/2005			203,128	200,000	110.0950	220,190	205,512	1,833	11,000	(1,006)			1PE	07/13/2000	4.900
454797-S7-7	INDIANA HLTH FAC HOSP ST FRANCIS 97A		5.500	MN	11/01/2006			2,126,487	2,045,000	111.7500	2,285,288	2,184,905	18,746	112,475	(19,140)			1PE	10/20/1999	4.360
454898-GZ-4	INDIANA MUN PWR AGY PWR SUPPLY SYS		6.125	JJ01	01/01/2019	01/01/2005	100.000	2,006,603	2,000,000	102.0000	2,040,000	2,029,060	61,250	122,500	(3,022)			1PE	03/23/1993	5.950
455066-DK-3	INDIANA ST OFFICE BLDG NEW CASTLE 02A		5.000	JJ	07/01/2013	07/01/2012	100.000	6,380,579	6,150,000	109.4410	6,730,622	6,391,265	170,833		(10,685)			1PE	06/05/2002	4.510
455066-DL-1	INDIANA ST OFFICE BLDG NEW CASTLE 02A		5.000	JJ	07/01/2014	07/01/2012	100.000	6,621,309	6,440,000	108.1970	6,967,887	6,629,658	178,889		(8,349)			1PE	06/05/2002	4.630
455066-DM-9	INDIANA ST OFFICE BLDG NEW CASTLE 02A		5.000	JJ	07/01/2015	01/01/2013	100.000	7,434,339	7,285,000	107.2960	7,816,514	7,440,753	202,361		(6,414)			1PE	06/05/2002	4.740
455068-BJ-4	INDIANA ST RECREATIONAL DEV COMMN REV REV BDS 1994A		6.050	JJ01	07/01/2014			1,590,481	1,600,000	105.1140	1,681,824	1,586,704	48,400	96,800	707			1PE	03/01/1996	6.130
455113-AG-5	INDIANA ST UNIV BLDG FAC FEE SER F 78		6.000	JJ	07/01/2003			279,972	280,000	102.3650	286,622	279,261	8,400	16,800	53			1	01/27/1978	6.020
455113-AK-6	INDIANA ST UNIV BLDG FAC FEE SER F 78		6.000	JJ	07/01/2004			29,991	30,000	106.8510	32,055	29,919	900	1,800	6			1	01/27/1978	6.020
455113-AH-3	INDIANA ST UNIV STADIUM REV SER 1978		6.000	MN	11/01/2003			144,976	145,000	103.9320	150,701	144,606	1,450	8,700	27			1	01/27/1978	6.020
455113-AL-4	INDIANA ST UNIV STADIUM REV SER 1978		6.000	MN	11/01/2004			94,966	95,000	108.2630	102,850	94,738	950	5,700	17			1	01/27/1978	6.020
455113-AJ-9	INDIANA ST UNIV STUDENT UNION SER 78		6.000	MN	11/01/2003			104,982	105,000	103.9320	109,129	104,714	1,050	6,300	20			1	01/27/1978	6.020
455113-AM-2	INDIANA ST UNIV STUDENT UNION SER 78		6.000	MN	11/01/2004			109,961	110,000	108.2630	119,089	109,696	1,100	6,600	20			1	01/27/1978	6.020
455113-AP-5	INDIANA ST UNIV STUDENT UNION SER 78		6.000	MN	11/01/2005			114,939	115,000	111.8720	128,653	114,678	1,150	6,900	19			1	01/27/1978	6.020

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
455135-CW-1	INDIANA TRANSN FIN AUTH ARPT FAC 1992 A		6.250	MN	11/01/2016	11/01/2004	100.000	2,066,440	2,060,000	102.4050	2,109,543	2,081,156	21,458	128,750	(3,230)			1PE	10/17/1995	6.070
455141-EB-3	INDIANA TRANSN FIN AUTH HWY REV 1993 A			JD	06/01/2016			3,326,645	6,470,000	53.8800	3,486,036	3,316,587			10,059			1PE	12/04/2002	4.970
455167-UU-8	INDIANA UNIV FAC REV 1994 A		5.800	MN	11/15/2009			2,215,641	2,105,000	116.1440	2,444,831	2,243,109	15,600	122,090	(13,255)			1PE	11/10/2000	4.890
455167-SX-5	INDIANA UNIV STUDENT FEE SER I			FA	08/01/2012			2,188,655	3,985,000	66.2440	2,639,823	1,143,775			132,666			1PE	07/29/1992	6.270
455167-SY-3	INDIANA UNIV STUDENT FEE SER I			FA	08/01/2013			2,053,453	3,980,000	62.6120	2,491,958	1,073,127			124,467			1PE	07/29/1992	6.270
455254-CZ-3	INDIANAPOLIS IN ARPT AUTH FEDERAL 94		7.100	JJ	01/15/2017			4,965,252	5,000,000	106.1930	5,309,650	4,956,250	163,694	355,000	1,399			2PE	10/20/1994	7.180
455284-AN-9	INDIANAPOLIS IN BROAD RIPPLE LAKES 97A		7.500	JD	12/01/2031			3,975,000	7,950,000	50.0000	3,975,000	7,950,000			(3,610,254)			6	12/17/1997	7.500
455284-AP-4	INDIANAPOLIS IN BROAD RIPPLE LAKES 97B		9.000	JD	12/01/2020	12/01/2020	100.000	1,265,000	2,530,000	50.0000	1,265,000	2,530,000			(1,265,000)			6	12/17/1997	9.000
455261-TX-5	INDIANAPOLIS IN ECON DEV CHILDS MUSEUM		5.500	A001	10/01/2025			12,080,000	12,080,000	104.8100	12,661,048	12,080,000	166,100	664,400				1PE	05/15/1998	5.500
455261-UV-7	INDIANAPOLIS IN ECON DEV PK TUDOR 99		5.700	JD01	06/01/2024			1,492,563	1,500,000	106.1260	1,591,890	1,491,990	7,125	85,500	184			1PE	06/30/1999	5.740
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		8.000	M01	09/01/2026			5,950,000	5,950,000	98.3170	5,849,862	5,950,000	158,667	474,400				2	11/19/1996	8.000
455280-X2-8	INDIANAPOLIS IN LOC PUB IMPT BD BK 00D		5.500	FA01	02/01/2021	02/01/2021	100.000	1,995,316	2,000,000	106.4360	2,128,720	1,995,000	45,833	110,000	169			1PE	12/07/2000	5.520
455280-2F-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01B		5.250	FA	08/01/2010			1,211,515	1,160,000	111.9980	1,299,177	1,220,239	25,375	60,900	(5,574)			1PE	05/14/2001	4.550
455280-3V-7	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		5.000	JJ01	07/01/2008			1,160,508	1,110,000	110.4700	1,226,217	1,171,672	27,750	41,404	(8,474)			1PE	08/17/2001	4.030
455280-3W-5	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		5.000	JJ01	07/01/2009			1,180,607	1,130,000	110.6020	1,249,803	1,189,766	28,250	47,240	(6,948)			1PE	08/17/2001	4.180
455280-3X-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		5.000	JJ01	07/01/2010			1,101,649	1,055,000	110.2430	1,163,064	1,108,752	26,375	44,105	(5,380)			1PE	08/17/2001	4.280
455280-3Y-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		5.000	JJ01	07/01/2011			1,698,389	1,630,000	109.9660	1,792,446	1,707,295	40,750	68,143	(6,745)			1PE	08/17/2001	4.390
455280-5Q-6	INDIANAPOLIS IN LOC PUB IMPT BD BK 2002 A		5.250	JJ	07/01/2033			28,512,385	29,220,000	103.0430	30,109,165	28,506,462	767,025	259,936	5,923			1PE	05/24/2002	5.410
455280-M6-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 99E		5.750	FA	02/01/2029			12,912,808	13,000,000	100.2420	13,031,460	12,908,350	311,458	747,500	1,408			1PE	07/30/1999	5.800
455284-AQ-2	INDIANAPOLIS IN MULTI KINGSMILL 98A		7.150	MS01	03/01/2028			9,540,000	10,000,000	95.4000	9,540,000	10,000,000	238,333	715,000	27,800			4	03/30/1998	7.150
455284-AR-0	INDIANAPOLIS IN MULTI KINGSMILL 98B		9.000	M01	03/01/2013			2,217,502	2,225,000	99.6630	2,217,502	2,225,000	66,750	199,125	53,445			4	03/30/1998	9.000
455356-BG-9	INDIANAPOLIS IN RES REC OGDEN MARTIN 96		6.500	JD	12/01/2003			2,294,068	2,255,000	104.2990	2,351,942	2,484,153	12,215	146,575	(40,859)			1PE	11/20/1997	4.550
455356-BM-6	INDIANAPOLIS IN RES REC OGDEN MARTIN 96		6.750	JD	12/01/2008			6,712,090	6,235,000	117.9370	7,353,372	7,031,846	35,072	420,863	(68,332)			1PE	01/07/1998	5.250
455393-AM-0	INDIANAPOLIS IN THERMAL ENERGY 01A		5.500	A0	10/01/2014	10/01/2012	100.000	7,210,182	6,795,000	112.5690	7,649,064	7,272,077	93,431	373,725	(32,880)			1PE	01/18/2001	4.710
455393-AP-3	INDIANAPOLIS IN THERMAL ENERGY 01A		5.500	A0	10/01/2016	10/01/2012	100.000	2,742,591	2,620,000	111.3870	2,918,339	2,760,615	36,025	144,100	(9,611)			1PE	01/18/2001	4.890
455254-DQ-2	INDIANAPOLIS IND ARPT AUTH REV REF-SER A		5.600	JJ01	07/01/2015	07/01/2008	100.000	2,508,986	2,500,000	108.9530	2,723,825	2,507,950	70,000	140,000	(1,364)			1PE	06/20/2000	5.520
455280-7Y-7	INDIANAPOLIS IND LOC PUB IMPT BD BK REF BDS 2002 G		5.000	FA	02/01/2029			9,941,736	10,000,000	100.9430	10,094,300	9,941,700	16,667		36			1PE	12/13/2002	5.040
455421-GM-3	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02		5.000	JJ	01/01/2016	07/01/2012	100.000	974,443	960,000	106.3220	1,020,691	975,389	24,000	14,533	(946)			1PE	02/25/2002	4.800
504025-BP-1	LAPORTE IN MULTI SCH BLDG CORP REF 01A		5.250	JJ	01/15/2011			359,140	340,000	111.2120	378,121	361,757	8,231	15,966	(1,945)			1PE	08/02/2001	4.410
504025-BQ-9	LAPORTE IN MULTI SCH BLDG CORP REF 01A		5.250	JJ	07/15/2011			2,621,497	2,475,000	111.8160	2,767,446	2,640,132	59,916	116,222	(13,855)			1PE	08/02/2001	4.410
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A		5.250	JJ	01/15/2012			1,543,565	1,465,000	111.5940	1,634,852	1,552,841	35,465	68,794	(6,899)			1PE	08/02/2001	4.520
520453-AE-1	LAWRENCEBURG IN PLN CTL IN MICH PWR D		7.000	A0	04/01/2015			5,470,366	5,500,000	102.6220	5,644,210	5,458,750	96,250	385,000	1,482			2PE	03/25/1992	7.070
520453-AG-6	LAWRENCEBURG IN PLN CTL IN MICH PWR E		5.900	MN	11/01/2019			16,606,640	17,975,000	98.6900	17,739,528	16,326,045	176,754	1,060,525	42,358			2PE	09/21/1994	6.670
520459-BR-8	LAWRENCEBURG IN SCH DIST BLDG CORP 02		5.250	JJ15	07/15/2026			980,081	1,000,000	103.3590	1,033,590	979,830	24,208	10,792	251			1PE	05/09/2002	5.410
522521-FB-4	LEBANON IN MID SCH BLDG CORP 2001		5.450	JJ15	01/15/2027			2,578,876	2,585,000	106.1750	2,744,624	2,578,563	64,962	140,883	223			1PE	04/18/2001	5.470
569027-DN-2	MARION CNTY IN CONVENTION REC SR 97A		5.000	JD	06/01/2027			1,587,415	1,800,000	100.4140	1,807,452	1,575,414	7,500	90,000	3,817			1PE	08/17/1999	5.920
569027-EE-1	MARION CNTY IN CONVENTION REC SUB 97A		5.000	JD01	06/01/2022			10,113,262	11,950,000	101.1040	12,081,928	9,975,263	49,792	597,500	54,137			1PE	02/01/2000	6.470
590252-BD-3	MERRILLVILLE IN MULTI SCH BLDG 1990 CAP			JJ	07/15/2012			2,310,793	3,500,000	66.8060	2,338,210	2,295,755			15,038			1PE	11/04/2002	4.360
590252-CS-9	MERRILLVILLE IN MULTI SCH BLDG 1992 REF			JJ	01/01/2007			2,856,399	3,740,000	88.7730	3,320,110	1,388,774			186,243			1PE	03/23/1992	6.760
590252-CT-7	MERRILLVILLE IN MULTI SCH BLDG 1992 REF			JJ	07/01/2007			2,765,480	3,745,000	87.2180	3,266,314	1,344,567			180,308			1PE	03/23/1992	6.760
590252-CU-4	MERRILLVILLE IN MULTI SCH BLDG 1992 REF			JJ	01/01/2008			2,667,447	3,745,000	84.6920	3,171,715	1,290,227			175,114			1PE	03/23/1992	6.810
590252-CV-2	MERRILLVILLE IN MULTI SCH BLDG 1992 REF			JJ	07/01/2008			2,819,460	4,095,000	83.0810	3,402,167	1,363,758			185,088			1PE	03/23/1992	6.810
590252-CW-0	MERRILLVILLE IN MULTI SCH BLDG 1992 REF			JJ	01/01/2009			2,717,518	4,095,000	80.4060	3,292,626	1,307,656			179,621			1PE	03/23/1992	6.850
590252-CX-8	MERRILLVILLE IN MULTI SCH BLDG 1992 REF			JJ	07/01/2009			2,703,222	4,215,000	78.8390	3,323,064	1,300,791			178,670			1PE	03/23/1992	6.850
594307-AQ-3	MICHIGAN CITY IND SCH BLDG CORP			JJ	01/15/2016			1,551,785	3,000,000	54.2000	1,626,000	1,549,170			2,615			1PE	12/06/2002	5.070
594307-AR-1	MICHIGAN CITY IND SCH BLDG CORP			JJ	07/15/2016			1,513,049	3,000,000	52.9420	1,588,260	1,510,500			2,549			1PE	12/06/2002	5.070
594307-AW-0	MICHIGAN CITY IND SCH BLDG CORP			JJ	01/15/2019			1,278,316	3,000,000	44.9140	1,347,420	1,276,050			2,266			1PE	12/06/2002	5.330
594307-AX-8	MICHIGAN CITY IND SCH BLDG CORP			JJ	07/15/2019			1,244,777	3,000,000	43.8060	1,314,180	1,242,570			2,207			1PE	12/06/2002	5.330
594307-AZ-3	MICHIGAN CITY IND SCH BLDG CORP			JJ	07/15/2020			1,164,294	3,000,000	41.0350	1,231,050	1,162,200			2,094			1PE	12/06/2002	5.410
596231-AZ-3	MIDDLEBURY IN ELEM SCH BLDG 1ST MTG 97		5.950	JJ15	07/15/2018			5,650,000	5,650,000	116.9250	6,606,263	5,650,000	155,014	336,175				1PE	05/02/1997	5.950
604805-AZ-4	MISHAWAKA IN SCH BLDG CORP 2001		5.000	JJ15	01/15/2022	01/15/2022	100.000	967,793	980,000	101.5390	995,082	967,270	22,594	42,058	404			1PE	08/22/2001	5.110
604829-BA-8	MISHAWAKA IN SCH CITY MULTI-SCH BLDG 98		5.625	JJ15	01/15/2023	01/15/2010	100.000	2,569,611	2,500,000	105.4760	2,636,900	2,599,700	64,844	140,625	(8,020)			1PE	02/03/1998	5.150
623619-BZ-5	MOUNT VERNON HANCOCK CNTY IN SCH 01B		5.125	JJ15	01/15/2021			3,437,392	3,500,000	103.0430	3,606,505	3,434,410	82,712	167,915	2,199			1PE	07/18/2001	5.290
623619-CA-9	MOUNT VERNON HANCOCK CNTY IN SCH 01B		5.125	JJ15	01/15/2023			1,612,635	1,650,000	101.9150	1,681,598	1,611,143	38,993	79,160	1,090			1PE	07/18/2001	5.310
553543-AV-1	MSD WARREN TWP IN VISION 2005 2001		4.750	JJ15	07/15/2012	01/15/2011	100.000	2,410,895	2,365,000	107.0350	2,531,378	2,419,702	51,800	112,338	(4,654)			1PE	01/10/2001	4.460
553543-AX-7	MSD WARREN TWP IN VISION 2005 2001		4.750	JJ15	07/15/2013	01/15/2011	100.000	2,486,083	2,455,000	106.1080	2,604,951	2,491,997	53,771	116,613	(3,137)			1PE	01/10/2001	4.560

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001		5.000	JJ	07/15/2019			1,125,000	1,125,000	103.4530	1,163,846	1,125,000	25,938	49,063				1PE	09/07/2001	5.000
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02		5.125	JJ15	01/15/2027			2,064,230	2,150,000	102.0280	2,193,602	2,062,767	50,809	30,750	1,463			1PE	08/07/2002	5.450
641667-EP-1	NEW ALBANY FLOYD CNTY IND SCH BLDG COR		5.375	JJ15	01/15/2018			6,183,653	6,190,000	107.6150	6,661,369	6,182,263	153,417	332,713	344			1PE	04/23/1998	5.390
643791-BB-1	NEW DURHAM TWP IND MET SCH DIST SCH BLDG CORP		5.750	JJ15	07/15/2020			2,836,378	2,865,000	118.7300	3,401,615	2,831,451	75,962	164,738	1,127			1PE	06/23/2000	5.850
643791-BC-9	NEW DURHAM TWP IND MET SCH DIST SCH BLDG CORP		6.125	JJ15	07/15/2024	07/15/2012	100.000	3,019,371	2,980,000	121.2230	3,612,445	3,024,253	84,164	182,525	(2,993)			1PE	06/23/2000	5.940
66328Q-AV-0	NORTH WEST HENDRICKS IN MID SCH BLDG 01		5.300	JJ15	07/15/2018			1,328,426	1,350,000	104.1730	1,406,336	1,326,929	32,993	67,500	898			1PE	03/29/2001	5.460
66328Q-AW-8	NORTH WEST HENDRICKS IN MID SCH BLDG 01		5.300	JJ15	01/15/2022			2,450,000	2,450,000	104.3340	2,556,183	2,450,000	59,875	124,550				1PE	03/29/2001	5.300
715029-CC-6	PERRY TWP IN MULTI SCH BLDG CORP 00		5.250	JJ15	07/15/2013	07/15/2011	100.000	1,419,976	1,390,000	109.3300	1,519,687	1,422,790	33,650	72,975	(2,763)			1PE	12/19/2001	4.940
746189-BP-3	PURDUE UNIV IN STUDENT FEE CONVERT 01H		4.750	JJ01	07/01/2015			4,677,437	4,800,000	104.8730	5,033,904	4,669,440	114,000	108,643	7,997			1PE	11/28/2001	5.060
773835-AQ-6	ROCKPORT IN PCR IND MICH PWR 95 A REF		6.550	JD	06/01/2025			35,000,000	35,000,000	112.0460	39,216,100	35,000,000	191,042	2,292,500				1PE	02/13/1995	6.550
836496-JS-9	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B		5.000	JJ01	07/01/2014	01/01/2011	100.000	663,585	655,000	106.9280	700,378	664,760	16,375	20,622	(859)			1PE	07/26/2001	4.800
836496-KJ-7	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B		5.000	JJ01	07/01/2022			1,172,902	1,200,000	101.4530	1,217,436	1,171,812	30,000	40,167	802			1PE	07/31/2001	5.190
848210-DW-7	SPENCER OWEN IN CMNTY SCH PART CTF 80		7.375	JD	06/01/2003			288,809	290,000	102.5630	297,433	259,776	1,782	21,388	2,707			1	02/28/1980	8.400
848210-DX-5	SPENCER OWEN IN CMNTY SCH PART CTF 80		7.375	JD	12/01/2003			292,383	295,000	105.6060	311,538	264,043	1,813	21,756	2,642			1	02/28/1980	8.400
848210-DY-3	SPENCER OWEN IN CMNTY SCH PART CTF 80		7.375	JD	06/01/2004			300,901	305,000	108.4960	330,913	272,780	1,874	22,494	2,622			1	02/28/1980	8.400
848210-DZ-0	SPENCER OWEN IN CMNTY SCH PART CTF 80		7.375	JD	12/01/2004			309,384	315,000	111.2920	350,570	281,512	1,936	23,231	2,599			1	02/28/1980	8.400
848210-EA-4	SPENCER OWEN IN CMNTY SCH PART CTF 80		7.375	JD	06/01/2005			322,728	330,000	113.7140	375,256	294,707	2,028	24,338	2,613			1	02/28/1980	8.400
790608-BW-2	ST JOSEPH CNTY IN ECON ST MARYS CLG 02		5.000	A001	04/01/2017	04/01/2012	100.000	2,353,008	2,290,000	105.2360	2,409,904	2,355,357	28,625	28,625	(2,348)			1PE	07/15/2002	4.630
79061B-CM-5	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 00		5.625	FA15	08/15/2033	08/15/2033	100.000	7,365,319	7,500,000	105.9770	7,948,275	7,361,850	159,375	421,875	1,871			1PE	12/01/2000	5.750
79061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98		4.625	FA15	08/15/2028			6,427,718	7,955,000	95.0420	7,560,591	6,324,464	138,992	367,919	33,717			1PE	09/15/1999	6.270
901664-EZ-1	TWIN LAKES IN SCH BLDG IMPT REF 01		5.000	JJ	07/10/2009			188,921	180,000	110.8380	199,508	190,348	4,275	6,775	(1,169)			1PE	09/06/2001	4.130
929390-BA-9	WANEE IN MID SCH BLDG CORP 01		5.500	JJ15	01/15/2020			1,950,000	1,950,000	112.4440	2,192,658	1,950,000	49,454	107,250				1PE	04/20/2001	5.500
946363-BJ-6	WAYNE TWP IN MARION CNTY SCH BLDG 98		5.500	JJ15	01/15/2022			12,796,774	13,035,000	105.2640	13,721,162	12,780,831	330,582	716,925	7,726			1PE	11/07/2000	5.670
952119-BE-4	WEST CLARK IN 2000 SCH BLDG CORP 02		5.500	JJ	01/15/2023	01/15/2012	100.000	2,730,719	2,725,000	105.2630	2,868,417	2,731,159	69,109	79,933	(440)			1PE	12/13/2001	5.470
957804-CF-2	WESTERN BOONE CNTY IN SCH BLDG 94		6.250	JJ15	01/15/2016			4,921,985	4,975,000	109.4370	5,444,491	4,900,375	143,377	310,938	3,672			1	06/22/1994	6.400
INDIANA								494,096,754	550,210,000	XXX	531,172,803	488,262,786	8,580,878	21,363,009	(2,666,789)			XXX	XXX	XXX
IOWA																				
150560-AN-0	CEDAR RAPIDS IA PCR ARCHER-DANIEL 76		6.625	A001	10/01/2006			1,945,000	1,945,000	100.3140	1,951,107	1,945,000	32,214	128,856				1PE	10/28/1976	6.630
169117-AQ-1	CHILLICOTHE IA PCR MIDWEST PWR 93		5.950	MN	05/01/2023			2,954,537	3,000,000	103.3200	3,099,600	2,947,650	29,750	178,500	1,111			1PE	07/07/1995	6.080
222160-GE-7	COUNCIL BLUFFS IA PCR MIDWEST PWR 93		5.950	MN	05/01/2023			10,911,159	11,130,000	103.3770	11,505,860	10,877,683	110,373	662,235	5,320			1PE	05/11/1995	6.120
462380-EA-0	IOWA CITY IA WTR REV 00		5.625	JJ01	07/01/2025			4,036,645	4,070,000	105.1660	4,280,256	4,035,079	114,469	228,938	839			1PE	11/22/2000	5.690
46246N-HH-2	IOWA FIN AUTH HOSP		5.875	FA15	02/15/2030	02/15/2011	100.000	12,742,240	13,000,000	109.3310	14,213,030	12,733,450	288,528	763,750	4,175			1PE	08/10/2000	6.030
46246N-EJ-1	IOWA FIN AUTH HOSP IOWA HEALTH 98A		5.125	JJ	07/01/2020			13,580,919	13,775,000	103.0400	14,193,760	13,553,707	352,984	705,969	6,638			1PE	07/07/1998	5.250
46246J-EA-9	IOWA FIN AUTH MULTI FAM REF HSG 1995A		6.300	MS01	03/01/2024	09/01/2007	100.000	3,002,636	2,985,000	104.9570	3,132,966	3,020,969	62,685	153,878	(3,174)			1PE	11/03/1995	6.150
46246L-GQ-7	IOWA FIN AUTH SGL FAM MTG SER 1995 C		6.400	JJ01	07/01/2019			2,760,000	2,760,000	103.6870	2,861,761	2,760,000	88,320	165,440				1PE	03/16/1995	6.400
46246L-GR-5	IOWA FIN AUTH SGL FAM MTG SER 1995 C		6.450	JJ01	01/01/2024			2,435,000	2,435,000	104.0000	2,532,400	2,435,000	78,529	147,221				1PE	03/16/1995	6.450
46246N-EC-6	IOWA HOSP FIN TRINITY REGL HOSP PROJ		5.500	JJ01	07/01/2022			3,940,364	4,085,000	106.3760	4,345,460	3,918,741	112,338	224,675	4,641			1PE	06/06/1997	5.820
IOWA								58,308,500	59,185,000	XXX	62,116,201	58,227,279	1,270,189	3,359,461	19,550			XXX	XXX	XXX
KANSAS																				
123345-FA-3	BUTLER CNTY KS USD NO 385 ANDOVER GO 01		5.000	MS	09/01/2018			4,131,448	4,145,000	104.3930	4,327,090	4,130,493	69,083	310,875	558			1PE	03/27/2001	5.030
256471-FR-9	DODGE CITY KS USD NO 443 G O SCH BLDG 00		5.625	MS	09/01/2016	09/01/2009	100.000	1,609,479	1,595,000	116.3100	1,855,145	1,613,311	29,906	89,719	(1,758)			1PE	09/26/2000	5.460
478449-E9-8	JOHNSON CNTY KS REF INTERNAL IMPT 02A		5.250	MS	09/01/2010			2,265,916	2,120,000	112.8190	2,391,763	2,275,057	64,925		(9,141)			1PE	06/05/2002	4.190
478449-F2-2	JOHNSON CNTY KS REF INTERNAL IMPT 02A		5.250	MS	09/01/2011	09/01/2010	100.000	3,190,289	3,000,000	112.1720	3,365,160	3,202,170	91,875		(11,881)			1PE	10/18/2001	4.270
478700-YE-1	JOHNSON CNTY KS USD NO 229 BLUE VLY 02A		5.000	AO	10/01/2019	10/01/2011	100.000	2,215,128	2,190,000	104.3290	2,284,805	2,216,171	27,375	23,117	(1,043)			1PE	07/09/2002	4.840
478712-HC-9	JOHNSON CNTY KS USD NO 232 DE SOTO 02A		5.000	MS	09/01/2018			1,832,802	1,835,000	104.3930	1,915,612	1,832,743	68,813		59			1PE	04/23/2002	5.010
478718-TU-3	JOHNSON CNTY KS USD NO 233 OLATHE 98A		4.750	MS	09/01/2010	09/01/2009	100.000	543,064	530,000	108.2820	573,895	545,391	8,392	25,175	(1,658)			1PE	07/26/2001	4.320
478718-TV-1	JOHNSON CNTY KS USD NO 233 OLATHE 98A		4.850	MS	09/01/2011	09/01/2009	100.000	1,050,173	1,025,000	107.6980	1,103,905	1,054,643	16,571	49,713	(3,183)			1PE	07/26/2001	4.420
484790-HW-3	KANSAS CITY KS UTIL SYS REF & IMPT 92			MS	03/01/2010			3,151,421	4,985,000	76.6450	3,820,753	1,635,279			195,337			1	09/21/1992	6.420
484790-JL-5	KANSAS CITY KS UTIL SYS REF & IMPT 92			MS	03/01/2010			2,353,562	3,765,000	75.8420	2,855,451	1,338,594			149,342			1PE	09/21/1992	6.570
485427-GP-7	KANSAS DEV FIN BRD REGENTS REHAB 97 G2		5.500	AO	10/01/2007			3,441,599	3,295,000	113.5270	3,740,715	3,552,076	45,306	181,225	(27,156)			1PE	08/11/1998	4.450
485427-8L-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		5.000	JD	06/01/2009			2,762,315	2,620,000	110.9040	2,905,685	2,785,270	10,917	131,000	(19,079)			1PE	09/27/2001	4.030
485427-8M-3	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		5.000	JD	06/01/2010			1,386,526	1,315,000	110.5520	1,453,759	1,396,254	5,479	65,750	(8,086)			1PE	09/27/2001	4.140
485427-8N-1	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		5.000	JD	06/01/2011			2,180,293	2,070,000	110.3360	2,283,955	2,193,165	8,625	103,500	(10,701)			1PE	09/27/2001	4.240
485427-KH-0	KANSAS DEV FIN HLTH SISTERS CHARITY 98C		5.250	JD	12/01/2012	06/01/2009	100.000	1,455,815	1,435,000	107.9130	1,548,552	1,466,441	6,278	75,338	(2,692)			1PE	06/03/1998	4.980
485428-DB-9	KANSAS DEV FIN STATE PROJ 2001 W		5.000	AO	10/01/2013	10/01/2011	100.000	3,472,715	3,315,000	109.1080	3,616,930	3,489,071	41,438	151,937	(14,538)			1PE	10/25/2001	4.340
485428-DC-7	KANSAS DEV FIN STATE PROJ 2001 W		5.000	AO	10/01/2014	10/01/2011	100.000	2,693,575	2,595,000	108.1780	2,807,219	2,703,731	32,438	118,937	(9,027)			1PE	10/25/2001	4.470

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
485428-DD-5	KANSAS DEV FIN STATE PROJ 2001 W		5.000	AO	10/01/2015	10/01/2011	100.000	3,769,430	3,665,000	107.2570	3,930,969	3,780,118	45,813	167,979	(9,501)			1PE	10/25/2001	4.600
485428-BT-2	KANSAS DEV FIN WTR PCR REVOLVG FD 01-II		5.000	MN	05/01/2010			2,672,101	2,520,000	110.8450	2,793,294	2,694,434	21,000	147,000	(17,498)			1PE	08/29/2001	4.040
485428-BU-9	KANSAS DEV FIN WTR PCR REVOLVG FD 01-II		5.000	MN	11/01/2010			1,845,818	1,735,000	111.5030	1,934,577	1,860,892	14,458	101,208	(11,810)			1PE	08/29/2001	4.040
485428-BV-7	KANSAS DEV FIN WTR PCR REVOLVG FD 01-II		5.000	MN	05/01/2011			3,052,021	2,840,000	110.6920	3,143,653	3,076,941	23,667	165,667	(21,118)			1PE	10/22/2001	3.940
485424-EZ-4	KANSAS ST DEPT TRANSN HWY REF 1998		5.500	MS	09/01/2008			793,067	725,000	114.2340	828,197	805,896	13,292	39,875	(10,631)			1PE	10/10/2001	3.650
522327-BC-8	LEAVENWORTH KS WTRWKS SYS REV SER 76		7.125	JD	12/01/2003			160,000	160,000	105.3840	168,614	160,454	950	11,400	(22)			1	08/24/1976	7.130
522327-BD-6	LEAVENWORTH KS WTRWKS SYS REV SER 76		7.125	JD	12/01/2004			239,888	240,000	110.8300	265,992	239,237	1,425	17,100	52			1	08/24/1976	7.150
522327-BE-4	LEAVENWORTH KS WTRWKS SYS REV SER 76		7.125	JD	12/01/2005			214,574	215,000	115.5110	248,349	213,009	1,277	15,319	127			1	08/24/1976	7.200
522327-BF-1	LEAVENWORTH KS WTRWKS SYS REV SER 76		7.125	JD	12/01/2006			244,373	245,000	119.0870	291,763	242,709	1,455	17,456	134			1	08/24/1976	7.200
679404-DF-7	OLATHE LABETTE CNTY KS GNMA MTG 89A		7.875	MN01	11/01/2009			210,000	210,000	100.0430	210,090	210,000	2,756	12,797				1PE	06/08/1989	7.880
679404-EN-9	OLATHE LABETTE CNTY KS GNMA MTG 90-A		7.500	MS01	09/01/2010			125,000	125,000	100.0330	125,041	125,000	3,125	8,250				1PE	12/01/1992	7.500
690275-WA-6	OVERLAND PARK KS G O INTERNAL IMPT 01		5.000	MS	09/01/2012	09/01/2011	100.000	723,347	700,000	110.3570	772,499	727,111	11,667	35,000	(2,156)			1PE	02/23/2001	4.530
690275-WB-4	OVERLAND PARK KS G O INTERNAL IMPT 01		5.000	MS	09/01/2013	09/01/2011	100.000	246,100	240,000	109.3440	262,426	247,078	4,000	12,000	(560)			1PE	02/23/2001	4.640
690275-WD-0	OVERLAND PARK KS G O INTERNAL IMPT 01		5.000	MS	09/01/2015	09/01/2011	100.000	859,508	850,000	107.4260	913,121	861,016	14,167	42,500	(865)			1PE	02/23/2001	4.840
815626-DR-4	SEDGWICK CNTY KS USD NO 259 WICHITA 01		5.250	MS	09/01/2007			4,265,240	4,040,000	112.2240	4,533,850	4,328,254	70,700	256,877	(43,180)			1PE	06/13/2001	3.930
815626-DT-0	SEDGWICK CNTY KS USD NO 259 WICHITA 01		5.250	MS	09/01/2009			822,788	775,000	113.0710	876,300	831,684	13,563	49,277	(6,099)			1PE	06/13/2001	4.180
815626-DU-7	SEDGWICK CNTY KS USD NO 259 WICHITA 01		5.250	MS	09/01/2010			3,517,837	3,310,000	112.9630	3,739,075	3,550,604	57,925	210,461	(22,471)			1PE	06/13/2001	4.280
820642-KD-7	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		5.000	MS	03/01/2009			929,227	875,000	110.9260	970,603	937,440	14,583	32,813	9,640			1PE	10/18/2001	3.860
820642-KE-5	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		5.000	MS	09/01/2009			1,189,026	1,115,000	111.5760	1,244,072	1,199,294	18,583	41,813	12,348			1PE	10/18/2001	3.860
820642-KG-0	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		5.000	MS	09/01/2010			1,425,955	1,335,000	111.0710	1,482,798	1,436,660	22,250	50,063	13,525			1PE	10/18/2001	3.960
820642-KH-8	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		5.000	MS	09/01/2011			1,500,603	1,405,000	110.8280	1,557,133	1,510,305	23,417	52,688	12,864			1PE	10/18/2001	4.060
820642-KJ-4	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		5.000	MS	09/01/2012	09/01/2011	100.000	1,566,287	1,480,000	110.0440	1,628,651	1,574,986	24,667	55,500	11,576			1PE	10/18/2001	4.190
890684-CC-5	TOPEKA KS WTR & WTR PLN CTL UTIL 01 A		5.400	FA01	08/01/2031			597,053	600,000	103.9890	623,934	597,000	13,500	5,400	53			1PE	12/12/2001	5.440
933623-BL-3	WAMEGO KS PLN CTL SPRINT 1977		6.125	JJ31	07/31/2007			2,600,000	2,600,000	108.2910	2,815,566	2,600,000	66,797	159,250				1	10/27/1977	6.130
937216-AT-6	WASHBURN UNIV TOPEKA KS BLDG LVG CTR 99		6.125	JJ	07/01/2029			3,700,000	3,700,000	112.0310	4,145,147	3,700,000	113,313	226,625				1PE	10/22/1999	6.130
967250-EY-3	WICHITA KS HOSP REV SER 1977A		6.750	AO01	10/01/2007			650,000	650,000	112.2660	729,729	650,000	10,969	43,875				1	11/16/1977	6.750
982687-CY-9	WYANDOTTE CNTY KANSAS SCH 204		5.600	MS01	09/01/2020	09/01/2020	100.000	1,988,895	2,000,000	108.7460	2,174,920	1,987,980	37,333	112,000	429			1PE	07/14/2000	5.650
98267L-BC-8	WYANDOTTE CNTY KC KS REDEV AREA B-01		5.000	JD	12/01/2013	06/01/2011	100.000	1,955,365	1,925,000	108.3520	2,085,776	1,960,709	8,021	96,250	(2,871)			1PE	02/01/2001	4.770
98267L-BD-6	WYANDOTTE CNTY KC KS REDEV AREA B-01		5.000	JD	12/01/2014	12/01/2010	100.000	2,144,228	2,125,000	107.5020	2,284,418	2,147,823	8,854	106,250	(1,949)			1PE	02/01/2001	4.860
98267L-BE-4	WYANDOTTE CNTY KC KS REDEV AREA B-01		5.000	JD	12/01/2015	12/01/2010	100.000	2,215,590	2,210,000	106.6600	2,357,186	2,216,630	9,208	110,500	(564)			1PE	02/01/2001	4.960
98267L-BF-1	WYANDOTTE CNTY KC KS REDEV AREA B-01		5.000	JD	12/01/2016			1,190,174	1,195,000	105.8940	1,265,433	1,189,742	4,979	59,750	235			1PE	02/01/2001	5.040
98267L-BH-7	WYANDOTTE CNTY KC KS REDEV AREA B-01		5.125	JD	12/01/2018			2,024,382	2,030,000	105.3490	2,138,585	2,023,971	8,670	104,038	223			1PE	02/01/2001	5.150
98267L-BJ-3	WYANDOTTE CNTY KC KS REDEV AREA B-01		5.125	JD	12/01/2019			1,933,528	1,950,000	104.6660	2,040,987	1,932,431	8,328	99,938	596			1PE	02/01/2001	5.200
982674-AH-6	WYANDOTTE CNTY KC KS UNI GOVT UTIL 98		5.000	MS	09/01/2006			2,788,382	2,700,000	110.2170	2,975,859	2,871,828	45,000	135,000	(21,950)			1PE	12/07/1998	4.030
KANSAS								93,895,907	94,325,000	XXX	100,408,999	91,921,091	1,267,129	4,128,201	113,906			XXX	XXX	XXX
KENTUCKY																				
102673-BZ-2	BOWLING GREEN KY INDL BLDG KOEHRING		7.250	AO1	04/01/2004			155,000	155,000	101.3890	157,153	155,000	2,809	8,338				1	06/04/1979	7.250
353676-FB-0	FRANKLIN KY WTR & SWR SER 1975		7.500	JD	12/01/2003			64,887	65,000	105.6770	68,690	63,510	406	4,875	115			1	01/06/1976	7.700
411882-BG-7	HARDIN CNTY KY WTR DIST NO 1 1967		5.900	MS	09/01/2003			60,070	60,000	103.0820	61,849	61,562	1,180	3,540	(100)			1	11/13/1972	5.720
411882-EK-5	HARDIN CNTY KY WTR DIST NO 1 REF 1978		6.875	MS	09/01/2008	09/01/2003	100.000	435,585	435,000	101.6200	442,047	441,381	9,969	29,906	(834)			1PE	06/09/1978	6.660
491026-RT-9	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		5.625	MS	03/01/2011			7,392,738	6,915,000	111.6690	7,721,911	7,429,822	129,656	173,955	(37,084)			1PE	03/07/2002	4.600
491026-RU-6	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		5.625	MS	03/01/2012			8,492,266	7,950,000	112.1400	8,915,130	8,528,681	149,063	199,992	(36,414)			1PE	03/07/2002	4.700
491026-RV-4	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		5.625	MS	03/01/2013	03/01/2012	100.000	4,032,056	3,810,000	110.6050	4,214,051	4,046,868	71,438	95,845	(14,812)			1PE	03/07/2002	4.830
491026-PY-0	KENTON CNTY KY ARPT CINCIN/NKY INTL 98A		5.900	MS	03/01/2005			1,468,779	1,415,000	108.4880	1,535,105	1,561,212	27,828	83,485	(23,301)			1PE	10/02/1998	4.050
49126V-AL-1	KENTUCKY ECON DEV NORTON HLTH 00A		6.500	AO01	10/01/2020			9,637,356	10,000,000	103.4430	10,344,300	9,611,200	162,500	650,000	13,674			1PE	09/22/2000	6.890
49130N-AL-3	KENTUCKY HIGHER EDUCATION		1.450	4WK	05/01/2031			30,900,000	30,900,000	100.0000	30,900,000	30,900,000	16,180	454,623				1	04/11/2002	1.450
491308-F4-9	KENTUCKY HSG CORP SER 1997 B		6.250	JJ01	07/01/2028			4,345,000	4,345,000	103.5050	4,497,292	4,345,000	135,781	264,063				1PE	04/25/1997	6.250
491507-AS-8	KENTUCKY PLN AUTH 1973 SER A		5.900	FA01	08/01/2003			40,000	40,000	102.5090	41,004	40,500	983	2,360				1	09/14/1977	5.900
491513-V5-3	KENTUCKY ST PPTY & BLDGS PROJ 64 1999		5.375	MN	05/01/2013	11/01/2009	100.000	238,407	235,000	114.6770	269,491	239,308	2,105	12,631	(407)			1PE	09/14/2000	5.120
491513-5B-9	KENTUCKY ST PPTY & BLDGS PROJ 68 2000		5.750	AO	10/01/2009			17,096,023	16,290,000	116.3490	18,953,252	17,305,519	234,169	936,675	(98,659)			1PE	10/12/2000	4.880
491513-5D-5	KENTUCKY ST PPTY & BLDGS PROJ 68 2000		5.750	AO	10/01/2010			15,789,627	15,015,000	115.8260	17,391,274	15,960,044	215,841	863,363	(80,282)			1PE	10/12/2000	4.940
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD REF 00		5.500	JJ	07/01/2009			1,831,446	1,700,000	114.3200	1,943,440	1,864,475	46,750	93,500	(17,298)			1PE	01/18/2001	4.130
491552-KZ-7	KENTUCKY TPK AUTH ECON DEV RD REF 01A		5.500	JJ	07/01/2010			11,315,148	10,540,000	114.3620	12,053,755	11,473,106	289,850	579,700	(85,747)			1PE	02/01/2001	4.340
491552-LR-4	KENTUCKY TPK AUTH ECON DEV RD REF 95		5.625	JJ01	07/01/2015			2,390,000	2,390,000	112.1140	2,679,525	2,390,000	67,219	134,438				1PE	05/01/2001	5.630
491552-LX-1	KENTUCKY TPK AUTH ECON DEV RD REF 95		5.625	JJ01	07/01/2015			785,000	785,000	108.2260	849,574	785,000	22,078	44,156				1PE	05/01/2001	5.630
528902-GZ-6	LEXINGTON-FAYETTE URBAN CNTY KY SWR 01A		5.500	JJ	07/01/2011			3,454,804	2,990,000	114.2120	3,414,939	3,467,563	82,225		(12,758)			1PE	09/18/2002	3.380

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15			Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest			
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment		NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
546589-FK-3	LOUISVILLE JEFFERSON CNTY KY MET SWR 98A		5.500	MN	05/15/2009			1,738,765	1,685,000	113.6520	1,915,036	1,753,849	11,842	92,675	(7,030)			1PE	10/11/2000	4.910
KENTUCKY								121,662,955	117,720,000	XXX	128,368,818	122,423,598	1,679,871	4,728,120	(400,937)			XXX	XXX	XXX
LOUISIANA																				
100210-LN-1	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2012			1,855,471	1,680,000	110.8310	1,861,961	1,856,249	7,000		(778)			1PE	11/08/2002	3.730
100210-LP-6	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2013	12/01/2012	101.000	1,925,964	1,755,000	110.3870	1,937,292	1,926,639	7,313		(675)			1PE	11/08/2002	3.890
100210-LQ-4	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2014	12/01/2012	101.000	1,717,599	1,585,000	109.3450	1,733,118	1,718,108	6,604		(509)			1PE	11/08/2002	4.050
100210-LR-2	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2015	12/01/2012	101.000	2,007,398	1,870,000	108.3160	2,025,509	2,007,913	7,792		(515)			1PE	11/08/2002	4.170
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2019	12/01/2014	100.000	2,362,647	2,290,000	104.8840	2,401,844	2,362,891	9,542		(244)			1PE	10/30/2002	4.650
100210-LW-1	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2020	12/01/2014	100.000	2,448,947	2,395,000	104.0650	2,492,357	2,449,127	9,979		(180)			1PE	10/30/2002	4.750
100210-LX-9	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2021	12/01/2014	100.000	2,538,656	2,505,000	103.2270	2,585,836	2,538,767	10,438		(111)			1PE	10/30/2002	4.850
100210-LY-7	BOSSIER CITY LA PUB IMPT SALES TAX 02		5.000	JD	12/01/2022	12/01/2014	100.000	2,256,971	2,245,000	102.3980	2,298,835	2,257,011	9,354		(39)			1PE	10/30/2002	4.940
100273-AP-6	BOSSIER PARISH LA SALES TAX 2002		5.000	JJ	07/01/2016	07/01/2015	100.000	2,049,297	2,010,000	107.5000	2,160,750	2,050,341	50,250		(1,044)			1PE	05/30/2002	4.790
100273-AQ-4	BOSSIER PARISH LA SALES TAX 2002		5.000	JJ	07/01/2017	07/01/2015	100.000	2,221,432	2,195,000	106.6860	2,341,758	2,222,130	54,875		(698)			1PE	05/30/2002	4.870
100273-AR-2	BOSSIER PARISH LA SALES TAX 2002		5.000	JJ	07/01/2018	07/01/2015	100.000	2,144,798	2,135,000	105.8800	2,260,538	2,145,056	53,375		(257)			1PE	05/30/2002	4.950
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF		5.875	MS	09/01/2029			2,440,421	2,465,000	110.8350	2,732,083	2,439,265	48,273	144,819	371			1PE	08/20/1999	5.950
295852-BK-2	ERNEST N MORIAL LA EXHIB HALL 96C		5.600	JJ15	07/15/2025			11,035,261	11,105,000	106.2500	11,799,063	11,027,170	286,756	621,880	1,901			1PE	12/03/1996	5.650
298376-BA-1	EUNICE LA PUB IMPT SER ST 1978		6.000	JJ	01/01/2003				245,000	100.0000	245,000	241,862	7,350	14,700				6*	03/13/1978	6.100
434208-AY-0	HODGE LA UTIL SYS STONE CONTAINER 90		9.000	MO1	03/01/2010			8,000,000	8,000,000	102.1300	8,170,400	8,000,000	240,000	675,000				4	01/24/1990	9.000
474176-EQ-3	JEFFERSON PARISH LA SALES TAX DIST 01		5.000	JD	12/01/2012	06/01/2012	100.000	158,098	155,000	109.8950	170,337	158,357	646	7,750	(256)			1PE	12/20/2001	4.730
474750-QQ-2	JEFFERSON PARISH LA SCH BRD SALES TAX 02		5.000	MS	03/01/2014			349,698	345,000	108.8100	375,395	349,913	5,750	8,625	(215)			1PE	03/19/2002	4.840
474750-QR-0	JEFFERSON PARISH LA SCH BRD SALES TAX 02		5.000	MS	03/01/2015	03/01/2014	100.000	1,432,183	1,425,000	107.8480	1,536,834	1,432,510	23,750	35,625	(327)			1PE	03/19/2002	4.940
506484-XX-7	LAFAYETTE PUBLIC IMPROVEMENT SALES TAX			MS	03/01/2027			3,141,654	3,155,000	101.1420	3,191,030	3,141,654	5,697					1PE	12/04/2002	5.030
506484-YT-5	LAFAYETTE PUBLIC IMPROVEMENT SALES TAX			MN	05/01/2027			1,493,610	1,500,000	101.1540	1,517,310	1,493,610	2,917					1PE	12/04/2002	5.030
546267-CF-0	LOUISIANA HSG FIN MULTI ORLEANS TWR 92A		7.300	A15	04/15/2010			10,335,000	10,335,000	102.3620	10,579,113	10,335,000	159,274	754,455				1	03/19/1992	7.300
546267-CH-6	LOUISIANA HSG FIN MULTI ORLEANS TWR 92B		10.000	A015	04/15/2022			3,541,977	3,541,977	101.6320	3,599,782	3,541,977	74,775	346,700				3	10/15/2002	10.000
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1		6.200	JD01	12/01/2021			1,700,000	1,700,000	102.7320	1,746,444	1,700,000	8,783	92,225				1PE	09/11/1996	6.200
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		7.250	J01	06/01/2037			5,862,476	5,900,000	99.3640	5,862,476	5,900,000	35,646	207,934	(37,524)			4	06/11/2002	7.250
546279-LR-9	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02		5.125	JD01	12/01/2024			6,842,361	7,000,000	102.6900	7,188,300	6,839,210	29,896	222,226	3,151			1PE	04/12/2002	5.310
546279-LS-7	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02		5.200	JD01	12/01/2027			9,250,000	9,250,000	103.2350	9,549,238	9,250,000	40,083	297,953				1PE	10/23/2002	5.200
546279-LV-0	LOUISIANA LOC GOVT ENVIR LCDA 01D REMKT		5.200	JD	06/01/2031			1,970,669	2,000,000	103.5570	2,071,140	1,970,460	8,667	40,444	209			1PE	06/26/2002	5.300
546279-GL-8	LOUISIANA LOC GOVT ENVIR PROJ-EQUIP 00A		6.300	JJ	07/01/2030			15,724,178	15,000,000	119.1830	17,877,450	15,748,500	472,500	945,000	(10,287)			1PE	06/23/2000	5.940
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01		5.500	MN	05/01/2013	05/01/2011	101.000	2,101,916	1,900,000	112.9350	2,145,765	2,110,197	17,417	52,250	(8,281)			1PE	07/15/2002	4.080
546405-AK-7	LOUISIANA OFFICE FACS LSE CAPITOL 99A		5.500	MS	03/01/2011	03/01/2010	100.000	2,969,054	2,945,000	111.1930	3,274,634	2,976,894	53,992	161,975	(2,689)			1PE	11/30/1999	5.360
546405-AN-1	LOUISIANA OFFICE FACS LSE CAPITOL 99A		5.500	MS	03/01/2014	03/01/2009	101.000	10,022,808	9,320,000	109.3360	10,190,115	10,062,152	170,867	256,300	(39,343)			1PE	07/11/2002	4.240
546510-ED-6	LOUISIANA OFFSHORE TERM AUTH LOOP INC		7.600	MS	09/01/2010			2,855,000	2,855,000	100.6180	2,872,644	2,855,000	72,327	216,980				1PE	05/24/1990	7.600
54640A-5Z-9	LOUISIANA PUB FAC BATON ROUGE WTR 01		5.625	FA	02/01/2027			6,640,215	6,750,000	106.5410	7,191,518	6,638,085	158,203	253,125	2,074			1PE	12/14/2001	5.750
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		5.500	JJ	07/01/2013			3,634,771	3,370,000	113.2610	3,816,896	3,645,902	92,675	92,675	(11,131)			1PE	05/31/2002	4.550
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A		5.000	MN	05/15/2021	11/15/2013	100.000	10,608,672	10,550,000	103.1360	10,880,848	10,609,924	162,646		(1,252)			1PE	08/21/2002	4.930
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B		5.500	MN15	05/15/2027			25,599,807	26,525,000	98.1610	26,037,205	25,594,073	449,820		5,734			1PE	08/22/2002	5.780
546395-PP-3	LOUISIANA PUB FAC OUR LADY MED 93 MAY		5.900	JD04	12/03/2021			13,324,867	13,400,000	108.1540	14,492,636	13,311,694	60,649	788,434	2,515			1	11/22/1995	5.950
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01		5.250	FA	08/01/2014	08/01/2011	100.000	1,052,854	1,000,000	109.6340	1,096,340	1,059,080	21,875	44,625	(4,946)			1PE	09/06/2001	4.500
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01		5.250	FA	08/01/2015	08/01/2011	100.000	1,526,583	1,460,000	108.7210	1,587,327	1,534,387	31,938	65,153	(6,200)			1PE	09/06/2001	4.600
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01		5.250	FA	08/01/2016	08/01/2011	100.000	1,683,398	1,620,000	107.9670	1,749,065	1,690,794	35,438	72,293	(5,877)			1PE	09/06/2001	4.690
546395-SF-2	LOUISIANA PUB FAC ST FRANCIS MED 94 C		9.007	5WK	07/22/2024			1,958,062	3,450,000	115.7560	3,993,582	2,001,000	28,858	299,923	8,031			1	01/11/1995	15.920
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A		5.125	JJ01	07/01/2027			3,822,531	3,900,000	101.9470	3,975,933	3,821,376	99,938	61,671	1,155			1PE	04/30/2002	5.280
546398-ED-6	LOUISIANA PUB FAC TULANE UNIV 02D		5.375	FA	02/15/2018	02/15/2012	100.000	1,531,743	1,450,000	108.4510	1,572,540	1,531,983	2,598		(240)			1PE	11/26/2002	4.610
546398-EE-4	LOUISIANA PUB FAC TULANE UNIV 02D		5.375	FA	02/15/2019	02/15/2012	100.000	2,455,854	2,345,000	107.6670	2,524,791	2,456,176	4,201		(323)			1PE	11/26/2002	4.730
546398-EF-1	LOUISIANA PUB FAC TULANE UNIV 02D		5.375	FA	02/15/2020	02/15/2012	100.000	2,601,676	2,495,000	106.9670	2,668,827	2,601,986	4,470		(310)			1PE	11/26/2002	4.790
546398-EH-7	LOUISIANA PUB FAC TULANE UNIV 02D		5.000	FA	02/15/2026			1,986,310	2,000,000	101.3320	2,026,640	1,986,300	3,333		10			1PE	11/26/2002	5.050
546395-UV-4	LOUISIANA PUB FACS AUTH HOSP REV		5.500	JJ	07/01/2007			1,865,145	1,800,000	112.0350	2,016,630	1,917,576	49,500	99,000	(12,754)			1PE	06/25/1998	4.600
546395-UX-0	LOUISIANA PUB FACS AUTH HOSP REV		5.500	JJ	07/01/2009			6,347,963	6,105,000	113.5640	6,933,082	6,475,818	167,888	335,775	(31,190)			1PE	06/25/1998	4.780
546395-VU-5	LOUISIANA PUB FACS AUTH HOSP REV		5.250	JJ	07/01/2009			215,455	210,000	111.0360	233,176	218,324	5,513	11,025	(700)			1PE	07/09/1998	4.780
546415-QL-7	LOUISIANA ST G O SER 2002 A		5.000	AO	04/01/2017	04/01/2012	100.000	6,554,829	6,450,000	105.6270	6,812,942	6,562,101	80,625	202,458	(7,272)			1PE	02/22/2002	4.780
546415-QM-5	LOUISIANA ST G O SER 2002 A		5.000	AO	04/01/2018	04/01/2012	100.000	1,406,765	1,350,000	104.9240	1,416,474	1,408,563	16,875	42,375	(1,798)			1PE	08/15/2002	4.440
546475-CA-0	LOUISIANA ST GAS & FUELS TAX REV 02A		5.000	JD01	06/01/2027			5,392,080	5,435,000	101.2180	5,501,198	5,391,738	22,646	67,693	342			1PE	08/22/2002	5.060

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
546475-CB-8	LOUISIANA ST GAS & FUELS TAX REV 02A		5.000	JD01	06/01/2032			13,503,974	13,645,000	101.3700	13,831,937	13,503,181	56,854	174,879	792			1PE	08/21/2002	5.070
546408-DJ-1	LOUISIANA STAD & EXPO DIST REV 95 A		6.050	JJ01	07/01/2024	07/01/2007	100.000	8,500,158	8,395,000	113.0160	9,487,693	8,602,105	253,949	507,898	(19,955)			1PE	11/13/1996	5.730
546408-FC-4	LOUISIANA STAD & EXPO HOTEL REF 98B		5.250	JJ	07/01/2011	07/01/2009	102.000	2,742,984	2,535,000	111.0530	2,815,194	2,754,024	66,544	66,544	(11,040)			1PE	06/18/2002	4.070
647634-6X-7	NEW ORLEANS LA CTFS INDBT 2000		5.000	JD	12/01/2007			742,966	735,000	111.3010	818,062	745,812	3,063	36,750	(1,407)			1PE	12/01/2000	4.750
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000		5.500	JD	12/01/2008			2,476,842	2,380,000	114.0780	2,715,056	2,500,779	10,908	130,900	(12,993)			1PE	04/15/2002	4.710
647634-6Z-2	NEW ORLEANS LA CTFS INDBT 2000		5.500	JD	12/01/2009			1,401,023	1,350,000	114.4990	1,545,737	1,413,302	6,188	74,250	(6,076)			1PE	12/01/2000	4.850
647634-7A-6	NEW ORLEANS LA CTFS INDBT 2000		5.500	JD	12/01/2010			353,253	340,000	114.1820	388,219	355,960	1,558	18,700	(1,341)			1PE	12/01/2000	4.900
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02		5.300	JD01	06/01/2026			4,376,615	4,400,000	104.0020	4,576,088	4,376,284	19,433	99,022	331			1PE	05/23/2002	5.340
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02		5.300	JD01	06/01/2032			1,538,585	1,550,000	103.7720	1,608,466	1,538,481	6,846	39,087	104			1PE	05/29/2002	5.350
64763F-DF-3	NEW ORLEANS LA G O 2002 REF		5.125	MS01	09/01/2021			9,707,462	9,900,000	103.9240	10,288,476	9,702,792	169,125	209,271	4,670			1PE	03/13/2002	5.300
647634-6L-3	NEW ORLEANS LA G O PUB IMPT 1999		5.800	MN01	11/01/2024			5,054,095	5,135,000	107.5590	5,523,155	5,048,475	49,638	297,830	2,089			1PE	09/30/1999	5.940
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002		5.350	JD01	12/01/2031			3,855,835	3,875,000	104.2450	4,039,494	3,855,625	17,276	121,267	210			1PE	04/17/2002	5.380
647638-LZ-6	NEW ORLEANS LA HOME MTG AUTH SGL B1		8.000	JD01	12/01/2004			132,825	132,825	100.0620	132,907	132,825	886	7,826				1PE	03/01/1989	8.000
647638-MD-4	NEW ORLEANS LA HOME MTG AUTH SGL FAM		7.650	JD01	12/01/2010			630,000	630,000	100.0300	630,189	630,000	4,016	45,326				1PE	01/02/1990	7.650
647719-JQ-7	NEW ORLEANS LA SEW SVC 02		5.000	JD	06/01/2017			3,634,765	3,460,000	106.1240	3,671,890	3,634,765	15,378					1PE	12/19/2002	4.520
647719-JR-5	NEW ORLEANS LA SEW SVC 02		5.000	JD	06/01/2018			3,806,439	3,650,000	105.2630	3,842,100	3,806,439	16,222					1PE	12/19/2002	4.610
647719-JT-1	NEW ORLEANS LA SEW SVC 02		5.000	JD	06/01/2020			4,172,706	4,060,000	103.6510	4,208,231	4,172,706	18,044					1PE	12/19/2002	4.760
647719-JU-8	NEW ORLEANS LA SEW SVC 02		5.000	JD	06/01/2021			4,375,542	4,285,000	102.8980	4,409,179	4,375,542	19,044					1PE	12/19/2002	4.830
647753-JT-0	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2013	12/01/2012	100.000	1,455,926	1,335,000	109.6980	1,464,468	1,457,233	16,688		(1,307)			1PE	11/08/2002	3.890
647753-JU-7	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2014	12/01/2012	100.000	1,324,619	1,230,000	108.6640	1,336,567	1,325,633	15,375		(1,014)			1PE	11/08/2002	4.050
647753-JV-5	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2015	12/01/2012	100.000	1,685,649	1,595,000	107.6430	1,716,906	1,686,649	19,938		(1,000)			1PE	11/04/2002	4.290
647753-JW-3	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2016	12/01/2012	100.000	1,743,164	1,665,000	106.7160	1,776,821	1,744,021	20,813		(857)			1PE	11/04/2002	4.410
647753-JX-1	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2017	12/01/2012	100.000	1,807,507	1,740,000	105.8820	1,842,347	1,808,243	21,750		(736)			1PE	11/04/2002	4.510
647753-JY-9	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2018	12/01/2012	100.000	1,875,923	1,820,000	105.0560	1,912,019	1,876,529	22,750		(606)			1PE	11/04/2002	4.610
647753-JZ-6	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2019	12/01/2012	100.000	3,282,933	3,195,000	104.2370	3,330,372	3,283,885	39,938		(952)			1PE	10/31/2002	4.650
647753-KA-9	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2020	12/01/2012	100.000	3,421,048	3,345,000	103.5070	3,462,309	3,421,868	41,813		(820)			1PE	10/31/2002	4.710
647753-KB-7	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2021	12/01/2012	100.000	3,550,944	3,510,000	102.7830	3,607,683	3,551,383	43,875		(438)			1PE	10/31/2002	4.850
647753-KC-5	NEW ORLEANS LA WTR 2002		5.000	JD	12/01/2022	12/01/2012	100.000	3,702,064	3,685,000	102.0650	3,761,095	3,702,246	46,063		(182)			1PE	10/31/2002	4.940
686655-BW-0	ORLEANS PARISH LA LAW ENFORCE G O 2001		5.000	MS	03/01/2014	03/01/2011	100.000	799,475	790,000	107.3450	848,026	801,060	13,167	39,500	(927)			1PE	02/15/2001	4.820
686655-BX-8	ORLEANS PARISH LA LAW ENFORCE G O 2001		5.000	MS	03/01/2015	03/01/2011	100.000	241,268	240,000	106.4820	255,557	241,478	4,000	12,000	(123)			1PE	02/15/2001	4.920
75914N-AG-1	REGIONAL TRANSIT AUTH LA COP WILLOW 02		5.000	MN	05/01/2009			3,952,968	3,705,000	110.5400	4,095,507	3,968,722	30,875	54,030	(15,754)			1PE	06/27/2002	3.800
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02		5.000	MN	05/01/2010			3,148,268	2,960,000	110.5710	3,272,902	3,158,320	24,667	43,166	(10,052)			1PE	06/27/2002	3.990
825485-QF-5	SHREVEPORT LA WTR & SWR CAP APPREC 02A			JD	12/01/2008			1,848,992	2,370,000	81.9160	1,941,409	1,841,466			7,526			1PE	06/26/2002	4.200
825485-QG-3	SHREVEPORT LA WTR & SWR CAP APPREC 02A			JD	12/01/2009			2,777,007	3,755,000	77.7490	2,919,475	2,765,257			11,750			1PE	06/26/2002	4.370
825485-QH-1	SHREVEPORT LA WTR & SWR CAP APPREC 02A			JD	12/01/2010			3,715,336	5,305,000	73.3980	3,893,764	3,699,123			16,212			1PE	06/26/2002	4.510
825485-QJ-7	SHREVEPORT LA WTR & SWR CAP APPREC 02A			JD	12/01/2011			3,514,445	5,295,000	69.4290	3,676,266	3,498,777			15,668			1PE	06/26/2002	4.610
790093-CA-4	ST JAMES PARISH LA WTR & GAS SER 1973		6.000	JD	12/01/2003				220,000	102.3470	225,163	220,000	1,100	13,200	(220,000)			6*	02/21/1974	6.000
790207-AR-5	ST JOHN BAPTIST PARISH LA SALES TAX		7.550	JJ	01/01/2003			740,000	740,000	100.0000	740,000	740,000	27,935	55,870				1	01/08/1987	7.550
790207-AS-3	ST JOHN BAPTIST PARISH LA SALES TAX		7.600	JJ	01/01/2004			805,000	805,000	106.2450	855,272	805,000	30,590	61,180				1	01/08/1987	7.600
790207-AT-1	ST JOHN BAPTIST PARISH LA SALES TAX		7.600	JJ	01/01/2005			878,915	880,000	111.7970	983,814	874,245	33,440	66,880	484			1	01/08/1987	7.670
790207-AU-8	ST JOHN BAPTIST PARISH LA SALES TAX		7.600	JJ	01/01/2006			951,689	955,000	116.4050	1,111,668	942,595	36,290	72,580	946			1	01/08/1987	7.730
790207-AV-6	ST JOHN BAPTIST PARISH LA SALES TAX		7.600	JJ	01/01/2007			1,035,468	1,040,000	120.1010	1,249,050	1,026,490	39,520	79,040	934			1	01/08/1987	7.730
793572-PM-4	ST TAMMANY PARISH LA SD NO 12 G O 02		5.000	AO	04/01/2017	04/01/2012	100.000	2,072,188	2,045,000	105.5490	2,158,477	2,073,896	25,563	51,125	(1,708)			1PE	02/27/2002	4.820
793572-PN-2	ST TAMMANY PARISH LA SD NO 12 G O 02		5.000	AO	04/01/2018	04/01/2012	100.000	1,811,909	1,800,000	104.7690	1,885,842	1,812,654	22,500	45,000	(745)			1PE	02/27/2002	4.910
LOUISIANA								348,113,897	350,954,802	XXX	366,176,849	349,040,709	4,805,189	9,962,185	(410,789)			XXX	XXX	XXX
MAINE																				
56042B-AD-9	MAINE FINANCE AUTH HSG HUNTINGTON A		7.375	MS01	09/01/2022			9,893,833	11,370,000	87.0170	9,893,833	11,370,000	279,513	838,538	368,843			4	09/18/1997	7.420
56042B-AF-4	MAINE FINANCE AUTH HSG HUNTINGTON B		9.250	MS01	09/01/2012			6,641,009	7,255,000	91.5370	6,641,009	7,255,000	223,696	671,088	194,216			4	09/18/1997	9.320
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A		5.125	JJ01	07/01/2032			5,778,456	5,790,000	102.4040	5,929,192	5,778,420	148,369		36			1PE	10/30/2002	5.140
560523-5Z-1	MAINE HSG AUTH MTG PUR 1997 SER C-2		6.050	MN15	11/15/2028	05/15/2009	100.000	2,766,967	2,755,000	102.6970	2,829,302	2,773,951	21,298	156,695	(1,504)			1PE	06/12/1997	5.970
75913W-CQ-8	REGIONAL WASTE SYS INC ME SOLID WASTE		6.250	JJ	07/01/2006	07/01/2005	102.000	3,063,515	2,870,000	111.6920	3,205,560	3,262,272	89,688	179,375	(50,651)			1PE	10/20/1998	4.150
914399-DT-4	UNIVERSITY OF MAINE SYS REV 2002		5.375	MS	03/01/2012			8,703,972	8,025,000	113.7740	9,130,364	8,737,139	143,781	127,007	(33,167)			1PE	05/31/2002	4.250
MAINE								36,847,752	38,065,000	XXX	37,629,260	39,176,781	906,344	1,972,702	477,773			XXX	XXX	XXX
MARYLAND																				
059148-C7-9	BALTIMORE CNTY MD LOCH RAVEN 95A GNMA		7.200	J20	12/20/2020			11,645,000	11,645,000	106.2310	12,370,600	11,645,000	25,619	833,040				1PE	05/03/1995	7.200
059148-C5-3	BALTIMORE CNTY MD NORTHBROOKE 95A GNMA		6.350	JJ20	01/20/2021			2,000,000	2,000,000	104.3920	2,087,840	2,000,000	56,797	127,000				1PE	04/12/1995	6.350

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING		6.400	MO1	05/01/2010			790,000	790,000	113.0280	892,921	790,000	8,427	46,560				1	05/03/1978	6.400
412509-DJ-7	HARFORD CNTY MD MTG GREENBRIER V 95A		6.500	MN01	11/01/2026			3,000,000	3,000,000	104.7290	3,141,870	3,000,000	32,500	195,000				1PE	05/03/1995	6.500
57419J-NY-5	MARYLAND CMNTY DEV ADM HSG MTG 1997A		6.000	JJ01	07/01/2039			3,000,000	3,000,000	102.7560	3,082,680	3,000,000	90,000	180,000				1PE	06/20/1997	6.000
57419N-EG-5	MARYLAND CMNTY DEV ADM HSG RSD 2000H		5.800	MS	09/01/2032			6,180,000	6,180,000	102.9140	6,360,085	6,180,000	119,480	358,440				1PE	12/08/2000	5.800
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00		7.250	A01	04/01/2029			3,081,880	3,100,000	105.6840	3,276,204	3,081,121	56,188	224,025	381			2	04/20/2000	7.310
574205-BV-1	MARYLAND ECON DEV ROCKY GAP SR LN 96A		8.625	A001	10/01/2019			17,558,318	18,050,000	97.2760	17,558,318	18,050,000	389,203	1,556,813	77,615			5	05/06/1996	8.630
574217-DQ-5	MARYLAND HLTH & HIGHER JOHNS HOPKINS 02A		5.000	JJ	07/01/2032			14,279,217	14,500,000	101.3080	14,689,660	14,276,410	362,500	302,083	2,807			1PE	01/17/2002	5.100
574221-HL-4	MARYLAND IND DEV TRESSLER SVCS 94 C		7.000	JJ01	01/01/2018			3,290,000	3,290,000	103.3210	3,399,261	3,290,000	115,150	230,300				2PE	08/31/1994	7.000
57419J-XG-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG &		5.625	JJ01	01/01/2040			3,000,000	3,000,000	102.0020	3,060,060	3,000,000	84,375	168,750				1PE	04/17/1998	5.630
57419J-7N-7	MARYLAND ST COMMUNITY DEVELOPMENT ADMINISTRATION HOUSING		6.250	MS01	09/01/2032			17,035,000	17,035,000	103.4250	17,618,449	17,035,000	354,896	1,033,281				1PE	06/08/2000	6.250
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B		5.250	MS	03/01/2010			4,376,643	4,210,000	110.1280	4,636,389	4,391,152	73,675	128,931	(14,509)			1PE	04/09/2002	4.600
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B		5.250	MS	03/01/2012			5,230,561	5,075,000	110.6650	5,616,249	5,240,242	88,813	155,422	(9,681)			1PE	04/04/2002	4.830
664257-AQ-5	NORTHEAST MD WST DISP AUTH SER 1993A		6.300	JJ01	07/01/2016			2,836,918	3,050,000	103.2690	3,149,705	2,766,167	96,075	192,150	12,210			1PE	10/25/1994	7.230
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE FAMILY MTG REV		6.200	FA01	02/01/2032			2,440,000	2,440,000	103.5310	2,526,156	2,440,000	63,033	133,765				1PE	06/16/2000	6.200
74171P-BE-1	PRINCE GEORGES CNTY MD HSG MTG 95A GNMA		6.700	JD20	06/20/2020			2,180,000	2,180,000	104.9040	2,286,907	2,180,000	4,463	146,060				1PE	02/02/1995	6.700
74171P-BJ-0	PRINCE GEORGES CNTY MD HSG MTG 95A GNMA		6.375	JD20	06/20/2020			6,000,000	6,000,000	104.2970	6,257,820	6,000,000	11,688	382,500				1PE	04/26/1995	6.380
MARYLAND								107,923,537	108,545,000	XXX	112,011,174	108,365,092	2,032,881	6,394,120	68,823			XXX	XXX	XXX
MASSACHUSETTS																				
575566-Y7-3	MASSACHUSETTS BAY TRANS AUTH 1994 B		5.900	MS01	03/01/2024			7,445,686	8,315,000	107.3550	8,926,568	7,326,973	163,528	490,585	20,878			1	11/04/1994	6.900
575827-KG-4	MASSACHUSETTS G O CONS LOAN 1997 C		5.000	FA01	08/01/2017	08/01/2009	100.000	12,473,688	12,440,000	104.5890	13,010,872	12,476,449	259,167	286,000	(2,761)			1PE	05/03/2002	4.950
575827-TW-0	MASSACHUSETTS G O CONS LOAN 1999 B		5.000	MN	05/01/2016	05/01/2011	100.000	1,914,158	1,900,000	106.1830	2,017,477	1,915,124	15,833	95,000	(966)			1PE	04/10/2002	4.890
575827-3X-6	MASSACHUSETTS G O CONS LOAN 2001 C		5.500	JD	12/01/2011			33,764,426	30,860,000	114.3280	35,281,621	34,114,482	141,442	1,697,300	(263,307)			1PE	09/04/2001	4.220
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C		5.500	MN	11/01/2013			16,314,525	14,500,000	115.4120	16,734,740	16,374,125	132,917	265,833	(59,600)			1PE	07/16/2002	4.060
57582N-DV-4	MASSACHUSETTS G O CONS LOAN 2002 C		5.000	MN	11/01/2021			4,975,486	5,000,000	102.6030	5,130,150	4,975,100	41,667	83,333	386			1PE	06/21/2002	5.040
57582N-DW-2	MASSACHUSETTS G O CONS LOAN 2002 C		5.250	MN	11/01/2030			9,621,180	9,650,000	103.5170	9,989,391	9,620,954	84,438	168,875	226			1PE	06/21/2002	5.270
57582N-JV-8	MASSACHUSETTS G O CONS LOAN 2002 E		5.500	JJ	01/01/2015	01/01/2013	100.000	9,242,458	8,500,000	111.9490	9,515,665	9,245,875	77,917		(3,417)			1PE	11/26/2002	4.410
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		5.700	JJ01	07/01/2027			2,976,422	3,000,000	102.1770	3,065,310	2,976,150	99,750		272			1PE	05/31/2002	5.760
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F		5.750	JJ01	07/01/2033			2,238,885	2,255,000	102.3950	2,309,007	2,238,764	75,636		121			1PE	05/31/2002	5.800
575847-8N-1	MASSACHUSETTS HLTH ED BAYSTATE 79A		8.000	JJ01	07/01/2004			525,000	525,000	109.7790	576,340	525,000	21,000	42,000				1	01/22/1980	8.000
57585J-MV-0	MASSACHUSETTS HLTH ED BAYSTATE 96E		6.000	JJ01	07/01/2026			1,951,879	2,000,000	110.1180	2,202,360	1,945,780	60,000	120,000	1,273			1PE	06/24/1996	6.220
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A		5.000	JJ01	07/01/2025			174,539	205,000	104.5650	214,358	173,738	5,125	10,250	712			1	11/13/2001	6.300
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A		5.000	JJ01	07/01/2025			1,102,579	1,295,000	100.5590	1,302,239	1,097,516	32,375	64,750	4,496			1	11/13/2001	6.300
57585J-CQ-2	MASSACHUSETTS HLTH ED MT AUBURN 94B		6.300	FA15	08/15/2024			5,360,000	5,360,000	108.6570	5,824,015	5,360,000	127,568	337,680				1PE	03/20/1995	6.300
57585K-M6-2	MASSACHUSETTS HLTH ED NEW ENGLAND 02H		5.375	MN	05/15/2014	05/15/2012	100.000	1,620,890	1,500,000	108.8040	1,632,060	1,622,295	13,438		(1,405)			1PE	11/06/2002	4.320
57585K-M7-0	MASSACHUSETTS HLTH ED NEW ENGLAND 02H		5.375	MN	05/15/2015	05/15/2012	100.000	3,962,846	3,700,000	108.0000	3,996,000	3,965,882	33,146		(3,036)			1PE	11/06/2002	4.440
57585K-QP-6	MASSACHUSETTS HLTH ED PARTNERS 01C		5.750	JJ01	07/01/2032			5,853,768	6,000,000	103.8270	6,229,620	5,850,000	172,500	345,000	2,549			1PE	04/16/2001	5.940
57585K-CH-9	MASSACHUSETTS HLTH ED PARTNERS 99B		5.250	JJ01	07/01/2029			9,157,506	9,750,000	100.0890	9,758,678	9,122,783	255,938	505,313	12,794			1PE	06/25/1999	5.740
575851-C6-5	MASSACHUSETTS HLTH ED ST LUKES 93		5.840	FA15	08/15/2023			18,672,707	19,000,000	101.3170	19,250,230	18,620,000	419,182	1,109,600	11,548			1PE	11/01/1995	6.010
57585J-RL-7	MASSACHUSETTS HLTH ED YOUVILLE HSE 97A		6.050	FA	02/15/2029			2,000,000	2,000,000	116.8260	2,336,520	2,000,000	45,711	121,000				1PE	03/13/1997	6.050
575852-VP-0	MASSACHUSETTS HSG FIN HSG PROJ 93 A		6.375	A001	04/01/2021	04/01/2005	100.000	37,349,008	37,475,000	102.9370	38,575,641	37,339,810	597,258	2,389,031	1,220			1PE	03/06/1996	6.400
575854-2D-5	MASSACHUSETTS HSG FIN MULTI HARBOR PT 96A		6.400	JD01	12/01/2015			2,500,000	2,500,000	106.8710	2,671,775	2,500,000	13,333	160,000				1PE	09/04/1996	6.400
575915-NY-5	MASSACHUSETTS HSG FIN RENT 1995 D		6.350	JJ01	07/01/2025	07/01/2007	100.000	3,167,247	3,155,000	104.3850	3,293,347	3,180,587	100,171	200,343	(2,291)			1PE	09/28/1995	6.250
575915-ES-8	MASSACHUSETTS HSG FIN SGL 1994 SER 37		6.350	JD01	06/01/2017			1,209,612	1,315,000	103.8100	1,365,102	1,179,292	6,959	70,803	5,331			1PE	12/01/1994	7.370
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		7.350	J01	01/01/2028	07/01/2010	100.000	2,527,706	2,445,000	108.7500	2,658,938	2,575,808	89,854	179,156	(8,026)			1PE	08/16/1995	6.730
575765-UR-1	MASSACHUSETTS MUN WHSL ELEC NUC #3 01A		5.000	JJ	07/01/2009			4,701,995	4,430,000	110.0350	4,874,551	4,743,334	110,750	143,975	(36,082)			1PE	11/02/2001	3.920
575832-FV-7	MASSACHUSETTS ST COLLEGE BLDG 1994A SR		6.700	MN01	05/01/2016			4,629,716	4,650,000	108.1170	5,027,441	4,623,681	51,925	311,550	968			1PE	10/27/1994	6.750
576018-CX-1	MASSACHUSETTS TPK AUTH MET HWY 99A SUB		5.000	JJ01	01/01/2039			26,069,726	28,475,000	100.1170	28,508,316	26,034,948	711,875	1,423,750	22,403			1	06/01/2001	5.550
576018-DN-2	MASSACHUSETTS TPK AUTH MET HWY 99A SUB		4.750	JJ01	01/01/2034			7,481,227	8,060,000	97.3400	7,845,604	7,453,759	191,425	382,850	8,356			1PE	03/26/1999	5.230
57604P-KT-0	MASSACHUSETTS WTR PLN ABATE 02-8		5.250	FA	08/01/2014	08/01/2012	100.000	4,759,227	4,365,000	110.7370	4,833,670	4,762,477	29,282		(3,250)			1PE	10/30/2002	4.100
57604P-KU-7	MASSACHUSETTS WTR PLN ABATE 02-8		5.000	FA	08/01/2015	08/01/2012	100.000	5,300,440	5,000,000	107.6760	5,383,800	5,302,900	31,944		(2,460)			1PE	10/30/2002	4.230
576049-KT-6	MASSACHUSETTS WTR RES AUTH 1995 B		4.000	JD01	12/01/2018			1,511,754	1,820,000	95.6620	1,741,048	1,486,030	6,067	38,800	12,272			1PE	10/25/2000	5.660
725472-AL-8	PITTSFIELD MA SOLID WST VICON SER A		7.950	MN01	11/01/2004			475,000	475,000	100.2300	476,093	475,000	6,294	37,763				1	12/26/1989	7.950
MASSACHUSETTS								253,031,287	251,920,000	XXX	266,558,543	253,204,615	4,225,413	11,080,539	(280,795)			XXX	XXX	XXX
MICHIGAN																				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
182252-NW-2	CLARKSTON MI CMNTY SCH G O REF 1998		4.950	MN	05/01/2014			2,041,106	2,050,000	104.9190	2,150,840	2,038,602	16,913	101,475	571			1PE	02/24/1998	5.000
24256C-BT-0	DEARBORN MI ECON DEV CORP OAKWOOD 95A		5.875	MN15	11/15/2025			6,252,687	6,350,000	107.3890	6,819,202	6,239,256	47,669	373,063	2,786			1PE	05/22/1995	6.010
242595-KJ-4	DEARBORN MI SCH DIST G O 2002 SER II		5.000	MN	05/01/2019	05/01/2012	100.000	3,628,174	3,575,000	104.2600	3,727,295	3,628,768	44,688		(594)			1PE	10/29/2002	4.800
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II		5.000	MN	05/01/2020	05/01/2012	100.000	3,601,447	3,575,000	103.5630	3,702,377	3,601,741	44,688		(294)			1PE	10/29/2002	4.900
251093-QB-9	DETROIT MI DOWNTOWN DEV 1997 A		5.625	JJ15	07/15/2020	07/15/2009	100.000	2,018,709	2,000,000	107.3750	2,147,500	2,027,800	51,875	112,500	(2,324)			1PE	08/06/1997	5.450
251144-CE-9	DETROIT MI ECON DEV RES RECOVERY 01 A		4.450	MN	05/01/2009			12,160,000	12,160,000	107.0900	13,022,144	12,160,000	90,187	541,120				1PE	08/20/2001	4.450
251129-WZ-1	DETROIT MI SCH DIST BLDG & SITE 1998 B		5.375	MN	05/01/2013			5,029,060	5,055,000	109.6690	5,543,768	5,024,266	45,284	271,706	1,829			1PE	03/29/2000	5.440
251237-UT-8	DETROIT MI SWR DISP SYS 1993A REF		5.700	5WK	07/01/2023			9,293,900	9,800,000	104.2380	10,215,324	9,556,633	19,895	589,208	16,655			1PE	08/27/1999	6.190
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR		5.125	JJ01	07/01/2031			6,508,410	6,650,000	102.1880	6,795,502	6,505,562	170,406	268,194	2,407			1PE	09/27/2001	5.270
251255-TX-3	DETROIT MI WTR SUP SYS 1993 REF		4.750	JJ01	07/01/2019			18,562,061	23,000,000	101.0550	23,242,650	17,587,640	546,250	1,092,500	165,567			1PE	10/04/1994	6.820
251255-TQ-8	DETROIT MI WTR SUP SYS CONVERT 93 REF		7.291	MTLY	07/01/2013			7,522,772	8,000,000	108.0060	8,640,480	7,338,240	49,539	690,494	26,818			1PE	11/24/1993	8.190
251255-A4-7	DETROIT MI WTR SUP SYS SR LIEN 2001A		5.250	JJ01	07/01/2033			4,895,772	5,000,000	102.8430	5,142,150	4,893,750	131,250	262,500	1,392			1PE	06/28/2001	5.390
253219-AE-9	DICKINSON CNTY MI MEM HOSP SYS 1994		8.125	MN01	11/01/2024			3,931,339	4,000,000	113.5590	4,542,360	3,922,600	54,167	325,000	1,676			1	11/14/1994	8.310
265201-ES-8	DUNDEE MI CMNTY SCH DIST G O BDS 2000		5.375	MN01	05/01/2027			2,409,750	2,500,000	103.8190	2,595,475	2,406,100	22,396	134,375	1,840			1PE	11/02/2000	5.670
38624L-AR-0	GRAND RAPIDS MI DNTWN DEV AUTH 1994		6.875	JD01	06/01/2024			1,943,065	2,000,000	108.8880	2,177,760	1,935,080	11,458	137,500	1,378			1PE	12/01/1994	7.150
388712-BS-9	GRASS LAKE MICH CMNTY SCH DIST		5.625	MN01	05/01/2021			4,609,751	4,675,000	106.9460	4,999,726	4,605,156	43,828	262,969	2,370			1PE	10/10/2000	5.760
388712-BT-7	GRASS LAKE MICH CMNTY SCH DIST		5.625	MN01	05/01/2026			3,906,430	4,000,000	105.5410	4,221,640	3,902,160	37,500	225,000	2,184			1PE	10/10/2000	5.820
391689-CM-6	GREATER DETROIT MI RES RECV REF 96 A		6.250	JD	12/13/2007			1,136,985	1,050,000	116.9320	1,227,786	1,207,322	3,281	65,625	(15,425)			1PE	01/13/1998	4.370
421560-HM-8	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2013	05/01/2012	100.000	1,358,540	1,315,000	108.8850	1,431,838	1,360,815	10,958	32,875	(2,275)			1PE	05/10/2002	4.560
421560-HP-1	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2015	05/01/2012	100.000	1,244,139	1,225,000	106.8620	1,309,060	1,245,127	10,208	30,625	(988)			1PE	05/10/2002	4.790
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2016	05/01/2012	100.000	1,688,622	1,675,000	105.9860	1,775,266	1,689,321	13,958	41,875	(700)			1PE	05/10/2002	4.890
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2017	05/01/2012	100.000	1,828,993	1,825,000	105.1970	1,919,845	1,829,198	15,208	45,625	(204)			1PE	05/10/2002	4.970
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2018			1,767,425	1,775,000	104.4160	1,853,384	1,767,226	14,792	44,375	199			1PE	05/10/2002	5.040
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2019			1,899,580	1,925,000	103.6410	1,995,089	1,898,974	16,042	48,125	606			1PE	05/10/2002	5.120
421560-HU-0	HAZEL PARK MI SCH DIST G O 2002		5.000	MN	05/01/2020			1,934,580	1,975,000	102.9490	2,033,243	1,933,703	16,458	49,375	877			1PE	05/10/2002	5.180
483224-JA-0	KALAMAZOO MI CITY SCH DIST G O 2001		5.000	MN	05/01/2013	05/01/2011	100.000	1,387,890	1,350,000	108.6580	1,466,883	1,392,809	11,250	80,250	(3,658)			1PE	08/10/2001	4.590
483224-JB-8	KALAMAZOO MI CITY SCH DIST G O 2001		5.000	MN	05/01/2014	05/01/2011	100.000	178,695	175,000	107.7680	188,594	179,172	1,458	10,403	(355)			1PE	08/10/2001	4.690
509642-ET-7	LAKE FENTON MI CMNTY SCHS G O 02		5.000	MN01	05/01/2022			1,212,361	1,250,000	101.8090	1,272,613	1,211,600	10,417	28,819	761			1PE	04/23/2002	5.260
563336-BM-7	MANISTEE MI AREA PUB SCHS G O REF 2001		5.000	MN	05/01/2020			2,369,447	2,415,000	103.0260	2,488,078	2,366,700	20,125	120,750	1,595			1PE	03/16/2001	5.170
59455R-C2-0	MICHIGAN MUN BD AUTH CLEAN WTR 02		5.000	AO	10/01/2022	10/01/2012	100.000	11,478,190	11,435,000	102.6620	11,739,400	11,479,368	142,938	95,292	(1,178)			1PE	08/09/2002	4.950
59455R-E6-9	MICHIGAN MUN BD AUTH CLEAN WTR 02 REF		5.000	AO	10/01/2022	10/01/2012	100.000	4,366,430	4,350,000	102.2690	4,448,702	4,366,878	54,375	36,250	(448)			1PE	08/09/2002	4.950
59455R-MW-3	MICHIGAN MUN BD AUTH DRINK WTR 00		5.500	AO01	10/01/2022			1,959,975	2,000,000	115.9810	2,319,620	1,957,540	27,500	110,000	1,125			1PE	10/02/2000	5.670
594689-CE-9	MICHIGAN SOUTH CENT PWR SUPP SYS 94		7.000	MN	11/01/2011			3,308,673	3,385,000	107.4530	3,637,284	3,271,129	39,492	236,950	5,960			2PE	12/15/1994	7.350
594622-AL-6	MICHIGAN ST COP 525 REDEVCO 2000		5.000	JD	06/01/2011			1,883,486	1,890,000	109.0340	2,060,743	1,882,062	7,875	94,500	608			1PE	08/08/2000	5.050
594622-AM-4	MICHIGAN ST COP 525 REDEVCO 2000		5.000	JD	06/01/2012			1,463,496	1,480,000	108.3570	1,603,684	1,460,434	6,167	74,000	1,332			1PE	08/08/2000	5.150
594913-AN-5	MICHIGAN ST COP HSE REPRENTATIVES 98		5.250	FA	08/15/2012			3,679,827	3,465,000	113.0000	3,915,450	3,690,294	68,723	90,956	(10,468)			1PE	05/22/2002	4.450
594913-AT-2	MICHIGAN ST COP HSE REPRENTATIVES 98		5.000	FA15	08/15/2020			14,242,343	14,625,000	104.3170	15,256,361	14,187,128	276,250	731,250	14,709			1PE	07/09/1998	5.240
59465C-ZE-0	MICHIGAN ST HOSP BON SECOURS HLTH 92A		6.100	FA15	08/15/2022			5,931,166	6,100,000	102.3890	6,245,729	5,903,763	141,704	372,100	5,396			1PE	07/20/1995	6.410
59465C-T7-2	MICHIGAN ST HOSP FIN AUTH MCLAREN 93A		4.500	A015	10/15/2021			6,469,670	8,825,000	89.0960	7,862,722	6,070,629	83,838	397,125	80,813			1PE	01/30/1995	7.460
59465E-Z7-1	MICHIGAN ST HOSP FIN CRITTENTON MED 02A		5.500	MS01	03/01/2022			5,121,800	5,225,000	98.5760	5,150,596	5,120,187	95,792	39,913	1,614			1PE	06/20/2002	5.680
59465E-Z8-9	MICHIGAN ST HOSP FIN CRITTENTON MED 02A		5.625	MS01	03/01/2027			3,244,796	3,320,000	98.7640	3,278,965	3,244,038	62,250	25,938	757			1PE	06/20/2002	5.810
59465E-PT-4	MICHIGAN ST HOSP FIN DETROIT MED 97A		5.250	FA15	08/15/2027			4,848,806	4,860,000	102.3920	4,976,251	4,847,850	96,390	127,575	238			1PE	07/08/1998	5.270
59465E-ZP-1	MICHIGAN ST HOSP FIN HENRY FORD HLTH 99A		6.000	MN15	11/15/2024			5,823,300	6,000,000	102.7750	6,166,500	5,810,760	46,000	360,000	4,373			1PE	09/30/1999	6.260
59465E-A3-7	MICHIGAN ST HOSP FIN OSF HLTHCARE 99		6.250	MN15	11/15/2024			2,549,804	2,565,000	104.4390	2,678,860	2,548,789	20,484	160,313	374			1PE	09/29/1999	6.300
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		5.375	FA15	08/15/2014			2,771,764	2,715,000	112.6390	3,058,149	2,779,508	55,130	145,931	(4,285)			1PE	12/18/2000	5.070
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		5.375	JD01	12/01/2030			9,780,763	10,000,000	100.0120	10,001,200	9,780,400	52,257		363			1PE	11/01/2002	5.540
59465E-TG-8	MICHIGAN ST HOSP GENESYS ASCENSION 98A		5.300	A001	10/01/2011	10/01/2011	100.000	4,870,234	4,875,000	110.6820	5,395,748	4,868,906	64,594	258,375	484			1	11/08/1999	5.320
59465J-GS-5	MICHIGAN ST HSG DEV AUTH FRASER WOODS		6.625	MS15	09/15/2019			5,000,000	5,000,000	102.4570	5,122,850	5,000,000	97,535	331,250				1PE	09/23/1992	6.630
59465M-DJ-1	MICHIGAN ST HSG DEV AUTH RENTAL 93A		9.720	A001	10/01/2012			25,600,000	25,600,000	104.7560	26,817,536	25,600,000	622,080	2,337,280				1PE	06/14/1993	9.720
59465M-ER-2	MICHIGAN ST HSG DEV AUTH RENTAL 94B		5.700	A001	04/01/2012			2,438,638	2,600,000	103.4720	2,690,272	2,339,714	37,050	148,200	22,917			1PE	10/17/1994	7.070
59465M-FJ-9	MICHIGAN ST HSG DEV AUTH RENTAL 94B		5.450	A001	10/01/2013			4,668,017	5,100,000	103.2060	5,263,506	3,714,061	69,488	277,950	27,065			1PE	08/10/1995	6.580
59469C-EB-5	MICHIGAN STRTGC FND DETROIT EDISON BB		6.450	JD	06/15/2024			3,116,676	3,135,000	108.4750	3,400,691	3,114,215	8,987	202,208	385			1PE	01/31/1995	6.500
776134-LH-9	ROMEO MI CMNTY SD BLDG G O 2000		5.000	MN	05/01/2011			2,246,892	2,250,000	109.0770	2,454,233	2,246,288	18,750	112,500	294			1PE	10/31/2000	5.020
776134-LJ-5	ROMEO MI CMNTY SD BLDG G O 2000		5.000	MN	05/01/2012			1,144,785	1,155,000	108.4060	1,252,089	1,143,069	9,625	57,750	835			1PE	10/31/2000	5.120
786744-AQ-5	SAGINAW MI HOSP FIN AUTH 1ST MTG 1978		7.500	MN01	11/01/2010			806,157	810,000	119.7580	970,040	801,900	10,125	60,750	384			1	11/22/1978	7.630
788684-AA-6	ST CLAIR CNTY MI DETROIT EDISON 93AA		6.400	FA	08/01/2024			15,723,037	16,000,000	115.4360	18,469,760	15,685,280	426,667	1,024,000	5,726			1PE	09/30/1994	6.550

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001		5.500	MN	11/01/2013	11/01/2011	100.000	1,172,210	1,115,000	114.0370	1,271,513	1,179,525	10,221	61,325	(5,098)			1PE	07/09/2001	4.780
935341-TJ-6	WARREN MI CSD SCH BLDG G O 2001		5.000	MN01	05/01/2026	11/01/2011	100.000	2,781,260	2,750,000	101.7250	2,797,438	2,781,625	22,917		(365)			1PE	11/12/2002	4.840
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A		5.250	JD01	06/01/2016			1,945,029	2,000,000	106.0460	2,120,920	1,930,920	8,750	99,750	3,541			1PE	07/07/2000	5.590
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D		5.250	JD	12/01/2012			4,730,062	4,420,000	110.1820	4,870,044	4,740,804	19,338	81,218	(10,742)			1PE	07/23/2002	4.370
944314-FR-9	WAYNE CNTY MI DETROIT MET ARPT 98A		5.500	JD	12/01/2008			3,811,296	3,625,000	111.4130	4,038,721	3,907,388	16,615	199,375	(26,923)			1PE	03/10/1999	4.500
944314-FS-7	WAYNE CNTY MI DETROIT MET ARPT 98A		5.250	JD	12/01/2009			2,894,839	2,900,000	109.8900	3,186,810	2,892,982	12,688	152,250	604			1PE	09/23/1999	5.280
944314-HC-0	WAYNE CNTY MI DETROIT MET ARPT 98A		5.250	JD	12/01/2012			3,885,388	4,000,000	107.3950	4,295,800	3,858,880	17,500	210,000	8,431			1PE	08/19/1999	5.630
944314-HD-8	WAYNE CNTY MI DETROIT MET ARPT 98A		5.250	JD	12/01/2013			9,292,884	9,500,000	106.3840	10,106,480	9,252,635	41,563	498,750	13,429			1PE	08/23/2000	5.520
944314-HE-6	WAYNE CNTY MI DETROIT MET ARPT 98A		5.250	JD	12/01/2014			6,316,185	6,470,000	106.3080	6,878,128	6,297,898	28,306	339,675	8,922			1PE	11/16/2000	5.520
944314-HG-1	WAYNE CNTY MI DETROIT MET ARPT 98A		5.375	JD	12/01/2016			7,675,700	7,950,000	105.4510	8,383,355	7,636,214	35,609	427,313	12,600			1PE	07/26/2000	5.740
944314-GY-3	WAYNE CNTY MI DETROIT MET ARPT 98B		5.000	JD01	12/01/2028			3,701,511	3,820,000	100.3890	3,834,860	3,692,412	15,917	191,000	2,438			1PE	07/08/1998	5.230
958638-NN-4	WESTERN MICH UNIV GEN REV REF 2001		5.000	JJ15	07/15/2021	07/15/2011	100.000	1,911,721	1,900,000	103.7400	1,971,060	1,912,141	43,806		(420)			1PE	08/08/2002	4.910
96052K-AK-6	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2003			475,000	475,000	100.0000	475,000	481,845	17,219	34,438	(559)			1	11/21/1977	7.130
96052K-AL-4	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2004			510,000	510,000	101.5870	518,094	517,349	18,488	36,975	(728)			1	11/21/1977	7.250
96052K-AM-2	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2005			545,000	545,000	101.5450	553,420	552,853	19,756	39,513	(900)			1	11/21/1977	7.250
96052K-AN-0	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2006			585,000	585,000	101.5120	593,845	593,430	21,206	42,413	(1,086)			1	11/21/1977	7.250
96052K-AP-5	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2007			625,000	625,000	101.4750	634,219	634,006	22,656	45,313	(1,277)			1	11/21/1977	7.250
96052K-AQ-3	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2008			675,000	675,000	101.4430	684,740	684,727	24,469	48,938	(1,495)			1	11/21/1977	7.250
96052K-AR-1	WESTLAND MI ELDERLY HSG CORP 1977		7.250	JJ	01/01/2009			725,000	725,000	101.4130	735,244	735,447	26,281	52,563	(1,719)			1	11/21/1977	7.250
MICHIGAN								325,118,497	335,700,000	XXX	352,834,498	322,652,587	4,637,512	16,455,485	362,719			XXX	XXX	XXX
MINNESOTA																				
094806-BA-3	BLOOMINGTON MN HSG HAMPSHIRE HILLS 98A		6.200	JD	12/01/2031			20,150,000	20,150,000	97.6310	19,672,647	20,150,000	104,108	1,249,300	2,147,990			2	12/15/1998	6.200
094806-BB-1	BLOOMINGTON MN HSG HAMPSHIRE HILLS 98B		8.000	J01	12/01/2008			2,205,000	2,205,000	99.5220	2,194,460	2,205,000	14,700	171,000				2	12/15/1998	8.000
122479-EK-0	BURNSVILLE MN HSG SOUTHWIND VLLG 98A		6.200	JD01	12/01/2031			15,824,127	17,205,000	91.9740	15,824,127	17,205,000	88,893	1,066,710	55,572			3	12/15/1998	6.200
122479-EH-7	BURNSVILLE MN HSG SOUTHWIND VLLG 98B		8.000	J01	12/01/2008			1,570,000	1,570,000	107.2950	1,684,532	1,570,000	10,467	121,800				3	12/15/1998	8.000
23409R-BB-4	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		5.000	JJ	01/01/2015	01/01/2012	100.000	1,659,180	1,625,000	107.4390	1,745,884	1,662,424	40,625	47,847	(2,987)			1PE	11/21/2001	4.710
23409R-BC-2	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		5.000	JJ	01/01/2016	01/01/2012	100.000	1,545,902	1,525,000	106.5830	1,625,391	1,547,875	38,125	44,903	(1,817)			1PE	11/21/2001	4.810
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		5.000	JJ	01/01/2017	01/01/2012	100.000	1,812,900	1,800,000	105.8110	1,904,598	1,814,112	45,000	53,000	(1,116)			1PE	11/21/2001	4.900
23409R-BE-8	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		5.000	JJ	01/01/2018	01/01/2012	100.000	1,852,571	1,850,000	105.0460	1,943,351	1,852,812	46,250	54,472	(222)			1PE	11/21/2001	4.980
23410P-AP-5	DAKOTA CNTY MN COMMONS ON MARICE 99A1		7.000	MN	11/01/2034			17,160,663	17,425,000	98.4830	17,160,663	17,425,000	203,292	1,219,750	45,479			4	09/29/1999	7.000
465468-BB-1	ITASCA CNTY MN ISD NO 318 G O 2001		5.000	FA	02/01/2016	02/01/2012	100.000	1,356,932	1,355,000	106.5540	1,443,807	1,357,168	28,229	73,396	(165)			1PE	07/16/2001	4.980
60374A-3T-4	MINNEAPOLIS MN G O CONVENTION CTR 02		5.000	JD	12/01/2020	12/01/2010	100.000	19,901,723	19,800,000	103.2360	20,440,728	20,007,062	82,500	385,000	(4,801)			1PE	07/10/2002	4.920
60374V-BX-0	MINNEAPOLIS MN HLTH CARE ALLINA 02A		5.750	MN	11/15/2032			11,874,307	12,095,000	101.1690	12,236,391	11,874,145	88,865		162			1PE	11/21/2002	5.880
603908-JM-7	MINNEAPOLIS MN HLTH CARE SHELTER 99A		6.500	A001	04/01/2029			17,506,032	18,530,000	94.4740	17,506,032	18,530,000	301,113	1,204,450	1,058,804			4	04/28/1999	6.500
60378P-AX-0	MINNEAPOLIS MN SGL FAM GNMA PHASE V 95		6.500	A001	10/01/2028	10/01/2007	100.000	9,465,020	9,370,000	104.0250	9,747,143	9,535,193	152,263	594,588	(16,711)			1PE	10/04/1995	6.250
603792-KE-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.000	FA	02/01/2010	02/01/2009	100.000	804,593	800,000	108.6380	869,104	805,872	16,667	40,000	(634)			1PE	11/15/2000	4.890
603792-KF-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.000	FA	02/01/2011	02/01/2009	100.000	976,023	975,000	107.5570	1,048,681	976,307	20,313	48,750	(141)			1PE	11/15/2000	4.980
603792-KG-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.000	FA	02/01/2012			1,118,860	1,125,000	106.9940	1,203,683	1,117,811	23,438	56,250	521			1PE	11/15/2000	5.080
603792-KJ-0	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.125	FA	02/01/2014			1,833,187	1,850,000	106.2690	1,965,977	1,830,982	39,505	94,813	1,095			1PE	11/15/2000	5.230
603792-KK-7	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.200	FA	02/01/2015			1,932,165	1,950,000	106.5600	2,077,920	1,930,091	42,250	101,400	1,031			1PE	11/15/2000	5.300
603792-KL-5	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.300	FA	02/01/2016			2,336,205	2,350,000	106.4830	2,502,351	2,334,772	51,896	124,550	712			1PE	11/15/2000	5.360
603792-KM-3	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.350	FA	02/01/2017			2,443,193	2,465,000	106.1970	2,617,756	2,441,163	54,949	131,878	1,009			1PE	11/20/2000	5.440
603792-KN-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.375	FA	02/01/2018			1,383,519	1,400,000	106.9390	1,497,146	1,382,136	31,354	75,250	688			1PE	11/20/2000	5.490
603792-KP-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		5.400	FA	02/01/2019			1,980,146	2,010,000	105.4750	2,120,048	1,977,880	45,225	108,540	1,127			1PE	11/20/2000	5.540
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B		5.750	JJ	01/01/2012	01/01/2011	100.000	3,698,023	3,485,000	111.3750	3,881,419	3,729,577	100,194	217,643	(21,363)			1PE	06/28/2001	4.820
603823-YQ-2	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13		5.000	JJ	01/01/2007			2,059,733	2,005,000	108.8730	2,182,904	2,107,275	50,125	100,250	(12,304)			1PE	11/05/1998	4.250
603827-AJ-5	MINNEAPOLIS-ST PAUL MN METRO ARPT 98B		5.250	JJ	01/01/2011			4,932,461	5,000,000	106.6220	5,331,100	4,913,250	131,250	262,500	6,575			1PE	11/23/1999	5.460
604920-QY-7	MINNESOTA AG & ECON DEV FAIRVIEW 97A		5.750	MN15	11/15/2026			29,541,525	30,510,000	107.3810	32,761,943	29,467,365	224,164	1,754,325	23,702			1PE	06/05/2000	6.020
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		6.250	JJ01	01/01/2029			7,930,000	7,930,000	103.5230	8,209,374	7,930,000	247,813	485,000				1PE	04/21/1997	6.250
64266R-BH-7	NEW BRIGHTON MN HSG POLYNESIAN VILL 95A		7.600	A001	04/01/2025	10/01/2007	100.000	5,501,398	5,520,000	99.6630	5,501,398	5,580,720	104,880	419,520	(79,228)			4	12/21/2001	7.360
713567-DR-3	PEQUOT LAKES MN ISD NO 186 G O 2002		5.000	FA	02/01/2013	02/01/2012	100.000	1,344,641	1,335,000	109.3270	1,459,515	1,345,453	27,813	38,938	(812)			1PE	12/11/2001	4.900
713567-DS-1	PEQUOT LAKES MN ISD NO 186 G O 2002		5.000	FA	02/01/2014			1,400,000	1,400,000	108.3670	1,517,138	1,400,000	29,167	40,833				1PE	12/11/2001	5.000
778102-E5-8	ROSEVILLE MN ISD NO 623 G O 2001A		5.000	FA	02/01/2017			1,505,000	1,505,000	105.2300	1,583,712	1,505,000	31,354	75,250				1PE	03/27/2001	5.000
843375-SP-2	SOUTHERN MINN MUN PWR AGY PWR SUP 93B		5.000	JJ01	01/01/2013			3,814,050	4,000,000	103.2850	4,131,400	3,779,320	100,000	200,000	14,444			1PE	06/26/2000	5.640
843375-WH-5	SOUTHERN MN MUN PWR AGY PWR SUP 02A		5.000	JJ	01/01/2012			5,533,814	5,000,000	110.3800	5,519,000	5,546,000	61,111		(12,186)			1PE	09/12/2002	3.600
843375-VF-0	SOUTHERN MN MUN PWR AGY PWR SUP 93A		5.000	JJ	01/01/2009			1,017,569	1,020,000	111.3480	1,135,750	1,016,951	25,500	51,000	339			1PE	02/20/2001	5.050

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
843375-VH-6	SOUTHERN MN MUN PWR AGY PWR SUP 93A		5.000	JJ	01/01/2009			2,099,984	2,105,000	102.0000	2,147,100	2,098,708	52,625	105,250	700			1PE	02/20/2001	5.050
78916V-AT-7	ST CLOUD MN HLTH CARE HOSP 2000 A		5.750	MN01	05/01/2026			3,371,069	3,410,000	108.7690	3,709,023	3,369,319	32,679	196,075	857			1PE	10/03/2000	5.840
78916V-AU-4	ST CLOUD MN HLTH CARE HOSP 2000 A		5.875	MN	05/01/2030			9,780,325	10,000,000	109.5430	10,954,300	9,772,500	97,917	587,500	3,106			1PE	04/27/2000	6.040
793058-C9-7	ST PAUL MN PORT AUTH SER 1983U		10.750	JD	12/01/2003				365,000	102.2130	373,077	365,000	3,270	39,238	(365,000)			6*	02/02/1984	10.750
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUPPLY 77A		6.375	JO1	01/01/2016			2,497,663	2,505,000	117.4470	2,942,047	2,492,475	79,847	156,347	469			1	05/27/1977	6.430
MINNESOTA								224,719,503	228,525,000	XXX	234,372,614	227,951,717	2,969,731	11,797,314	2,844,894			XXX	XXX	XXX
MISSISSIPPI																				
090265-AA-7	BILOXI MS MULTI EDGEWATER GARDEN 99A		7.250	A001	10/01/2029			6,763,189	6,820,000	99.1670	6,763,189	6,820,000	123,613	494,450	493,563			4	10/07/1999	7.250
241559-JG-9	DE SOTO CNTY MS SCH DIST REF 2002		5.000	FA	02/01/2012			2,774,823	2,485,000	110.0540	2,734,842	2,779,398	26,231		(4,575)			1PE	10/10/2002	3.490
241559-JH-7	DE SOTO CNTY MS SCH DIST REF 2002		5.000	FA	02/01/2013	02/01/2012	100.000	2,896,736	2,625,000	109.0060	2,861,408	2,900,993	27,708		(4,256)			1PE	10/10/2002	3.650
28139G-AA-7	EDUCATION SERVICES FOUNDATION		1.500	4WK	10/01/2026			33,300,000	33,300,000	100.0000	33,300,000	33,300,000	22,200	443,235				1PE	12/16/2002	1.500
415120-DH-4	HARRISON CNTY MS WSTWTR MGMT DIST		6.000	FA01	02/01/2027			7,719,906	7,740,000	111.1530	8,603,242	7,717,631	193,500	464,400	379			1	09/12/1995	6.020
589708-AY-2	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2003			150,000	150,000	100.4480	150,672	150,000	2,000	12,000				2	08/02/1979	8.000
589708-AZ-9	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2004			165,000	165,000	100.8000	166,320	165,000	2,200	13,200				2	08/02/1979	8.000
589708-BA-3	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2005			175,000	175,000	101.1680	177,044	175,000	2,333	14,000				2	08/02/1979	8.000
589708-BB-1	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2006			190,000	190,000	101.5300	192,907	190,000	2,533	15,200				2	08/02/1979	8.000
589708-BC-9	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2007			205,000	205,000	101.7780	208,645	205,000	2,733	16,400				2	08/02/1979	8.000
589708-BD-7	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2008			225,000	225,000	102.1320	229,797	225,000	3,000	18,000				2	08/02/1979	8.000
589708-BE-5	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2009			240,000	240,000	102.4050	245,772	240,000	3,200	19,200				2	08/02/1979	8.000
589708-BF-2	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979		8.000	MN	11/01/2010			260,000	260,000	102.6380	266,859	260,000	3,467	20,800				2	08/02/1979	8.000
60534P-EJ-8	MISSISSIPPI DEV BK HARRISON WASTE 02A		5.000	FA01	02/01/2028			6,027,388	6,105,000	101.3740	6,188,883	6,026,856	115,317		532			1PE	08/21/2002	5.090
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		5.000	JJ01	07/01/2013	07/01/2011	100.000	1,066,593	1,045,000	108.5100	1,133,930	1,069,871	26,125	69,667	(2,094)			1PE	04/04/2001	4.700
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B		5.000	JJ01	07/01/2013			1,015,813	995,000	109.9630	1,094,132	1,018,681	24,875	63,833	(1,811)			1PE	04/04/2001	4.710
605343-E2-4	MISSISSIPPI DEV BK RANKIN CNTY PUB 00A		5.150	JJ	07/01/2010			1,010,956	1,015,000	107.8330	1,094,505	1,009,803	26,136	52,273	431			1PE	06/16/2000	5.210
605343-E3-2	MISSISSIPPI DEV BK RANKIN CNTY PUB 00A		5.250	JJ	07/01/2011			1,065,395	1,070,000	107.6410	1,151,759	1,064,233	28,088	56,175	419			1PE	06/16/2000	5.310
605343-E4-0	MISSISSIPPI DEV BK RANKIN CNTY PUB 00A		5.250	JJ	07/01/2012			1,125,723	1,135,000	107.2110	1,216,845	1,123,616	29,794	59,588	732			1PE	06/16/2000	5.360
605343-E5-7	MISSISSIPPI DEV BK RANKIN CNTY PUB 00A		5.350	JJ	07/01/2013			1,192,899	1,200,000	107.0640	1,284,768	1,191,432	32,100	64,200	491			1PE	06/16/2000	5.420
605343-E6-5	MISSISSIPPI DEV BK RANKIN CNTY PUB 00A		5.375	JJ	07/01/2014			1,259,549	1,270,000	107.0820	1,359,941	1,257,567	34,131	68,263	638			1PE	06/16/2000	5.470
605343-E7-3	MISSISSIPPI DEV BK RANKIN CNTY PUB 00A		5.375	JJ	07/01/2015			1,322,706	1,340,000	106.5700	1,428,038	1,319,672	36,013	72,025	940			1PE	06/16/2000	5.520
60534P-KT-9	MISSISSIPPI DEV BK SPL OBLIG HLTH 2002		5.100	JJ	07/01/2020	07/01/2013	100.000	2,781,147	2,750,000	104.5060	2,873,915	2,781,240	23,375		(93)			1PE	12/04/2002	4.960
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99		5.000	JJ	07/01/2011			1,359,976	1,305,000	110.2650	1,438,958	1,367,288	32,625	65,250	(5,230)			1PE	07/31/2001	4.400
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP		1.645	4WK	09/01/2030			11,000,000	11,000,000	100.0000	11,000,000	11,000,000	1,005	75,811				1	09/09/2002	1.650
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP		1.520	4WK	09/01/2030			18,100,000	18,100,000	100.0000	18,100,000	18,100,000	9,935	208,242				1PE	12/19/2002	1.520
605360-LH-7	MISSISSIPPI HOSP EQUIP FACS FORREST 00		5.625	JJ01	01/01/2020	01/01/2012	100.000	7,007,565	7,000,000	108.5440	7,598,080	7,008,750	196,875	393,750	(631)			1PE	12/07/2000	5.610
605629-AM-6	MISSISSIPPI ST COP CORR WILKINSON 96B		5.600	FA01	08/01/2016			1,860,000	1,860,000	107.9800	2,008,428	1,860,000	43,400	104,160				1PE	12/06/1996	5.600
605579-W5-6	MISSISSIPPI ST G O GAMING CNTY HWY 01B		5.000	AO	10/01/2011			11,302,199	10,705,000	110.9170	11,873,665	11,339,699	133,813	267,625	(37,500)			1PE	04/24/2002	4.230
605579-3X-7	MISSISSIPPI ST G O REF SER 02A		5.375	JD	12/01/2011			6,107,944	5,710,000	113.7910	6,497,466	6,140,820	25,576	256,613	(32,876)			1PE	01/09/2002	4.420
605579-3Y-5	MISSISSIPPI ST G O REF SER 02A		5.375	JD	12/01/2012			6,384,822	5,750,000	114.1100	6,561,325	6,409,713	25,755	204,213	(24,890)			1PE	09/06/2002	4.020
605579-4J-7	MISSISSIPPI ST G O REF SER 02A		5.500	JD	12/01/2013			5,378,045	5,000,000	115.0370	5,751,850	5,402,100	22,917	229,931	(24,055)			1PE	01/09/2002	4.610
MISSISSIPPI								141,433,374	138,935,000	XXX	145,557,184	141,619,362	1,282,572	3,842,501	360,113			XXX	XXX	XXX
MISSOURI																				
088621-BS-5	BISTATE DEV MO IL METRO METROLINK 02B		5.000	A001	10/01/2032			15,000,000	15,000,000	101.6140	15,242,100	15,000,000	83,333					1PE	11/12/2002	5.000
139404-BT-3	CAPE GIRARDEAU CNTY MO SE MO HOSP 02		5.750	JD01	06/01/2032			3,966,009	4,000,000	100.5380	4,021,520	3,965,800	19,167	95,833	209			1PE	07/17/2002	5.810
139404-CL-9	CAPE GIRARDEAU CNTY MO ST FRANCIS 02A		5.500	JD	06/01/2032			4,141,158	4,250,000	99.8230	4,242,478	4,141,073	19,479		86			1PE	11/21/2002	5.680
147848-AR-6	CASS CNTY MO COP SER 2001		5.000	AO	04/01/2018	04/01/2011	100.000	1,153,445	1,145,000	105.0350	1,202,651	1,154,481	14,313	62,021	(814)			1PE	09/17/2001	4.890
147848-AS-4	CASS CNTY MO COP SER 2001		5.000	AO	04/01/2019	04/01/2011	100.000	2,469,841	2,460,000	103.7660	2,552,644	2,471,045	30,750	133,250	(946)			1PE	09/17/2001	4.940
264134-EW-3	DUCKETT CREEK MO SWR DIST 1977		8.000	JD	12/01/2003			40,162	40,000	106.0740	42,430	42,108	267	3,200	(165)			1	01/09/1978	7.530
264134-EX-1	DUCKETT CREEK MO SWR DIST 1977		8.000	JD	12/01/2004			40,323	40,000	112.2360	44,894	42,108	267	3,200	(151)			1	01/09/1978	7.540
264134-EY-9	DUCKETT CREEK MO SWR DIST 1977		8.000	JD	12/01/2005			45,527	45,000	117.6160	52,927	47,371	300	3,600	(156)			1	01/09/1978	7.540
264134-EZ-6	DUCKETT CREEK MO SWR DIST 1977		8.000	JD	12/01/2006			50,752	50,000	121.8170	60,909	52,635	333	4,000	(159)			1	01/09/1978	7.550
264134-FA-0	DUCKETT CREEK MO SWR DIST 1977		8.000	JD	12/01/2007			50,903	50,000	125.1410	62,571	52,635	333	4,000	(147)			1	01/09/1978	7.550
343298-BY-0	FLORISSANT MO COP 2002		5.000	FA01	08/01/2022	08/01/2012	100.000	802,381	800,000	103.0960	824,768	802,448	15,111		(67)			1PE	08/13/2002	4.960
467369-AQ-7	JACKSON CNTY MO INDL DEV AUTH		10.000	MO1	03/01/2010			1,990,000	1,990,000	100.0170	1,990,338	2,019,850		99,500				6	10/31/1997	10.000
467369-AP-9	JACKSON CNTY MO INDL MULTI FAM 95A		8.500	MO1	03/01/2025			9,436,639	9,650,000	97.7890	9,436,639	9,650,000	273,417	814,938	31,073			5*	03/09/1995	8.500
467374-AR-5	JACKSON CNTY MO LEASEHOLD REV		4.800	JD	12/01/2014			2,860,000	2,860,000	105.6430	3,021,390	2,860,000	11,440	137,280				1PE	10/06/1998	4.800

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
467574-JP-5	JACKSON CNTY MO SD 58 G O CENTER 2001		5.000	MS	03/01/2014	03/01/2011	100.000	1,095,924	1,075,000	108.0700	1,161,753	1,099,628	17,917	53,750	(2,058)			1PE	02/13/2001	4.710
467574-JQ-3	JACKSON CNTY MO SD 58 G O CENTER 2001		5.000	MS	03/01/2015	03/01/2011	100.000	769,654	760,000	107.2000	814,720	771,354	12,667	38,000	(945)			1PE	02/13/2001	4.810
467574-JR-1	JACKSON CNTY MO SD 58 G O CENTER 2001		5.000	MS	03/01/2016	09/01/2011	100.000	795,842	790,000	106.4100	840,639	796,802	13,167	39,500	(530)			1PE	02/13/2001	4.890
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001		5.000	MS	03/01/2017	03/01/2011	100.000	1,229,066	1,225,000	105.6980	1,294,801	1,229,778	20,417	61,250	(395)			1PE	02/13/2001	4.950
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001		5.000	MS	03/01/2019			501,679	505,000	103.0430	520,367	501,445	8,417	25,250	130			1PE	02/13/2001	5.060
467486-NE-2	JACKSON CNTY MO SD R-4 BLUE SPRINGS 01		5.250	MS	03/01/2011			5,905,901	5,500,000	112.6430	6,195,365	5,944,180	96,250	288,750	(38,279)			1PE	01/22/2002	4.170
467578-BE-9	JACKSON CNTY MO SPL OBLIG 2002		5.500	JD	12/01/2016	12/01/2012	100.000	1,661,080	1,545,000	112.6480	1,740,412	1,661,756	7,081		(676)			1PE	11/22/2002	4.550
467578-BF-6	JACKSON CNTY MO SPL OBLIG 2002		5.500	JD	12/01/2017	12/01/2012	100.000	1,733,716	1,625,000	111.7770	1,816,376	1,734,346	7,448		(630)			1PE	11/22/2002	4.650
467578-AM-2	JACKSON CNTY MO SPL TRUMAN MED 01A		4.750	JD	12/01/2013			2,670,000	2,670,000	107.3940	2,867,420	2,670,000	10,569	126,825				1PE	11/30/2001	4.750
467578-AN-0	JACKSON CNTY MO SPL TRUMAN MED 01A		4.850	JD	12/01/2014			3,260,000	3,260,000	107.1890	3,494,361	3,260,000	13,176	158,110				1PE	11/30/2001	4.850
467578-AP-5	JACKSON CNTY MO SPL TRUMAN MED 01A		4.950	JD	12/01/2015			2,325,000	2,325,000	106.9850	2,487,401	2,325,000	9,591	115,088				1PE	11/30/2001	4.950
473180-AZ-0	JEFFERSON CNTY MO PUB WTR SUP DIST 2		7.250	JJ	01/01/2003			135,000	135,000	100.0000	135,000	132,975	4,894	9,788	167			1	12/08/1976	7.380
473180-BA-4	JEFFERSON CNTY MO PUB WTR SUP DIST 2		7.250	JJ	01/01/2004			144,823	145,000	105.9650	153,649	142,825	5,256	10,513	165			1	12/08/1976	7.380
473180-BB-2	JEFFERSON CNTY MO PUB WTR SUP DIST 2		7.250	JJ	01/01/2005			154,639	155,000	111.2460	172,431	152,675	5,619	11,238	162			1	12/08/1976	7.380
473180-BC-0	JEFFERSON CNTY MO PUB WTR SUP DIST 2		7.250	JJ	01/01/2006			169,433	170,000	115.5930	196,508	167,450	6,163	12,325	163			1	12/08/1976	7.380
480644-AT-0	JOPLIN MO INDL DEV CATHOLIC HLTH 97A		5.125	JD01	12/01/2015			1,819,893	1,925,000	102.1670	1,966,715	1,798,855	8,221	98,656	6,739			1PE	08/27/1999	5.810
484890-GR-3	KANSAS CITY MO ARPT GEN IMPT REF 99 A		5.250	MS	09/01/2005			4,513,669	4,475,000	108.4730	4,854,167	4,555,684	78,313	234,938	(13,269)			1PE	08/12/1999	4.900
484890-GS-1	KANSAS CITY MO ARPT GEN IMPT REF 99 A		5.250	MS	09/01/2006			4,814,483	4,775,000	109.9570	5,250,447	4,844,811	83,563	250,688	(9,588)			1PE	08/12/1999	5.000
484890-GT-9	KANSAS CITY MO ARPT GEN IMPT REF 99 A		5.250	MS	09/01/2007			5,081,047	5,050,000	110.7370	5,592,219	5,099,238	88,375	265,125	(5,757)			1PE	08/12/1999	5.100
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01		5.000	JJ	07/01/2012	07/01/2011	100.000	1,021,323	995,000	110.0340	1,094,838	1,025,029	24,875	53,896	(2,477)			1PE	06/07/2001	4.620
485041-ES-2	KANSAS CITY MO CMNTY CLG DIST 01		5.000	JJ	07/01/2014	07/01/2011	100.000	2,471,978	2,445,000	108.1320	2,643,827	2,475,734	61,125	132,437	(2,512)			1PE	06/07/2001	4.840
485041-ET-0	KANSAS CITY MO CMNTY CLG DIST 01		5.000	JJ	07/01/2015	07/01/2011	100.000	2,274,322	2,265,000	107.2340	2,428,850	2,275,600	56,625	122,687	(864)			1PE	06/07/2001	4.940
484898-AA-9	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		4.630	JD01	12/01/2005			880,000	880,000	102.0640	898,163	880,000	3,395	24,333				2	04/24/2002	4.630
484898-AB-7	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		6.200	JD01	12/01/2010			2,080,000	2,080,000	103.2670	2,147,954	2,080,000	10,747	77,018				2	04/24/2002	6.200
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		6.740	JD01	12/01/2015			2,865,000	2,865,000	102.5990	2,939,461	2,865,000	16,092	115,324				2	04/24/2002	6.740
484898-AD-3	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		7.220	JD01	12/01/2021			6,415,000	6,415,000	101.9520	6,540,221	6,415,000	38,597	276,611				2	04/24/2002	7.220
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97		7.220	MN01	11/01/2022			9,350,000	9,350,000	92.4310	8,642,299	9,350,000	112,512	675,070				2	04/28/1997	7.220
485052-PN-8	KANSAS CITY MO MUN ASSIST CORP 01 A		5.000	MS	03/01/2015	03/01/2013	100.000	802,488	800,000	107.7100	861,680	802,752	13,333	40,000	(184)			1PE	07/16/2001	4.960
485052-QG-2	KANSAS CITY MO MUN ASSIST CORP 01 B-1		5.000	AO	04/01/2017	04/01/2009	100.000	1,302,578	1,295,000	104.3290	1,351,061	1,303,832	16,188	70,146	(1,014)			1PE	09/20/2001	4.890
485052-QH-0	KANSAS CITY MO MUN ASSIST CORP 01 B-1		5.000	AO	04/01/2018	10/01/2009	100.000	1,377,926	1,375,000	103.7730	1,426,879	1,378,369	17,188	74,479	(357)			1PE	09/20/2001	4.960
485052-QJ-6	KANSAS CITY MO MUN ASSIST CORP 01 B-1		5.000	AO	04/01/2019			1,456,518	1,460,000	103.2200	1,507,012	1,456,350	18,250	79,083	136			1PE	09/20/2001	5.020
485052-QK-3	KANSAS CITY MO MUN ASSIST CORP 01 B-1		5.000	AO	04/01/2020			1,145,629	1,155,000	102.7250	1,186,474	1,145,217	14,438	62,563	334			1PE	09/20/2001	5.070
485052-QM-9	KANSAS CITY MO MUN ASSIST CORP 01 B-1		5.000	AO	04/01/2021			3,371,438	3,420,000	102.2330	3,496,369	3,369,487	42,750	185,250	1,579			1PE	09/20/2001	5.120
48507R-AG-2	KANSAS CITY MO PFC REV 01		5.000	AO	04/01/2009			4,419,087	4,300,000	109.0750	4,690,225	4,440,773	53,750	215,000	(16,237)			1PE	12/19/2001	4.490
48507R-AN-7	KANSAS CITY MO PFC REV 01		5.000	AO	04/01/2015	04/01/2013	100.000	5,306,524	5,290,000	105.0290	5,556,034	5,308,198	66,125	264,500	(1,211)			1PE	07/31/2001	4.960
48507R-AP-2	KANSAS CITY MO PFC REV 01		5.000	AO	04/01/2016			5,777,381	5,800,000	104.0170	6,032,986	5,775,756	72,500	290,000	1,176			1PE	07/31/2001	5.040
48507R-AR-8	KANSAS CITY MO PFC REV 01		5.000	AO	04/01/2018			2,386,396	2,425,000	103.2700	2,504,298	2,384,139	30,313	121,250	1,634			1PE	07/27/2001	5.150
485078-AU-3	KANSAS CITY MO REGL HSG LAWNDALE 94A		6.800	JJ01	01/01/2023			2,000,000	2,000,000	100.4470	2,008,940	2,000,000	68,000	136,000				1PE	09/22/1994	6.800
534893-AN-2	LINCOLN UNIVERSITY MO AUX SYS 2000		5.500	JD01	06/01/2015			500,000	500,000	110.8190	554,095	500,000	2,292	27,500				1PE	07/18/2000	5.500
585195-BH-2	MEHLVILLE MO SD NO R-9 COP CAP IMPT 02		5.250	MS	09/01/2014	09/01/2012	100.000	2,626,416	2,400,000	111.4950	2,675,880	2,633,304	42,000	74,550	(6,888)			1PE	08/16/2002	4.060
60636C-DF-3	MISSOURI DEV FIN BRD KC MIDTOWN 00A		6.000	AO	04/01/2010			1,044,698	1,000,000	117.0530	1,170,530	1,057,430	15,000	60,000	(4,951)			1PE	04/14/2000	5.250
60636C-DG-1	MISSOURI DEV FIN BRD KC MIDTOWN 00A		6.000	AO	04/01/2011	04/01/2010	100.000	2,083,988	2,000,000	119.2530	2,385,060	2,106,940	30,000	120,000	(9,286)			1PE	04/14/2000	5.290
60636C-DH-9	MISSOURI DEV FIN BRD KC MIDTOWN 00A		6.000	AO	04/01/2012	04/01/2010	100.000	2,241,988	2,165,000	118.5380	2,566,348	2,263,746	32,475	129,900	(8,474)			1PE	04/14/2000	5.400
60636C-DL-0	MISSOURI DEV FIN BRD KC MIDTOWN 00A		5.750	A001	04/01/2022			3,772,664	3,815,000	110.2410	4,205,694	3,767,999	54,841	219,363	1,596			1PE	04/14/2000	5.860
606900-7C-6	MISSOURI HLTH & ED LESTER COX MED 92H			MS	09/01/2018			3,204,555	9,000,000	46.3720	4,173,480	1,626,300			204,414			1PE	08/31/1992	6.610
606900-7D-4	MISSOURI HLTH & ED LESTER COX MED 92H			MS	09/01/2019			2,000,077	6,000,000	43.5100	2,610,600	1,015,020			127,583			1PE	08/31/1992	6.610
60635H-VH-9	MISSOURI HLTH & ED SSM HLTH 2001A		5.250	JD01	06/01/2028			21,859,293	22,750,000	103.1670	23,470,493	21,830,673	99,531	1,187,813	19,022			1PE	05/02/2001	5.550
60635H-RH-4	MISSOURI HLTH & ED ST LOUIS UNIV 1993		4.750	A001	10/01/2016	10/01/2016	100.000	1,031,702	1,165,000	104.6230	1,218,858	994,304	13,834	55,338	7,969			1	03/12/1996	6.250
60635H-RW-1	MISSOURI HLTH & ED ST LOUIS UNIV 1993		4.750	A0	10/01/2016			649,605	735,000	101.5570	746,444	635,465	8,728	34,913	3,908			1PE	03/12/1996	6.000
60635R-A6-4	MISSOURI HLTH & ED ST LUKES HOSP 01		5.250	JD01	12/01/2026			182,035	185,000	103.6300	191,716	181,933	809	2,231	70			1PE	06/06/2001	5.380
606901-ZB-5	MISSOURI HLTH & ED WEBSTER UNIV 2001		5.000	A001	04/01/2016			185,000	185,000	106.2500	196,563	185,000	2,313	4,625				1PE	02/27/2001	5.000
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		6.200	MS01	03/01/2030			2,125,000	2,125,000	103.5100	2,199,588	2,125,000	43,917	118,812				1PE	10/15/1999	6.200
606287-BV-1	MISSOURI SCH BRDS INSD COP 1986 A-2		7.800	MS01	03/01/2006			105,000	105,000	101.0930	106,148	105,000	2,730	8,190				1	09/01/1987	7.800
606287-BW-9	MISSOURI SCH BRDS INSD COP 1986 A-2		7.800	MS01	03/01/2006			425,000	425,000	101.0930	429,645	425,000	11,050	33,150				1	09/01/1987	7.800
606287-CQ-1	MISSOURI SCH BRDS INSD COP 1986 A-2		7.800	MS01	03/01/2006			405,000	405,000	101.0930	409,427	405,000	10,530	31,590				1	09/01/1987	7.800
606287-GB-0	MISSOURI SCH BRDS INSD COP 1986 A-6		7.000	M01	03/01/2006			400,000	400,000	100.8220	403,288	400,000	9,333	28,000				1PE	09/05/1989	7.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
606287-DD-9	MISSOURI SCH BRDS INSD COP 1988 A-3		7.875	MO1	03/01/2006			395,000	395,000	101.1050	399,365	395,000	10,369	29,334				1	03/01/1988	7.880
606287-ED-8	MISSOURI SCH BRDS INSD COP 1988 A-4		7.850	MO1	03/01/2006			145,000	145,000	101.1010	146,596	145,000	3,794	11,383				1	09/01/1988	7.850
60635A-CT-9	MISSOURI ST COP BONNE TERRE PRISON 99A		5.125	JD	06/01/2017			3,228,483	3,265,000	105.1890	3,434,421	3,222,816	13,944	167,331	1,662			1PE	05/26/1999	5.240
606906-CE-3	MISSOURI ST ENVIR PCR THOMAS HILL 96		5.750	JD	12/01/2003			6,060,297	6,015,000	103.9060	6,249,946	6,335,299	28,822	345,863	(47,221)			1PE	04/25/1996	4.900
606906-CF-0	MISSOURI ST ENVIR PCR THOMAS HILL 96		5.500	JD	12/01/2004			3,077,720	3,000,000	107.0060	3,210,180	3,215,970	13,750	165,000	(38,238)			1PE	02/26/1999	4.080
606906-CH-6	MISSOURI ST ENVIR PCR THOMAS HILL 96		5.500	JD	12/01/2006	12/01/2006	101.000	573,547	550,000	111.2440	611,842	593,692	2,521	30,250	(5,410)			1PE	01/11/1999	4.300
606906-CL-7	MISSOURI ST ENVIR PCR THOMAS HILL 96		5.250	JD	12/01/2009	12/01/2006	101.000	3,429,273	3,290,000	107.5440	3,538,198	3,463,811	14,394	172,725	(24,440)			1PE	07/24/2001	4.300
606915-UT-1	MISSOURI ST ENVIR WTR PCR REVOLV FD 01B		5.500	JJ01	07/01/2012			1,216,180	1,045,000	115.6380	1,208,417	1,220,382	28,738		(4,202)			1PE	09/19/2002	3.420
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		6.200	MS01	09/01/2025			3,895,000	3,895,000	103.4880	4,030,858	3,895,000	80,497	223,200				1PE	06/09/2000	6.200
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		6.250	MS01	03/01/2031			2,905,000	2,905,000	103.5410	3,007,866	2,905,000	60,521	166,094				1PE	06/09/2000	6.250
60636M-BM-8	MISSOURI ST REGL CONVT SPORTS FAC 93A		5.500	FA15	08/15/2021			3,418,604	3,550,000	103.0980	3,659,979	3,396,285	73,761	195,250	4,362			1PE	10/30/1996	5.840
660257-SV-9	NORTH KANSAS CITY MO SD G O 2001		5.000	MS	03/01/2012	03/01/2011	100.000	1,108,800	1,040,000	109.9830	1,143,823	1,116,409	17,333	43,333	(6,984)			1PE	11/08/2001	4.040
660257-SW-7	NORTH KANSAS CITY MO SD G O 2001		5.000	MS	03/01/2013	03/01/2011	100.000	1,152,780	1,090,000	109.0210	1,188,329	1,159,684	18,167	45,417	(6,337)			1PE	11/08/2001	4.160
660257-SX-5	NORTH KANSAS CITY MO SD G O 2001		5.000	MS	03/01/2014	03/01/2011	100.000	1,201,242	1,145,000	108.0700	1,237,402	1,207,391	19,083	47,708	(5,645)			1PE	11/08/2001	4.280
676195-DE-7	O FALLON MO COP SER 1999		5.750	JD	06/01/2004			1,165,069	1,150,000	106.3090	1,222,554	1,197,070	5,510	66,125	(10,052)			1PE	08/17/1999	4.780
676195-EU-0	O FALLON MO COP SER 2002		5.000	FA01	02/01/2022			2,167,976	2,200,000	101.6580	2,236,476	2,167,000	45,833	37,500	976			1PE	01/25/2002	5.130
826775-DG-0	SIKESTON MO ELEC SYS REV REF 1992		6.200	JD01	06/01/2010			2,781,245	2,750,000	119.3610	3,282,428	2,809,373	14,208	170,500	(3,876)			1PE	08/04/1992	5.980
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01		4.800	AO	04/01/2017			482,012	485,000	104.1520	505,137	481,823	5,820	27,160	143			1PE	08/16/2001	4.860
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01		4.875	AO	04/01/2018			1,552,460	1,560,000	103.9620	1,621,807	1,552,028	19,013	88,725	326			1PE	08/16/2001	4.920
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02		5.000	JD01	06/01/2017	06/01/2012	100.000	2,190,289	2,060,000	106.2730	2,189,224	2,192,602	25,750		(2,314)			1PE	10/08/2002	4.180
851016-AG-0	SPRINGFIELD MO PUB UTIL COP LSE 01		4.750	JD	12/01/2013			2,786,074	2,805,000	106.0290	2,974,113	2,784,103	11,103	133,238	1,290			1PE	05/31/2001	4.830
851016-AH-8	SPRINGFIELD MO PUB UTIL COP LSE 01		4.875	JD	12/01/2014			3,363,321	3,380,000	106.0330	3,583,915	3,361,782	13,731	164,775	1,008			1PE	05/31/2001	4.930
851016-AJ-4	SPRINGFIELD MO PUB UTIL COP LSE 01		5.000	JD	12/01/2015			1,999,294	2,005,000	106.0370	2,126,042	1,998,825	8,354	100,250	307			1PE	05/31/2001	5.030
851016-AK-1	SPRINGFIELD MO PUB UTIL COP LSE 01		5.000	JD	12/01/2016			1,211,664	1,225,000	105.4190	1,291,383	1,210,680	5,104	61,250	645			1PE	05/30/2001	5.110
78388K-AG-8	SPRINGFIELD MO SCA MULTIFAM MTG 95 A-7		7.100	JJ	01/01/2030			4,970,000	4,970,000	105.5990	5,248,270	4,970,000	176,435	352,870				1PE	01/13/1995	7.100
787646-MH-8	ST CHARLES CNTY MO PUB WTR SUP DIST 2		8.000	JD	12/01/2003			50,108	50,000	106.1220	53,061	51,423	333	4,000	(110)			1	04/17/1975	7.750
787646-MJ-4	ST CHARLES CNTY MO PUB WTR SUP DIST 2		8.000	JD	12/01/2003			125,542	125,000	106.1220	132,653	132,386	833	10,000	(552)			1	01/31/1974	7.500
787646-MK-1	ST CHARLES CNTY MO PUB WTR SUP DIST 2		8.000	JD	12/01/2004			146,148	145,000	112.3370	162,889	152,486	967	11,600	(537)			1	01/09/1978	7.550
787646-ML-9	ST CHARLES CNTY MO PUB WTR SUP DIST 2		8.000	JD	12/01/2005			202,298	200,000	117.7720	235,544	210,326	1,333	16,000	(681)			1	01/09/1978	7.550
791340-BK-7	ST LOUIS CNTY MO REGL CONVT AUTH 93B		5.750	FA15	08/15/2021			1,912,220	1,975,000	103.9050	2,052,124	1,900,181	42,901	113,563	2,127			1PE	11/13/1995	6.060
791638-MU-0	ST LOUIS MO ARPT LAMBERT CAP IMPT 97B		5.250	JJ	07/01/2006			2,876,114	2,850,000	109.0210	3,107,099	2,890,641	74,813	149,625	(6,675)			1PE	09/28/2000	4.960
791638-MX-4	ST LOUIS MO ARPT LAMBERT CAP IMPT 97B		6.000	JJ	07/01/2009			3,013,345	2,875,000	114.6440	3,296,015	3,071,593	86,250	172,500	(17,531)			1PE	06/14/1999	5.120
791638-NW-5	ST LOUIS MO ARPT LAMBERT INTL 98 REF		5.125	JJ	07/01/2010	01/01/2009	101.000	5,623,847	5,365,000	109.2240	5,859,868	5,668,927	137,478	274,956	(29,338)			1PE	06/06/2001	4.350
791638-QF-9	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		5.625	JJ	07/01/2012	07/01/2011	100.000	5,557,637	5,000,000	114.0190	5,700,950	5,581,550	140,625		(23,913)			1PE	07/18/2002	4.060
791638-RC-5	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		5.250	JJ01	07/01/2031			4,580,000	4,580,000	102.2110	4,681,264	4,580,000	120,225	117,600				1PE	02/13/2002	5.250
79164T-AE-2	ST LOUIS MO INDL DEV CONV CTR HTL 00			JJ	07/15/2015			2,566,484	5,000,000	58.4230	2,921,150	2,351,200			132,937			1PE	05/03/2001	5.330
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00			JJ	07/15/2016			3,258,045	6,900,000	55.0170	3,796,173	2,908,557			175,632			1PE	11/21/2000	5.560
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00			JJ	07/15/2017			4,061,414	9,195,000	50.5860	4,651,383	3,619,980			221,929			1PE	11/21/2000	5.630
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00			JJ	07/15/2018			1,929,914	4,650,000	47.5410	2,210,657	1,718,780			106,169			1PE	11/21/2000	5.670
79165T-BP-5	ST LOUIS MO MUN FIN CORP LEASEHOLD REV REF REV BDS 1993-A		5.500	JJ	07/15/2004	07/15/2004	101.000	1,142,616	1,135,000	104.1760	1,182,398	1,155,396	28,785	62,425	(4,646)			1PE	02/09/2000	5.040
793190-BR-9	ST PETERS MO WTRWKS & SWR RFG 1978		7.500	JJ	01/01/2005			210,379	210,000	111.6100	234,381	212,386	7,875	15,750	(170)			1	08/29/1978	7.400
793190-BS-7	ST PETERS MO WTRWKS & SWR RFG 1978		7.500	JJ	01/01/2006			235,614	235,000	116.1280	272,901	237,703	8,813	17,625	(176)			1	08/29/1978	7.400
793190-BT-5	ST PETERS MO WTRWKS & SWR RFG 1978		7.500	JJ	01/01/2007			270,908	270,000	119.7210	323,247	273,140	10,125	20,250	(188)			1	08/29/1978	7.400
793190-BU-2	ST PETERS MO WTRWKS & SWR RFG 1978		7.500	JJ	01/01/2008			306,239	305,000	122.3630	373,207	308,584	11,438	22,875	(198)			1	08/29/1978	7.400
793190-BV-0	ST PETERS MO WTRWKS & SWR RFG 1978		7.500	JJ	01/01/2009			316,486	315,000	124.4180	391,917	318,739	11,813	23,625	(190)			1	08/29/1978	7.400
907097-BB-4	UNION MO WTRWKS & SEW SYS REV		6.750	JJ	01/01/2003				45,000	100.0000	45,000	45,000	1,519	3,038				6*	11/08/1976	6.750
907097-BC-2	UNION MO WTRWKS & SEW SYS REV		6.750	JJ	01/01/2004				50,000	103.7680	51,884	50,000	1,688	3,375				6*	11/08/1976	6.750
907097-BD-0	UNION MO WTRWKS & SEW SYS REV		6.750	JJ	01/01/2005				55,000	106.8830	58,786	55,000	1,856	3,713				6*	11/08/1976	6.750
907097-BE-8	UNION MO WTRWKS & SEW SYS REV		6.750	JJ	01/01/2006				55,000	109.1460	60,030	55,000	1,856	3,713				6*	11/08/1976	6.750
920058-BJ-2	VALLEY PARK MO WTRWKS & SWR 68		5.875	JJ	01/01/2003			25,000	25,000	100.0000	25,000	18,008	734	1,469	617			1	09/12/1974	8.500
939299-BX-0	WASHINGTON MO SCH DIST PUB BLDG CORP 01		5.000	FA	02/15/2010			888,391	830,000	110.4980	917,133	895,902	15,678	28,935	(6,999)			1PE	11/14/2001	3.860
939299-BY-8	WASHINGTON MO SCH DIST PUB BLDG CORP 01		5.000	FA	02/15/2011	02/15/2010	100.000	1,101,237	1,035,000	109.2390	1,130,624	1,109,655	19,550	36,081	(7,907)			1PE	11/14/2001	3.960
MISSOURI								279,249,914	301,860,000	XXX	295,300,334	276,749,265	3,525,836	12,270,231	674,729			XXX	XXX	XXX
MONTANA																				
346668-BU-9	FORSYTH MT PCR MONTANA PWR CO 93A		6.125	MN	05/01/2023			15,374,650	15,725,000	103.4640	16,269,714	15,354,625	160,526	963,156	7,878			1PE	02/10/2000	6.320

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
346668-BS-4	FORSYTH MT PCR MONTANA PWR CO 93B		5.900	JD	12/01/2023			3,385,140	4,000,000	104.9260	4,197,040	3,308,040	19,667	236,000	12,145			1PE	11/18/1994	7.350
612125-8V-9	MONTANA BRD HSG SGL FAM 1997 SER A-2		6.150	JD01	06/01/2030	06/01/2009	100.000	13,133,556	13,070,000	103.2480	13,494,514	13,170,456	66,984	786,278	(7,893)			1PE	05/21/1997	6.060
612130-GY-4	MONTANA HIGHER EDUCATION CORP		1.500	4WK	12/01/2034			23,550,000	23,550,000	100.0000	23,550,000	23,550,000	5,888	154,742				1PE	10/23/2002	1.500
61212R-GR-1	MONTANA HOUSING SINGLE FAMILY AMT		6.000	JD01	12/01/2029			5,780,000	5,780,000	103.3690	5,974,728	5,780,000	28,900	343,800				1PE	08/11/2000	6.000
61212R-FF-8	MONTANA ST BRD HSG AMT-SINGLE FAMILY		6.450	JD01	06/01/2029			3,665,000	3,665,000	100.0000	3,665,000	3,665,000	19,699	226,234				1PE	02/18/2000	6.450
MONTANA								64,888,346	65,790,000	XXX	67,150,996	64,828,121	301,663	2,710,210	12,130			XXX	XXX	XXX
NEBRASKA																				
02913L-AP-0	AMERICAN PUB ENERGY NE PUB GAS 98C		4.100	MS	09/01/2009			3,537,258	3,620,000	101.7380	3,682,916	3,496,630	49,473	148,420	10,429			1PE	10/23/1998	4.500
199432-RP-2	COLUMBUS NE G O FLOOD CTL REF 2002		4.400	MN15	11/15/2014			1,200,000	1,200,000	102.1800	1,226,160	1,200,000	6,747	17,600				1PE	07/16/2002	4.400
239298-AL-6	DAWSON CNTY NE PUB PWR ELEC 01		5.000	FA	08/15/2014	08/15/2007	100.000	227,947	225,000	105.3900	237,128	228,670	4,250	10,406	(559)			1PE	08/10/2001	4.680
256435-FF-0	DODGE CNTY NE SCH DIST NO 001 FREMONT 00		5.500	JD	12/15/2016	12/15/2016	100.000	2,190,000	2,190,000	110.3500	2,416,665	2,190,000	5,353	120,450				1PE	10/17/2000	5.500
256435-FH-6	DODGE CNTY NE SCH DIST NO 001 FREMONT 00		5.500	JD15	12/15/2020	12/15/2020	100.000	3,775,455	3,840,000	107.4550	4,126,272	3,770,957	9,387	211,200	2,217			1PE	10/17/2000	5.660
259225-CG-3	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02		4.500	MN	11/01/2011			398,533	400,000	105.1860	420,744	398,412	3,000	13,550	121			1PE	01/10/2002	4.550
259225-CJ-7	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02		4.700	MN	11/01/2013			562,588	565,000	104.9870	593,177	562,435	4,426	19,990	153			1PE	01/10/2002	4.750
259309-HZ-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 00		5.350	JD15	12/15/2016			2,090,000	2,090,000	104.3010	2,179,891	2,090,000	4,970	111,815				1PE	12/04/2000	5.350
259327-ZG-2	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF		4.400	MN	11/15/2015			2,855,454	2,875,000	102.2490	2,939,659	2,855,306	21,083		148			1PE	11/06/2002	4.470
259327-ZH-0	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF		4.500	MN	11/15/2016			2,972,497	3,000,000	102.2410	3,067,230	2,972,310	22,500		187			1PE	11/06/2002	4.590
259327-YN-8	DOUGLAS CNTY NE SD NO 17 MILLARD 99		5.125	MN	11/01/2011			3,134,322	3,155,000	104.6400	3,301,392	3,120,200	26,949	161,694	1,802			1PE	11/11/1999	5.220
259345-LC-8	DOUGLAS CNTY NE SD NO 54 RALSTON 01		5.125	JD15	12/15/2021			1,392,389	1,400,000	103.7110	1,451,954	1,392,020	3,189	30,750	274			1PE	07/24/2001	5.170
259367-BA-7	DOUGLAS CNTY NE ZOO FAC OMAHA HENRY 99		5.875	MS	09/01/2014			1,242,216	1,250,000	109.9910	1,374,888	1,240,763	24,479	73,438	452			1PE	11/16/1999	5.950
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001		5.000	FA	08/15/2012	12/27/2011	100.000	4,426,133	4,320,000	109.8690	4,746,341	4,439,794	81,600	244,800	(9,147)			1PE	06/08/2001	4.670
385640-FF-9	GRAND ISLAND NE ELEC SYS REV 2001		5.000	FA	08/15/2013	06/27/2011	100.000	3,168,987	3,115,000	108.8780	3,391,550	3,176,397	58,839	176,517	(4,962)			1PE	06/08/2001	4.750
385640-FG-7	GRAND ISLAND NE ELEC SYS REV 2001		5.000	FA	08/15/2014	06/27/2011	100.000	4,528,332	4,485,000	107.4490	4,819,088	4,534,245	84,717	254,150	(3,961)			1PE	06/08/2001	4.860
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		6.100	MS01	09/01/2012			2,270,000	2,270,000	113.0120	2,565,372	2,270,000	46,157	138,470				1	09/15/1977	6.100
406036-DW-0	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF			JD	12/01/2014	12/01/2012	100.000	1,152,987	1,100,000	107.0540	1,177,594	1,152,987						1PE	12/13/2002	4.150
406036-DX-8	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF			JD	12/01/2015	12/01/2012	100.000	1,778,297	1,710,000	106.0380	1,813,250	1,778,297						1PE	12/13/2002	4.250
406036-DY-6	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF			JD	12/01/2016	12/01/2012	100.000	1,862,381	1,805,000	105.1180	1,897,380	1,862,381						1PE	12/13/2002	4.350
406036-DZ-3	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF			JD	12/01/2017	12/01/2012	100.000	1,934,831	1,890,000	104.2900	1,971,081	1,934,831						1PE	12/13/2002	4.450
406036-EA-7	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF			JD	12/01/2018	12/01/2012	100.000	1,518,501	1,495,000	103.4690	1,546,862	1,518,501						1PE	12/13/2002	4.550
418604-DM-3	HASTINGS NE ELEC SYS REF 01		5.000	JJ01	01/01/2019	05/01/2011	100.000	6,166,024	6,125,000	104.0110	6,370,674	6,165,255	153,125	206,250	412			1PE	12/13/2002	4.890
418604-DN-1	HASTINGS NE ELEC SYS REF 01		5.000	JJ	01/01/2014	05/01/2011	100.000	3,679,086	3,605,000	107.8420	3,887,704	3,690,475	90,125	180,250	(6,944)			1PE	03/27/2001	4.700
418604-DP-6	HASTINGS NE ELEC SYS REF 01		5.000	JJ	01/01/2015	05/01/2011	100.000	1,814,422	1,790,000	106.7410	1,910,664	1,818,157	44,750	89,500	(2,278)			1PE	03/27/2001	4.800
513886-LR-0	LANCASTER CNTY NE BRYANLGH MED CTR 01A		5.250	JD01	06/01/2031			1,707,212	1,740,000	102.6730	1,786,510	1,706,435	7,613	12,600	551			1PE	06/28/2001	5.380
513894-CU-7	LANCASTER CNTY NE INDL ARCHER-DANIELS 77		5.900	MN	11/01/2007			2,502,503	2,510,000	101.1270	2,538,288	2,484,900	24,682	148,090	1,303			1PE	11/03/1977	5.970
514014-GB-9	LANCASTER CNTY NE SD NO 1 G O 02 REF		5.000	JJ	01/15/2012			2,784,398	2,480,000	110.7430	2,746,426	2,788,289	16,878		(3,891)			1PE	10/08/2002	3.410
514014-GC-7	LANCASTER CNTY NE SD NO 1 G O 02 REF		5.000	JJ	07/15/2012			2,866,383	2,540,000	111.2490	2,825,725	2,870,302	17,286		(3,918)			1PE	10/08/2002	3.410
557352-CQ-2	MADISON CNTY NE HOSP NO 1 FAITH REGL 01		5.500	JJ01	07/01/2021			994,282	1,000,000	105.3080	1,053,080	994,080	27,500	27,194	202			1PE	12/07/2001	5.550
557352-CU-3	MADISON CNTY NE HOSP NO 1 FAITH REGL 01		5.500	JJ	07/01/2016	01/01/2012	100.000	1,051,023	1,040,000	107.2750	1,115,660	1,051,950	28,600	28,282	(927)			1PE	12/07/2001	5.350
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		5.000	AO	04/01/2012			1,723,069	1,645,000	110.6220	1,819,732	1,729,240	20,563	61,688	(6,171)			1PE	01/25/2002	4.370
625914-DV-5	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		5.000	AO	04/01/2013	04/01/2012	100.000	1,224,169	1,180,000	109.5510	1,292,702	1,227,637	14,750	44,250	(3,468)			1PE	01/25/2002	4.500
625914-DW-3	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		5.000	AO	04/01/2014	04/01/2012	100.000	1,346,056	1,310,000	108.0090	1,414,918	1,348,868	16,375	49,125	(2,811)			1PE	01/25/2002	4.630
625914-DX-1	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		5.000	AO	04/01/2015	04/01/2012	100.000	1,425,857	1,400,000	107.3680	1,503,152	1,427,860	17,500	52,500	(2,003)			1PE	01/25/2002	4.750
625914-DZ-6	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		5.250	AO	04/01/2017	04/01/2012	100.000	1,714,196	1,670,000	108.0770	1,804,886	1,717,595	21,919	65,756	(3,399)			1PE	01/25/2002	4.890
63967A-AK-2	NEBRASKA EDL TELECOM DTV LSG CORP 00		6.000	FA01	02/01/2010			6,238,687	6,100,000	117.1860	7,148,346	6,284,098	152,500	366,000	(17,814)			1PE	02/01/2000	5.570
63967C-QA-3	NEBRASKA INV FIN AGY SGL FAM HSG 96C		6.300	MS01	09/01/2028			2,990,000	2,990,000	103.5650	3,096,594	2,990,000	62,790	188,370				1PE	04/18/1997	6.300
639674-CZ-1	NEBRASKA INVT FIN AUTH CATHOLIC HLTH 97A		4.450	JD	12/01/2003			2,188,053	2,190,000	102.6430	2,247,882	2,178,568	8,121	97,455	2,036			1PE	11/21/1997	4.550
63967J-AV-9	NEBRASKA INVT FIN AUTH HLTH METHODIST 97		5.000	MN	11/01/2003			647,081	645,000	103.0780	664,853	658,242	5,375	32,250	(2,399)			1PE	11/13/1997	4.600
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR ST		5.700	JJ01	07/01/2015			1,423,872	1,430,000	108.9970	1,558,657	1,422,864	40,755	81,510	339			1PE	06/21/2000	5.750
63967M-DE-7	NEBRASKA INVT FIN AUTH WATERBROOK APT		6.250	AO	04/01/2029			6,420,000	6,420,000	105.2230	6,755,317	6,420,000	100,313	401,250				1PE	04/10/1997	6.250
639672-DT-8	NEBRASKA MTG FIN SGL FAM MTG 1983 A		10.000	J15	01/15/2003			20,000	20,000	100.0280	20,006	20,000	922	1,000				1PE	08/16/1983	10.000
639683-3K-5	NEBRASKA PUB PWR DIST GEN REV 98A		5.250	JJ	01/01/2008			1,509,772	1,500,000	111.1710	1,667,565	1,514,670	39,375	78,750	(1,676)			1PE	11/30/1999	5.100
639683-3P-4	NEBRASKA PUB PWR DIST GEN REV 98A		5.250	JJ	01/01/2010			8,924,083	8,740,000	109.8780	9,603,337	8,970,124	229,425	458,850	(21,575)			1PE	10/17/2000	4.890
639683-3Q-2	NEBRASKA PUB PWR DIST GEN REV 98A		5.250	JJ	01/01/2011	01/01/2010	100.000	16,759,583	16,500,000	108.9110	17,970,315	16,824,390	433,125	866,250	(30,311)			1PE	10/13/2000	4.980
639683-3S-8	NEBRASKA PUB PWR DIST GEN REV 98A		5.250	JJ	01/01/2012	01/01/2008	101.000	28,601,036	28,350,000	108.6710	30,808,229	28,661,470	744,188	1,488,375	(29,744)			1PE	09/26/2001	5.100
639683-6F-3	NEBRASKA PUB PWR DIST GEN REV 99A		5.000	JJ	01/01/2010	01/01/2009	101.000	3,214,367	3,010,000	109.3030	3,290,020	3,243,335	75,250	150,500	(25,343)			1PE	11/05/2001	3.870
639684-DN-6	NEBRASKA ST CLG FAC PERU & WAYNE 02		5.000	MS	03/01/2009			1,839,848	1,750,000	110.6300	1,936,025	1,851,483	29,167	51,528	(11,635)			1PE	01/22/2002	4.050

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
639707-AK-4	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		5.000	JJ	01/01/2013	07/01/2012	100.000	1,256,203	1,240,000	109.4160	1,356,758	1,257,558	31,000	32,894	(1,317)			1PE	12/13/2001	4.830
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		5.000	JJ	01/01/2014	01/01/2012	100.000	1,271,343	1,265,000	108.3820	1,371,032	1,271,907	31,625	33,558	(548)			1PE	12/13/2001	4.930
639707-AN-8	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		5.250	JJ	01/01/2016	01/01/2012	100.000	1,298,745	1,285,000	109.2320	1,403,631	1,299,957	33,731	35,793	(1,177)			1PE	12/13/2001	5.100
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		5.250	JJ	01/01/2019	01/01/2019	100.000	994,625	1,000,000	106.8940	1,068,940	994,410	26,250	27,854	209			1PE	12/13/2001	5.300
639707-AQ-1	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		5.250	JJ	01/01/2023	01/01/2023	100.000	3,485,289	3,550,000	104.0910	3,695,231	3,483,473	93,188	98,882	1,765			1PE	12/13/2001	5.400
62908X-AF-7	NETC FAC CORP NE LSE TERRY CARPENTER 02		4.500	AO	04/01/2009			1,272,150	1,245,000	107.2260	1,334,964	1,274,444	14,006	20,076	(2,294)			1PE	05/03/2002	4.100
681793-M5-1	OMAHA NE PUB PWR DIST ELEC SYS 02 A		5.000	FA	02/01/2017			15,000,000	15,000,000	104.7840	15,717,600	15,000,000	312,500	120,833				1PE	05/16/2002	5.000
681793-N8-4	OMAHA NE PUB PWR DIST ELEC SYS 02 B		4.250	FA	02/01/2017			8,902,052	9,235,000	97.7970	9,031,553	8,899,400	62,144		2,651			1PE	10/17/2002	4.600
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		5.400	FA	02/01/2009			3,268,802	3,100,000	113.2180	3,509,758	3,293,316	69,750	167,400	(23,745)			1PE	12/14/2001	4.370
68189T-AR-7	OMAHA NE SPL OBLIG RIVERFRONT REDEV 02A		5.125	FA	02/01/2032			9,754,193	9,865,000	102.6370	10,125,140	9,752,835	210,659	252,791	1,358			1PE	02/13/2002	5.200
681669-AQ-0	OMAHA-DOUGLAS NEB PUB BLDG		5.650	MN01	05/01/2017			3,555,550	3,590,000	110.6620	3,972,766	3,551,336	33,806	202,835	1,677			1PE	04/25/2000	5.750
681669-AR-8	OMAHA-DOUGLAS NEB PUB BLDG		5.750	MN01	05/01/2020			3,288,207	3,315,000	110.6860	3,669,241	3,285,795	31,769	190,613	960			1PE	04/25/2000	5.830
906619-AH-4	UNION FINANCIAL SERVICES-1 INC		2.800	WK	07/01/2014									(1,184)				1Z	10/03/2001	
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02		5.000	FA	02/15/2015	02/15/2012	100.000	20,137,639	19,790,000	106.7330	21,122,461	20,162,844	373,811	453,521	(25,205)			1PE	02/14/2002	4.760
914641-TR-6	UNIVERSITY OF NE-KEARNEY STUD FEES 00		5.750	JJ01	07/01/2020	07/01/2020	100.000	2,088,496	2,100,000	107.1560	2,250,276	2,087,568	60,375	120,750	428			1PE	07/19/2000	5.800
914641-TB-1	UNIVERSITY OF NE-LINCOLN PKG PROJ 00		5.800	JD01	06/01/2020	06/01/2020	100.000	4,027,818	4,050,000	108.6210	4,399,151	4,026,024	19,575	234,900	828			1PE	07/14/2000	5.850
914641-UC-7	UNIVERSITY OF NE-LINCOLN STUD FEES 02		5.000	JJ	07/01/2016	07/01/2012	100.000	6,578,873	6,265,000	106.8890	6,696,596	6,581,445	30,455		(2,572)			1PE	10/18/2002	4.350
914641-US-2	UNIVERSITY OF NE-LINCOLN STUD FEES 03			JJ	07/01/2032			2,282,058	2,315,000	100.6910	2,330,997	2,282,058						1PE	12/05/2002	5.220
914641-UT-0	UNIVERSITY OF NE-LINCOLN STUD FEES 03			JJ	07/01/2037			3,309,173	3,325,000	101.1930	3,364,667	3,309,173						1PE	12/05/2002	5.280
	NEBRASKA							251,765,382	249,215,000	XXX	266,204,616	252,058,965	4,314,731	8,952,337	(221,293)			XXX	XXX	XXX
NEVADA																				
145810-AZ-0	CARSON CITY NV HOSP CARSON-TAHOE 02		5.650	MS01	09/01/2022			6,838,488	7,000,000	100.1390	7,009,730	6,834,030	131,833	194,454	4,458			1PE	02/26/2002	5.870
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B		5.200	JJ01	07/01/2031	07/01/2011	100.000	3,356,624	3,350,000	101.7980	3,410,233	3,357,437	87,100	149,283	(607)			1PE	08/21/2001	5.170
181004-AV-4	CLARK CNTY NV INDL DEV NEVADA PWR 92C		7.200	AO	10/01/2022	10/01/2004	100.000	5,032,909	5,000,000	104.8150	5,240,750	5,137,000	90,000	360,000	(17,169)			1PE	02/27/1995	6.790
181006-BN-6	CLARK CNTY NV MCCARRAN INTL PFC 95A		5.500	JJ	07/01/2006			4,422,552	4,265,000	108.5090	4,627,909	4,585,216	117,288	234,575	(40,824)			1PE	09/18/1998	4.350
181054-3T-2	CLARK CNTY NV SCH DIST G O BLDG LTD 01F		5.000	JD	06/15/2020	12/15/2011	100.000	5,822,055	5,785,000	103.5970	5,993,086	5,823,470	12,856	144,625	(1,415)			1PE	07/19/2002	4.910
181054-N2-9	CLARK CNTY NV SCH DIST G O BLDG LTD 99		4.750	JD	06/15/2018			2,733,921	2,740,000	102.0990	2,797,513	2,733,808	5,784	65,075	114			1PE	07/23/2002	4.770
44266#-AA-1	HOWARD HUGHES PROPERTIES NV TAX NOTES 93		10.000	J01	01/01/2007			7,000,000	7,000,000	113.1890	7,923,230	7,000,000	350,000	650,000				1	02/19/1993	10.000
445199-AG-7	HUMBOLDT CNTY NV PCR SIERRA PWR 92A		6.300	JJ	07/01/2022	07/01/2006	100.000	4,505,924	4,500,000	102.3840	4,607,280	4,513,950	141,750	283,500	(1,471)			1PE	04/12/1996	6.260
517704-AY-8	LAS VEGAS NV CONVENTION & VISITORS 99		5.750	JJ	07/01/2017			2,453,732	2,500,000	111.7130	2,792,825	2,445,700	71,875	143,750	1,967			1PE	11/19/1999	5.940
517704-AZ-5	LAS VEGAS NV CONVENTION & VISITORS 99		5.750	JJ	07/01/2018			2,442,112	2,500,000	111.2860	2,782,150	2,433,050	71,875	143,750	2,219			1PE	11/19/1999	5.980
517704-BA-9	LAS VEGAS NV CONVENTION & VISITORS 99		6.000	JJ	07/01/2019			2,988,742	3,000,000	112.7080	3,381,240	2,986,080	90,000	180,000	389			1PE	11/19/1999	6.040
517706-BC-0	LAS VEGAS NV DOWNTOWN REDEV AGY 94 A		6.100	JD15	06/15/2014			2,000,000	2,000,000	102.4750	2,049,500	2,000,000	5,422	122,000				2	01/19/1994	6.100
640314-BA-7	NELNET		1.650	4WK	06/01/2035			21,900,000	21,900,000	100.0000	21,900,000	21,900,000	25,580	28,615				1PE	11/05/2002	1.450
640314-BG-4	NELNET		1.500	4WK	06/01/2035			25,600,000	25,600,000	100.0000	25,600,000	25,600,000	23,467	22,462				1PE	12/18/2002	1.500
641459-J2-9	NEVADA G O CAP IMPT 1998 B JULY		5.000	JD	06/01/2015			1,656,273	1,670,000	105.4830	1,761,566	1,655,070	6,958	83,500	777			1PE	05/31/2001	5.090
641459-XE-7	NEVADA G O COLORADO RIV COMMN PWR 97A		5.250	MS15	09/15/2027			2,618,692	2,750,000	102.3290	2,814,048	2,610,328	42,510	144,375	2,798			1PE	06/23/1999	5.620
641459-4A-7	NEVADA G O COLORADO RIV COMMN PWR 99A		5.625	MS15	09/15/2029			5,641,097	5,645,000	105.5210	5,956,660	5,640,936	93,495	317,531	73			1PE	09/07/2000	5.630
641459-TC-6	NEVADA G O MUN BOND BANK PROJ 57-64 97A		5.500	MS01	03/01/2027	03/01/2008	100.000	15,717,682	15,695,000	103.9560	16,315,894	15,731,255	287,742	802,725	(3,707)			1PE	09/22/1997	5.470
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		6.125	A001	10/01/2016			2,460,000	2,460,000	102.9420	2,532,373	2,460,000	37,669	140,263				1PE	11/22/1996	6.130
641270-5Z-2	NEVADA HSG DIV SGL FAM PROG 94C-1		6.500	A001	10/01/2016			2,030,000	2,030,000	102.4710	2,080,161	2,030,000	32,988	123,175				1PE	06/06/1994	6.500
641270-SE-4	NEVADA HSG DIV SGL FAM PROG REF 86A		7.900	A01	04/01/2004			344,758	345,000	100.0670	345,231	342,413	6,814	13,628	170			1PE	05/29/1986	7.990
641270-VQ-3	NEVADA HSG DIV SGL FAM PROG SER 88 A3		8.100	A001	10/01/2008			319,397	320,000	102.5740	328,237	318,800	6,480	21,060	83			1PE	07/13/1988	8.170
641270-L2-7	NEVADA HSG DIV SGL FAM PROG SER 91 A2		7.750	A01	04/01/2022			620,000	620,000	100.2120	621,314	620,000	12,013	42,431				1PE	03/12/1991	7.750
641271-DY-4	NEVADA HSG DIV SGL FAM PROG SER 95A-1		6.450	A001	10/01/2018			745,000	745,000	104.2070	776,342	745,000	12,013	41,925				1PE	03/14/1995	6.450
641271-FC-0	NEVADA HSG DIV SGL FAM PROG SER 95B-1		6.300	A001	10/01/2017			1,485,000	1,485,000	102.3930	1,520,536	1,485,000	23,389	81,113				1PE	04/12/1995	6.300
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A		6.800	JJ	07/01/2012			25,000	25,000	101.3140	25,329	25,000	850	1,700				1PE	02/07/1992	6.800
759831-AV-2	RENO NV CAP IMPT REV 2002		5.375	JD01	06/01/2032	06/01/2012	100.000	3,451,220	3,435,000	104.0270	3,573,327	3,451,900	15,386	107,702	(680)			1PE	06/19/2002	5.310
759853-FA-7	RENO NV REDEV AGY DNTWN DEV REF 95A		6.200	JD01	06/01/2018	12/01/2005	100.000	5,993,782	6,000,000	103.3360	6,200,160	6,003,960	31,000	372,000	(1,740)			2PE	12/15/1995	6.180
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A		5.250	JJ01	07/01/2031			4,876,973	4,985,000	103.0540	5,137,242	4,875,131	130,856	152,666	1,796			1PE	12/18/2001	5.400
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A		5.400	JJ01	07/01/2031			13,630,000	13,630,000	104.0870	14,187,058	13,630,000	368,010	245,340				1PE	03/07/2002	5.400
940855-BE-8	WASHOE CNTY NEV SALES TAX REV		5.100	JD01	12/01/2028			4,204,645	4,265,000	100.9360	4,304,920	4,200,428	18,126	179,520	1,246			1PE	12/22/1998	5.200

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
940797-AG-8	WASHOE CNTY NV GAS & WTR SIERRA REF B		5.900	JD	06/01/2023			10,259,157	10,500,000	103.3360	10,850,280	10,222,230	51,625	619,500	5,747			1PE	03/23/1995	6.100
940858-VV-2	WASHOE CNTY NV SCH DIST G O REF 02 B		5.000	JD	06/01/2018	12/01/2014	100.000	7,866,065	7,705,000	105.5110	8,129,623	7,869,887	32,104	128,417	(3,822)			1PE	07/30/2002	4.770
940858-VW-0	WASHOE CNTY NV SCH DIST G O REF 02 B		5.000	JD	06/01/2019	12/01/2014	100.000	8,172,666	8,075,000	104.7200	8,456,140	8,174,969	33,646	134,583	(2,303)			1PE	07/30/2002	4.870
940858-VX-8	WASHOE CNTY NV SCH DIST G O REF 02 B		5.000	JD	06/01/2020	12/01/2014	100.000	8,192,604	8,165,000	104.2020	8,508,093	8,193,251	34,021	136,083	(647)			1PE	07/30/2002	4.960
940858-SP-9	WASHOE CNTY NV SCH DIST G O REF 97		5.000	AO	04/01/2013			1,476,601	1,505,000	104.5240	1,573,086	1,466,893	18,813	75,250	2,048			1PE	09/16/1997	5.240
940865-AE-8	WASHOE CNTY NV WTR FAC SIERRA PWR 01		5.750	MN	03/01/2036			9,938,500	10,000,000	99.3850	9,938,500	10,000,000	95,833	575,000	(61,500)			4	04/25/2001	5.750
NEVADA								208,822,172	209,195,000	XXX	216,051,568	209,102,191	2,617,170	7,261,574	(112,000)			XXX	XXX	XXX
NEW HAMPSHIRE																				
644657-DA-3	NEW HAMPSHIRE BD BK PINKERTON ACDY 01A		5.000	JD	06/01/2015			854,207	855,000	107.8140	921,810	854,136	3,563	42,750	45			1PE	05/23/2001	5.010
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C		5.450	MN	05/01/2021			34,500,000	34,500,000	107.2140	36,988,830	34,500,000	313,375	1,723,562				1PE	12/13/2001	5.450
644618-U6-5	NEW HAMPSHIRE HIGHER EDL HITCHCOCK 94		6.150	FA	08/15/2024	08/15/2006	100.000	10,208,337	10,200,000	105.3360	10,744,272	10,220,400	236,980	627,300	(1,999)			1PE	06/09/1995	6.120
644618-X6-2	NEW HAMPSHIRE HIGHER EDL HITCHCOCK 94		6.000	JJ01	07/01/2024	07/01/2006	100.000	12,047,621	12,000,000	109.0140	13,081,680	12,072,000	360,000	720,000	(11,926)			1PE	11/09/2000	5.870
644618-K2-5	NEW HAMPSHIRE HIGHER EDL HITCHCOCK B		5.630	FA15	08/15/2013	08/15/2005	100.000	5,019,757	5,000,000	103.4480	5,172,400	5,069,900	106,344	281,500	(6,832)			1PE	10/14/1993	5.470
644618-K7-4	NEW HAMPSHIRE HIGHER EDL HITCHCOCK C2		9.590	FA15	08/15/2017			11,200,000	11,200,000	105.6730	11,835,376	11,200,000	405,764	1,015,280				1PE	06/28/1993	9.590
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN		1.650	4WK	12/01/2035			19,698,427	19,700,000	100.0000	19,700,000	19,698,424	6,234	21,910	3			1	11/27/2002	1.650
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02		5.500	FA	08/01/2027	08/01/2012	100.000	8,268,764	8,010,000	105.9800	8,488,998	8,277,854	183,563	220,275	(9,090)			1PE	07/19/2002	5.070
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02		5.250	FA	08/01/2031			20,233,653	20,455,000	102.5960	20,986,012	20,230,785	447,453	536,944	2,868			1PE	02/11/2002	5.320
644614-BV-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01		5.125	JJ01	07/01/2033			4,306,784	4,420,000	102.0220	4,509,372	4,303,779	113,263	178,094	2,063			1PE	02/13/2002	5.310
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		6.000	AO01	10/01/2024			1,992,609	2,000,000	103.2610	2,065,220	1,992,400	30,000	105,333	204			1PE	12/05/2001	6.030
644686-NX-1	NEW HAMPSHIRE HSG FIN SGL FAM MTG 89A		7.750	JJ01	07/01/2009			675,000	675,000	100.0310	675,209	675,000	26,156	29,644				1PE	06/22/1989	7.750
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D		6.200	JJ01	07/01/2016			880,000	880,000	102.3140	900,363	880,000	27,280	48,670				1PE	11/01/1996	6.200
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D		6.300	JJ01	07/01/2026			4,075,000	4,075,000	101.1130	4,120,355	4,075,000	128,363	218,768				1PE	11/01/1996	6.300
64465M-VG-7	NEW HAMPSHIRE MUN BOND BK 2002 B		5.000	FA	08/15/2019	08/15/2012	100.000	2,355,029	2,325,000	104.6110	2,432,206	2,356,132	58,125		(1,102)			1PE	06/27/2002	4.830
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B		5.000	FA	08/15/2021	08/15/2012	100.000	942,095	940,000	103.1840	969,930	942,171	23,500		(76)			1PE	06/20/2002	4.970
64465M-XB-6	NEW HAMPSHIRE MUN BOND BK 2002 D		5.000	FA	08/15/2013	08/15/2012	100.000	4,362,587	3,920,000	110.9860	4,350,651	4,369,271	49,000		(6,684)			1PE	10/08/2002	3.600
NEW HAMPSHIRE								141,619,872	141,155,000	XXX	147,942,684	141,717,253	2,518,961	5,770,030	(32,526)			XXX	XXX	XXX
NEW JERSEY																				
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH REV 1977 A		6.875	JO1	01/01/2012			1,332,079	1,335,000	118.3880	1,580,480	1,328,325	45,891	88,688	282			1	03/02/1977	6.930
107897-AR-1	BRICK TWP NJ MUN UTILS AUTH SER Q		6.500	JD01	12/01/2005			1,120,000	1,120,000	104.5240	1,170,669	1,120,000	6,067	72,800				1	05/13/1977	6.500
147602-AJ-5	CASINO REINVEST DEV AUTH NJ PARK FEE A		6.000	AO	10/01/2006			1,894,203	1,805,000	114.0560	2,058,711	1,983,244	27,075	108,300	(21,361)			1PE	06/25/1998	4.550
596564-HW-7	MIDDLESEX CNTY NJ IMPT N BRUNSWICK 02A		5.000	AO	10/01/2013	10/01/2012	100.000	1,896,448	1,710,000	110.2440	1,885,172	1,900,477	25,175		(4,029)			1PE	09/11/2002	3.660
609563-BB-6	MONMOUTH NJ BAYSHORE OUTFALL AUTH		5.500	JD	12/01/2003				75,000	101.1830	75,887	75,000	344	4,125				6*	03/19/1973	5.500
621800-AB-7	MOUNT LAUREL TWP NJ MUN UTIL AUTH		6.000	J15	06/15/2003			110,000	110,000	102.1740	112,391	110,000	293	3,750				1	04/19/1973	6.000
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH		6.350	J15	06/15/2017			1,895,000	1,895,000	123.8580	2,347,109	1,895,000	5,348	117,793				1	12/19/1977	6.350
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999		5.750	JD	06/15/2011			8,660,970	7,645,000	115.8780	8,858,873	8,707,120	19,537	219,794	(46,150)			1PE	07/11/2002	3.890
646054-MS-2	NEW JERSEY EDL AUTH WM PATERSON 74C		6.250	JJ01	07/01/2008			303,659	320,000	100.2510	320,803	275,018	10,000	20,000	2,390			1PE	04/20/1976	8.170
64579E-QL-3	NEW JERSEY HEALTH CARE FACS FING AUTH REV FACS REV BDS 1998		5.250	JJ	07/01/2009			3,042,102	2,900,000	112.6630	3,267,227	3,109,351	76,125	152,250	(18,527)			1PE	02/17/1999	4.380
64579E-5J-1	NEW JERSEY HLTH ATLANTIC CITY MED 02		5.750	JJ	07/01/2025			5,917,451	6,000,000	102.7720	6,166,320	5,916,180	172,500	86,250	1,271			1PE	03/28/2002	5.860
64579E-BW-5	NEW JERSEY HLTH CARE KENNEDY HLTH 97B		5.750	JJ	07/01/2005			1,007,346	1,000,000	109.7660	1,097,660	1,014,100	28,750	57,500	(2,674)			1PE	05/08/2000	5.430
64579C-4K-3	NEW JERSEY HLTH CARE ST JOSEPHS 96A		5.600	JJ	07/01/2007			6,109,471	5,885,000	111.6790	6,572,309	6,300,952	164,780	329,560	(43,883)			1PE	03/27/1998	4.650
64579E-QE-9	NEW JERSEY HLTH CARE VIRTUA HLTH 98		5.000	JJ	07/01/2006			2,387,553	2,335,000	109.8050	2,563,947	2,439,491	58,375	116,750	(13,633)			1PE	11/24/1998	4.300
646129-UZ-7	NEW JERSEY HSG MTG FIN HOME BUYER 99AA		4.650	AO	10/01/2003			2,095,727	2,095,000	101.7540	2,131,746	2,098,666	24,354	97,418	(933)			1PE	09/01/1999	4.600
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.550	MN	05/01/2011			3,265,000	3,265,000	105.3750	3,440,494	3,265,000	24,760	86,246				1PE	01/22/2002	4.550
646107-S2-9	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.550	MN	11/01/2011			3,440,000	3,440,000	105.6480	3,634,291	3,440,000	26,087	90,869				1PE	01/22/2002	4.550
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.650	MN	05/01/2012			3,220,000	3,220,000	105.0970	3,384,123	3,220,000	24,955	86,927				1PE	01/22/2002	4.650
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.650	MN	11/01/2012			2,400,000	2,400,000	105.0970	2,522,328	2,400,000	18,600	64,790				1PE	01/22/2002	4.650
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.750	MN	05/01/2013			3,680,000	3,680,000	104.4620	3,844,202	3,680,000	29,133	101,481				1PE	01/22/2002	4.750
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.750	MN	11/01/2013			3,775,000	3,775,000	104.4620	3,943,441	3,775,000	29,885	104,101				1PE	01/22/2002	4.750
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.850	MN	05/01/2014			3,765,000	3,765,000	104.5180	3,935,103	3,765,000	30,434	106,011				1PE	01/22/2002	4.850
646107-S8-6	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.850	MN	11/01/2014			3,965,000	3,965,000	104.5180	4,144,139	3,965,000	32,050	111,642				1PE	01/22/2002	4.850
646107-S9-4	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.950	MN	05/01/2015			3,955,000	3,955,000	104.5740	4,135,902	3,955,000	32,629	113,657				1PE	01/22/2002	4.950
646107-T2-8	NEW JERSEY HSG MTG FIN MULTI 2002 C		4.950	MN	11/01/2015			2,885,000	2,885,000	104.5740	3,016,960	2,885,000	23,801	82,908				1PE	01/22/2002	4.950
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F		4.850	MN	05/01/2011			2,450,000	2,450,000	107.4980	2,633,701	2,450,000	29,376					1PE	01/22/2002	4.850
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F		4.850	MN	11/01/2011			3,190,000	3,190,000	107.8790	3,441,340	3,190,000	38,249					1PE	01/22/2002	4.850
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F		4.950	MN	05/01/2012			2,620,000	2,620,000	107.3460	2,812,465	2,620,000	32,062					1PE	01/22/2002	4.950

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F		4.950	MN	11/01/2012			3,405,000	3,405,000	107.3460	3,655,131	3,405,000	41,669					1PE	01/22/2002	4.950
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F		5.050	MN	11/01/2013			1,000,000	1,000,000	106.7860	1,067,860	1,000,000	12,485					1PE	01/22/2002	5.050
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF		5.250	JD	06/15/2010			6,387,537	6,000,000	112.5770	6,754,620	6,466,920	14,000	315,000	(43,377)			1PE	02/14/2001	4.230
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		5.250	JD	06/15/2011	06/15/2010	100.000	5,646,589	5,350,000	110.9050	5,933,418	5,706,899	12,483	280,875	(32,997)			1PE	02/14/2001	4.370
646046-KP-6	NEW JERSEY ST COP EQUIP LSE 2000 A REF		5.250	JD	06/15/2012	06/15/2010	100.000	3,174,193	3,000,000	110.2860	3,308,580	3,185,460	7,000	157,500	(11,267)			1PE	05/30/2002	4.330
646131-BB-7	NEW JERSEY TRANSIT CAP GRANT ANTIC 00B		5.500	FA	02/01/2008			7,530,978	7,300,000	113.1570	8,260,461	7,610,907	167,292	401,500	(39,260)			1PE	11/15/2000	4.790
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B		5.500	MS	09/15/2009			29,043,085	27,175,000	114.2730	31,053,688	29,404,560	440,084	1,494,625	(235,803)			1PE	10/26/2001	4.310
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B		5.500	MS	09/15/2010			27,287,932	25,000,000	114.3420	28,585,500	27,485,350	404,861	825,000	(184,741)			1PE	04/25/2002	4.100
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB		5.750	MS	09/15/2014	09/15/2012	100.000	13,837,153	12,500,000	113.6420	14,205,250	13,853,275	211,632		(16,122)			1PE	11/13/2002	4.380
646135-XG-3	NEW JERSEY TRANSN TR FD AUTH 01C		5.500	JD	12/15/2010			81,001,013	75,140,000	114.9070	86,341,120	81,591,825	183,676	4,293,416	(590,813)			1PE	01/11/2002	4.330
646135-XK-4	NEW JERSEY TRANSN TR FD AUTH 01C		5.500	JD	12/15/2011			26,812,164	24,600,000	114.7830	28,236,618	27,003,420	60,133	1,405,617	(191,256)			1PE	01/10/2002	4.280
646135-QY-2	NEW JERSEY TRANSN TR FD AUTH 99A		5.750	JD	06/15/2016			4,731,846	4,000,000	117.0200	4,680,800	4,741,280	10,222	115,000	(9,434)			1PE	10/08/2002	3.980
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		6.000	JO1	01/01/2014			1,760,000	1,760,000	114.3770	2,013,035	1,760,000	52,800	102,750				1	07/25/1977	6.000
646139-HK-4	NEW JERSEY TURNPIKE AUTH SER 91 A REF		6.750	JJ01	01/01/2008			2,000,000	2,000,000	100.4390	2,008,780	2,049,340	67,500	135,000	(6,227)			1PE	01/15/1992	6.750
646139-SS-5	NEW JERSEY TURNPIKE AUTH SER 92 A		5.900	JJ	01/01/2003			1,095,000	1,095,000	100.0000	1,095,000	1,091,076	32,303	64,605	1,556			1PE	05/08/2000	6.050
660160-AV-4	NORTH JERSEY NJ WTR SYS SER A		6.500	MN01	11/01/2007			1,410,000	1,410,000	111.2570	1,568,724	1,410,000	15,275	91,650				1	07/20/1977	6.500
72259D-AJ-7	PINE HILL BORO NJ SWR REV 1986 SER		7.750	JD01	12/01/2006				415,000	101.6500	421,848	415,000	2,680	32,163				6*	12/10/1986	7.750
794103-BL-4	SALEM CNTY NJ PCR ATLANTIC CITY ELEC 94		6.150	JD	06/01/2029			9,499,531	10,000,000	107.8890	10,788,900	9,453,600	51,250	615,000	6,960			1PE	09/27/1994	6.550
794103-BP-5	SALEM CNTY NJ PUB SVC ELEC & GAS 94D		6.550	AO	10/01/2029			24,321,944	25,000,000	109.9450	27,486,250	24,266,500	409,375	1,637,500	8,581			1PE	11/03/1994	6.770
841442-BA-3	SOUTHEAST MORRIS CNTY NJ UTIL SER A		6.000	JJ	01/01/2003			385,000	385,000	100.0000	385,000	385,000	11,550	23,100				1	06/15/1977	6.000
841442-BB-1	SOUTHEAST MORRIS CNTY NJ UTIL SER A		6.000	JJ	01/01/2004			410,000	410,000	104.7670	429,545	410,000	12,300	24,600				1	06/15/1977	6.000
841442-BZ-8	SOUTHEAST MORRIS CNTY NJ UTIL SER A		6.000	JJ	01/01/2005			435,000	435,000	108.9170	473,789	435,000	13,050	26,100				1	06/15/1977	6.000
841442-CA-2	SOUTHEAST MORRIS CNTY NJ UTIL SER A		6.000	JJ	01/01/2006			460,000	460,000	112.1500	515,890	460,000	13,800	27,600				1	06/15/1977	6.000
841442-CB-0	SOUTHEAST MORRIS CNTY NJ UTIL SER A		6.000	JJ	01/01/2007			485,000	485,000	114.5160	555,403	485,000	14,550	29,100				1	06/15/1977	6.000
906365-BH-3	UNION CNTY NJ SOLID WASTE OGDEN 98A		5.250	JD	06/01/2007			4,588,530	4,500,000	109.3400	4,920,300	4,660,650	19,688	236,250	(17,625)			1PE	07/22/1998	4.750
968206-GQ-9	WILDWOOD NJ WTR & GEN		6.100	MN	05/01/2003				50,000	101.4330	50,717	49,328	508	3,050				6*	06/03/1974	6.200
968206-GR-7	WILDWOOD NJ WTR & GEN		6.100	MN	05/01/2004				50,000	105.5720	52,786	49,320	508	3,050				6*	06/03/1974	6.200
968206-GS-5	WILDWOOD NJ WTR & GEN		6.100	MN	05/01/2005				41,000	108.9940	44,688	40,436	417	2,501				6*	06/03/1974	6.200
NEW JERSEY								337,089,504	321,806,000	XXX	359,991,491	339,758,069	3,319,726	14,766,158	(1,509,071)			XXX	XXX	XXX
NEW MEXICO																				
013538-GG-2	ALBUQUERQUE NM ARPT REF REV 2001		5.375	JJ	07/01/2011			1,361,761	1,285,000	110.2920	1,417,252	1,371,519	34,534	63,313	(7,260)			1PE	08/06/2001	4.520
013538-GH-0	ALBUQUERQUE NM ARPT REF REV 2001		5.375	JJ	07/01/2012	07/01/2011	100.000	3,069,170	2,920,000	110.4440	3,224,965	3,088,017	78,475	143,871	(14,025)			1PE	08/06/2001	4.640
013538-GJ-6	ALBUQUERQUE NM ARPT REF REV 2001		5.375	JJ	07/01/2013	07/01/2011	100.000	3,207,956	3,075,000	109.4600	3,365,895	3,224,660	82,641	151,508	(12,433)			1PE	08/06/2001	4.750
013518-P4-1	ALBUQUERQUE NM G O GEN PURP 2001A		5.000	JJ	07/01/2010	07/01/2009	100.000	1,953,504	1,860,000	109.3610	2,034,115	1,969,368	54,000	77,500	(12,314)			1PE	08/21/2001	4.110
311450-DB-3	FARMINGTON NM PCR PUB SVC CO OF NM 96		5.700	JD	12/01/2016			30,391,340	30,550,000	110.8670	33,869,869	30,360,960	145,113	1,741,350	5,967			1PE	09/30/1999	5.750
311450-CS-7	FARMINGTON NM PCR SO CA EDISON CO 93		5.875	JD	06/01/2023	06/01/2005	100.000	13,589,643	14,540,000	103.2830	15,017,348	13,472,911	71,185	854,225	(2,839)			1PE	08/08/2001	6.310
311450-AD-2	FARMINGTON NM PCR TUCSON ELEC PWR 76		7.500	JJ01	07/01/2006			2,200,000	2,200,000	100.0220	2,200,484	2,200,000	82,500	165,000				3	07/06/1976	7.500
311450-AH-3	FARMINGTON NM PCR TUCSON ELEC PWR 78A		6.100	JO1	01/01/2008			424,072	440,000	96.3800	424,072	437,250	13,420	26,383	(2,006)			3	01/30/1978	6.150
311452-BJ-4	FARMINGTON NM PWR REF GENERATING 83		9.625	JO1	01/01/2003			1,550,000	1,550,000	100.0000	1,550,000	1,550,000	74,594	78,444				1	06/29/1983	9.630
647110-CG-8	NEW MEXICO ED ASST ED LN 4.95% SR 01 A-3		4.950	MS	03/01/2009			7,029,681	7,030,000	105.5520	7,420,306	7,029,649	115,995	144,994	33			1PE	11/28/2001	4.950
647198-MP-2	NEW MEXICO MTG FIN AUTH SGL FAM 87B		7.875	JO1	01/01/2007			985,000	985,000	100.0570	985,561	985,000	38,784	58,078				1PE	08/12/1987	7.880
647198-K3-3	NEW MEXICO MTG FIN AUTH SGL FAM 95B		5.500	JJ	07/01/2028			4,120,000	4,120,000	83.6400	3,445,968	4,120,000	113,300	226,600				2	11/06/1995	5.500
647198-6R-6	NEW MEXICO MTG FIN AUTH SGL FAM 97B-2		6.300	JJ01	07/01/2028			4,175,000	4,175,000	103.5470	4,323,087	4,175,000	131,513	260,663				1PE	04/04/1997	6.300
647353-AQ-4	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		5.000	JD	06/15/2006			1,140,899	1,100,000	110.2440	1,212,684	1,151,678	2,444	52,556	(10,779)			1PE	12/20/2001	3.840
647353-AS-0	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		5.000	JD	06/15/2008			5,142,618	4,975,000	111.6020	5,552,200	5,169,125	11,056	237,694	(26,506)			1PE	12/20/2001	4.300
647353-AW-1	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		5.500	JD	06/15/2012	06/15/2011	100.000	5,384,641	5,000,000	113.9890	5,699,450	5,419,750	12,222	262,778	(35,109)			1PE	01/15/2002	4.400
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		5.500	JD	06/15/2013	06/15/2011	100.000	4,726,749	4,425,000	112.8990	4,995,781	4,754,132	10,817	232,558	(27,383)			1PE	01/15/2002	4.520
647353-AY-7	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		5.500	JD	06/15/2014	06/15/2011	100.000	5,260,713	5,000,000	111.8980	5,594,900	5,284,250	12,222	262,778	(23,537)			1PE	01/11/2002	4.740
647353-BH-3	NEW MEXICO ST HWY COMMN TAX 02B SUB		5.000	JD	06/15/2010			2,257,750	2,200,000	110.8700	2,439,140	2,264,064	4,889	105,111	(6,314)			1PE	12/20/2001	4.580
799108-AS-4	SAN MIGUEL CNTY NM GROSS RCPTS 1997		6.000	MS01	03/01/2027			2,600,000	2,600,000	102.9710	2,677,246	2,600,000	52,000	156,000				1PE	02/18/1997	6.000
841849-CC-4	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2003			60,004	60,000	100.6940	60,416	60,300	1,470	4,410	(25)			3	06/28/1978	7.310
841849-CD-2	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2004			65,031	65,000	104.9480	68,216	65,325	1,593	4,778	(25)			3	06/28/1978	7.310
841849-CE-0	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2005			70,059	70,000	108.4580	75,921	70,350	1,715	5,145	(24)			3	06/28/1978	7.310
841849-CF-7	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2006			75,088	75,000	111.0840	83,313	75,375	1,838	5,513	(24)			3	06/28/1978	7.310
841849-CG-5	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2007			80,118	80,000	112.7830	90,226	80,400	1,960	5,880	(24)			3	06/28/1978	7.310
841849-CH-3	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2008			85,149	85,000	113.7930	96,724	85,425	2,083	6,248	(23)			3	06/28/1978	7.310

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15			Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest			
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment		NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
841849-CJ-9	SOUTHEASTERN NM HSG DEV ROSWELL 78		7.350	MS	03/01/2009			70,141	70,000	114.6450	80,252	70,350	1,715	5,145	(18)			3	06/28/1978	7.310
NEW MEXICO								101,076,088	100,535,000	XXX	108,005,390	101,134,856	1,154,076	5,338,520	(174,669)			XXX	XXX	XXX
NEW YORK																				
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		5.650	MJSD	03/15/2010			5,292,912	5,292,912	111.7490	5,914,777	5,292,912	13,291	299,055				1	08/25/1997	5.650
	DUTCHESS CNTY N Y INDL DEV AGYINDL DEV REV IND DEV																			
267044-AY-1	BDS 1999		5.450	JD	12/01/2029			4,002,036	3,750,000	109.5550	4,108,313	4,008,113	17,031	204,375	(4,376)			1	08/01/2001	4.990
422181-AE-7	HEALTH INS PLAN GREATER N Y		11.250	JJ01	07/01/2010	07/01/2005	100.000	18,162,317	17,670,000	105.8070	18,696,097	18,730,200	993,938	1,987,875	597,100			4	05/29/1998	9.820
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY 97		5.750	A	04/15/2012			2,598,765	2,598,765	102.1550	2,654,768	2,598,765	106,261	149,429				1	08/25/1997	5.750
542690-KG-6	LONG ISLAND PWR AUTH NY ELEC SER 8 8F		5.000	AO	04/01/2011			4,277,949	4,150,000	109.4840	4,543,586	4,325,919	51,875	207,500	(12,529)			1PE	11/19/1998	4.550
542690-KH-4	LONG ISLAND PWR AUTH NY ELEC SER 8 8G		5.000	AO	04/01/2012			5,164,495	5,000,000	109.2150	5,460,750	5,218,150	62,500	250,000	(14,016)			1	11/19/1998	4.560
542690-AU-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.500	JD	12/01/2009			7,917,636	7,200,000	114.6830	8,257,176	8,022,744	33,000	396,000	(88,993)			1PE	10/22/2001	3.840
542690-AW-2	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.500	JD	12/01/2010			8,097,380	7,350,000	114.6160	8,424,276	8,179,800	33,688	404,250	(70,941)			1PE	05/10/2002	3.990
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.500	JD	12/01/2011			15,349,145	13,900,000	114.6450	15,935,655	15,493,087	63,708	764,500	(123,902)			1PE	05/09/2002	4.090
542690-BC-5	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.000	JD	12/01/2015			3,173,631	3,500,000	106.5490	3,729,215	3,125,045	14,583	175,000	16,288			1PE	10/21/1999	6.050
542690-BD-3	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.125	JD	12/01/2016			9,525,634	10,000,000	106.8510	10,685,100	9,456,800	42,708	512,500	21,999			1PE	08/25/1999	5.620
542690-BE-1	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.000	JD01	12/01/2018	12/01/2018	100.000	1,747,467	1,975,000	104.0080	2,054,158	1,721,687	8,229	98,750	8,642			1PE	10/20/1999	6.170
542690-BF-8	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.300	JD	12/01/2019			11,599,841	12,070,000	106.4370	12,846,946	11,549,059	53,309	639,710	16,249			1PE	08/26/1999	5.660
542690-BG-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.125	JD01	12/01/2022	06/01/2010	100.000	46,792,008	46,610,000	103.9180	48,436,180	46,800,635	199,064	1,000,913	(8,627)			1PE	07/17/2002	5.060
542690-MJ-8	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A		5.500	JD01	12/01/2029			2,014,647	2,100,000	101.6190	2,133,999	2,010,540	9,625	115,500	1,392			1PE	09/10/1999	5.810
542690-JF-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B		5.250	AO	04/01/2010	04/01/2008	101.000	3,474,411	3,275,000	110.7320	3,626,473	3,492,689	42,984	85,969	(18,278)			1PE	05/02/2002	4.120
542690-JH-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B		5.125	AO	04/01/2011			5,320,207	5,355,000	108.9680	5,835,236	5,308,840	68,611	274,444	3,299			1PE	07/06/2000	5.220
542690-JK-9	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B		5.125	AO	04/01/2012	04/01/2010	100.000	8,632,463	8,625,000	108.4170	9,350,966	8,634,229	110,508	442,031	(831)			1PE	10/19/2000	5.110
59259N-JY-0	METRO NY TRANS AUTH DED TAX FD 01A		5.000	MN15	11/15/2031	11/15/2011	100.000	27,828,360	28,200,000	100.6350	28,379,070	27,821,099	180,167	1,086,937	6,771			1	11/12/2002	5.070
592596-JC-5	METRO NY TRANSN AUTH COMTR FAC REV 95 1		5.700	JJ01	07/01/2024			8,349,716	8,400,000	111.5930	9,373,812	8,342,875	239,400	478,800	1,590			1PE	11/26/1996	5.750
592596-NG-1	METRO NY TRANSN AUTH COMTR FAC REV 97C		5.125	JJ	07/01/2014			5,996,388	6,230,000	113.8930	7,095,534	5,952,578	159,644	319,288	14,174			1PE	09/14/1999	5.570
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D		5.000	JJ	07/01/2014			2,100,812	2,220,000	107.5560	2,387,743	2,099,981	55,500		831			1PE	11/20/2002	5.640
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D		5.000	JJ	07/01/2016			3,491,168	3,585,000	104.9490	3,762,422	3,490,643	89,625		526			1PE	11/21/2002	5.270
592596-C4-0	METRO NY TRANSN AUTH COMTR FAC REV 97D		5.000	JJ	07/01/2014			1,684,435	1,780,000	112.2990	1,998,922	1,683,768	44,500		666			1PE	11/20/2002	5.640
592596-C8-1	METRO NY TRANSN AUTH COMTR FAC REV 97D		5.000	JJ	07/01/2016			2,838,705	2,915,000	112.2990	3,273,516	2,838,277	72,875		427			1PE	11/21/2002	5.270
592596-UL-2	METRO NY TRANSN AUTH COMTR FAC REV 98A		5.250	JJ	07/01/2011	07/01/2010	100.000	2,373,812	2,355,000	111.7040	2,630,629	2,380,340	61,819	123,638	(2,011)			1PE	07/14/1999	5.120
592596-UM-0	METRO NY TRANSN AUTH COMTR FAC REV 98A		5.250	JJ	07/01/2012	07/01/2010	100.000	3,331,229	3,315,000	114.7290	3,803,266	3,336,846	87,019	174,038	(1,732)			1PE	07/14/1999	5.170
59259R-BE-3	METRO NY TRANSN AUTH REVENUE 02A REF		5.000	MN15	11/15/2030			81,640,986	85,525,000	100.7700	86,183,543	81,600,543	546,410	1,949,063	40,443			1	06/13/2002	5.330
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF		5.500	MN	11/15/2012			5,738,439	5,000,000	115.3410	5,767,050	5,751,000	35,139	101,597	(12,561)			1PE	10/15/2002	3.700
59259R-FV-1	METRO NY TRANSN AUTH REVENUE 02E REF		5.125	MN	11/15/2024			2,733,726	2,750,000	103.1120	2,835,580	2,733,528	18,009	52,069	199			1PE	06/13/2002	5.170
59259R-FX-7	METRO NY TRANSN AUTH REVENUE 02E REF		5.250	MN15	11/15/2031			2,470,539	2,500,000	102.8950	2,572,375	2,470,300	16,771	48,490	239			1PE	06/20/2002	5.330
592597-V2-1	METRO NY TRANSN AUTH SVC CONTRACT 02A		5.125	JJ	01/01/2029			19,263,215	20,000,000	101.4130	20,282,600	19,256,600	523,889		6,615			1PE	06/05/2002	5.390
592597-X2-9	METRO NY TRANSN AUTH SVC CONTRACT 02A		5.000	JJ	01/01/2021			4,429,019	4,450,000	103.4660	4,604,237	4,428,685	113,722		334			1PE	07/09/2002	5.040
592597-X6-0	METRO NY TRANSN AUTH SVC CONTRACT 02A		5.000	JJ01	07/01/2030			15,783,678	16,400,000	101.3840	16,626,976	17,798,850	419,111		5,238			1PE	06/05/2002	5.260
592598-3B-0	METRO NY TRANSN AUTH TRAN FAC REV 98C		5.125	JJ	07/01/2011			21,501,248	21,835,000	110.4920	24,125,928	21,421,663	559,522	1,119,044	30,303			1PE	03/29/2000	5.350
592598-7S-9	METRO NY TRANSN AUTH TRAN FAC REV 98C		5.125	JJ	07/01/2013			2,638,348	2,665,000	112.4290	2,996,233	2,638,133	68,291		215			1PE	11/20/2002	5.250
592598-8F-6	METRO NY TRANSN AUTH TRAN FAC REV 98C		5.125	JJ	07/01/2013			1,024,649	1,035,000	113.1060	1,170,647	1,024,566	26,522		83			1PE	11/20/2002	5.250
592597-C3-0	METRO NY TRANSN AUTH TRANS FAC SVC 93-0		5.750	JJ	07/01/2007			1,919,689	2,000,000	115.7340	2,314,680	1,825,480	57,500	115,000	14,795			1PE	01/16/1995	6.800
649666-4M-3	NEW YORK CITY GO		6.000	MN15	05/15/2030			14,379,335	15,000,000	107.8170	16,172,550	14,357,700	115,000	900,000	9,322			1PE	05/11/2000	6.330
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH FUTURE TAX																			
64971K-GM-2	SECD-SER B FGIC-TCRS		4.750	MN	11/01/2018			1,993,354	2,000,000	102.8480	2,056,960	1,993,300	15,833	47,500	54			1PE	10/17/2002	4.780
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		5.250	MN	11/01/2011			11,745,107	11,000,000	112.8890	12,417,790	11,782,870	96,250	288,750	(37,763)			1PE	06/10/2002	4.320
649669-X9-4	NEW YORK NY G O 1999? SER J		5.250	MN	05/15/2011			5,024,831	5,000,000	105.7540	5,287,700	5,028,200	33,542	262,500	(2,317)			1PE	07/27/2000	5.180
64966A-AT-2	NEW YORK NY G O FISCAL 1992 SER B		7.000	FA	02/01/2018	02/01/2004	100.000	50,243	50,000	101.4380	50,719	50,790	1,458	3,500	(210)			1PE	03/28/2000	6.530
649667-UT-7	NEW YORK NY G O FISCAL 1998 SER C		5.250	MN	11/15/2007			1,544,366	1,500,000	108.8390	1,632,585	1,552,545	10,063	78,750	(7,962)			1PE	12/18/2001	4.570
64966A-HW-8	NEW YORK NY G O FISCAL 1998 SER D		5.250	FA01	08/01/2021			10,680,475	11,500,000	104.1750	11,980,125	10,612,775	251,563	603,750	27,110			1PE	04/18/2000	5.920
64966A-GF-6	NEW YORK NY G O FISCAL 1999 SER H		5.250	MS	03/15/2011	03/15/2009	101.000	2,648,652	2,500,000	109.3480	2,733,700	2,660,675	38,646	65,625	(12,023)			1PE	04/16/2002	4.290
649669-3K-2	NEW YORK NY G O FISCAL 1999 SER K		5.625	FA	08/01/2014	08/01/2009	101.000	6,898,059	6,520,000	106.1980	6,924,110	6,944,778	152,813	366,750	(39,669)			1PE	10/22/2001	4.720
64966A-TS-4	NEW YORK NY G O FISCAL 2001 SER D		5.250	FA	08/01/2008			12,780,858	12,330,000	108.1850	13,339,211	12,916,661	269,719	647,325	(69,581)			1PE	12/27/2000	4.500
64966A-TW-5	NEW YORK NY G O FISCAL 2001 SER D		5.050	FA	08/01/2012	08/01/2011	100.000	8,134,811	7,985,000	104.3250	8,330,351	8,159,886	168,018	403,243	(13,737)			1PE	01/15/2002	4.780
64966A-WR-2	NEW YORK NY G O FISCAL 2001 SER D		5.500	FA	08/01/2010			4,388,904	4,000,000	112.9290	4,517,160	4,436,680	91,667	220,000	(43,111)			1PE	11/16/2001	4.000
64966A-XL-4	NEW YORK NY G O FISCAL 2001 SER F		5.250	FA	08/01/2013	02/01/2012	100.000	11,998,759	11,560,000	105.4830	12,193,835	12,088,523	252,875	606,900	(48,304)			1PE	02/09/2001	4.710

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
64966A-YQ-2	NEW YORK NY G O FISCAL 2001 SER G		5.250	FA	08/01/2015	02/01/2012	100.000	9,724,608	9,500,000	103.8200	9,862,900	9,770,560	207,813	498,750	(24,728)			1PE	02/09/2001	4.910
64966A-YT-6	NEW YORK NY G O FISCAL 2001 SER G		5.250	FA	08/01/2012	02/01/2012	100.000	8,379,350	8,000,000	106.0180	8,481,440	8,456,960	175,000	420,000	(41,763)			1PE	02/09/2001	4.580
64966A-YU-3	NEW YORK NY G O FISCAL 2001 SER G		5.250	FA	08/01/2013	02/01/2012	100.000	10,379,549	10,000,000	105.4830	10,548,300	10,457,200	218,750	525,000	(41,785)			1PE	02/09/2001	4.710
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		5.250	MN	11/01/2012			9,585,295	9,000,000	112.9020	10,161,180	9,611,190	78,750	236,250	(25,895)			1PE	06/10/2002	4.430
64966A-Y8-2	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		5.500	MN	11/01/2013	11/01/2012	100.000	10,045,284	9,355,000	112.2640	10,502,297	10,084,222	85,754	514,525	(38,939)			1PE	04/11/2002	4.560
64966A-3S-2	NEW YORK NY G O FISCAL 2002 SER B		5.000	JD	12/01/2008			2,812,548	2,780,000	106.8820	2,971,320	2,817,335	11,583	131,664	(4,660)			1PE	12/18/2001	4.770
64966A-3U-7	NEW YORK NY G O FISCAL 2002 SER B		5.500	JD	12/01/2010			2,096,298	2,000,000	108.7550	2,175,100	2,106,400	9,167	104,194	(9,807)			1PE	12/14/2001	4.760
64966A-3W-3	NEW YORK NY G O FISCAL 2002 SER B		5.500	JD	12/01/2012	12/01/2011	100.000	7,238,916	7,000,000	107.6780	7,537,460	7,260,330	32,083	364,681	(20,789)			1PE	12/14/2001	5.020
64966B-RT-2	NEW YORK NY G O FISCAL 2003 SER A CUR		5.750	FA	08/01/2013	08/01/2012	100.000	2,189,605	2,000,000	109.5860	2,191,720	2,196,160	47,917		(6,555)			1PE	07/18/2002	4.520
64966B-TQ-6	NEW YORK NY G O FISCAL 2003 SER A CUR		5.750	FA	08/01/2013	08/01/2012	100.000	8,403,000	7,500,000	118.8420	8,913,150	8,434,725	179,688		(31,725)			1PE	07/18/2002	4.210
64970K-QX-8	NEW YORK NY MUN WTR FIN CROSSOVER 01E		5.125	JD15	06/15/2031			5,000,000	5,000,000	102.1640	5,108,200	5,000,000	11,389	256,250				1PE	08/20/2001	5.130
64970K-SJ-7	NEW YORK NY MUN WTR FIN WTR FISCAL 01C		5.125	JD	06/15/2033			1,986,153	2,000,000	102.2400	2,044,800	1,985,980	4,556	102,500	173			1PE	01/17/2002	5.170
64970K-SH-1	NEW YORK NY MUN WTR FIN WTR FISCAL 02A		5.250	JD	06/15/2033			4,962,275	5,000,000	103.5270	5,176,350	4,961,550	11,667	262,500	491			1PE	06/13/2001	5.300
64970K-SU-2	NEW YORK NY MUN WTR FIN WTR FISCAL 02G		5.125	JD15	06/15/2032	06/15/2011	100.000	23,067,784	23,250,000	101.9670	23,707,328	23,066,100	52,958	1,191,563	1,394			1PE	11/07/2001	5.170
64970K-UL-9	NEW YORK NY MUN WTR FIN WTR FISCAL 03A		5.375	JD	06/15/2014	06/15/2012	100.000	5,430,134	5,000,000	111.9330	5,596,650	5,432,200	11,944	116,458	(2,066)			1PE	12/06/2002	4.260
64970K-VB-0	NEW YORK NY MUN WTR FIN WTR FISCAL 03A		5.250	JD15	06/15/2034			742,001	750,000	103.8720	779,040	741,945	1,750	17,063	56			1PE	06/21/2002	5.320
64970K-VM-6	NEW YORK NY MUN WTR FIN WTR FISCAL 03A		5.125	JD	06/15/2034			45,781,346	46,760,000	101.7510	47,578,768	45,779,443	106,509	1,038,462	1,903			1PE	10/31/2002	5.260
649706-D4-7	NEW YORK NY MUN WTR FIN WTR FISCAL 94B		5.375	JD15	06/15/2019			4,062,758	4,625,000	102.8780	4,758,108	3,940,153	11,049	248,594	19,668			1PE	11/04/1994	6.640
649706-3L-0	NEW YORK NY MUN WTR FIN WTR SWR 1996B		5.750	JD15	06/15/2026	06/15/2007	100.000	5,009,591	5,000,000	109.6500	5,482,500	5,012,500	12,778	287,500	(1,842)			1PE	10/25/2000	5.700
64970K-RQ-2	NEW YORK NY MUN WTR FIN WTR SWR 1996B		5.875	JD15	06/15/2026			6,999,779	7,105,000	114.8780	8,162,082	6,997,326	18,552	417,419	2,175			1PE	11/13/2001	6.000
64970K-RU-3	NEW YORK NY MUN WTR FIN WTR SWR 1996B		5.875	JD15	06/15/2026			39,304,186	39,895,000	112.9720	45,070,179	39,290,414	104,170	2,343,831	12,212			1PE	11/13/2001	6.000
649706-6T-0	NEW YORK NY MUN WTR FIN WTR SWR 1997B		5.750	JD15	06/15/2029			7,352,798	7,920,000	108.3340	8,580,053	7,329,722	20,240	455,400	8,606			1PE	01/26/2000	6.320
649716-5U-7	NEW YORK NY TRANSITIONAL FIN AUTH 01 B		5.500	FA	02/01/2013	02/01/2012	100.000	1,235,832	1,160,000	116.1760	1,347,642	1,236,594	26,583		(762)			1PE	11/20/2002	4.610
649716-6G-7	NEW YORK NY TRANSITIONAL FIN AUTH 01 B		5.500	FA	02/01/2013	02/01/2012	100.000	202,421	190,000	112.1170	213,022	202,546	4,354		(125)			1PE	11/20/2002	4.610
649716-Q6-7	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		5.000	MN	05/01/2018			1,980,937	2,000,000	104.9370	2,098,740	1,980,440	16,667	50,000	497			1PE	05/16/2002	5.090
649716-R4-1	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		5.000	MN	05/01/2031			2,437,064	2,560,000	100.4560	2,571,674	2,435,635	21,333	123,378	1,429			1	03/19/2002	5.330
64971K-JB-3	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		5.000	MN01	05/01/2030			50,983,193	51,750,000	100.8730	52,201,778	50,980,995	431,250		2,198			1PE	10/30/2002	5.100
64971K-JS-6	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		5.000	MN	05/01/2026			9,917,381	10,000,000	101.1850	10,118,500	9,917,100	83,333		281			1PE	11/04/2002	5.060
649716-3F-2	NEW YORK NY TRANSITIONAL FIN AUTH 03A		5.250	MN	11/01/2012			5,457,525	5,000,000	112.8950	5,644,750	5,476,050	43,750	86,771	(18,525)			1PE	06/19/2002	4.110
649716-3N-5	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.000	FA	08/15/2011	08/15/2007	101.000	1,840,094	1,770,000	113.3660	2,006,578	1,842,762	33,433		(2,668)			1PE	09/27/2002	4.250
649716-4A-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.000	FA	08/15/2011	08/15/2007	101.000	473,019	455,000	106.9340	486,550	473,704	8,594		(686)			1PE	09/27/2002	4.250
649716-AP-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.000	FA	08/15/2012	08/15/2007	101.000	10,798,474	10,000,000	106.7920	10,679,200	10,827,500	188,889		(29,026)			1PE	10/10/2002	3.320
649716-AQ-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.000	FA	08/15/2013			3,433,123	3,465,000	106.4400	3,688,146	3,425,880	65,450	173,250	2,212			1PE	08/25/2000	5.110
649716-AS-6	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.000	FA	08/15/2015			1,718,495	1,765,000	105.3070	1,858,669	1,710,726	33,339	88,250	2,537			1PE	08/25/2000	5.290
64971K-CB-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.125	FA15	08/15/2021	08/15/2009	100.000	4,918,722	4,885,000	114.3170	5,584,385	4,919,209	94,579		(487)			1PE	11/20/2002	5.000
64971K-CK-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		5.125	FA15	08/15/2021	08/15/2009	100.000	7,632,326	7,580,000	103.3440	7,833,475	7,633,082	146,757		(756)			1PE	11/20/2002	5.000
649716-DN-4	NEW YORK NY TRANSITIONAL FIN AUTH 98 C		5.250	MN	05/01/2013			3,563,875	3,600,000	108.0640	3,890,304	3,554,640	31,500	189,000	2,557			1PE	06/20/2000	5.380
649716-GN-1	NEW YORK NY TRANSITIONAL FIN AUTH 99 A		5.250	MN	11/15/2013			4,080,324	4,265,000	109.0160	4,649,532	4,050,360	28,611	223,913	11,881			1PE	06/20/2000	5.790
649716-GQ-4	NEW YORK NY TRANSITIONAL FIN AUTH 99 A		5.125	MN	11/15/2014			2,531,752	2,550,000	107.5510	2,742,551	2,528,198	16,699	130,688	1,088			1PE	08/24/2000	5.210
649787-UF-3	NEW YORK ST		1.500	4WK	03/15/2011			41,675,000	41,675,000	100.0000	41,675,000	41,675,000	12,155	335,572				1PE	10/02/2002	1.500
649834-WQ-7	NEW YORK ST DORM AUTH COURT FAC 93 A		5.250	MN15	05/15/2021			10,240,843	11,575,000	101.5520	11,754,644	10,017,005	77,649	607,688	44,986			1	04/04/1996	6.390
649832-XD-9	NEW YORK ST DORM AUTH JUDICIAL LSE 91A		9.250	A15	04/15/2006			2,244,531	2,170,000	107.7330	2,337,806	2,327,623	42,375	200,725	(20,045)			2	10/18/1991	7.240
64983X-RR-7	NEW YORK ST DORM AUTH MENTAL HLTH 97B		6.000	FA	08/15/2005			5,263	5,000	111.7670	5,588	5,438	113	300	(94)			1PE	02/08/2001	3.870
649835-W5-0	NEW YORK ST DORM AUTH REVS		5.500	JJ	07/01/2009	07/01/2008	100.000	1,840,507	1,800,000	109.8440	1,977,192	1,866,672	49,500	99,000	(6,249)			1PE	04/16/1998	5.030
64983W-TG-1	NEW YORK ST DORM AUTH REVS INSRD REV BDS 1999 A		5.750	JJ01	07/01/2019			3,892,486	4,000,000	109.5380	4,381,520	3,875,000	115,000	230,000	5,511			1PE	12/08/1999	6.060
64983W-VF-0	NEW YORK ST DORM AUTH REVS ISURED REV BDS 1999		6.250	JJ01	07/01/2029			3,865,000	3,865,000	111.9910	4,328,452	3,865,000	120,781	241,563				1PE	12/06/1999	6.250
649838-P6-0	NEW YORK ST DORM AUTH REVS REV BDS 1998 SER 2 CONS 3RD		5.250	JJ	07/01/2015			4,923,127	5,000,000	108.1170	5,405,850	4,914,100	131,250	262,500	4,208			1PE	10/10/2000	5.420
649901-ZD-0	NEW YORK ST DORM AUTH REVS REV BDS 2002 A			MS	03/15/2032			4,931,600	5,000,000	100.3440	5,017,200	4,931,600						1PE	12/19/2002	5.090
649834-W8-7	NEW YORK ST DORM AUTH ST UNIV SER 94B		5.750	MN15	05/15/2024			2,646,806	3,100,000	106.1170	3,289,627	2,587,849	22,776	178,250	10,107			1	10/26/1994	7.140
649837-3D-1	NEW YORK ST DORM BRONX-LEBANON 98E		5.500	FA	02/15/2004			6,717,976	6,655,000	104.4570	6,951,613	6,955,606	138,276	366,025	(53,510)			1PE	02/17/1998	4.620
64983W-W6-9	NEW YORK ST DORM BROOKDALE HOSP 98J		5.125	FA	02/15/2007			3,102,643	3,155,000	110.0160	3,471,005	3,075,147	61,084	161,694	11,012			1PE	05/17/2000	5.580
649836-N8-2	NEW YORK ST DORM CITY UNIV 1993 F		5.500	JJ01	07/01/2012			2,895,447	3,020,000	103.8550	3,136,421	2,836,173	83,050	166,100	12,609			1PE	03/10/1997	6.190

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
649837-3X-7	NEW YORK ST DORM JAMAICA 98F REF		5.500	FA	02/15/2004			2,018,901	2,000,000	104.4570	2,089,140	2,090,340	41,556	110,000	(16,060)			1PE	02/17/1998	4.630
649838-EW-5	NEW YORK ST DORM MENTAL HLTH 98C		5.250	FA15	02/15/2019			5,452,487	5,585,000	104.4520	5,833,644	5,431,748	110,769	293,213	6,425			1PE	07/16/1999	5.500
64983W-RJ-7	NEW YORK ST DORM MENTAL HLTH 99D		5.250	FA15	08/15/2024	08/15/2011	100.000	10,033,655	10,000,000	103.0130	10,301,300	10,036,900	198,333	525,000	(3,025)			1PE	11/29/2001	5.200
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1		5.000	JJ	01/15/2010			4,666,847	4,545,000	110.2580	5,011,226	4,681,623	104,788	128,775	(14,389)			1PE	12/17/2001	4.550
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		5.000	JJ	01/15/2011			5,985,856	5,850,000	110.1430	6,443,366	5,999,877	134,875	165,750	(13,654)			1PE	12/17/2001	4.650
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF		5.100	FA	02/15/2012	02/15/2010	100.000	1,014,933	1,000,000	107.4320	1,074,320	1,021,380	19,267	51,000	(1,718)			1PE	11/16/1998	4.850
649835-NF-8	NEW YORK ST DORM NOTTINGHAM CMNTY 95		6.125	JJ01	07/01/2025			1,300,000	1,300,000	105.0400	1,365,520	1,300,000	39,813	79,625				1PE	10/06/1995	6.130
64983W-7R-1	NEW YORK ST DORM NYSARC INC 2000A		5.500	JJ01	07/01/2025			2,104,150	2,130,000	106.1030	2,259,994	2,101,437	58,575	117,150	771			1PE	08/25/2000	5.610
649901-WZ-4	NEW YORK ST DORM NYSARC INC 2002A		5.000	JJ	07/01/2012			1,659,760	1,545,000	110.7860	1,711,644	1,660,087	6,438		(328)			1PE	12/06/2002	4.050
649901-SB-2	NEW YORK ST DORM SCH DISTS FING 02D		5.000	AO	10/01/2030			1,736,896	1,750,000	101.4090	1,774,658	1,736,875	8,507		21			1PE	11/08/2002	5.050
649901-MW-2	NEW YORK ST DORM ST UNIV EDL FAC 02A		5.250	MN	11/15/2012			6,141,620	5,500,000	113.1950	6,225,725	6,152,025	82,615		(10,405)			1PE	10/16/2002	3.820
649837-FK-2	NEW YORK ST DORM ST UNIV EDL FAC 97		5.000	MN15	05/15/2017	05/15/2009	100.000	1,801,742	1,795,000	103.6150	1,859,889	1,802,252	11,468	42,375	(510)			1PE	05/31/2002	4.930
649901-MN-2	NEW YORK ST DORM ST UNIV EDL FAC 97		5.125	MN15	05/15/2021			1,362,833	1,370,000	114.3930	1,567,184	1,362,803	8,972		30			1PE	11/22/2002	5.170
649901-MQ-5	NEW YORK ST DORM ST UNIV EDL FAC 97		5.125	MN15	05/15/2021			5,520,965	5,550,000	102.3470	5,680,259	5,520,845	36,345		120			1PE	11/22/2002	5.170
649901-MR-3	NEW YORK ST DORM ST UNIV EDL FAC 98B		5.000	MN15	05/15/2018	05/15/2010	100.000	795,748	795,000	113.7690	904,464	795,758	5,079		(10)			1PE	11/20/2002	4.980
649901-MT-9	NEW YORK ST DORM ST UNIV EDL FAC 98B		5.000	MN15	05/15/2018	05/15/2010	100.000	730,687	730,000	103.4010	754,827	730,696	4,664		(9)			1PE	11/20/2002	4.980
649837-5L-1	NEW YORK ST DORM WYCKOFF MED 98H		5.500	FA	02/15/2004			1,539,433	1,525,000	104.4570	1,592,969	1,593,884	31,686	83,875	(12,263)			1PE	02/17/1998	4.620
649837-5N-7	NEW YORK ST DORM WYCKOFF MED 98H		5.125	FA	02/15/2006			506,822	500,000	107.6340	538,170	515,655	9,681	25,625	(1,987)			1PE	02/23/1998	4.650
64984E-BA-2	NEW YORK ST ENERGY CONS ED CO NY 93B		5.250	FA	08/15/2020			2,499,356	3,000,000	102.7310	3,081,930	2,407,080	59,500	157,500	14,246			1PE	10/27/1994	6.900
649845-DM-3	NEW YORK ST ENERGY NY ST ELEC & GAS 94E		5.900	JD	12/01/2006			1,599,519	1,500,000	114.2460	1,713,690	1,690,785	7,375	88,500	(23,006)			1PE	10/01/1998	4.050
64985M-YU-4	NEW YORK ST ENVIR FAC NY MUNI WTR 02B		5.000	JD15	06/15/2027			9,819,542	10,000,000	101.3520	10,135,200	9,816,200	22,222	437,500	3,342			1	03/06/2002	5.140
64985M-YV-2	NEW YORK ST ENVIR FAC NY MUNI WTR 02B		5.000	JD15	06/15/2031			48,739,084	50,000,000	100.9730	50,486,500	48,719,500	111,111	2,187,500	19,584			1	01/25/2002	5.180
649850-3Y-8	NEW YORK ST ENVIR FAC NY MUNI WTR 91A		7.250	JD	06/15/2010			2,786,266	2,800,000	101.5110	2,842,308	2,781,615	9,022	203,000	1,343			1PE	01/25/1991	7.340
649850-AW-4	NEW YORK ST ENVIR FAC WTR PLN SER 90A		7.500	JD15	06/15/2012			208,471	210,000	100.6270	211,317	207,203	700	7,875	189			1PE	05/17/1990	7.650
649787-LS-5	NEW YORK ST G O BDS 1998 F REF		5.250	MS	09/15/2009			5,800,902	5,540,000	112.1830	6,214,938	5,826,086	85,639	145,425	(25,184)			1PE	03/21/2002	4.430
649868-7A-8	NEW YORK ST HSG FIN NURSE HOME 98A		4.650	MN	11/01/2007			5,795,000	5,795,000	109.3070	6,334,341	5,795,000	44,911	269,468				1PE	08/14/1998	4.650
649868-7B-6	NEW YORK ST HSG FIN NURSE HOME 98A		4.700	MN	11/01/2008			3,215,000	3,215,000	108.9550	3,502,903	3,215,000	25,184	151,105				1PE	08/14/1998	4.700
649876-GR-4	NEW YORK ST LOC GOVT ASSIST CORP 92C		5.500	A001	04/01/2022			3,686,314	3,920,000	100.8830	3,954,614	3,648,932	53,900	215,600	7,171			1PE	03/26/1996	6.050
649876-HG-7	NEW YORK ST LOC GOVT ASSIST CORP 93B		5.375	A001	04/01/2016			3,199,038	3,500,000	102.7700	3,596,950	3,100,965	47,031	188,125	15,774			1PE	07/26/1994	6.400
649876-HJ-1	NEW YORK ST LOC GOVT ASSIST CORP 93B		5.500	A001	04/01/2021			2,778,616	3,325,000	102.6550	3,413,279	2,677,656	45,719	182,875	17,186			1	11/03/1994	7.230
649876-HL-6	NEW YORK ST LOC GOVT ASSIST CORP 93B		5.625	A001	04/01/2013			1,815,820	2,000,000	102.8890	2,057,780	1,736,340	28,125	112,500	12,979			1PE	10/31/1994	6.950
649876-JH-3	NEW YORK ST LOC GOVT ASSIST CORP 93C		5.500	A001	04/01/2018			6,531,560	7,210,000	102.7080	7,405,247	6,364,756	99,138	396,550	25,925			1PE	03/27/1996	6.500
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E		5.000	A001	04/01/2021			9,050,238	11,000,000	105.9160	11,650,760	8,693,520	137,500	550,000	58,515			1PE	10/13/1994	6.760
649876-LU-1	NEW YORK ST LOC GOVT ASSIST CORP 94A		5.250	A001	04/01/2019			2,150,256	2,440,000	102.9030	2,510,833	2,080,320	32,025	128,100	11,976			1PE	07/06/1994	6.540
649876-NS-4	NEW YORK ST LOC GOVT ASSIST CORP 95A		6.000	A001	04/01/2024			38,443,701	39,130,000	109.2460	42,747,960	38,335,430	586,950	2,347,800	20,514			1PE	06/12/1996	6.160
649876-WY-1	NEW YORK ST LOC GOVT ASSIST CORP 95A		6.000	A001	04/01/2016	04/01/2007	100.000	3,018,973	2,990,000	110.0550	3,290,645	3,034,317	44,850	179,400	(5,866)			1PE	04/03/2000	5.740
64988J-YK-0	NEW YORK ST MED CARE MENTAL HLTH 93F		5.250	FA15	02/15/2019			5,406,122	6,000,000	103.1190	6,187,140	5,264,820	119,000	315,000	26,244			1PE	03/16/1995	6.340
64988K-7E-1	NEW YORK ST MED CARE MENTAL HLTH 94 E		6.500	FA15	08/15/2024	08/15/2006	100.000	61,559	60,000	108.9560	65,374	62,921	1,473	3,900	(378)			1PE	01/31/1999	5.700
64988J-6R-6	NEW YORK ST MED CARE MENTAL HLTH 94A		5.250	FA15	08/15/2014			4,506,183	5,000,000	103.7080	5,185,400	4,307,850	99,167	262,500	36,696			1PE	09/22/1994	6.680
64988J-UX-6	NEW YORK ST MED CARE MENTAL HLTH 94A		5.250	FA15	08/15/2023			3,746,985	4,455,000	101.6550	4,528,730	3,629,756	88,358	233,888	22,584			1PE	03/31/1994	6.880
64988L-DJ-1	NEW YORK ST MED CARE MENTAL HLTH 95A		6.000	FA15	08/15/2015			40,000	40,000	109.1480	43,659	40,000	907	2,400				1PE	08/18/1999	6.000
649885-TR-1	NEW YORK ST MTG AGY MTG FIFTEENTH 1993		8.250	AO	10/01/2014			20,479,196	20,479,196	101.3100	20,747,474	20,479,196	422,383	1,689,534				1PE	01/29/1993	8.250
650009-HZ-9	NEW YORK ST THRUWAY GEN REV 98E REF		5.250	JJ	01/01/2014			7,550,428	7,745,000	107.5170	8,327,192	7,525,584	203,306	406,613	12,541			1PE	06/13/2000	5.560
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		5.250	AO	04/01/2011			5,464,596	5,000,000	111.3130	5,565,650	5,515,550	65,625	240,625	(46,868)			1PE	11/15/2001	3.920
650017-PX-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		5.250	AO	04/01/2012	04/01/2011	100.000	7,140,172	6,595,000	110.5630	7,291,630	7,199,564	86,559	317,384	(54,633)			1PE	11/15/2001	4.060
650017-GA-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		5.250	AO	04/01/2015	04/01/2009	100.000	4,384,336	4,250,000	106.1040	4,509,420	4,401,385	55,781	223,125	(17,049)			1PE	01/17/2002	4.660
650017-NS-1	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		5.250	AO	04/01/2013	04/01/2009	100.000	3,213,462	3,200,000	108.2240	3,463,168	3,217,120	42,000	168,000	(1,783)			1PE	10/31/2000	5.170
650017-NT-9	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		5.250	AO	04/01/2014	04/01/2009	100.000	10,013,317	10,000,000	107.6480	10,764,800	10,017,000	131,250	525,000	(1,761)			1PE	11/01/2000	5.220
650017-LY-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC99		5.500	AO	04/01/2016	04/01/2011	100.000	8,386,275	8,310,000	116.3750	9,670,763	8,401,078	114,263	457,050	(7,184)			1PE	11/09/2000	5.360
650013-KS-3	NEW YORK ST TWY AUTH HWY & BRDG TR FD		5.000	A001	04/01/2018			9,760,375	10,000,000	103.8720	10,387,200	9,718,900	125,000	500,000	10,622			1PE	07/24/1998	5.240
650034-XT-3	NEW YORK ST URBAN DEV CORP REV ST PERSONAL INC TAX REV BDS 2002C-1		5.500	MS	03/15/2014	03/15/2013	100.000	5,827,940	5,290,000	113.3090	5,994,046	5,830,162	15,356		(2,222)			1PE	12/06/2002	4.260
650034-XU-0	NEW YORK ST URBAN DEV CORP REV ST PERSONAL INC TAX REV BDS 2002C-1		5.500	MS	03/15/2015	03/15/2013	100.000	2,189,501	2,000,000	113.7610	2,275,220	2,190,280	5,806		(779)			1PE	12/06/2002	4.340
650033-A9-4	NEW YORK ST URBAN DEV CORR CAP FAC 93 4		5.375	JJ01	01/01/2023			2,034,415	2,315,000	106.2050	2,458,646	1,979,302	62,216	124,431	9,966			1PE	08/01/1994	6.630
650033-R4-7	NEW YORK ST URBAN DEV CORR CAP FAC 93 A		5.250	JJ01	01/01/2021			4,796,146	5,560,000	102.9330	5,723,075	4,656,089	145,950	291,900	25,861			1PE	04/21/1997	6.650

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
650033-ZH-9	NEW YORK ST URBAN DEV CORR FAC 93 REF		5.250	JJ01	01/01/2018			5,262,376	6,000,000	102.0000	6,120,000	5,071,245	157,500	315,000	31,500			1PE	10/04/1994	6.610
650033-ZL-0	NEW YORK ST URBAN DEV CORR FAC 93 REF		5.500	JJ01	01/01/2015			5,952,588	6,750,000	102.0000	6,885,000	5,675,535	185,625	371,250	43,893			1PE	10/06/1994	7.010
650034-GL-9	NEW YORK ST URBAN DEV CORR SVC 98 A		5.000	JJ	01/01/2014	01/01/2010	100.000	1,980,967	1,950,000	105.6050	2,059,298	1,983,287	48,750	48,750	(2,319)			1PE	05/09/2002	4.730
653544-BV-7	NIAGARA NY FRONTIER TRANSN ARPT 99A		5.250	AO	04/01/2006			2,078,309	2,060,000	108.8710	2,242,743	2,094,114	27,038	108,150	(5,075)			1PE	09/01/1999	4.950
653544-BW-5	NIAGARA NY FRONTIER TRANSN ARPT 99A		5.000	AO	04/01/2007			2,160,871	2,165,000	108.9190	2,358,096	2,158,224	27,063	108,250	851			1PE	09/01/1999	5.050
653544-BX-3	NIAGARA NY FRONTIER TRANSN ARPT 99A		5.000	AO	04/01/2008			1,862,168	1,875,000	109.0690	2,045,044	1,855,706	23,438	93,750	2,080			1PE	09/01/1999	5.150
653544-BY-1	NIAGARA NY FRONTIER TRANSN ARPT 99A		5.500	AO	04/01/2009			2,147,877	2,120,000	111.9980	2,374,358	2,159,305	29,150	116,600	(3,682)			1PE	09/01/1999	5.250
653544-CH-7	NIAGARA NY FRONTIER TRANSN ARPT 99B		5.500	AO	04/01/2016			1,164,075	1,175,000	108.3950	1,273,641	1,162,392	16,156	64,625	544			1PE	09/01/1999	5.600
653544-CJ-3	NIAGARA NY FRONTIER TRANSN ARPT 99B		5.500	AO	04/01/2017			3,299,453	3,345,000	107.7640	3,604,706	3,293,153	45,994	183,975	2,038			1PE	09/01/1999	5.640
680002-AA-0	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2009			295,000	295,000	102.1770	301,422	295,000	9,833	23,600				5*	02/09/1979	8.000
680002-AZ-5	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2003			185,000	185,000	100.0290	185,054	185,000	6,167	14,800				5*	02/09/1979	8.000
680002-BA-9	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2004			200,000	200,000	100.4940	200,988	200,000	6,667	16,000				5*	02/09/1979	8.000
680002-BB-7	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2005			215,000	215,000	100.8690	216,868	215,000	7,167	17,200				5*	02/09/1979	8.000
680002-BC-5	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2006			235,000	235,000	101.2450	237,926	235,000	7,833	18,800				5*	02/09/1979	8.000
680002-BD-3	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2007			250,000	250,000	101.4940	253,735	250,000	8,333	20,000				5*	02/09/1979	8.000
680002-BE-1	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2008			270,000	270,000	101.8770	275,068	270,000	9,000	21,600				5*	02/09/1979	8.000
680002-BF-8	OLD MAIN HSG DEV CORP NY SECT 8 MTG		8.000	FA	02/01/2010			315,000	315,000	102.5500	323,033	315,000	10,500	25,200				5*	02/09/1979	8.000
680575-AZ-0	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2003			200,000	200,000	100.5150	201,030	200,000	1,250	15,000				2	09/14/1978	7.500
680575-BA-4	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2004			215,000	215,000	100.8610	216,851	215,000	1,344	16,125				2	09/14/1978	7.500
680575-BB-2	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2005			230,000	230,000	101.1430	232,629	230,000	1,438	17,250				2	09/14/1978	7.500
680575-BC-0	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2006			245,000	245,000	101.1280	247,764	245,000	1,531	18,375				2	09/14/1978	7.500
680575-BD-8	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2007			265,000	265,000	101.0070	267,669	265,000	1,656	19,875				2	09/14/1978	7.500
680575-BE-6	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2008			285,000	285,000	101.0310	287,938	285,000	1,781	21,375				2	09/14/1978	7.500
680575-BF-3	OLEAN HSG DEV CORP NY ASPEN TOWER 78		7.500	JD	12/01/2009			300,000	300,000	101.0410	303,123	300,000	1,875	22,500				2	09/14/1978	7.500
68257A-AJ-3	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2003			175,000	175,000	100.1690	175,296	175,000	3,500	14,000				2	11/30/1979	8.000
68257A-AK-0	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2004			190,000	190,000	100.1810	190,344	190,000	3,800	15,200				2	11/30/1979	8.000
68257A-AL-8	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2008			260,000	260,000	100.1710	260,445	260,000	5,200	20,800				2	11/30/1979	8.000
68257A-AM-6	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2009			275,000	275,000	100.1800	275,495	275,000	5,500	22,000				2	11/30/1979	8.000
68257A-AN-4	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2010			300,000	300,000	100.1750	300,525	300,000	6,000	24,000				2	11/30/1979	8.000
68257A-AP-9	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2011			325,000	325,000	100.1690	325,549	325,000	6,500	26,000				2	11/30/1979	8.000
68257A-AR-5	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2005			200,000	200,000	100.1790	200,358	200,000	4,000	16,000				2	11/30/1979	8.000
68257A-AS-3	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2006			225,000	225,000	100.1740	225,392	225,000	4,500	18,000				2	11/30/1979	8.000
68257A-AT-1	ONEIDA SR CTZN HSG DEV CORP NY SER 79		8.000	AO	04/01/2007			235,000	235,000	100.1740	235,409	235,000	4,700	18,800				2	11/30/1979	8.000
68275P-AC-3	ONONDAGA CNTY NY IDR SOLVAY PAPERBRD 98		7.000	MN01	11/01/2030			8,000,000	8,000,000	104.1200	8,329,600	8,000,000	93,333	560,000				3	12/09/1998	7.000
733581-HJ-4	PORT AUTH N Y & N J CONS BDS 108 2ND INSTALLMENT		5.500	JJ	07/15/2013			1,755,000	1,755,000	106.7520	1,873,498	1,755,000	44,509	96,525				1PE	04/05/2000	5.500
733580-3P-7	PORT AUTH NY & NJ CONS		6.000	FA	08/01/2008	02/01/2005	101.000	2,194,254	2,150,000	108.1820	2,325,913	2,220,950	53,750	129,000	(10,061)			1PE	03/15/2000	5.400
733580-5F-7	PORT AUTH NY & NJ CONS 100TH SER 1995		5.750	JD15	06/15/2030	06/16/2007	100.000	2,753,489	2,750,000	106.5690	2,930,648	2,756,875	7,028	158,125	(670)			1PE	12/05/1996	5.720
733581-VH-2	PORT AUTH NY & NJ CONS 119TH SER 1999		5.000	MS	09/15/2007			9,012,281	9,050,000	109.0060	9,865,043	8,991,175	133,236	452,500	6,930			1PE	09/28/1999	5.100
733581-VM-1	PORT AUTH NY & NJ CONS 119TH SER 1999		5.750	MS	09/15/2011	09/15/2008	100.000	1,521,809	1,500,000	110.1010	1,651,515	1,531,380	25,396	86,250	(3,181)			1PE	09/27/1999	5.450
733581-VV-1	PORT AUTH NY & NJ CONS 119TH SER 1999		5.500	MS15	09/15/2019			6,741,120	7,000,000	105.0090	7,350,630	6,713,560	113,361	385,000	9,374			1PE	09/22/1999	5.860
733581-ZK-1	PORT AUTH NY & NJ CONS 122ND SER 2001		5.250	JJ	07/15/2008			6,413,277	6,100,000	110.1270	6,717,747	6,469,721	147,671	320,250	(49,269)			1PE	11/02/2001	4.200
733581-ZL-9	PORT AUTH NY & NJ CONS 122ND SER 2001		5.250	JJ	07/15/2009	07/15/2008	101.000	11,260,275	10,635,000	109.6860	11,665,106	11,356,159	257,456	558,338	(81,585)			1PE	10/23/2001	4.210
73358E-AR-5	PORT AUTH NY & NJ SER 4 KIAC 1996		7.000	AO01	10/01/2007			7,660,332	7,500,000	106.2140	7,966,050	7,826,400	131,250	525,000	(26,745)			1	06/04/1996	6.140
73358E-AT-1	PORT AUTH NY & NJ SER 4 KIAC 1996		6.750	AO01	10/01/2011			6,080,048	6,100,000	105.0000	6,405,000	6,070,415	102,938	411,750	2,052			1	06/04/1996	6.810
73358E-BA-1	PORT AUTH NY & NJ SPL TERMINAL 6 JFK 97		6.000	JD	12/01/2006			4,521,348	4,300,000	111.9460	4,813,678	4,751,887	21,500	258,000	(50,547)			1PE	12/30/1997	4.550
73358E-BB-9	PORT AUTH NY & NJ SPL TERMINAL 6 JFK 97		6.000	JD	12/01/2007			7,928,214	7,500,000	113.0650	8,479,875	8,183,850	37,500	450,000	(76,131)			1PE	03/16/2000	4.690
803554-AV-6	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2009			260,000	260,000	102.2370	265,816	260,000	8,396	20,150				1	07/28/1978	7.750
803554-BA-1	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2003			165,000	165,000	100.3280	165,541	165,000	5,328	12,788				1	07/28/1978	7.750
803554-BB-9	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2004			180,000	180,000	100.7200	181,296	180,000	5,813	13,950				1	07/28/1978	7.750
803554-BC-7	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2005			190,000	190,000	101.0840	192,060	190,000	6,135	14,725				1	07/28/1978	7.750
803554-BD-5	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2006			205,000	205,000	101.4180	207,907	205,000	6,620	15,888				1	07/28/1978	7.750
803554-BE-3	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2007			225,000	225,000	101.6120	228,627	225,000	7,266	17,438				1	07/28/1978	7.750
803554-BF-0	SARATOGA SPRINGS HSG CORP NY SECT 8 78		7.750	FA	08/01/2008			240,000	240,000	101.9420	244,661	240,000	7,750	18,600				1	07/28/1978	7.750
803548-MN-3	SARATOGA SPRINGS NY CITY SD 02		5.000	JD	06/15/2020	06/15/2013	100.000	969,656	965,000	103.8330	1,001,988	969,825	26,269		(169)			1PE	06/26/2002	4.940
78440W-AB-9	SLC STUDENT LOAN TRUST-I		1.570	4WK	12/01/2035			3,500,000	3,500,000	100.0000	3,500,000	3,500,000	3,824					1	12/05/2002	1.450
848304-FG-1	SPENCERPORT NY CENT SCH DIST 2002		5.000	JD	06/15/2017	06/15/2011	100.000	1,879,219	1,840,000	105.3640	1,938,698	1,879,358	4,089		(138)			1PE	12/02/2002	4.690

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
848304-FH-9	SPENCERPORT NY CENT SCH DIST 2002		5.000	JD	06/15/2018	06/15/2011	100.000	2,557,718	2,520,000	104.6400	2,636,928	2,557,850	5,600		(132)			1PE	12/02/2002	4.780
848304-FJ-5	SPENCERPORT NY CENT SCH DIST 2002		5.000	JD	06/15/2019	06/15/2011	100.000	2,400,492	2,380,000	103.9220	2,473,344	2,400,563	5,289		(72)			1PE	12/02/2002	4.870
848304-FK-2	SPENCERPORT NY CENT SCH DIST 2002		5.000	JD	06/15/2020	06/15/2011	100.000	2,981,247	2,970,000	103.2100	3,065,337	2,981,286	6,600		(39)			1PE	12/03/2002	4.940
864774-AH-7	SUFFOLK CNTY NY INDL DEV WST OGDEN 99		5.800	AO	10/01/2007			10,888,419	10,615,000	114.1840	12,120,632	11,034,505	153,918	615,670	(49,592)			1PE	11/18/1999	5.180
864774-AJ-3	SUFFOLK CNTY NY INDL DEV WST OGDEN 99		5.850	AO	10/01/2008			11,745,337	11,410,000	115.2410	13,148,998	11,888,992	166,871	667,485	(48,800)			1PE	11/18/1999	5.250
896029-5E-1	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A		5.000	JJ01	01/01/2027			14,416,651	15,000,000	100.8660	15,129,900	14,407,050	375,000	470,833	9,478			1	04/05/2002	5.300
896029-6Z-3	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A		5.000	JJ01	01/01/2032			57,047,179	57,495,000	101.0300	58,087,199	57,045,964	1,437,375		1,215			1PE	10/30/2002	5.050
89602N-BG-8	TRIBOROUGH NY BRDG & TUNL AUTH SUB 02E		5.000	MN	11/15/2032			10,353,359	10,500,000	101.3470	10,641,435	10,353,085	70,000		274			1PE	11/15/2002	5.090
942411-AL-3	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2003			120,000	120,000	100.3100	120,372	120,000	1,227	9,600				2	05/04/1979	8.000
942411-AM-1	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2004			145,000	145,000	100.3190	145,463	145,000	1,482	11,600				2	05/04/1979	8.000
942411-AN-9	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2005			165,000	165,000	100.2440	165,403	165,000	1,687	13,200				2	05/04/1979	8.000
942411-AP-4	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2007			210,000	210,000	100.2390	210,502	210,000	2,147	16,800				2	05/04/1979	8.000
942411-AQ-2	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2008			230,000	230,000	100.2390	230,550	230,000	2,351	18,400				2	05/04/1979	8.000
942411-AR-0	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2009			255,000	255,000	100.2390	255,609	255,000	2,607	20,400				2	05/04/1979	8.000
942411-AS-8	WATERVLIET ELDERLY HSG CORP NY SR CTZ		8.000	MN	11/15/2006			190,000	190,000	100.2440	190,464	190,000	1,942	15,200				2	05/04/1979	8.000
958792-AS-2	WESTERN NASSAU CNTY NY WTR AUTH 96		5.650	MN01	05/01/2026			2,490,270	2,500,000	105.7050	2,642,625	2,489,125	23,542	141,250	278			1PE	12/30/1996	5.680
NEW YORK								1,437,449,580	1,447,470,874	XXX	1,529,048,091	1,439,669,776	18,668,559	55,227,744	(230,408)			XXX	XXX	XXX
NORTH CAROLINA																				
120518-BK-0	BUNCOMBE CNTY NC CTFS PARTN 1998		5.000	JD	12/01/2004			338,344	335,000	106.6430	357,254	345,405	1,396	16,750	(1,637)			1PE	04/17/1998	4.450
147054-AJ-9	CARY NC COP PUB IMPT PROJ 2002 A		5.000	JD	12/01/2011			1,745,661	1,550,000	111.1800	1,723,290	1,749,935	6,458	12,917	(4,273)			1PE	09/26/2002	3.350
147054-AK-6	CARY NC COP PUB IMPT PROJ 2002 A		5.000	JD	12/01/2012			1,693,800	1,500,000	111.3590	1,670,385	1,697,520	6,250	12,500	(3,720)			1PE	09/26/2002	3.450
161034-G3-1	CHARLOTTE NC G O WTR SWR 98		5.000	FA	02/01/2016			2,926,870	2,880,000	106.9150	3,079,152	2,928,672	60,000	72,000	(1,802)			1PE	04/10/2002	4.830
230582-BD-9	CUMBERLAND CNTY NC COPS CIVIC CTR 98		5.000	JD	12/01/2006			1,219,990	1,200,000	110.8820	1,330,584	1,238,712	5,000	60,000	(4,567)			1PE	07/02/1998	4.530
230582-BE-7	CUMBERLAND CNTY NC COPS CIVIC CTR 98		5.000	JD	12/01/2007			1,763,882	1,730,000	111.6260	1,931,130	1,788,561	7,208	86,500	(6,022)			1PE	07/02/1998	4.550
230582-BG-2	CUMBERLAND CNTY NC COPS CIVIC CTR 98		5.000	JD	12/01/2009			886,805	865,000	111.8600	967,589	897,368	3,604	43,250	(2,626)			1PE	08/27/1998	4.570
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98		5.000	JD	12/01/2010			3,299,695	3,230,000	110.4840	3,568,633	3,328,321	13,458	161,500	(7,128)			1PE	08/27/1998	4.670
23720D-CK-6	DARE CNTY NC COPS 2001		5.375	JD	06/01/2011			1,049,278	1,000,000	112.8760	1,128,760	1,056,870	4,479	53,750	(4,685)			1PE	04/19/2001	4.660
23720D-CL-4	DARE CNTY NC COPS 2001		5.375	JD	06/01/2012			783,495	750,000	114.3530	857,648	787,965	3,359	40,313	(2,759)			1PE	04/19/2001	4.780
23720D-CM-2	DARE CNTY NC COPS 2001		5.375	JD	06/01/2013			1,075,555	1,035,000	113.4990	1,174,715	1,080,292	4,636	55,631	(2,925)			1PE	04/19/2001	4.890
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.000	AO	10/01/2008			1,235,409	1,185,000	111.5960	1,322,413	1,248,196	14,813	59,250	(7,614)			1PE	03/30/2001	4.160
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.000	AO	10/01/2010			1,557,084	1,490,000	111.2490	1,657,610	1,569,089	18,625	74,500	(7,152)			1PE	03/30/2001	4.310
346641-BM-4	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.000	AO	10/01/2011			1,043,897	1,000,000	110.9970	1,109,970	1,050,670	12,500	50,000	(4,036)			1PE	03/30/2001	4.390
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.000	AO	10/01/2012			1,104,923	1,065,000	110.9370	1,181,479	1,110,284	13,313	53,250	(3,196)			1PE	03/30/2001	4.520
346641-BP-7	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.000	AO	10/01/2013			2,426,053	2,355,000	109.9090	2,588,357	2,434,434	29,438	117,750	(4,998)			1PE	03/30/2001	4.640
346641-BQ-5	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.000	AO	10/01/2014	10/01/2013	100.000	2,421,359	2,370,000	108.8930	2,580,764	2,427,378	29,625	118,500	(3,591)			1PE	03/30/2001	4.740
346641-BS-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		5.125	AO	10/01/2016	10/01/2013	100.000	2,781,301	2,735,000	108.0330	2,954,703	2,786,664	35,042	140,169	(3,202)			1PE	03/30/2001	4.920
413328-CJ-2	HARNETT CNTY NC COP PUB FACS 2000		5.250	JD	12/01/2012	12/01/2011	100.000	1,368,021	1,360,000	112.1070	1,524,655	1,369,153	5,950	71,400	(693)			1PE	07/13/2000	5.170
413328-CK-9	HARNETT CNTY NC COP PUB FACS 2000		5.250	JD	12/01/2013	12/01/2011	99.980	1,708,930	1,710,000	111.1570	1,900,785	1,708,239	7,481	89,775	64			1PE	07/13/2000	5.260
413328-CL-7	HARNETT CNTY NC COP PUB FACS 2000		5.500	JD	12/01/2014	12/01/2011	100.000	1,023,446	1,000,000	112.1980	1,121,980	1,027,800	4,583	55,000	(2,025)			1PE	08/24/2000	5.170
413328-CM-5	HARNETT CNTY NC COP PUB FACS 2000		5.500	JD	12/01/2015	12/01/2011	100.000	1,086,818	1,080,000	111.9800	1,209,384	1,088,068	4,950	59,400	(582)			1PE	07/13/2000	5.410
413328-DA-0	HARNETT CNTY NC COP PUB FACS 2002		5.250	JD	12/01/2013			2,141,927	2,025,000	113.3210	2,294,750	2,147,148	8,859	57,881	(5,221)			1PE	05/16/2002	4.570
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002		5.250	JD	12/01/2014	12/01/2013	100.000	1,858,878	1,775,000	112.2580	1,992,580	1,862,596	7,766	50,735	(3,719)			1PE	05/16/2002	4.690
424888-AQ-8	HENDERSON CNTY NC COP CNTY PROJ 99		5.000	JD01	06/01/2014	06/01/2011	100.000	2,299,350	2,235,000	107.4940	2,402,491	2,313,583	9,313	105,500	(8,107)			1PE	01/10/2001	4.500
46267P-AL-9	IREDELL CNTY NC PUB FACS		5.250	JD	06/01/2012			1,345,406	1,350,000	111.8320	1,509,732	1,344,020	5,906	70,875	368			1PE	06/28/2000	5.300
644802-BS-8	NEW HANOVER CNTY NC COP 2001		5.000	JD	12/01/2012			3,122,672	2,925,000	110.6180	3,235,577	3,141,567	12,188	170,625	(15,770)			1PE	10/11/2001	4.160
644802-BT-6	NEW HANOVER CNTY NC COP 2001		5.250	JD	12/01/2013	12/01/2011	101.000	3,527,922	3,275,000	112.2590	3,676,482	3,551,738	14,328	200,594	(19,889)			1PE	10/11/2001	4.290
644802-BU-3	NEW HANOVER CNTY NC COP 2001		5.250	JD	12/01/2014	12/01/2011	101.000	3,492,866	3,275,000	111.2920	3,644,813	3,512,700	14,328	200,594	(16,558)			1PE	10/11/2001	4.430
644802-BV-1	NEW HANOVER CNTY NC COP 2001		5.250	JD	12/01/2015	12/01/2011	101.000	3,460,601	3,275,000	110.3340	3,613,439	3,476,904	14,328	200,594	(13,618)			1PE	10/11/2001	4.560
644802-BW-9	NEW HANOVER CNTY NC COP 2001		5.250	JD	12/01/2016	12/01/2011	101.000	3,357,586	3,175,000	109.4650	3,475,514	3,372,676	13,891	194,469	(13,446)			1PE	11/06/2001	4.550
644802-BX-7	NEW HANOVER CNTY NC COP 2001		5.250	JD	12/01/2017	12/01/2013	100.000	854,069	825,000	108.6830	896,635	855,698	3,609	50,531	(1,629)			1PE	03/01/2002	4.830
658196-WN-6	NORTH CAROLINA EASTN MUN PWR AGY 85G		5.750	JD01	12/01/2016	09/01/2006	101.000	25,492,456	25,000,000	104.2990	26,074,750	25,900,460	119,792	1,437,500	(81,901)			1PE	04/25/1997	5.310
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		6.400	JJ01	01/01/2021	01/01/2005	100.000	10,749,146	10,745,000	122.9620	13,212,267	10,794,179	343,840	687,680	(6,005)			1	02/10/1993	6.340
658196-PC-8	NORTH CAROLINA EASTN MUN PWR AGY 93B		6.000	JJ	01/01/2013			5,550,903	5,750,000	102.3700	5,886,275	5,464,973	172,500	345,000	13,791			2PE	05/09/1995	6.480
658196-PF-1	NORTH CAROLINA EASTN MUN PWR AGY 93B		6.125	JJ	01/01/2009			8,707,639	9,045,000	111.5380	10,088,612	8,427,907	277,003	554,006	43,417			2PE	09/20/1996	6.900
658196-PG-9	NORTH CAROLINA EASTN MUN PWR AGY 93B		6.250	JJ01	01/01/2012			52,443,186	52,290,000	102.3950	53,542,346	53,429,436	1,634,063	3,268,125	(136,935)			2PE	02/08/1995	5.960
658196-PK-0	NORTH CAROLINA EASTN MUN PWR AGY 93B		6.000	JJ	01/01/2026			3,088,555	2,975,000	106.6240	3,172,064	3,105,603	89,250	178,500	(2,349)			2PE	12/22/1993	5.700

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
658196-PP-9	NORTH CAROLINA EASTN MUN PWR AGY 93B		6.000	JJ	01/01/2022			4,246,608	4,490,000	107.1920	4,812,921	4,206,861	134,700	269,400	6,359			2PE	04/26/1995	6.500
658196-PR-5	NORTH CAROLINA EASTN MUN PWR AGY 93B		6.250	JJ	01/01/2023			6,074,958	6,000,000	112.1600	6,729,600	6,089,280	187,500	375,000	(1,870)			2PE	02/10/1993	6.140
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C		7.000	JJ01	01/01/2013			1,646,261	1,595,000	120.5230	1,922,342	1,671,464	55,825	111,650	(4,103)			2PE	04/18/1994	6.520
658196-TD-2	NORTH CAROLINA EASTN MUN PWR AGY 93D		5.875	JJ01	01/01/2013			1,421,664	1,500,000	102.8150	1,542,225	1,384,935	44,063	88,125	5,760			2PE	07/21/1994	6.620
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		6.250	MS01	09/01/2027			4,860,000	4,860,000	101.4830	4,932,074	4,860,000	101,250	302,656				1PE	04/07/1997	6.250
65820H-PU-1	NORTH CAROLINA MED CARE NORTHEAST MED		4.750	MN01	11/01/2013			1,785,059	1,800,000	105.8060	1,904,508	1,780,956	14,250	85,500	1,159			1PE	10/29/1998	4.860
657902-RK-0	NORTH CAROLINA MED CARE NOVANT HLTH 98A		4.750	AO	10/01/2011			1,834,307	1,875,000	107.0270	2,006,756	1,825,988	22,266	89,063	3,618			1PE	08/22/2000	5.060
65820H-RQ-8	NORTH CAROLINA MED CARE PITT MEM 98A		5.250	JD	12/01/2012			2,364,041	2,385,000	109.2740	2,606,185	2,359,266	10,434	125,213	1,565			1PE	10/04/1999	5.370
65820H-RR-6	NORTH CAROLINA MED CARE PITT MEM 98A		5.250	JD	12/01/2013			1,616,918	1,645,000	108.5510	1,785,664	1,611,310	7,197	86,363	1,840			1PE	10/04/1999	5.460
65820H-JU-8	NORTH CAROLINA MED CARE REX HLTH 98		5.250	JD	06/01/2008			4,601,271	4,470,000	112.5580	5,031,343	4,691,489	19,556	234,675	(20,876)			1PE	03/26/1998	4.630
658203-SH-8	NORTH CAROLINA MUN PWR AGY NO 1 1993		5.500	JJ01	01/01/2012			9,761,275	10,000,000	102.2080	10,220,800	9,633,000	275,000	550,000	21,102			1PE	07/13/1995	5.860
658203-QC-1	NORTH CAROLINA MUN PWR CATAWBA ELEC		5.900	JJ	01/01/2003			7,400,000	7,400,000	100.0000	7,400,000	7,820,616	218,300	436,600	(103,726)			2PE	08/18/1998	4.450
658203-XL-3	NORTH CAROLINA MUN PWR CATAWBA ELEC		6.250	JJ01	01/01/2017			4,018,718	4,070,000	102.0000	4,151,400	4,001,594	127,188	254,375	2,294			1	12/01/1992	6.390
658203-XM-1	NORTH CAROLINA MUN PWR CATAWBA ELEC		6.250	JJ	01/01/2017			7,830,440	7,930,000	102.3950	8,119,924	7,815,187	247,813	495,625	4,299			2PE	11/24/1992	6.390
658256-CC-4	NORTH CAROLINA ST G O CLEAN WTR 1999		5.000	JD	06/01/2012	06/01/2009	101.500	522,548	500,000	109.3090	546,545	526,355	2,083	25,000	(1,990)			1PE	01/12/2001	4.390
658256-FC-1	NORTH CAROLINA ST G O PUB IMPT 2000 A		5.000	MS	09/01/2014			8,280,950	8,000,000	109.2740	8,741,920	8,293,920	133,333	200,000	(12,970)			1PE	04/08/2002	4.610
658256-GD-8	NORTH CAROLINA ST G O PUB IMPT 2001 A		4.750	MS	03/01/2013			8,078,453	7,925,000	108.2380	8,577,862	8,089,206	125,479	376,438	(10,753)			1PE	01/25/2002	4.510
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A		4.750	MS	03/01/2016			7,630,334	7,395,000	106.2040	7,853,786	7,636,225	117,088	175,631	(5,891)			1PE	07/16/2002	4.430
658255-5T-7	NORTH CAROLINA ST G O PUB SCH 1998 A		4.750	AO	04/01/2011			2,358,251	2,300,000	107.4620	2,471,626	2,369,391	27,313	109,250	(5,749)			1PE	01/04/2001	4.380
658255-5V-2	NORTH CAROLINA ST G O PUB SCH 1998 A		4.750	AO	04/01/2013			15,247,236	15,000,000	107.0300	16,054,500	15,280,750	178,125	712,500	(18,576)			1PE	03/26/2001	4.550
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A		4.750	AO	04/01/2014			13,132,438	13,275,000	106.3850	14,122,609	13,110,285	157,641	630,563	9,026			1PE	09/04/2001	4.880
658256-BK-7	NORTH CAROLINA ST G O PUB SCH 1999		4.600	AO	04/01/2015			1,630,152	1,650,000	105.3980	1,739,067	1,627,907	18,975	75,900	1,173			1PE	01/18/2001	4.730
658262-CS-7	NORTH CAROLINA STATE EDUCATION ASSISTANCE		1.550	4WK	07/01/2015			4,800,000	4,800,000	100.0000	4,800,000	4,800,000	5,328	10,404				1	12/20/2002	1.480
658262-CY-4	NORTH CAROLINA STATE EDUCATION ASSISTANCE		1.480	4WK	07/01/2028			39,300,000	39,300,000	100.0000	39,300,000	39,300,000	32,313	182,602				1	12/12/2002	1.480
751093-BM-6	RALEIGH NC COP EQUIP ACQUISITION 2001		5.000	JD	12/01/2003			1,962,847	1,940,000	103.3780	2,005,533	2,002,061	8,083	97,000	(24,085)			1PE	04/20/2001	3.680
751093-BN-4	RALEIGH NC COP EQUIP ACQUISITION 2001		5.000	JD	12/01/2004			1,220,576	1,195,000	106.6530	1,274,503	1,241,127	4,979	59,750	(12,628)			1PE	04/20/2001	3.830
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002		5.000	MS	09/01/2013	09/01/2012	101.000	1,450,987	1,300,000	110.1860	1,432,418	1,453,959	19,139		(2,972)			1PE	09/19/2002	3.650
783228-BS-7	RUTHERFORD CNTY NC COP PUB IMPT 2002		5.000	MS	09/01/2014	09/01/2012	101.000	1,732,082	1,570,000	109.1680	1,713,938	1,735,211	23,114		(3,129)			1PE	09/19/2002	3.800
783228-BT-5	RUTHERFORD CNTY NC COP PUB IMPT 2002		5.000	MS	09/01/2015	09/01/2012	101.000	1,739,351	1,595,000	108.1140	1,724,418	1,742,075	23,482		(2,724)			1PE	09/19/2002	3.950
783228-BY-4	RUTHERFORD CNTY NC COP PUB IMPT 2002		5.000	MS01	09/01/2021	09/01/2013	100.000	1,037,655	1,000,000	102.9530	1,029,530	1,038,340	14,722		(685)			1PE	09/19/2002	4.550
906395-ZW-1	UNION CNTY NC G O SCH BONDS 2001		4.750	MS	03/01/2015			2,760,007	2,700,000	106.1820	2,866,914	2,761,884	42,750	64,125	(1,877)			1PE	06/24/2002	4.510
914720-BY-2	UNIVERSITY OF NC SYS POOL 2002 A		5.250	AO	04/01/2014	10/01/2012	100.000	2,243,403	2,095,000	111.8370	2,342,985	2,245,002	14,359		(1,600)			1PE	10/23/2002	4.350
914720-BZ-9	UNIVERSITY OF NC SYS POOL 2002 A		5.250	AO	04/01/2015	10/01/2012	100.000	2,346,781	2,205,000	110.8040	2,443,228	2,348,303	15,113		(1,522)			1PE	10/23/2002	4.430
930863-UK-9	WAKE CNTY NC G O PUB IMPT 1998		4.600	MS	03/01/2015			7,907,833	7,945,000	104.8930	8,333,749	7,906,546	121,823	182,735	1,287			1PE	05/31/2002	4.650
NORTH CAROLINA								350,877,185	347,075,000	XXX	368,200,435	352,681,269	5,583,716	15,683,453	(524,983)			XXX	XXX	XXX
NORTH DAKOTA																				
307479-AZ-8	FARGO ND HLTH SYS MERITCARE OO A		5.750	JD01	06/01/2014	06/01/2011	100.000	3,392,914	3,315,000	114.0120	3,779,498	3,406,991	15,884	190,613	(7,146)			1PE	11/29/2000	5.400
38546W-AT-7	GRAND FORKS ND HLTH CARE SYS REV 1997		5.625	FA15	08/15/2027			4,111,140	4,125,000	105.5950	4,355,794	4,109,820	87,656	232,031	356			1PE	10/21/1997	5.650
385492-DB-6	GRAND FORKS ND TAX REV AURORA PROJ A		5.625	JD15	12/15/2029			10,213,979	10,430,000	105.9890	11,054,653	10,194,757	26,075	586,688	5,125			1PE	02/26/1997	5.800
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN ELEC		7.200	JD30	06/30/2013			20,165,950	20,000,000	126.4670	25,293,400	20,241,600	4,000	1,440,000	(13,474)			1PE	01/20/1993	7.070
619230-AY-1	MORTON CNTY ND HLTH CARE LUTHERAN		7.400	A01	04/01/2010	04/01/2004	100.000	190,205	190,000	101.4930	192,837	190,797	3,515	14,060	(168)			1PE	01/31/1999	7.300
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		5.750	JJ01	07/01/2029			6,795,000	6,795,000	101.2600	6,880,617	6,795,000	195,356	384,675				1PE	10/03/1997	5.750
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENCY MTG REVENUE		6.150	JJ01	07/01/2031	07/01/2031	100.000	3,325,000	3,325,000	103.3870	3,437,618	3,325,000	102,244	203,873				1PE	07/20/2000	6.150
NORTH DAKOTA								48,194,188	48,180,000	XXX	54,994,416	48,263,964	434,731	3,051,939	(15,306)			XXX	XXX	XXX
OHIO																				
009856-AB-1	AKRON MAYFLOWER HSG CORP OH REF 1994A		6.750	A001	04/01/2011	10/01/2006	100.000	3,631,860	3,630,000	104.9590	3,810,012	3,634,538	61,256	245,025	(440)			1PE	02/07/1995	6.730
01016M-BH-3	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		5.000	JD	12/01/2018	12/01/2012	100.000	2,466,484	2,380,000	105.9650	2,521,967	2,468,941	49,583		(2,457)			1PE	08/09/2002	4.540
01016M-BJ-9	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		5.000	JD	12/01/2019	12/01/2012	100.000	3,701,811	3,600,000	105.1380	3,784,968	3,704,688	75,000		(2,877)			1PE	08/09/2002	4.640
01016M-BK-6	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		5.000	JD	12/01/2020	12/01/2012	100.000	2,606,890	2,555,000	104.3190	2,665,350	2,608,348	53,229		(1,458)			1PE	08/09/2002	4.740
078266-BT-9	BELLAIRE OH 1ST MTG WTRWKS		6.000	JD	12/01/2003				90,000	104.0650	93,659	90,000	450	5,400				6*	05/21/1973	6.000
123558-AX-6	BUTLER CNTY OH MULTIFAM WYNDTREE B		6.400	JD01	12/01/2035			12,081,150	15,000,000	80.5410	12,081,150	15,000,000	80,000	960,000	(502,950)			5	12/24/1998	6.400

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
123558-AY-4	BUTLER CNTY OH MULTIFAM WYNDTREE C		9.550	JD01	12/01/2013			1,982,640	2,400,000	82.6100	1,982,640	2,400,000	19,100	229,200	182,640			5	12/24/1998	9.550
172293-AT-9	CINCINNATI ST TECH & CMNTY CLG OH 02		5.250	AO	10/01/2021	10/01/2013	100.000	1,550,981	1,500,000	106.2860	1,594,290	1,551,465	13,125		(484)			1PE	11/05/2002	4.840
186355-BL-6	CLEVELAND OH COP STADIUM PROJ 97		5.250	MN15	11/15/2017			1,395,957	1,500,000	107.3580	1,610,370	1,382,310	10,063	78,750	5,002			1PE	10/19/1999	6.020
186355-BG-7	CLEVELAND OH CTFS PARTN STAD PROJ		5.250	MN	11/15/2010	11/15/2009	100.000	2,784,316	2,675,000	110.9330	2,967,458	2,833,601	17,945	140,438	(13,275)			1PE	01/11/1999	4.550
186355-BN-2	CLEVELAND OH CTFS PARTN STAD PROJ		5.250	MN15	11/15/2027			1,442,055	1,500,000	103.8340	1,557,510	1,436,310	10,063	78,750	1,232			1PE	06/25/1997	5.550
186432-WS-5	CLEVELAND OH WTR 2002 K		5.250	JJ	01/01/2016	01/01/2012	100.000	4,325,494	4,030,000	109.1530	4,398,866	4,328,462	23,508		(2,968)			1PE	11/01/2002	4.260
186432-WY-2	CLEVELAND OH WTR 2002 K		5.000	JJ01	01/01/2025	01/01/2012	100.000	4,019,926	4,000,000	102.2740	4,090,960	4,020,120	22,222		(194)			1PE	11/01/2002	4.930
186432-XK-1	CLEVELAND OH WTR 2002 K		5.250	JJ	01/01/2014	01/01/2012	100.000	2,724,274	2,500,000	110.5850	2,764,625	2,726,550	14,583		(2,276)			1PE	11/01/2002	4.050
186432-XL-9	CLEVELAND OH WTR 2002 K		5.250	JJ	01/01/2015	01/01/2012	100.000	2,162,183	2,000,000	109.9460	2,198,920	2,163,820	11,667		(1,637)			1PE	11/01/2002	4.160
186432-XQ-8	CLEVELAND OH WTR 2002 K		5.000	JJ	01/01/2022	01/01/2012	100.000	2,094,358	2,075,000	103.0140	2,137,541	2,094,547	11,528		(189)			1PE	11/01/2002	4.870
186432-XR-6	CLEVELAND OH WTR 2002 K		5.000	JJ	01/01/2023	01/01/2012	100.000	2,155,302	2,140,000	102.5690	2,194,977	2,155,451	11,889		(149)			1PE	11/01/2002	4.900
186432-VA-5	CLEVELAND OH WTRWKS IMPT 96 H REF		5.750	JJ	01/01/2021			2,404,294	2,420,000	113.3810	2,743,820	2,402,758	69,575	139,150	485			1	08/11/1999	5.810
186432-VB-3	CLEVELAND OH WTRWKS IMPT 96 H REF		5.750	JJ	01/01/2026			1,930,624	1,935,000	113.3810	2,193,922	1,930,163	55,631	111,263	90			1	02/06/1997	5.770
186432-UQ-1	CLEVELAND OH WTRWKS IMPT 98 I REF		5.000	JJ	01/01/2017			2,681,790	2,690,000	105.3140	2,832,947	2,681,069	67,250	134,500	396			1PE	02/15/2001	5.030
186352-EA-4	CLEVELAND OHIO ARPT SYS REV AMT-SER A		5.125	JJ	01/01/2011			2,595,943	2,660,000	106.8590	2,842,449	2,579,907	68,163	136,325	6,224			1PE	04/17/2000	5.500
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		5.250	JJ	01/01/2012			2,261,175	2,125,000	111.7140	2,373,923	2,269,224	55,781	55,781	(8,049)			1PE	04/30/2002	4.380
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		5.250	JJ	01/01/2013			2,734,290	2,580,000	111.4780	2,876,132	2,742,256	67,725	67,725	(7,966)			1PE	04/30/2002	4.500
232265-F8-6	CUYAHOGA CNTY OH HOSP MERIDIA HLTH 95		6.250	FA15	08/15/2024			4,614,595	4,750,000	113.8330	5,407,068	4,594,865	112,153	296,875	4,112			1	02/23/1995	6.530
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A		5.500	FA	02/15/2011			3,688,148	3,610,000	113.2800	4,089,408	3,712,444	75,008	198,550	(7,582)			1PE	03/14/2000	5.170
273793-CD-9	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2003			100,000	100,000	102.5260	102,526	100,000	3,188	6,375				1	09/12/1977	6.380
273793-CF-4	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2005			115,000	115,000	111.5000	128,225	115,000	3,666	7,331				1	09/12/1977	6.380
273793-CG-2	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2006			120,000	120,000	114.5350	137,442	120,000	3,825	7,650				1	09/12/1977	6.380
273793-CJ-6	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2008			140,000	140,000	118.4420	165,819	140,000	4,463	8,925				1	09/12/1977	6.380
273793-CM-9	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2011			165,000	165,000	120.6940	199,145	165,000	5,259	10,519				1	09/12/1977	6.380
273793-CN-7	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2012			85,000	85,000	121.7560	103,493	85,000	2,709	5,419				1	09/12/1977	6.380
273793-CP-2	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2013			95,000	95,000	122.2210	116,110	95,000	3,028	6,056				1	09/12/1977	6.380
273793-CQ-0	EAST MUSKINGUM OH WTR AUTH SER 1977		6.375	JJ	07/01/2014			100,000	100,000	122.2400	122,240	100,000	3,188	6,375				1	09/12/1977	6.380
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02		5.000	JD	12/01/2012			2,022,916	1,800,000	110.7430	1,993,374	2,026,044	15,000		(3,128)			1PE	09/20/2002	3.510
353179-AP-9	FRANKLIN CNTY OH MTG OH CTR LIBR CORP		7.500	J01	06/01/2009			1,200,000	1,200,000	116.1920	1,394,304	1,200,000	7,500	85,125				1	06/27/1979	7.500
353200-BF-4	FRANKLIN CNTY OH MULTI JEFFERSON CHS 98B		6.400	MN01	11/01/2035			5,480,667	6,885,000	79.6030	5,480,667	6,885,000	73,440	440,640	(796,870)			4	11/20/1998	6.400
353200-BH-0	FRANKLIN CNTY OH MULTI JEFFERSON CHS 98C		8.500	MN01	11/01/2007			525,980	660,000	79.6940	525,980	660,000	9,350	56,100	(134,020)			4	11/20/1998	8.500
388568-EQ-6	GRANVILLE OH SCH DIST G O IMPT 2001		5.000	JD01	12/01/2024			3,330,928	3,415,000	100.3700	3,427,636	3,327,883	14,229	110,875	2,511			1PE	09/24/2001	5.200
388568-ER-4	GRANVILLE OH SCH DIST G O IMPT 2001		5.500	JD01	12/01/2028	12/01/2011	100.000	4,411,215	4,320,000	104.3770	4,509,086	4,420,915	19,800	118,800	(7,863)			1PE	09/21/2001	5.200
407287-DU-2	HAMILTON CNTY OHIO SALES TAX		5.375	JD	12/01/2012	06/01/2009	100.000	4,281,955	4,265,000	114.9340	4,901,935	4,283,885	19,104	229,244	(1,930)			1PE	02/11/2002	5.300
407287-DZ-1	HAMILTON CNTY OHIO SALES TAX		5.375	JD	12/01/2012	06/01/2009	100.000	2,841,264	2,830,000	109.9620	3,111,925	2,842,531	12,676	152,113	(1,267)			1PE	02/11/2002	5.300
430416-EM-5	HIGHLAND OH LOC SCH DIST SCH IMPT 01		5.000	JD	12/01/2009			185,481	175,000	112.0210	196,037	186,872	729	8,750	(1,292)			1PE	11/26/2001	4.000
430416-EN-3	HIGHLAND OH LOC SCH DIST SCH IMPT 01		5.000	JD	12/01/2010			774,531	730,000	111.5390	814,235	779,567	3,042	36,500	(4,677)			1PE	11/26/2001	4.090
430416-ER-4	HIGHLAND OH LOC SCH DIST SCH IMPT 01		5.000	JD	12/01/2013	12/01/2011	100.000	239,397	230,000	109.4170	251,659	240,304	958	11,500	(842)			1PE	11/26/2001	4.440
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01		5.000	JD	12/01/2014	12/01/2011	100.000	815,230	790,000	108.4700	856,913	817,650	3,292	39,500	(2,248)			1PE	11/26/2001	4.560
430416-ET-0	HIGHLAND OH LOC SCH DIST SCH IMPT 01		5.000	JD	12/01/2015	12/01/2011	100.000	1,178,250	1,150,000	107.5330	1,236,630	1,180,947	4,792	57,500	(2,504)			1PE	11/26/2001	4.660
430416-EU-7	HIGHLAND OH LOC SCH DIST SCH IMPT 01		5.000	JD	12/01/2016	12/01/2011	100.000	1,256,318	1,235,000	106.6820	1,317,523	1,258,342	5,146	61,750	(1,880)			1PE	11/26/2001	4.760
431621-HS-3	HILLIARD OH SCH DIST G O 2001 B		5.250	JD01	12/01/2016	12/01/2012	100.000	2,472,202	2,425,000	109.7800	2,662,165	2,477,332	10,609	127,313	(3,600)			1PE	06/11/2001	5.000
463281-AK-1	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2003			180,000	180,000	100.0270	180,049	180,000	5,550	13,320				2	10/07/1977	7.400
463281-AL-9	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2004			195,000	195,000	100.4940	195,963	195,000	6,013	14,430				2	10/07/1977	7.400
463281-AM-7	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2005			205,000	205,000	100.4840	205,992	205,000	6,321	15,170				2	10/07/1977	7.400
463281-AN-5	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2006			225,000	225,000	100.4360	225,981	225,000	6,938	16,650				2	10/07/1977	7.400
463281-AP-0	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2007			240,000	240,000	100.3110	240,746	240,000	7,400	17,760				2	10/07/1977	7.400
463281-AQ-8	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2008			255,000	255,000	100.3110	255,793	255,000	7,863	18,870				2	10/07/1977	7.400
463281-AR-6	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2009			275,000	275,000	100.3110	275,855	275,000	8,479	20,350				2	10/07/1977	7.400
463281-AS-4	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2010			295,000	295,000	100.2580	295,761	295,000	9,096	21,830				2	10/07/1977	7.400
463281-AT-2	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2011			320,000	320,000	100.2790	320,893	320,000	9,867	23,680				2	10/07/1977	7.400
463281-AU-9	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2012			340,000	340,000	100.2580	340,877	340,000	10,483	25,160				2	10/07/1977	7.400
463281-AV-7	IRONTON HSG DEV CORP OH FIRST LIEN		7.400	FA	02/01/2013			370,000	370,000	100.2690	370,995	370,000	11,408	27,380				2	10/07/1977	7.400
468562-AA-1	JACKSON OHIO HOSP FACS REV CONS HEALTH SYS-JACKSON HOSP 1999		6.125	A001	10/01/2020			1,964,734	2,000,000	112.2660	2,245,320	1,959,520	30,625	122,500	1,400			1PE	12/17/1999	6.310

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
	JACKSON OHIO HOSP FACS REV CONS HEALTH SYS-JACKSON																			
468562-AB-9	HOSP 1999		6.250	A001	10/01/2029			3,436,241	3,500,000	112.0420	3,921,470	3,430,105	54,688	218,750	1,072			1PE	12/17/1999	6.400
532571-AL-0	LIMA HSG DEV CORP OH TOWN SQUARE APT		7.350	A0	10/01/2003			75,000	75,000	100.4920	75,369	75,000	1,378	5,513				2	10/11/1977	7.350
532571-AM-8	LIMA HSG DEV CORP OH TOWN SQUARE APT		7.350	A0	10/01/2004			80,000	80,000	100.4650	80,372	80,000	1,470	5,880				2	10/11/1977	7.350
532571-AN-6	LIMA HSG DEV CORP OH TOWN SQUARE APT		7.350	A0	10/01/2005			85,000	85,000	100.3430	85,292	85,000	1,562	6,248				2	10/11/1977	7.350
532571-AP-1	LIMA HSG DEV CORP OH TOWN SQUARE APT		7.500	A0	10/01/2006			95,000	95,000	100.3800	95,361	95,000	1,781	7,125				2	10/11/1977	7.500
532571-AQ-9	LIMA HSG DEV CORP OH TOWN SQUARE APT		7.500	A0	10/01/2007			100,000	100,000	100.3640	100,364	100,000	1,875	7,500				2	10/11/1977	7.500
532571-AR-7	LIMA HSG DEV CORP OH TOWN SQUARE APT		7.500	A0	10/01/2008			105,000	105,000	100.3640	105,382	105,000	1,969	7,875				2	10/11/1977	7.500
542042-CG-9	LONDON OH CITY SCH DIST CONSTR IMPT 01		5.250	JD	12/01/2013	12/01/2011	100.000	187,866	175,000	111.5370	195,190	189,268	740	10,336	(1,167)			1PE	10/05/2001	4.250
543583-FB-9	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A		5.625	A0	10/01/2016	10/01/2011	101.000	1,772,173	1,645,000	105.9390	1,742,697	1,775,136	23,133	46,266	(2,963)			1PE	09/12/2002	4.630
543583-FF-0	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A		5.250	A001	10/01/2033			4,081,956	4,250,000	98.9870	4,206,948	4,078,045	55,781	217,875	3,078			1PE	08/16/2001	5.540
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B		5.500	MS01	09/01/2027			5,220,817	5,290,000	104.2190	5,513,185	5,213,242	96,983	182,050	1,784			1PE	10/17/1997	5.610
549318-AL-7	LUCAS CNTY OH RIVERSIDE HOSP SP OBLIG		9.500	FA01	08/01/2004			30,000	30,000	112.6380	33,791	30,000	1,188	2,375				1	06/30/1983	9.500
549305-UD-0	LUCAS CNTY OH WTR LINE & SAN SWR		7.625	MN	11/01/2003			13,002	13,000	105.0860	13,661	13,037	165	991	(3)			1PE	10/07/1974	7.600
549305-UE-8	LUCAS CNTY OH WTR LINE & SAN SWR		7.625	MN	11/01/2004			13,005	13,000	110.8870	14,415	13,037	165	991	(3)			1PE	10/07/1974	7.600
549305-UF-5	LUCAS CNTY OH WTR LINE & SAN SWR		7.625	MN	11/01/2005			13,008	13,000	115.9060	15,068	13,037	165	991	(3)			1PE	10/07/1974	7.600
549310-RQ-5	LUCAS COUNTY OHIO HOSPITAL		6.000	MN	11/15/2005			3,067,134	3,000,000	111.6180	3,348,540	3,123,600	23,000	180,000	(21,175)			1PE	03/14/2000	5.150
560143-BG-3	MAHONING VY OH SAN DIST WTR REF 1999		5.750	MN15	11/15/2016			1,684,838	1,700,000	112.2540	1,908,318	1,681,793	12,490	97,750	731			1PE	12/10/1999	5.850
560143-BD-0	MAHONING VY OHIO SAN DIST WTRREV REF REV BDS 1999		5.400	MN	11/15/2012			1,801,212	1,815,000	112.2850	2,037,973	1,798,266	12,524	98,010	1,028			1PE	12/10/1999	5.500
560143-BE-8	MAHONING VY OHIO SAN DIST WTRREV REF REV BDS 1999		5.500	MN	11/15/2013			1,905,252	1,920,000	112.2390	2,154,989	1,901,491	13,493	105,600	963			1PE	12/10/1999	5.600
560143-BF-5	MAHONING VY OHIO SAN DIST WTRREV REF REV BDS 1999		5.600	MN	11/15/2014			2,007,580	2,025,000	112.8420	2,285,051	2,004,710	14,490	113,400	1,003			1PE	12/10/1999	5.700
575300-AF-5	MASON OH HLTH CARE HEALTHY CHRISTIAN		6.300	MN20	05/20/2032	05/20/2010	100.000	2,447,132	2,440,000	110.4070	2,693,931	2,450,638	17,507	153,720	(740)			1PE	04/21/1997	6.250
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG		7.000	MN15	11/15/2016			1,210,000	1,210,000	100.4220	1,215,106	1,210,000	10,823	84,700				1	05/22/1979	7.000
613520-KF-1	MONTGOMERY CNTY OHIO HOSP REV REV BDS 1999		6.750	A001	04/01/2018			3,925,672	4,000,000	106.2260	4,249,040	3,917,320	67,500	270,000	3,307			2PE	12/10/1999	6.970
613520-KG-9	MONTGOMERY CNTY OHIO HOSP REV REV BDS 1999		6.750	A001	04/01/2022			4,868,730	5,000,000	105.5540	5,277,700	4,859,200	84,375	337,500	3,633			2PE	12/10/1999	7.010
613549-CR-3	MONTGOMERY CNTY OHIO REV		5.500	JD	12/01/2005			3,594,639	3,470,000	108.7570	3,773,868	3,751,001	15,904	190,850	(39,398)			1PE	09/30/1998	4.180
613549-CS-1	MONTGOMERY CNTY OHIO REV		5.500	JD	12/01/2006			3,554,836	3,445,000	110.2250	3,797,251	3,656,833	15,790	189,475	(25,051)			1PE	08/05/1998	4.600
613549-CU-6	MONTGOMERY CNTY OHIO REV		5.000	JD	12/01/2008			918,437	900,000	107.7170	969,453	930,528	3,750	45,000	(2,655)			1PE	01/06/1998	4.600
641585-AA-2	NEW ALBANY OH CMNTY AUTH CMNTY FAC A		8.000	JD01	12/01/2024			37,720,000	37,720,000	119.8250	45,197,990	37,720,000	251,467	3,017,600				1	05/03/1995	8.000
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF		5.500	A0	10/01/2013	04/01/2012	100.000	2,071,997	1,945,000	113.8430	2,214,246	2,080,644	26,744	89,146	(8,647)			1PE	03/11/2002	4.620
651174-AL-8	NEWCOMERSTOWN OH WTRWKS REF 1973		6.300	JD	12/01/2004			30,053	30,000	109.1140	32,734	30,407	158	1,890	(25)			1	02/07/1974	6.200
651174-AM-6	NEWCOMERSTOWN OH WTRWKS REF 1973		6.300	JD	12/01/2003			25,022	25,000	104.5490	26,137	25,335	131	1,575	(22)			1	02/07/1974	6.200
669130-EQ-5	NORWALK OH UNLTD TAX SWR SYS IMPT		8.100	JD	12/01/2003			200,000	200,000	106.0870	212,174	200,000	1,350	16,200				1PE	09/24/1987	8.100
669130-ES-1	NORWALK OH UNLTD TAX SWR SYS IMPT		8.200	JD	12/01/2005			200,000	200,000	118.0020	236,004	200,000	1,367	16,400				1PE	09/24/1987	8.200
669130-ET-9	NORWALK OH UNLTD TAX SWR SYS IMPT		8.200	JD	12/01/2006			200,000	200,000	122.4370	244,874	200,000	1,367	16,400				1PE	09/24/1987	8.200
669130-EU-6	NORWALK OH UNLTD TAX SWR SYS IMPT		8.200	JD	12/01/2007			200,000	200,000	125.9040	251,808	200,000	1,367	16,400				1PE	09/24/1987	8.200
677525-HB-6	OHIO AIR QUALITY COLUMBUS SOUTHERN 85B		6.250	JD	12/01/2020			12,000,000	12,000,000	102.3570	12,282,840	12,000,000	62,500	750,000				2PE	05/24/1993	6.250
677525-LV-7	OHIO AIR QUALITY DAYTON PWR & LIGHT 95A		6.100	MS	09/01/2030	09/01/2007	100.000	34,318,994	34,265,000	101.4780	34,771,437	34,375,988	696,722	2,090,165	(9,777)			2PE	10/31/1995	6.060
677525-MK-0	OHIO AIR QUALITY DEV AUTH JMG PROJ 1997		5.625	A0	10/01/2022	04/01/2009	100.000	922,376	915,000	106.1380	971,163	926,007	12,867	51,469	(966)			1PE	11/25/1997	5.470
677525-LP-0	OHIO AIR QUALITY DEV JMG FUNDING 1994 REF		6.375	JJ01	01/01/2029	10/01/2006	100.000	6,563,181	6,500,000	109.1940	7,097,610	6,633,185	207,188	414,375	(15,742)			1PE	04/15/1997	6.060
677525-LG-0	OHIO AIR QUALITY DEV OHIO EDISON 93 B		5.625	MN	11/15/2029			2,304,912	2,345,000	103.7960	2,434,016	2,301,524	16,855	131,906	616			1PE	08/12/1996	5.750
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		5.600	J01	01/01/2026			6,715,000	6,715,000	103.1030	6,923,366	6,715,000	188,020	374,329				1PE	05/20/1998	5.600
677215-BJ-3	OHIO CAP CORP MTG EASTLAND WOODS 95		6.500	JJ01	01/01/2022			2,000,000	2,000,000	100.9590	2,019,180	2,000,000	65,000	130,000				1PE	02/21/1995	6.500
677215-CR-4	OHIO CAP CORP MTG LUTHERAN HSG 95 Q		6.450	JJ	01/01/2023	07/01/2004	100.000	1,945,031	1,935,000	101.6040	1,966,037	1,980,473	62,404	124,808	(6,204)			1PE	11/13/1995	6.080
677215-CH-6	OHIO CAP CORP MTG REF FHA LOANS 95K		6.250	JJ01	07/01/2023			40,000	40,000	102.5220	41,009	40,000	1,250	2,500				1PE	07/19/1995	6.250
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B		9.875	JJ15	01/15/2017			21,361,363	19,480,000	154.1640	30,031,147	21,820,717	887,016	1,923,650	1,378,103			1PE	01/20/1995	8.720
677660-AE-2	OHIO PCR DAYTON PWR & LIGHT CO 77A		6.350	A15	04/15/2007			765,000	765,000	100.2260	766,729	765,000	10,255	47,943				2	05/04/1977	6.350
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A		6.750	FA15	08/15/2008			6,308,376	6,340,000	103.6700	6,572,678	6,274,888	161,670	427,950	4,625			1PE	07/19/1993	6.930
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		5.500	A0	04/01/2011			2,844,388	2,610,000	114.2270	2,981,325	2,860,064	35,888	68,186	(15,676)			1PE	04/26/2002	4.200
67755A-J5-3	OHIO ST BLDG AUTH ADMIN BLDG 99A		5.000	A0	10/01/2006			746,226	730,000	110.4790	806,497	759,463	9,125	36,500	(3,904)			1PE	05/20/1999	4.350
67755A-YU-1	OHIO ST BLDG AUTH ADULT CORRECTL 98A		5.250	A0	04/01/2014	04/01/2009	100.000	1,934,675	1,930,000	107.9120	2,082,702	1,935,192	25,331	101,325	(618)			1PE	08/24/2000	5.200
67755A-D4-2	OHIO ST BLDG AUTH JUV CORR BLDG 99B		5.000	A0	10/01/2006			1,358,855	1,310,000	110.4790	1,447,275	1,402,355	16,375	65,500	(11,875)			1PE	02/03/1999	3.920
677519-HW-3	OHIO ST G O INFRAST IMPT BDS 2002 B		5.000	MS	03/01/2019	03/01/2012	100.000	6,191,643	6,005,000	104.4270	6,270,841	6,194,097	50,042		(2,455)			1PE	10/30/2002	4.580
676901-3A-7	OHIO STATE SINGLE FAMILY HOUSING BONDS		6.350	MS01	09/01/2031			3,035,000	3,035,000	105.3040	3,195,976	3,035,000	64,241	191,294				1PE	02/07/2000	6.350
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A		5.000	JD	12/01/2019	12/01/2012	100.000	4,563,968	4,435,000	104.8090	4,648,279	4,567,473	18,479	110,875	(3,506)			1PE	08/22/2002	4.630
677660-KB-7	OHIO WTR DEV AUTH CLEVELAND ELEC 95		7.700	FA	08/01/2025			2,500,000	2,500,000	107.5630	2,689,075	2,500,000	80,208	192,500				2PE	08/09/1995	7.700

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
677659-BD-5	OHIO WTR DEV FRESH WTR 1998		5.250	JD	06/01/2009			448,730	440,000	112.7770	496,219	451,216	1,925	23,100	(1,133)			1PE	07/28/2000	4.890
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF		5.500	JD	12/01/2012			1,741,177	1,585,000	115.7610	1,834,812	1,757,210	7,265	87,175	(12,416)			1PE	08/29/2001	4.270
677659-KU-7	OHIO WTR DEV FRESH WTR 2002		5.375	JD	12/01/2017	06/01/2012	100.000	1,079,239	1,000,000	109.9820	1,099,820	1,081,420	4,479	12,840	(2,181)			1PE	08/15/2002	4.340
677658-6G-6	OHIO WTR DEV SAFE WTR 1997		6.000	JD	12/01/2007			2,596,378	2,350,000	116.3050	2,733,168	2,654,748	11,750	141,000	(44,974)			1PE	09/06/2001	3.650
735664-DQ-4	PORTAGE CNTY OH HOSP ROBINSON MEM 99		5.500	MN15	11/15/2014			1,344,651	1,370,000	109.9940	1,506,918	1,339,805	9,628	75,350	1,851			1PE	10/08/1999	5.750
735664-DR-2	PORTAGE CNTY OH HOSP ROBINSON MEM 99		5.750	MN15	11/15/2019			2,460,475	2,500,000	111.1650	2,779,125	2,456,150	18,368	143,750	1,615			1PE	10/08/1999	5.910
735660-JR-4	PORTAGE CTY OH SWR DIST IMPT SER 1982		10.125	JD	12/01/2003			94,295	95,000	107.8990	102,504	88,240	802	9,619	696			1PE	12/01/1982	11.000
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A		5.375	JJ	01/01/2032			15,485,686	16,000,000	102.9360	16,469,760	15,479,360	430,000	430,000	6,326			1PE	01/18/2002	5.600
768500-AW-0	RIVER VALLEY OH LOC SCH DIST CONST 01		5.250	MN	11/01/2017	11/01/2011	100.000	1,055,688	1,020,000	108.4630	1,106,323	1,059,443	8,925	55,930	(3,184)			1PE	10/19/2001	4.760
808878-CE-0	SCIOTO CNTY OH MEM HOSP REF & IMPT		7.500	FA	08/15/2003			160,000	160,000	103.8850	166,216	160,000	4,533	12,000				1	08/29/1978	7.500
808878-CF-7	SCIOTO CNTY OH MEM HOSP REF & IMPT		7.500	FA	08/15/2004			170,000	170,000	109.8590	186,760	170,000	4,817	12,750				1	08/29/1978	7.500
808878-CG-5	SCIOTO CNTY OH MEM HOSP REF & IMPT		7.500	FA	08/15/2005			185,000	185,000	115.1120	212,957	185,000	5,242	13,875				1	08/29/1978	7.500
808878-CH-3	SCIOTO CNTY OH MEM HOSP REF & IMPT		7.500	FA	08/15/2006			195,000	195,000	119.2190	232,477	195,000	5,525	14,625				1	08/29/1978	7.500
808878-CJ-9	SCIOTO CNTY OH MEM HOSP REF & IMPT		7.500	FA	08/15/2007			210,000	210,000	122.4930	257,235	210,000	5,950	15,750				1	08/29/1978	7.500
808878-CK-6	SCIOTO CNTY OH MEM HOSP REF & IMPT		7.500	FA	08/15/2008			225,000	225,000	125.1150	281,509	225,000	6,375	16,875				1	08/29/1978	7.500
866050-L6-2	SUMMIT CNTY OH LTD TAX VAR PURP 91B		6.900	FA	08/01/2012			2,275,645	2,290,000	103.3020	2,365,616	2,267,100	65,838	158,010	1,024			1	03/04/1991	6.990
889239-AQ-2	TOLEDO-LUCAS CNTY OH CONVENTION CTR		5.700	A001	10/01/2015			1,505,000	1,505,000	111.3350	1,675,592	1,505,000	21,446	85,785				1PE	05/12/1997	5.700
897105-EM-0	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2015	12/01/2012	100.000	1,057,669	1,000,000	108.2370	1,082,370	1,058,190	6,389		(521)			1PE	11/07/2002	4.280
897105-EN-8	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2016	12/01/2012	100.000	1,047,781	1,000,000	107.3050	1,073,050	1,048,210	6,389		(429)			1PE	11/07/2002	4.400
897105-EP-3	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2017	12/01/2012	100.000	1,091,607	1,050,000	106.4650	1,117,883	1,091,979	6,708		(372)			1PE	11/07/2002	4.500
897105-EQ-1	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2018	12/01/2012	100.000	1,139,862	1,105,000	105.6330	1,167,245	1,140,172	7,060		(310)			1PE	11/07/2002	4.600
897105-ER-9	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2019	12/01/2012	100.000	1,305,016	1,275,000	104.8090	1,336,315	1,305,281	8,146		(265)			1PE	11/07/2002	4.700
897105-ES-7	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2020	12/01/2012	100.000	1,381,233	1,360,000	104.0740	1,415,406	1,381,420	8,689		(187)			1PE	11/07/2002	4.800
897105-ET-5	TROTWOOD-MADISON OH SCH DIST G O 02		5.000	JD	12/01/2021	12/01/2012	100.000	1,622,497	1,610,000	103.3460	1,663,871	1,622,606	10,286		(109)			1PE	11/07/2002	4.900
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A		6.400	J01	07/01/2022			2,245,000	2,245,000	105.6500	2,371,843	2,245,000	82,784	143,680				1PE	05/20/1996	6.400
920763-CY-3	VAN BUREN OH LOC SCH DIST G O 01		5.250	JD01	12/01/2014	12/01/2010	100.000	1,383,904	1,335,000	110.0490	1,469,154	1,391,444	5,841	70,088	(4,985)			1PE	03/21/2001	4.690
960050-AU-6	WESTERVILLE OH UNLTD TAX HOSP IMPT		10.875	FA	08/01/2003			370,248	370,000	105.5350	390,480	373,719	16,766	40,238	(393)			1	12/23/1982	10.750
960050-AV-4	WESTERVILLE OH UNLTD TAX HOSP IMPT		10.875	FA	08/01/2004			370,642	370,000	114.7230	424,475	373,767	16,766	40,238	(354)			1	12/23/1982	10.750
967511-GX-8	WICKLIFFE CITY OH LTD TAX		10.125	JD	12/01/2003			84,727	85,000	107.8070	91,636	82,325	717	8,606	270			1PE	06/29/1983	10.500
971090-LR-4	WILLOUGHBY OH SPL ASSMT LTD TAX		9.375	JD	12/01/2003			109,859	110,000	107.2280	117,951	108,526	859	10,313	141			1PE	05/06/1983	9.520
978315-AJ-8	WOOD CNTY OH MAIN SWR & WTR 1966		4.500	MS	03/01/2003			29,896	30,000	100.5410	30,162	22,130	450	1,350	608			1	09/02/1977	6.650
978315-AK-5	WOOD CNTY OH MAIN SWR & WTR 1966		4.500	MS	03/01/2004			34,170	35,000	103.6800	36,288	25,683	525	1,575	664			1	09/02/1977	6.650
978315-AL-3	WOOD CNTY OH MAIN SWR & WTR 1966		4.500	MS	03/01/2005			33,472	35,000	106.1740	37,161	25,384	525	1,575	636			1	09/02/1977	6.700
978315-AM-1	WOOD CNTY OH MAIN SWR & WTR 1966		4.500	MS	03/01/2006			32,836	35,000	107.8270	37,739	25,264	525	1,575	595			1	09/02/1977	6.700
OHIO								360,769,584	361,394,000	XXX	392,419,194	366,807,518	5,687,894	19,434,516	(143,003)			XXX	XXX	XXX
OKLAHOMA																				
069300-AZ-4	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2003			90,000	90,000	100.0000	90,000	90,000	3,263	6,525				1	05/16/1978	7.250
069300-BA-8	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2004			95,000	95,000	105.3260	100,060	95,000	3,444	6,888				1	05/16/1978	7.250
069300-BB-6	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2005			95,000	95,000	109.2310	103,769	95,000	3,444	6,888				1	05/16/1978	7.250
069300-BC-4	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2006			110,000	110,000	112.4130	123,654	110,000	3,988	7,975				1	05/16/1978	7.250
069300-BD-2	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2007			120,000	120,000	114.6890	137,627	120,000	4,350	8,700				1	05/16/1978	7.250
069300-BE-0	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2008			125,000	125,000	115.1340	143,918	125,000	4,531	9,063				1	05/16/1978	7.250
069300-BF-7	BARTLESVILLE HSG DEV CORP OK 1ST LIEN		7.250	JJ	01/01/2009			140,000	140,000	116.4900	163,086	140,000	5,075	10,150				1	05/16/1978	7.250
154727-BB-6	CENTRAL OK TRANSN & PKG AUTH SER 1973		6.000	JJ01	07/01/2003			187,751	190,000	102.3860	194,533	159,091	5,700	11,400	2,182			1	06/21/1976	8.470
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		9.000	JJ01	07/01/2010			1,715,000	1,715,000	137.6380	2,360,492	1,715,000	77,175	154,350				1	07/02/1980	9.000
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99		5.900	MN01	11/01/2019			1,981,150	2,000,000	112.3820	2,247,640	1,976,800	19,667	118,000	982			1PE	11/17/1999	6.010
386442-PG-6	GRAND RIVER DAM AUTH OK 1993 REF		5.875	JD	06/01/2007			9,951,690	10,000,000	114.4440	11,444,400	9,880,300	48,958	587,500	9,297			2PE	01/29/1993	6.000
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF		5.000	JD	06/01/2012			18,353,828	17,450,000	110.7870	19,332,332	18,398,270	72,708	488,333	(44,442)			1PE	06/06/2002	4.320
386442-RY-5	GRAND RIVER DAM AUTH OK 2002 B			JD	06/01/2014			5,784,837	10,280,000	61.0260	6,273,473	5,616,581			168,256			1PE	05/03/2002	5.050
598291-JJ-2	MIDWEST CITY OK G O UNLTD 2002		5.000	FA	02/01/2010			825,947	810,000	110.3810	894,086	827,585	37,125		(1,638)			1PE	12/21/2001	4.670
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002		5.000	FA	02/01/2011			1,091,400	1,075,000	110.2640	1,185,338	1,092,834	49,271		(1,434)			1PE	12/21/2001	4.770
598291-JL-7	MIDWEST CITY OK G O UNLTD 2002		5.000	FA	02/01/2012	02/01/2011	100.000	881,923	875,000	109.5280	958,370	882,525	40,104		(602)			1PE	12/21/2001	4.880
598291-JM-5	MIDWEST CITY OK G O UNLTD 2002		5.000	FA	02/01/2013	02/01/2011	100.000	1,076,385	1,075,000	108.5790	1,167,224	1,076,505	49,271		(120)			1PE	12/21/2001	4.980
598291-JN-3	MIDWEST CITY OK G O UNLTD 2002		5.000	FA	02/01/2014			1,067,755	1,075,000	107.7120	1,157,904	1,067,335	49,271		420			1PE	12/21/2001	5.080
598291-JP-8	MIDWEST CITY OK G O UNLTD 2002		5.250	FA	02/01/2015	02/01/2011	100.000	1,079,891	1,075,000	109.2860	1,174,825	1,080,311	51,734		(420)			1PE	12/21/2001	5.180
598291-JQ-6	MIDWEST CITY OK G O UNLTD 2002		5.250	FA	02/01/2016			1,073,962	1,075,000	108.4920	1,166,289	1,073,914	51,734		48			1PE	12/21/2001	5.260

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
598291-JR-4	MIDWEST CITY OK G O UNLTD 2002		5.250	FA	02/01/2017			1,068,630	1,075,000	107.7760	1,158,592	1,068,367	51,734		262			1PE	12/21/2001	5.310
679087-BX-3	OKLAHOMA CAP IMPT AUTH ST HWY 2000		5.000	JD	12/01/2010			732,066	700,000	111.8340	782,838	738,157	2,917	35,000	(3,334)			1PE	02/15/2001	4.310
678535-W2-7	OKLAHOMA CITY OK ARPT TRUST JR LIEN 27 00B		5.750	JJ	07/01/2012	07/01/2010	100.000	5,184,356	4,970,000	113.8030	5,656,009	5,230,080	142,888	285,775	(22,988)			1PE	12/20/2000	5.050
678519-CB-3	OKLAHOMA CITY OK G O 2002 REF		5.000	MS	03/01/2014	03/01/2012	100.000	7,785,744	7,430,000	108.3490	8,050,331	7,799,940	216,708		(14,196)			1PE	06/27/2002	4.360
678519-CC-1	OKLAHOMA CITY OK G O 2002 REF		5.000	MS	03/01/2015	03/01/2012	100.000	4,264,874	4,100,000	107.6300	4,412,830	4,271,421	119,583		(6,547)			1PE	06/27/2002	4.460
678519-CD-9	OKLAHOMA CITY OK G O 2002 REF		5.000	MS	03/01/2016	03/01/2012	100.000	4,992,677	4,835,000	106.7590	5,161,798	4,998,907	141,021		(6,230)			1PE	06/27/2002	4.560
678558-EK-9	OKLAHOMA CITY OK HLTH SSM HLTH 95 A		5.750	JD01	06/01/2012			3,402,591	3,450,000	108.1150	3,729,968	3,376,860	16,531	198,375	5,313			1PE	06/23/1995	5.990
678558-EM-5	OKLAHOMA CITY OK HLTH SSM HLTH 95 A		5.875	JD01	06/01/2021			3,433,307	3,500,000	106.0930	3,713,255	3,420,095	17,135	205,625	2,765			1PE	07/17/1995	6.070
678841-FV-4	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		5.000	FA	02/01/2010			2,418,790	2,300,000	111.0470	2,554,081	2,428,363	105,417		(9,573)			1PE	04/24/2002	4.150
678841-FX-0	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		5.000	FA	02/01/2012			3,040,023	2,900,000	110.8690	3,215,201	3,048,364	132,917		(8,341)			1PE	04/24/2002	4.350
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		5.000	FA	02/01/2013	02/01/2012	100.000	3,342,363	3,200,000	109.3270	3,498,464	3,352,960	146,667		(10,597)			1PE	01/23/2002	4.400
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		5.000	FA	02/01/2014	02/01/2012	100.000	5,224,973	5,050,000	108.2870	5,468,494	5,237,911	231,458		(12,937)			1PE	01/23/2002	4.530
678841-GA-9	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		5.000	FA	02/01/2015	02/01/2012	100.000	4,759,038	4,640,000	107.6530	4,995,099	4,767,786	212,667		(8,747)			1PE	01/23/2002	4.650
678908-SY-1	OKLAHOMA DEV FIN AUTH ST JOHN HLTH 99		6.000	FA15	02/15/2029			1,961,112	2,000,000	106.5620	2,131,240	1,959,260	45,333	120,000	661			1PE	10/08/1999	6.150
678908-QK-3	OKLAHOMA DEV FIN HILLCREST HLTH 99A		5.000	FA	08/15/2009			1,590,020	2,000,000	79.5010	1,590,020	1,983,920	37,778	100,000	(20,960)			4	03/11/1999	5.100
67909P-AP-0	OKLAHOMA DEV FIN INTEGRIS HOSP FIX 00A		5.700	JD01	06/01/2030			3,452,362	3,500,000	106.5550	3,729,425	3,450,615	16,625	199,500	960			1PE	10/20/2000	5.810
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		6.350	MS	09/01/2027			1,140,000	1,140,000	104.2010	1,187,891	1,140,000	24,130	72,390				1PE	03/02/2000	6.350
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		6.125	MS01	09/01/2020			1,025,000	1,025,000	103.7540	1,063,479	1,025,000	20,927	61,403				1PE	06/16/2000	6.130
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		6.200	MS01	09/01/2028			845,000	845,000	102.9200	869,674	845,000	17,463	52,390				1PE	06/16/2000	6.200
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2			MS01	09/01/2031	03/01/2010	15.820	903,902	6,830,000	14.8810	1,016,372	849,106			22,237			1PE	06/16/2000	2.510
679103-RY-9	OKLAHOMA ST INDS AUTH REV		5.250	FA	08/15/2004			2,645,295	2,615,000	105.9350	2,770,200	2,718,580	51,864	137,288	(17,626)			1PE	06/30/1998	4.500
679103-TX-9	OKLAHOMA ST INDS AUTH REVENUE REF HLTH SYS		6.000	FA	08/15/2018	08/15/2011	100.000	4,254,500	4,235,000	111.3520	4,715,757	4,258,928	95,993	254,100	(1,690)			1PE	03/24/2000	5.930
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH		1.480	4WK	06/01/2030			4,700,000	4,700,000	100.0000	4,700,000	4,700,000	2,898		0			1PE	12/18/2002	1.480
704389-AD-7	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDENT HSG REV		6.250	JD	06/01/2019			2,457,337	2,500,000	119.6610	2,991,525	2,450,000	13,021	156,250	1,434			1	11/19/1999	6.420
704389-AE-5	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDENT HSG REV		6.375	JD	06/01/2030			2,449,330	2,500,000	120.5650	3,014,125	2,443,750	13,281	159,375	653			1	11/19/1999	6.530
899672-AA-7	TULSA OK PKG AUTH 1ST MTG PARK SHOP 73		6.000	FA01	08/01/2003			104,745	105,000	102.5670	107,695	101,459	2,625	6,300	214			1	09/05/1973	6.430
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		6.600	JJ01	07/01/2014			5,000,000	5,000,000	122.3470	6,117,350	5,000,000	165,000	330,000				1PE	10/09/1992	6.600
914760-KL-6	UNIVERSITY OK UTIL SYS REF SER 73		6.000	JJ01	07/01/2003			109,779	110,000	102.3810	112,619	105,578	3,300	6,600	218			1	09/14/1973	6.410
OKLAHOMA								128,134,334	136,725,000	XXX	138,933,351	128,392,457	2,628,695	3,796,142	23,483			XXX	XXX	XXX
OREGON																				
179032-AM-9	CLACKAMAS CNTY OR HSG EASTON RIDGE A		5.900	JD01	12/01/2026			3,456,158	3,500,000	101.4870	3,552,045	3,451,455	17,208	206,500	1,144			1PE	12/11/1996	6.010
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995		5.250	JD15	06/15/2012	06/15/2009	100.000	2,966,941	2,810,000	109.4640	3,075,938	2,986,412	6,557	143,588	(19,471)			1PE	01/17/2002	4.250
584283-CR-4	MEDFORD OR HOSP FACS ASANTE HLTH 98A		5.250	FA	08/15/2007			2,705,513	2,635,000	112.0040	2,951,305	2,761,691	52,261	138,338	(13,404)			1PE	06/05/1998	4.600
584283-CT-0	MEDFORD OR HOSP FACS ASANTE HLTH 98A		5.250	FA	08/15/2009			3,525,326	3,410,000	112.0880	3,822,201	3,586,331	67,632	179,025	(14,564)			1PE	06/12/1998	4.650
625510-GE-6	MULTNOMAH CNTY OR COPS 98		5.000	FA	08/01/2006			1,999,965	1,955,000	109.8930	2,148,408	2,051,069	40,729	97,750	(11,375)			1PE	02/04/1998	4.300
625510-GF-3	MULTNOMAH CNTY OR COPS 98		5.000	FA	08/01/2007			1,878,914	1,830,000	110.7970	2,027,585	1,921,335	38,125	91,500	(9,451)			1PE	02/04/1998	4.350
625510-GG-1	MULTNOMAH CNTY OR COPS 98		5.000	FA	08/01/2008			1,042,314	1,015,000	111.1570	1,128,244	1,061,233	21,146	50,750	(4,223)			1PE	02/04/1998	4.450
625506-GS-3	MULTNOMAH CNTY OR G O ADV REF 1999		4.750	AO	10/01/2015	04/01/2009	100.000	3,765,894	3,750,000	104.1410	3,905,288	3,770,025	44,531	178,125	(2,144)			1PE	01/09/2001	4.670
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00		5.000	JD	06/15/2010			1,817,731	1,715,000	110.9400	1,902,621	1,833,061	3,811	85,750	(11,583)			1PE	08/28/2001	4.060
625574-FK-9	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01		5.000	JD	06/15/2011			1,377,104	1,300,000	110.5230	1,436,799	1,386,346	2,889	65,000	(7,469)			1PE	09/10/2001	4.160
625574-FL-7	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01		5.125	JD	06/15/2012			963,906	905,000	111.7330	1,011,184	970,042	2,061	46,381	(4,960)			1PE	09/10/2001	4.280
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		6.375	JJ01	07/01/2027	07/01/2008	100.000	6,232,091	6,205,000	104.0470	6,456,116	6,252,530	197,784	369,112	(4,010)			1PE	10/24/1996	6.280
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		6.200	JJ01	07/01/2027			4,965,000	4,965,000	103.8850	5,157,890	4,965,000	153,915	285,045				1PE	05/01/1997	6.200
686077-BB-3	OREGON HSG FIN SGL FAM MTG 77A		5.800	JJ01	07/01/2009			578,019	585,000	100.1040	585,608	568,181	16,965	33,930	668			1PE	10/27/1977	6.170
68607V-EJ-0	OREGON ST DEPT ADMIN SVCS LOTTERY 00 A		5.250	AO	04/01/2011	04/01/2010	100.000	1,703,184	1,665,000	111.4450	1,855,559	1,712,935	21,853	87,413	(4,298)			1PE	08/23/2000	4.870
68607V-FC-4	OREGON ST DEPT ADMIN SVCS LOTTERY 01 A		5.000	AO	04/01/2015			2,260,351	2,280,000	106.8270	2,435,656	2,258,477	28,500	114,000	1,132			1PE	04/20/2001	5.100
68607V-GH-2	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		5.500	AO	04/01/2013	04/01/2012	100.000	3,371,329	3,180,000	113.7590	3,617,536	3,382,948	43,725	87,450	(11,619)			1PE	04/04/2002	4.690
68607V-GL-3	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		5.500	AO	04/01/2015	04/01/2010	100.000	3,200,026	3,065,000	112.5910	3,450,914	3,210,894	42,144	84,288	(10,868)			1PE	04/04/2002	4.770
68607V-CF-0	OREGON ST DEPT ADMIN SVCS LOTTERY 99 A		5.250	AO	04/01/2010			8,496,783	8,270,000	112.0760	9,268,685	8,551,842	108,544	434,175	(25,607)			1PE	09/14/2000	4.800
68607H-EA-0	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS PARTN		5.750	MN01	05/01/2017	05/01/2007	100.000	2,719,046	2,715,000	113.6470	3,085,516	2,718,394	26,019	156,113	(802)			1PE	06/12/2000	5.710
68607H-MU-7	OREGON ST DEPT OF ADMIN SVCS COP 01B		5.250	MN	05/01/2016	05/01/2012	100.000	1,953,618	1,900,000	109.2120	2,075,028	1,960,914	16,625	99,750	(4,444)			1PE	03/30/2001	4.870
68607H-MW-3	OREGON ST DEPT OF ADMIN SVCS COP 01B		5.250	MN	05/01/2018	05/01/2012	100.000	5,139,432	5,050,000	107.8850	5,448,193	5,151,505	44,188	265,125	(7,357)			1PE	03/30/2001	5.010

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C		5.250	MN	11/01/2014	05/01/2012	100.000	6,320,955	6,040,000	110.8280	6,694,011	6,335,054	52,850	158,550	(14,099)			1PE	05/22/2002	4.630
68607H-FV-3	OREGON ST DEPT OF ADMIN SVCS COP 97B		5.000	MN	11/01/2012	11/01/2008	100.000	288,546	280,000	106.4900	298,172	290,962	2,333	14,000	(1,260)			1PE	01/10/2001	4.400
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		6.150	JJ01	07/01/2030			2,785,000	2,785,000	103.8450	2,892,083	2,785,000	85,639	168,971				1PE	06/08/2000	6.150
68608R-XM-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		6.250	JJ01	07/01/2028			6,860,000	6,860,000	104.4190	7,163,143	6,860,000	214,375	422,344				1PE	06/08/2000	6.250
68607F-JQ-4	OREGON ST VETERANS WELFARE SER 76A		6.050	A001	10/01/2028			6,832,779	6,850,000	111.0090	7,604,117	6,831,250	103,606	402,930	403			1PE	04/14/1997	6.070
735240-NK-5	PORT PORTLAND OR INTL ARPT 1998-12C		5.000	JJ	07/01/2007			4,941,734	4,820,000	108.7370	5,241,123	5,033,430	120,500	241,000	(23,980)			1PE	11/20/1998	4.380
735240-NP-4	PORT PORTLAND OR INTL ARPT 1998-12C		4.750	JJ	07/01/2011	01/01/2010	100.000	4,733,647	4,585,000	104.7170	4,801,274	4,741,440	108,894		(7,793)			1PE	07/23/2002	4.210
735240-RR-6	PORT PORTLAND OR INTL ARPT PFC 1999 B		5.000	JJ	07/01/2004			2,194,339	2,185,000	104.7320	2,288,394	2,212,793	54,625	109,250	(5,874)			1PE	09/01/1999	4.700
735240-LE-1	PORT PORTLAND OR INTL ARPT REV 96-11		5.400	JJ	07/01/2008			3,072,916	3,040,000	108.7500	3,306,000	3,088,518	82,080	164,160	(5,054)			1PE	09/21/1999	5.170
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A		4.800	JJ	04/01/2010			10,740,000	10,740,000	109.1860	11,726,576	10,835,371	257,760	515,520				1PE	06/25/1998	4.800
794173-BF-0	SALEM-KEIZER OR SCH DIST 24J G O 1998		5.000	JD	06/01/2008			608,273	595,000	111.1450	661,313	616,831	2,479	29,750	(2,118)			1PE	08/05/1998	4.530
895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 99A		5.250	JJ	07/01/2010			5,718,023	5,600,000	112.0480	6,274,688	5,745,880	147,000	294,000	(12,735)			1PE	09/26/2000	4.910
958276-AC-1	WAUNA COGENERATION PROJECT WA		7.250	J01	01/01/2009			12,870,571	12,900,000	102.3460	13,202,634	12,842,079	467,625	888,125	4,510			3	07/13/1994	7.330
OREGON								134,085,429	131,985,000	XXX	142,551,849	134,731,228	2,696,978	6,707,706	(232,704)			XXX	XXX	XXX
PENNSYLVANIA																				
016356-AW-7	ALIQUIPPA PA SCH BLDG AUTH REF SER 78		6.400	JD	06/01/2008			2,645,000	2,645,000	104.6400	2,767,728	2,645,000	14,107	169,280				1	05/08/1978	6.400
01728A-RN-8	ALLEGHENY CNTY PA HLTH CATHOLIC EAST 98A		5.000	MN	11/15/2009			2,619,793	2,575,000	111.1790	2,862,859	2,643,881	16,451	128,750	(5,407)			1PE	01/09/1998	4.700
01728A-WV-4	ALLEGHENY CNTY PA HLTH WEST PENN 00B		9.250	MN15	11/15/2030			23,952,133	25,000,000	109.3040	27,326,000	23,899,250	295,486	2,312,500	10,221			4	07/24/2000	9.700
01728A-SK-3	ALLEGHENY CNTY PA HOSP DEV AUTH REV		4.750	FA	08/01/2009			245,000	245,000	108.6670	266,234	245,000	4,849	11,638				1PE	06/18/1998	4.750
01728A-KS-4	ALLEGHENY CNTY PA HOSP PITTSBURGH MED		5.375	JD01	12/01/2025			6,767,077	6,900,000	102.3120	7,059,528	6,752,000	30,906	368,188	3,576			1	12/12/1997	5.540
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K		6.625	JJ01	07/01/2009			480,000	480,000	112.4410	539,717	482,400	15,900	31,800				1	06/13/1977	6.630
017286-EH-4	ALLEGHENY CNTY PA PITTS INTL ARPT 97 A1		5.750	JJ	01/01/2008	01/01/2008	101.000	4,185,230	4,000,000	111.1990	4,447,960	4,318,120	115,000	230,000	(32,157)			1PE	07/07/1998	4.700
01728A-MJ-2	ALLEGHENY CNTY PA PITTSBURGH MERCY		5.625	FA15	08/15/2026			9,667,493	9,850,000	109.0400	10,740,440	9,648,371	209,313	554,063	4,654			1	05/16/1997	5.780
017343-BJ-2	ALLEGHENY CNTY PA PORT SPL REV TRANS 99		6.125	MS01	03/01/2029			8,465,643	8,500,000	119.0740	10,121,290	8,458,945	173,542	520,625	604			1PE	10/21/1999	6.160
017293-AC-5	ALLEGHENY CNTY PA PRESBYTN MED CTR 94		6.750	F01	02/01/2026			1,770,000	1,770,000	103.2310	1,827,189	1,770,000	49,781	118,125				1PE	08/12/1994	6.750
017357-QZ-0	ALLEGHENY CNTY PA SANITARY AUTH SWR 00		5.750	JD	12/01/2006			1,284,251	1,240,000	113.6790	1,409,620	1,305,571	5,942	71,300	(10,058)			1PE	10/12/2000	4.740
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01 REF		5.000	JD	12/01/2012			4,540,117	4,340,000	110.7790	4,807,809	4,551,271	18,083	217,000	(11,154)			1PE	04/15/2002	4.420
017391-AX-1	ALLEGHENY HSG DEV CORP PA FIRST LIEN		7.250	JD	12/01/2003			205,000	205,000	100.4810	205,986	205,000	1,239	14,863				1	03/20/1978	7.250
017391-AY-9	ALLEGHENY HSG DEV CORP PA FIRST LIEN		7.250	JD	12/01/2004			220,000	220,000	100.3860	220,849	220,000	1,329	15,950				1	03/20/1978	7.250
017391-AZ-6	ALLEGHENY HSG DEV CORP PA FIRST LIEN		7.250	JD	12/01/2005			235,000	235,000	100.3570	235,839	235,000	1,420	17,038				1	03/20/1978	7.250
017391-BA-0	ALLEGHENY HSG DEV CORP PA FIRST LIEN		7.250	JD	12/01/2006			255,000	255,000	100.3190	255,813	255,000	1,541	18,488				1	03/20/1978	7.250
017391-BB-8	ALLEGHENY HSG DEV CORP PA FIRST LIEN		7.250	JD	12/01/2007			270,000	270,000	100.2670	270,721	270,000	1,631	19,575				1	03/20/1978	7.250
017391-BC-6	ALLEGHENY HSG DEV CORP PA FIRST LIEN		7.250	JD	12/01/2008			290,000	290,000	100.2820	290,818	290,000	1,752	21,025				1	03/20/1978	7.250
017452-BF-9	ALLEGHENY VY PA SCH DIST 77		6.000	JD01	12/01/2003			185,000	185,000	102.9310	190,422	185,000	925	8,250				1	08/11/1977	6.000
018435-AZ-0	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2003			230,000	230,000	103.2120	237,388	230,000	5,750	17,250				1	10/11/1978	7.500
018435-BA-4	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2004			245,000	245,000	107.3900	263,106	245,000	6,125	18,375				1	10/11/1978	7.500
018435-BB-2	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2005			265,000	265,000	110.3960	292,549	265,000	6,625	19,875				1	10/11/1978	7.500
018435-BC-0	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2006			285,000	285,000	112.4830	320,577	285,000	7,125	21,375				1	10/11/1978	7.500
018435-BD-8	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2007			305,000	305,000	113.5410	346,300	305,000	7,625	22,875				1	10/11/1978	7.500
018435-BE-6	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2008			330,000	330,000	113.6570	375,068	330,000	8,250	24,750				1	10/11/1978	7.500
018435-BF-3	ALLENTOWN DEV CORP PA FIRST LIEN 1978		7.500	MS	09/01/2009			350,000	350,000	114.3390	400,187	350,000	8,750	26,250				1	10/11/1978	7.500
021825-BU-7	ALTOONA PA SCH AUTH SCH REV SER 1978		6.500	JJ	01/01/2008			1,262,329	1,300,000	115.8490	1,506,037	1,189,292	42,250	84,500	6,063			1PE	07/10/1978	7.200
047249-DF-1	ATHENS PA JT SCH AUTH SER 1977		6.000	M01	03/01/2003			105,000	105,000	100.8050	105,845	105,000	2,100	3,600				1	08/03/1977	6.000
074876-BN-2	BEAVER CNTY PA INDL DEV PCR COLTEC, IND 78		7.000	J01	06/01/2008			875,000	875,000	100.0000	875,000	875,000	5,104	61,250	(875,000)			6*	06/27/1978	7.000
074876-DW-0	BEAVER CNTY PA PCR OHIO EDISON CO 95A		7.050	A0	10/01/2020			10,000,000	10,000,000	114.6600	11,466,000	10,000,000	176,250	705,000				1PE	10/07/1994	7.050
074876-DY-6	BEAVER CNTY PA PLN CTL CLEVELAND ELEC		7.625	MN	05/01/2025	05/01/2007	100.000	5,611,127	5,500,000	105.9830	5,829,065	5,730,505	69,896	419,375	(21,239)			2PE	11/09/1995	7.080
080050-AG-2	BELLWOOD PA GTD WTR		6.000	F01	02/01/2004			75,000	75,000	103.3030	77,477	75,000	1,875	3,450				6*	02/07/1974	6.000
109467-AM-2	BRIGHTON TWP PA SWR AUTH GTD SWR		6.200	MS01	09/01/2007			570,000	570,000	115.7970	660,043	570,000	11,780	35,340				1	09/07/1977	6.200
109775-AR-7	BRISTOL BORO PA WTR SWR AUTH GTD SWR		6.500	J01	01/01/2007			355,000	355,000	100.1030	355,366	355,000	11,538	23,075				1PE	02/07/1977	6.500
118608-BG-2	BUCKS CNTY PA HSG AUTH FIRST MTG GTD		6.050	A001	10/01/2005			495,000	495,000	100.2150	496,064	495,000	7,487	29,948				1PE	08/03/1977	6.050
118673-FX-5	BUCKS CNTY PA WTR & SWR AUTH SER 1977		6.375	JD01	12/01/2008			440,000	440,000	111.9010	492,364	440,000	2,338	28,050				1	03/10/1977	6.380
123594-BD-4	BUTLER CNTY PA INDL DEV VOGEL WASTE 94		8.750	F01	02/01/2004			2,335,000	2,335,000	99.9660	2,334,206	2,335,000	85,130	128,406				2	02/24/1994	8.750
159754-CZ-1	CHARLEROI PA AREA SCH AUTH SCH BLDG		6.000	JJ01	07/01/2004			140,000	140,000	106.7740	149,484	140,000	4,200	8,400				1	08/17/1977	6.000
159754-DA-5	CHARLEROI PA AREA SCH AUTH SCH BLDG		6.150	JJ01	07/01/2008			250,000	250,000	117.1340	292,835	250,000	7,688	15,375				1	08/17/1977	6.150
179625-BM-9	CLAIRTON PA MUN AUTH GTD SWR SER 1978		6.150	FA	08/15/2003			125,000	125,469	100.3750	125,469	125,000	2,904	7,688				6*	01/11/1978	6.150
179625-BN-7	CLAIRTON PA MUN AUTH GTD SWR SER 1978		6.150	FA	08/15/2004			130,000	130,454	100.3490	130,454	130,000	3,020	7,995				6*	01/11/1978	6.150

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
179625-BP-2	CLAIRTON PA MUN AUTH GTD SWR SER 1978		6.150	FA	08/15/2005				140,000	100.3160	140,442	140,000	3,253	8,610				6*	01/11/1978	6.150
179625-BQ-0	CLAIRTON PA MUN AUTH GTD SWR SER 1978		6.150	FA	08/15/2006				150,000	100.2770	150,416	150,000	3,485	9,225				6*	01/11/1978	6.150
179625-BR-8	CLAIRTON PA MUN AUTH GTD SWR SER 1978		6.150	FA	08/15/2007				155,000	100.2360	155,366	155,000	3,601	9,533				6*	01/11/1978	6.150
708690-AG-7	COLVER PROJECT PA		7.050	JD01	12/01/2010			10,000,000	10,000,000	104.3410	10,434,100	10,000,000	58,750	705,000				2PE	08/18/1994	7.050
218129-BZ-6	CORAOPOLIS PA MUN SAN AUTH SWR REF 98C		6.250	F01	08/01/2005			105,000	105,000	111.7070	117,292	105,000	2,734	5,469				1	02/24/1978	6.250
23825C-BC-1	DAUPHIN CNTY PA GEN AUTH TRESSLER 94A		7.000	JJ01	01/01/2016			2,200,000	2,200,000	103.1470	2,269,234	2,200,000	77,000	154,000				2PE	08/31/1994	7.000
238262-AC-3	DAUPHIN CNTY PA PLN CTL HERSHEY FOODS		6.875	A01	04/01/2005			1,000,000	1,000,000	100.3720	1,003,720	1,000,000	17,188	68,750				1PE	04/02/1975	6.880
260480-AW-8	DOVER TWP PA SWR AUTH GTD SWR SER 77		6.300	M01	05/01/2007			140,000	140,000	116.4350	163,009	140,000	1,470	8,820				1	07/29/1977	6.300
275830-BZ-9	EAST WHITELAND PA MUN AUTH GTD SWR		6.000	MS01	09/01/2005			930,000	930,000	111.2720	1,034,830	930,000	18,600	55,800				1	06/02/1977	6.000
294223-KJ-0	EPHRATA PA AREA SCH DIST G O 01A		5.000	A0	04/15/2018	10/15/2011	100.000	2,638,615	2,600,000	104.9400	2,728,440	2,640,404	27,444	65,000	(1,789)			1PE	06/24/2002	4.790
353268-CG-8	FRANKLIN CNTY PA INDL CHAMBERSBURG 98		5.000	JJ	07/01/2006			1,312,726	1,290,000	109.5600	1,413,324	1,338,827	32,250	64,500	(5,875)			1PE	02/20/1998	4.450
514057-BP-2	LANCASTER CNTY PA SOLID WASTE MGMT 98A		5.000	JD	12/15/2003			5,032,349	5,000,000	103.5850	5,179,250	5,176,100	11,111	250,000	(32,489)			1PE	02/20/1998	4.300
514057-BQ-0	LANCASTER CNTY PA SOLID WASTE MGMT 98A		5.000	JD	12/15/2004			3,579,308	3,540,000	106.5730	3,772,684	3,662,555	7,867	177,000	(18,848)			1PE	02/20/1998	4.400
514057-BS-6	LANCASTER CNTY PA SOLID WASTE MGMT 98A		5.000	JD	12/15/2006			7,440,818	7,310,000	110.1170	8,049,553	7,571,259	16,244	365,500	(29,587)			1PE	02/20/1998	4.500
514057-BT-4	LANCASTER CNTY PA SOLID WASTE MGMT 98A		5.250	JD	12/15/2007			3,890,910	3,775,000	112.0880	4,231,322	3,980,851	8,808	198,188	(20,418)			1PE	02/20/1998	4.550
514057-BU-1	LANCASTER CNTY PA SOLID WASTE MGMT 98A		5.250	JD	12/15/2008			3,776,061	3,650,000	111.9770	4,087,161	3,838,486	8,517	191,625	(18,031)			1PE	04/23/1999	4.580
514057-BZ-0	LANCASTER CNTY PA SOLID WASTE MGMT 98A		5.250	JD	12/15/2011	12/15/2010	100.000	6,519,299	6,415,000	109.4370	7,020,384	6,560,813	14,968	336,788	(10,444)			1PE	08/11/1998	5.000
514057-BY-3	LANCASTER CNTY PA SOLID WASTE MGMT AUT		5.375	JD15	12/15/2015	12/15/2010	100.000	2,707,106	2,650,000	109.2580	2,895,337	2,729,977	6,331	142,438	(5,707)			1PE	02/20/1998	5.040
522455-AS-3	LEBANON CNTY PA HEALTH FACS AUTH REV HOSP REV BDS 2002		5.900	MN	11/15/2028			10,756,581	11,000,000	98.4360	10,827,960	10,756,570	28,844		11			2PE	12/19/2002	6.070
522455-AT-1	LEBANON CNTY PA HEALTH FACS AUTH REV HOSP REV BDS 2002		6.000	MN	11/15/2035			4,942,952	5,000,000	99.5980	4,979,900	4,942,950	13,333		2			2PE	12/19/2002	6.080
524808-AZ-5	LEHIGH CNTY PA INDL PA PWR & LT 94B		6.400	MS	09/01/2029	09/01/2006	100.000	12,184,750	12,150,000	109.3270	13,283,231	12,206,250	259,200	777,600	(8,305)			1PE	04/11/2000	6.310
524808-BH-4	LEHIGH CNTY PA INDL PA PWR & LT 95A		6.150	FA	08/01/2029	08/01/2007	100.000	10,299,326	10,270,000	111.3290	11,433,488	10,333,379	263,169	631,605	(6,859)			1PE	04/15/1997	6.060
600310-CA-2	MILLCREEK TWP PA SWR AUTH SWR REF 77		6.250	M01	05/01/2003			40,000	40,000	101.6380	40,655	40,000	417	1,406				1	05/12/1977	6.250
600310-CB-0	MILLCREEK TWP PA SWR AUTH SWR REF 77		6.300	MN01	05/01/2009			285,000	285,000	101.6450	289,688	285,000	2,993	17,955				1	05/12/1977	6.300
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		5.750	M01	03/01/2011			340,255	345,000	112.1530	386,928	332,518	6,613	18,831	734			1	01/31/1977	6.290
660065-AD-5	NORTH HUNTINGDON TWP PA MUN AUTH SWR		6.900	A01	04/01/2006			110,000	110,000	109.1790	120,097	110,000	1,898	6,728				1	05/21/1976	6.900
708690-AA-0	NORTHAMPTON GENERATING PROJECT PA		6.600	JJ01	01/01/2019			6,482,793	7,500,000	100.9690	7,572,675	6,283,200	247,500	495,000	39,401			2PE	12/22/1994	8.280
708690-AE-2	NORTHAMPTON GENERATING PROJECT PA		6.500	JJ01	01/01/2013			7,642,189	8,550,000	100.8590	8,623,445	7,254,761	277,875	555,750	77,949			2PE	12/22/1994	8.360
664558-BC-6	NORTHEASTN PA HOSP AUTH MERCY HOSP		6.375	MS01	09/01/2007			668,046	670,000	110.9430	743,318	663,300	14,238	42,713	340			1	10/07/1977	6.490
664558-BV-4	NORTHEASTN PA HOSP AUTH WILKES BARRE		6.875	JD	06/01/2005			1,000,000	1,000,000	112.5200	1,125,200	1,000,000	5,729	68,750				1	05/25/1978	6.880
667067-AN-2	NORTHUMBERLAND CNTY PA CAP APPREC 91			A0	10/15/2010			2,368,639	3,560,000	74.5360	2,653,482	2,117,595			120,722			1	11/07/2000	5.240
709144-DH-9	PENNSYLVANIA COMWLTH CTFS PARTN CARS		8.640	JJ	07/01/2006			20,032,619	20,100,000	107.0620	21,519,462	19,912,266	868,320	1,591,920	15,887			1PE	07/02/1993	8.750
709144-DN-6	PENNSYLVANIA COMWLTH CTFS PARTN CARS		8.790	JJ	07/01/2007			21,102,397	21,150,000	106.7450	22,576,568	21,045,519	916,853	1,706,805	8,337			1PE	07/02/1993	8.730
708681-BD-2	PENNSYLVANIA CONVT CTR AUTH 94 A REF		6.750	MS01	09/01/2019	09/01/2006	100.000	2,616,620	2,550,000	106.8560	2,724,828	2,709,936	57,375	172,125	(15,827)			1PE	09/21/1995	5.950
708681-BH-3	PENNSYLVANIA CONVT CTR AUTH 94 A REF		6.750	MS01	09/01/2019	09/01/2006	100.000	4,127,869	4,000,000	109.8940	4,395,760	4,194,000	90,000	270,000	(30,502)			1PE	09/18/2000	5.770
708840-DE-0	PENNSYLVANIA COOP AUTH PHILADELPHIA 93		5.875	JD15	06/15/2023			16,260,470	19,000,000	102.1170	19,402,230	15,813,700	49,611	1,116,250	80,727			1	11/08/1994	7.390
708840-DD-2	PENNSYLVANIA COOP AUTH PHILADELPHIA 93A		5.000	JD15	06/15/2013			4,787,484	5,500,000	100.5300	5,529,150	4,438,060	12,222	275,000	59,619			1PE	10/25/1994	7.060
709163-BV-0	PENNSYLVANIA HIGHER ED ASSISTANCE AGENCY		1.480	4WK	10/01/2040			20,000,000	20,000,000	100.0000	20,000,000	20,000,000	17,841	127,031				1PE	10/23/2002	1.480
709174-S4-9	PENNSYLVANIA HIGHER EDL FAC JEFFERSON		6.200	FA	08/15/2003			604,633	605,000	102.5460	620,403	600,289	14,170	37,510	562			1PE	12/01/1992	6.300
709144-DG-1	PENNSYLVANIA ST COP 1993 A		5.000	JJ01	07/01/2015	07/01/2005	100.000	3,807,116	3,800,000	103.0320	3,915,216	3,816,340	95,000	187,500	(2,613)			1PE	02/01/1999	4.920
709141-XG-5	PENNSYLVANIA ST G O 2002 SECOND REF		5.000	A0	10/01/2013			38,372,848	34,000,000	111.9610	38,066,740	45,220,000	425,000		(64,152)			1PE	10/09/2002	3.550
709172-FT-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH H		5.000	MN	11/15/2006	11/15/2006	102.000	1,926,630	1,900,000	109.5240	2,080,956	1,953,390	12,139	95,000	(6,150)			1PE	04/03/1998	4.600
717817-DR-8	PHILADELPHIA PA ARPT REV		5.750	JD	06/15/2009	06/15/2007	100.000	2,953,384	2,905,000	109.1810	3,171,708	2,971,931	7,424	167,038	(9,390)			1PE	06/16/2000	5.330
717817-EG-1	PHILADELPHIA PA ARPT REV BDS 1997A		6.000	JD	06/15/2006			6,182,524	6,030,000	112.1040	6,759,871	6,279,582	16,080	361,800	(39,336)			1PE	06/02/2000	5.190
717817-GB-0	PHILADELPHIA PA ARPT SYS REF 1998A		5.375	JD	06/15/2014	06/15/2010	100.000	2,003,015	2,000,000	107.0800	2,141,600	2,003,660	4,778	107,500	(322)			1PE	12/05/2000	5.350
71781E-AN-5	PHILADELPHIA PA AUTH FOR INDL DEV ARPT REV ARPT REV BDS 1998 A		5.250	JJ	07/01/2011			8,651,397	8,770,000	107.3450	9,414,157	8,619,595	230,213	460,425	10,716			1PE	11/05/1999	5.450
717813-CQ-0	PHILADELPHIA PA G O 1998 REF		5.125	MN	05/15/2015	05/15/2011	100.000	2,849,861	2,775,000	106.9080	2,966,697	2,856,668	18,172	142,219	(6,807)			1PE	01/15/2002	4.730
717813-EH-8	PHILADELPHIA PA G O 2001		5.250	MS	09/15/2012	03/15/2011	100.000	185,010	175,000	111.4850	195,099	186,923	2,705	9,188	(993)			1PE	01/11/2001	4.410
717823-TE-8	PHILADELPHIA PA GAS WKS 93 14TH		6.375	JJ01	07/01/2026			13,785,963	15,000,000	104.2770	15,641,550	13,635,300	478,125	956,250	37,081			1PE	11/08/1994	7.220
717823-TW-8	PHILADELPHIA PA GAS WKS 93 14TH		6.250	JJ01	07/01/2008	07/01/2005	100.000	7,556,492	7,500,000	104.2170	7,816,275	7,598,205	234,375	468,750	(27,324)			1PE	06/06/2000	5.840
717823-YQ-5	PHILADELPHIA PA GAS WKS 93 14TH		6.375	JJ	07/01/2026	07/01/2005	100.000	3,139,502	3,130,000	104.5550	3,272,572	3,152,195	99,769	199,538	(3,410)			1	07/21/1999	6.240
717823-YR-3	PHILADELPHIA PA GAS WKS 93 14TH		6.375	JJ	07/01/2026	07/01/2005	100.000	6,887,894	6,870,000	104.2520	7,162,112	6,918,715	218,981	437,963	(6,421)			1PE	07/21/1999	6.260
717825-HK-2	PHILADELPHIA PA HOSP JEFFERSON 97A		5.125	MN15	05/15/2018			5,379,351	5,450,000	105.1160	5,728,822	5,366,223	35,690	242,156	3,730			1PE	08/06/1998	5.260

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
717825-HU-0	PHILADELPHIA PA HOSP JEFFERSON 98A		5.250	MN	05/15/2006			3,090,397	3,025,000	110.3310	3,337,513	3,162,759	20,293	158,813	(17,566)			1PE	07/13/1998	4.550
717825-HV-8	PHILADELPHIA PA HOSP JEFFERSON 98A		5.250	MN	05/15/2007			2,973,764	2,900,000	111.8190	3,242,751	3,035,140	19,454	152,250	(14,912)			1PE	07/13/1998	4.600
717825-HW-6	PHILADELPHIA PA HOSP JEFFERSON 98A		5.250	MN	05/15/2008			3,452,777	3,355,000	111.9310	3,755,285	3,517,348	22,506	176,138	(15,696)			1PE	07/13/1998	4.630
717825-JC-8	PHILADELPHIA PA HOSP JEFFERSON 98A		5.125	MN15	05/15/2018			28,287,303	28,600,000	105.1160	30,063,176	28,229,916	187,290	1,429,875	15,734			1PE	07/13/1998	5.240
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		6.625	MN15	11/15/2023			16,667,315	17,250,000	101.1920	17,455,620	16,598,923	146,026	1,142,813	22,753			2PE	10/29/1999	7.000
717825-DD-2	PHILADELPHIA PA HOSPS NORTHWESTN CORP		7.125	JD01	06/01/2018			1,142,023	1,155,000	103.4530	1,194,882	1,138,657	6,858	82,294	553			1	05/10/1994	7.260
71781E-AM-7	PHILADELPHIA PA INDL DEV ARPT SYS 98A		5.250	JJ	07/01/2010			1,012,297	1,000,000	108.0660	1,080,660	1,015,240	26,250	52,500	(1,319)			1PE	09/06/2000	5.050
71781E-AP-0	PHILADELPHIA PA INDL DEV ARPT SYS 98A		5.250	JJ	07/01/2012			2,997,582	3,065,000	106.6290	3,268,179	2,981,356	80,456	160,913	5,265			1PE	09/16/1999	5.550
71781E-AQ-8	PHILADELPHIA PA INDL DEV ARPT SYS 98A		5.375	JJ	07/01/2013			3,674,668	3,750,000	107.0350	4,013,813	3,658,838	100,781	201,563	5,141			1PE	09/16/1999	5.630
71781Q-AT-5	PHILADELPHIA PA INDL DEV LEASE 96A		5.375	FA15	02/15/2027			4,921,056	5,075,000	103.4720	5,251,204	4,905,194	103,051	272,781	4,106			1PE	07/31/1997	5.630
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B		5.500	A0	10/01/2012	10/01/2011	101.000	3,146,064	2,895,000	113.8690	3,296,508	3,162,990	39,806	132,687	(16,926)			1	02/27/2002	4.390
717904-CT-1	PHILADELPHIA PA MUN AUTH SVC BLDG LSE 90			MS	03/15/2014			3,243,096	5,860,000	61.5860	3,608,940	3,069,995			166,816			1PE	12/12/2001	5.290
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A		5.500	FA01	02/01/2031	02/01/2012	100.000	2,689,710	2,650,000	105.6520	2,799,778	2,692,771	60,729		(3,061)			1PE	01/10/2002	5.290
717880-7R-3	PHILADELPHIA PA SCH DIST G O 02 B		5.625	FA	08/01/2014	08/01/2012	100.000	16,606,017	15,545,000	112.4420	17,479,109	16,655,535	548,933		(49,517)			1PE	05/15/2002	4.730
717880-4Q-8	PHILADELPHIA PA SCH DIST G O 99 D REF		5.625	MS	03/01/2010			2,106,588	1,950,000	114.3850	2,230,508	2,132,306	36,563	109,688	(18,291)			1PE	07/25/2001	4.310
717880-Z7-6	PHILADELPHIA PA SCH DIST G.O. BDS 1999 A		4.750	A001	04/01/2027			7,112,700	8,950,000	99.7250	8,925,388	7,019,933	106,281	425,125	33,661			1PE	01/19/2000	6.470
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF		5.500	MN	11/01/2012			5,031,089	4,625,000	115.4680	5,340,395	5,061,369	42,396	244,483	(30,279)			1PE	01/22/2002	4.390
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		5.250	MN	11/01/2013	11/01/2012	100.000	2,324,416	2,200,000	112.1840	2,468,048	2,333,540	19,250	111,008	(9,124)			1PE	01/23/2002	4.530
717893-KB-6	PHILADELPHIA PA WTR & WASTEWTR 97A		5.250	FA	08/01/2008			1,624,637	1,600,000	112.0280	1,792,448	1,632,800	35,000	84,000	(3,748)			1PE	09/28/2000	4.930
717893-KK-6	PHILADELPHIA PA WTR & WASTEWTR 97A		5.000	FA	08/01/2016	08/01/2009	100.000	4,222,212	4,000,000	105.0090	4,200,360	4,230,520	83,333		(8,308)			1PE	09/16/2002	4.030
717893-LS-8	PHILADELPHIA PA WTR & WASTEWTR REV 93		5.500	JD	06/15/2014	06/15/2014	100.000	1,695,518	1,775,000	103.9370	1,844,882	1,681,216	4,339	97,625	4,697			1	09/30/1999	6.050
721007-AP-7	PIDGEON CREEK PA SAN AUTH GTD SWR		6.875	M01	05/01/2006			355,000	355,000	101.6920	361,007	355,000	4,068	22,000				1	04/14/1977	6.880
724787-AJ-5	PITTSBURGH ALLEGHENY CNTY PA AUD AUTH		5.250	FA	02/01/2013			386,071	390,000	109.3790	426,578	385,121	8,531	20,475	287			1PE	06/15/1999	5.380
72478P-AN-6	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99		5.000	FA01	02/01/2024	02/01/2024	100.000	1,070,135	1,250,000	101.7000	1,271,250	1,056,700	26,042	31,250	4,755			1PE	12/29/1999	6.310
725209-CV-0	PITTSBURGH PA G O SER 2002 A		5.000	MS	09/01/2012	03/01/2012	100.000	3,610,107	3,435,000	110.2940	3,788,599	3,624,681	57,250	122,133	(14,574)			1PE	01/15/2002	4.320
725299-XX-4	PITTSBURGH PA URBN REDEV MTG 1993 A		5.650	A001	10/01/2024			2,067,602	2,170,000	101.0740	2,193,306	2,052,755	30,651	122,605	3,773			1PE	04/22/1996	6.120
725293-PK-4	PITTSBURGH PA URBN REDEV OLIVER 1997		5.375	JD01	06/01/2017			1,400,000	1,400,000	107.2230	1,501,122	1,400,000	6,271	61,813				1PE	12/11/1997	5.380
725304-FU-8	PITTSBURGH PA WTR & SWR AUTH SER 95 B		5.750	MS01	09/01/2025			3,389,857	3,450,000	110.7340	3,820,323	3,383,484	66,125	198,375	1,394			1	05/02/1997	5.890
755553-RQ-9	READING PA G O 2002			MN	11/15/2013	05/15/2013	97.490	1,987,724	3,455,000	61.5320	2,125,931	1,903,912			83,812			1PE	01/30/2002	5.100
755553-RR-7	READING PA G O 2002			MN	11/15/2014	11/15/2012	90.070	1,765,313	3,285,000	57.6240	1,892,948	1,688,786			76,527			1PE	01/30/2002	5.240
755553-RS-5	READING PA G O 2002			MN	11/15/2015	11/15/2013	89.800	1,664,159	3,325,000	53.8060	1,789,050	1,590,048			74,111			1PE	01/30/2002	5.390
755553-RT-3	READING PA G O 2002			MN	11/15/2016	05/15/2016	97.300	1,736,048	3,710,000	50.3880	1,869,395	1,657,368			78,679			1PE	01/30/2002	5.490
755553-RU-0	READING PA G O 2002			MN	11/15/2017	05/15/2017	97.250	1,724,526	3,950,000	46.8800	1,851,760	1,645,215			79,311			1PE	01/30/2002	5.590
755553-RV-8	READING PA G O 2002			MN	11/15/2018	11/15/2015	84.480	1,512,185	3,690,000	43.7900	1,615,851	1,441,868			70,317			1PE	01/30/2002	5.630
755638-PZ-0	READING PA SCH DIST G O 2001			JJ	01/15/2019	07/15/2016	86.720	3,488,286	8,700,000	42.5090	3,698,283	3,207,603			193,207			1PE	06/07/2001	5.710
755638-QA-4	READING PA SCH DIST G O 2001			JJ	01/15/2020	01/15/2014	70.920	3,493,531	9,270,000	39.7480	3,684,640	3,211,035			194,405			1PE	06/07/2001	5.740
755621-BD-0	READINGS PA PKG AUTH GTD PKG REV 1977		6.000	FA15	08/15/2007			925,000	925,000	115.7670	1,070,845	925,000	20,967	55,500				1	08/31/1977	6.000
766811-AB-9	RINGGOLD PA SCH DIST SCH REF 78		6.700	J15	01/15/2008			1,850,000	1,850,000	113.4330	2,098,511	1,850,000	57,155	118,255				1	06/26/1978	6.700
770820-BL-1	ROBINSON TWP PA G O		6.000	JD15	12/15/2003			60,000	60,000	103.1220	61,873	60,000	160	3,600				6*	01/24/1974	6.000
805777-HF-9	SAYRE PA HLTH CARE FAC GUTHRIE 02 A		5.875	JD01	12/01/2031			4,914,190	5,000,000	101.2810	5,064,050	4,913,200	24,479	244,792	990			1PE	01/18/2002	6.010
810694-BZ-1	SCRANTON-LACKAWANNA PA HLTH WELFARE 76		6.625	A15	04/15/2007			640,000	640,000	108.9080	697,011	640,000	8,951	38,922				1PE	12/20/1976	6.630
816371-AN-8	SELINSGROVE PA MUN AUTH SWR		7.500	JD01	12/01/2010			795,000	795,000	102.6130	815,773	795,000	4,969	59,625				1	02/13/1979	7.500
819264-AB-8	SHALER TWP PA WTR AUTH GTD WTR REF		6.400	F15	08/15/2009			1,232,735	1,235,000	108.4640	1,339,530	1,228,825	29,860	77,600	361			1	06/05/1978	6.460
900478-AC-2	TURTLE CREEK PA AREA SCH AUTH 78		6.625	MS	03/15/2007			1,445,000	1,445,000	116.4650	1,682,919	1,445,000	28,188	95,731				1	06/19/1978	6.630
915727-GK-1	UPPER DUBLIN PA SCH AUTH SCH REV 78		6.750	M15	05/15/2005			2,140,000	2,140,000	111.4840	2,385,758	2,140,000	18,458	144,113				1	06/19/1978	6.750
956848-BU-8	WEST WHITELAND PA MUN AUTH GTD SWR		6.300	MS15	09/15/2007			670,000	670,000	117.4020	786,593	670,000	12,429	42,210				1	03/17/1977	6.300
986415-AR-8	YORK CNTY PA SOLID WASTE REFUSE 97		5.000	JD	12/01/2003			3,189,078	3,175,000	103.4190	3,283,553	3,258,026	13,229	158,750	(14,729)			1PE	11/05/1997	4.500
986415-AV-9	YORK CNTY PA SOLID WASTE REFUSE 97		5.500	JD	12/01/2007			5,140,591	5,000,000	114.1300	5,706,500	5,191,150	22,917	275,000	(24,765)			1PE	11/21/2000	4.850
987133-BG-9	YORK TWP PA WTR & SWR AUTH SWR 77		6.500	FA01	08/01/2007			100,000	100,000	117.6830	117,683	100,000	2,708	6,500				1	03/07/1977	6.500
PENNSYLVANIA								564,174,357	594,745,000	XXX	608,655,494	570,878,015	8,922,278	28,059,005	32,159			XXX	XXX	XXX
PUERTO RICO																				
745264-MG-3	PUERTO RICO ELEC AUTH 1971 B		5.500	JJ	07/01/2004			346,981	350,000	104.2720	364,952	320,688	9,625	19,250	1,867			1	03/18/1974	6.110
745235-QY-0	PUERTO RICO PUB BLDG GTD GOVT FAC 02 D			JJ01	07/01/2030			4,499,805	7,500,000	64.9670	4,872,525	4,282,950			216,855			1PE	01/14/2002	5.450
745291-NS-9	PUERTO RICO PUB FIN CORP APPROP 01 E		5.500	FA01	08/01/2029			19,975,395	20,000,000	105.3460	21,069,200	19,975,000	458,333	595,833	395			2PE	01/25/2002	5.510
PUERTO RICO								24,822,181	27,850,000	XXX	26,306,677	24,578,638	467,958	615,083	219,116			XXX	XXX	XXX
RHODE ISLAND																				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
743940-BB-3	PROVIDENCE R I REDEV AGY REV REV BDS 1999 A		5.750	AO	04/01/2029			14,435,482	15,000,000	109.3420	16,401,300	14,384,250	215,625	862,500	8,659			1PE	11/23/1999	6.040
212474-DG-2	RHODE ISLAND CONVENTION CTR AUTH 93 A		5.750	MN15	05/15/2020			6,500,000	6,500,000	103.6670	6,738,355	6,500,000	47,757	373,750				1PE	07/15/1993	5.750
212474-CH-1	RHODE ISLAND CONVENTION CTR AUTH 93 B		5.000	MN15	05/15/2020			12,895,276	15,215,000	100.3150	15,262,927	12,363,038	97,207	760,750	84,914			1PE	08/23/1994	6.590
76222N-CU-3	RHODE ISLAND G O CONS CAP DEV LN 01 C		5.000	MS	09/01/2018	09/01/2011	101.000	3,562,818	3,335,000	105.5750	3,520,926	3,567,783	55,583		(4,965)			1PE	09/20/2002	4.150
76222N-EA-5	RHODE ISLAND G O CONS CAP DEV LN 02 B		5.250	MN	11/01/2013	11/01/2012	100.000	2,988,518	2,715,000	112.7100	3,060,077	2,989,215	23,756		(697)			1PE	12/17/2002	4.000
76222N-EB-3	RHODE ISLAND G O CONS CAP DEV LN 02 B		5.250	MN	11/01/2014	11/01/2012	100.000	4,154,831	3,795,000	111.6610	4,237,535	4,159,320	33,206		(4,489)			1PE	10/30/2002	4.070
76222N-EC-1	RHODE ISLAND G O CONS CAP DEV LN 02 B		5.250	MN	11/01/2015	11/01/2012	100.000	4,289,949	3,955,000	110.6230	4,375,140	4,294,102	34,606		(4,153)			1PE	10/30/2002	4.190
743787-D5-9	RHODE ISLAND G O UNLTD TAX SER 97A		5.700	JJ15	07/15/2019			7,810,796	7,845,000	110.2150	8,646,367	7,803,578	206,193	447,165	1,614			1PE	06/05/1997	5.750
762242-TB-1	RHODE ISLAND HLTH & ED LIFESPAN 96		5.750	MN15	05/15/2023			15,918,633	16,200,000	107.1960	17,365,752	15,875,676	119,025	931,500	9,006			1PE	12/16/1996	5.910
762242-XL-4	RHODE ISLAND HLTH & EDL R WM UNIV 92		6.500	MN15	11/15/2024			1,639,090	1,690,000	102.4810	1,731,929	1,633,188	14,036	109,850	1,669			1PE	01/31/1999	6.810
762242-6H-3	RHODE ISLAND HLTH ED UNIV OF RI 02		5.000	MS15	09/15/2022			1,745,514	1,750,000	102.1050	1,786,838	1,745,503	11,181		12			1PE	11/27/2002	5.020
762210-2C-5	RHODE ISLAND HSG MTG FIN SGL FAM 1		9.300	J01	07/01/2004			4,990	5,000	100.0820	5,004	4,913	233	233	6			1PE	09/05/1985	9.570
762211-WN-6	RHODE ISLAND HSG MTG HMEOWNSHP OPP15A		6.850	A001	10/01/2024			4,679,718	4,690,000	103.4020	4,849,554	4,678,275	80,316	321,265	267			1PE	05/16/1994	6.870
762217-BC-0	RHODE ISLAND PORT AUTH SHEPARD 94 B		6.750	JD01	06/01/2025			4,836,315	5,000,000	109.5920	5,479,600	4,812,500	28,125	337,500	4,336			1	11/03/1994	7.070
762315-DW-6	RHODE ISLAND STUDENT LOAN AUTH		1.480	4WK	12/01/2030			8,700,000	8,700,000	100.0000	8,700,000	8,700,000	7,511	94,832				1PE	11/22/2002	1.480
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH		1.500	4WK	12/01/2035			3,999,801	4,000,000	100.0000	4,000,000	3,999,800	4,379	5,032	1			1	11/07/2002	1.480
RHODE ISLAND								98,161,731	100,395,000	XXX	106,161,303	97,511,140	978,740	4,244,377	96,178			XXX	XXX	XXX
SOUTH CAROLINA																				
084203-QM-3	BERKELEY CNTY SC SCH DIST G O 2000		5.375	AO	04/01/2013	04/01/2010	100.000	2,761,682	2,645,000	110.2850	2,917,038	2,774,579	35,542	142,169	(12,897)			1PE	01/08/2002	4.650
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002		5.000	JJ	01/15/2021			2,967,868	2,975,000	103.7120	3,085,432	2,967,741	87,184		127			1PE	06/18/2002	5.020
160900-GM-2	CHARLESTON CNTY SC HOSP MED SOC 1992		6.000	A001	10/01/2009			1,000,000	1,000,000	102.0120	1,020,120	1,000,000	15,000	60,000				1	07/31/1992	6.000
160074-AB-6	CHARLESTON CNTY SC PLN CTL WESTVAC0		5.900	FA01	08/01/2003			95,000	95,000	100.1600	95,152	95,000	2,335	5,605				2	08/14/1973	5.900
16007T-AR-6	CHARLESTON CNTY SC RES RECOVERY 1997		4.950	JJ	01/01/2006			3,260,714	3,240,000	107.8150	3,493,206	3,285,047	80,190	160,380	(6,339)			1PE	12/14/1998	4.720
194590-AA-3	COLLETON DORCHSTR CNTYS SC PLN SC G&E		5.950	FA01	08/01/2003			464,326	465,000	100.3520	466,637	452,559	11,528	27,668	1,055			2PE	01/09/1976	6.210
198504-RL-8	COLUMBIA SC WTRWKS & SWR REF 01		5.000	FA	02/01/2019	02/01/2012	100.000	4,891,719	4,885,000	104.3190	5,095,983	4,892,376	101,771	183,188	(573)			1PE	10/26/2001	4.980
396053-BY-5	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	AO	04/01/2011			843,084	800,000	110.0710	880,568	848,464	10,000	43,333	(4,285)			1PE	09/24/2001	4.220
396053-BZ-2	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	AO	04/01/2012			1,091,017	1,040,000	110.0650	1,144,676	1,096,534	13,000	56,333	(4,396)			1PE	09/24/2001	4.350
396053-CA-6	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	AO	04/01/2013	04/01/2012	100.000	1,028,620	990,000	109.0950	1,080,041	1,032,768	12,375	53,625	(3,305)			1PE	09/24/2001	4.480
396053-CB-4	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	AO	04/01/2014	04/01/2012	100.000	1,126,851	1,095,000	108.2080	1,184,878	1,130,248	13,688	59,313	(2,707)			1PE	09/24/2001	4.610
396053-CC-2	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	AO	04/01/2015	04/01/2012	100.000	689,530	675,000	107.2880	724,194	691,072	8,438	36,563	(1,228)			1PE	09/24/2001	4.710
396053-CD-0	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	AO	04/01/2016	04/01/2012	100.000	1,277,689	1,260,000	106.4140	1,340,816	1,279,555	15,750	68,250	(1,487)			1PE	09/24/2001	4.810
396053-CF-5	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	A001	04/01/2018	04/01/2012	100.000	2,670,839	2,665,000	104.8470	2,794,173	2,671,449	33,313	144,354	(487)			1PE	09/24/2001	4.970
396053-CH-1	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	A001	04/01/2020			1,680,661	1,700,000	103.3830	1,757,511	1,679,770	21,250	69,792	716			1PE	09/24/2001	5.100
396053-CK-4	GREENVILLE CNTY SC PUB FACS COP 2001		5.000	A001	04/01/2022			279,141	285,000	102.0200	290,757	278,915	3,563		182			1PE	09/24/2001	5.170
396057-AB-7	GREENVILLE CNTY SC RETIREMENT FAC 91A		8.750	A01	04/01/2022			8,250,000	8,250,000	100.7400	8,311,050	8,250,000	180,469	716,188				3	12/06/1991	8.750
396505-AQ-2	GREENVILLE SC MEM AUD DIST CTFS PARTN		5.750	MS01	03/01/2016			1,702,375	1,740,000	113.7620	1,979,459	1,690,166	33,350	100,050	2,413			1	07/19/1996	6.030
529053-ED-8	LEXINGTON CNTY SC INDL COLGATE PALM0L 78		6.300	F01	05/01/2003			213,297	215,760	101.1550	213,001	2,240	11,544					6*	05/09/1978	6.300
584633-AG-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 02A		6.500	FA15	08/15/2032			4,928,436	5,000,000	102.4720	5,123,600	4,928,000	176,944		436			2PE	06/26/2002	6.610
658556-BH-7	NORTH CHARLESTON S C CTFS PARTN COPS 1		5.000	MS	09/01/2006			2,355,492	2,340,000	110.1560	2,577,650	2,373,368	39,000	117,000	(3,780)			1PE	09/26/1997	4.800
658556-BJ-3	NORTH CHARLESTON S C CTFS PARTN COPS 1		5.000	MS	09/01/2007			1,292,925	1,285,000	111.4870	1,432,608	1,299,919	21,417	64,250	(1,480)			1PE	09/26/1997	4.850
658556-BQ-7	NORTH CHARLESTON S C CTFS PARTN COPS 1		5.125	MS01	09/01/2019			4,261,030	4,400,000	104.3050	4,589,420	4,235,000	75,167	215,250	5,765			1PE	09/26/1997	5.430
720175-RY-6	PIEDMONT SC MUN PWR AGY ELEC 02A REF		4.500	JJ	01/01/2009	01/01/2005	100.000	8,576,071	8,565,000	103.3200	8,849,358	8,579,132	241,961		(3,061)			1PE	05/16/2002	4.430
720175-PN-2	PIEDMONT SC MUN PWR AGY ELEC 96B REF		5.250	JJ	01/01/2012	01/01/2009	100.000	3,009,274	3,000,000	107.6090	3,228,270	3,015,000	78,750	157,500	(1,287)			1PE	07/17/1997	5.190
76363L-AG-9	RICHLAND CNTY SC EDL BENEDICT COLLEGE 96		6.000	JJ01	07/01/2016			1,210,000	1,210,000	115.8610	1,401,918	1,210,000	36,300	72,600				1PE	07/26/1996	6.000
763665-SE-7	RICHLAND CNTY SC SD NO 01 G O 2001 A		5.125	MS	03/01/2024			5,070,565	5,100,000	102.5510	5,230,101	5,069,910	87,125	261,375	655			1PE	02/13/2002	5.170
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A		5.125	MS	03/01/2025			6,641,690	6,690,000	102.3800	6,849,222	6,640,695	114,288	342,863	995			1PE	02/13/2002	5.180
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A		5.125	MS	03/01/2026			6,492,862	6,550,000	102.3050	6,700,978	6,491,771	111,896	335,688	1,091			1PE	02/13/2002	5.190
836898-AR-7	SOUTH CAROLINA EDL FAC BENEDICT 95		5.875	JJ01	07/01/2015			4,947,051	5,000,000	112.5900	5,629,500	4,929,550	146,875	293,750	3,724			1PE	07/26/1996	6.020
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		6.000	JJ01	07/01/2012			8,255,658	8,285,000	105.0460	8,703,061	8,249,292	248,550	489,450	2,721			1PE	05/22/2000	6.060
83703E-CK-9	SOUTH CAROLINA JOBS ECON DEV HOSP FAC		5.300	5WK	08/01/2009			7,935,065	8,000,000	102.5970	8,207,760	7,910,000	48,789	406,575	9,551			1PE	03/28/2000	5.460
83703E-FU-4	SOUTH CAROLINA JOBS GEORGETOWN MEM 99		5.500	MN01	11/01/2012			992,491	1,000,000	111.4740	1,114,740	990,710	9,167	55,000	598			1PE	08/26/1999	5.600
83703E-FY-6	SOUTH CAROLINA JOBS GEORGETOWN MEM 99		5.875	MN01	11/01/2029			3,000,000	3,000,000	108.1750	3,245,250	3,000,000	29,375	176,250				1PE	08/26/1999	5.880

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A		5.200	MN	11/01/2027			6,000,000	6,000,000	101.9510	6,117,060	6,000,000	52,000					1PE	11/05/2002	5.200
837031-LB-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH ECONOMIC DEV REV REV BDS 2002A		5.625	MN	11/15/2031			19,410,022	20,000,000	98.5470	19,709,400	19,410,000	3,125		22			1PE	12/06/2002	5.840
837147-LC-9	SOUTH CAROLINA PUB SVC REV REF 1993C		5.125	JJ01	01/01/2032			9,195,264	11,190,000	101.1550	11,319,245	9,129,809	286,744	573,488	25,769			1PE	02/03/2000	6.570
837147-LU-9	SOUTH CAROLINA PUB SVC REV REF 1995A		6.250	JJ01	01/01/2022	01/01/2008	100.000	4,237,897	4,315,000	112.4580	4,852,563	4,230,786	134,844	269,688	898			1PE	04/16/1997	6.390
837147-XW-2	SOUTH CAROLINA PUB SVC SANTEE 2002D		5.250	JJ	01/01/2014	01/01/2013	100.000	22,340,069	20,000,000	111.4410	22,288,200	22,376,600	201,250		(36,531)			1	09/09/2002	3.830
837147-XX-0	SOUTH CAROLINA PUB SVC SANTEE 2002D		5.250	JJ	01/01/2015	01/01/2013	100.000	9,974,066	9,000,000	110.7780	9,970,020	9,989,190	90,563		(15,124)			1PE	09/09/2002	3.930
837147-XY-8	SOUTH CAROLINA PUB SVC SANTEE 2002D		5.000	JJ	01/01/2016	01/01/2013	100.000	8,950,274	8,340,000	107.4440	8,960,830	8,959,662	79,925		(9,388)			1PE	09/09/2002	4.100
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 2002D		5.000	JJ	01/01/2017	01/01/2013	100.000	4,129,032	3,875,000	106.5970	4,130,634	4,132,920	37,135		(3,888)			1PE	09/09/2002	4.190
837147-YA-9	SOUTH CAROLINA PUB SVC SANTEE 2002D		5.000	JJ	01/01/2018	01/01/2013	100.000	2,642,949	2,500,000	105.9260	2,648,150	2,645,125	23,958		(2,176)			1PE	09/09/2002	4.290
837147-MM-6	SOUTH CAROLINA PUB SVC SANTEE COOPER		5.125	JJ01	01/01/2021			3,570,754	4,250,000	101.7060	4,322,505	3,442,500	108,906	217,813	20,740			1PE	09/22/1994	6.710
83714R-AF-0	SOUTH CAROLINA STUDENT LOAN		1.355	4WK	09/01/2027			9,250,000	9,250,000	100.0000	9,250,000	9,250,000	4,874	162,126				1	01/16/2002	1.360
83714R-AG-8	SOUTH CAROLINA STUDENT LOAN		1.750	WK	09/01/2033			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	1,722					1Z	12/26/2002	1.750
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN		1.500	4WK	09/01/2033			10,349,172	10,350,000	100.0000	10,350,000	10,349,172	3,004		0			1	12/26/2002	1.500
837152-EQ-6	SOUTH CAROLINA TRANSN INFRA BK 01A		5.000	AO01	10/01/2029			28,036,998	28,885,000	101.7820	29,399,731	28,023,862	361,063	1,190,667	13,136			1PE	02/13/2002	5.210
837152-FQ-5	SOUTH CAROLINA TRANSN INFRA BK 02A		5.000	AO01	10/01/2029			3,884,019	3,890,000	101.5640	3,950,840	3,884,009	32,417		9			1PE	11/27/2002	5.010
837152-FR-3	SOUTH CAROLINA TRANSN INFRA BK 02A		5.000	AO01	10/01/2033			44,812,315	44,955,000	101.4870	45,623,481	44,812,043	374,625		272			1PE	10/30/2002	5.020
847120-BB-7	SPARTANBURG SC HSG AUTH SECT 8 SER 90		8.500	J01	01/01/2006			1,575,000	1,575,000	100.4050	1,581,379	1,575,000	66,938	123,250				3	09/12/1990	8.500
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998		5.250	JD01	06/01/2023			3,378,730	3,400,000	105.3150	3,580,710	3,378,274	14,875	165,375	456			1PE	04/02/2002	5.300
SOUTH CAROLINA								301,786,288	302,218,297	XXX	313,815,632	301,840,544	4,024,555	7,628,308	(23,082)			XXX	XXX	XXX
SOUTH DAKOTA																				
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		5.000	JJ01	01/01/2011			2,309,625	2,295,000	109.7350	2,518,418	2,312,970	57,375	114,750	(1,860)			1PE	12/18/2000	4.880
003268-AL-3	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		5.200	JJ01	01/01/2016			2,125,144	2,135,000	107.6550	2,298,434	2,123,983	55,510	111,020	644			1PE	12/18/2000	5.260
387793-BP-6	GRANT CNTY SD PLN CTL MDU RES		6.200	MO1	03/01/2004			320,989	325,000	100.6770	327,200	290,338	6,717	17,205	2,607			1PE	11/18/1975	7.650
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC		6.375	J01	01/01/2016			1,867,452	1,870,000	117.8000	2,202,860	1,909,400	59,606	116,981	163			1	10/05/1977	6.400
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC		7.000	J01	01/01/2016			1,199,727	1,200,000	122.1920	1,466,304	1,199,500	42,000	84,000	29			1	04/30/1979	7.000
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02		5.000	JJ	07/01/2010			874,574	840,000	109.8160	922,454	877,346	21,000	10,500	(2,772)			1PE	03/08/2002	4.350
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02		5.125	JJ01	07/01/2027			7,520,593	7,800,000	102.2740	7,977,372	7,516,080	199,875	49,328	4,513			1PE	03/08/2002	5.400
83755V-EB-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 01		5.500	MS	09/01/2013	09/01/2011	100.000	1,675,716	1,615,000	112.6990	1,820,089	1,681,086	29,608	88,825	(5,370)			1PE	01/04/2002	4.960
837559-7J-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98		5.000	MS	09/01/2006			2,347,012	2,320,000	109.6960	2,544,947	2,375,657	38,667	116,000	(6,613)			1PE	04/13/1998	4.650
SOUTH DAKOTA								20,240,830	20,400,000	XXX	22,078,079	20,286,361	510,358	708,609	(8,660)			XXX	XXX	XXX
TENNESSEE																				
033794-AY-4	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2003			220,000	220,000	104.4580	229,808	220,000	5,867	17,600				1	12/05/1979	8.000
033794-AZ-1	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2004			235,000	235,000	110.8070	260,396	235,000	6,267	18,800				1	12/05/1979	8.000
033794-BA-5	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2005			250,000	250,000	116.4100	291,025	250,000	6,667	20,000				1	12/05/1979	8.000
033794-BB-3	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2006			275,000	275,000	120.7910	332,175	275,000	7,333	22,000				1	12/05/1979	8.000
033794-BC-1	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2007			300,000	300,000	124.3580	373,074	300,000	8,000	24,000				1	12/05/1979	8.000
033794-BD-9	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2008			320,000	320,000	127.2060	407,059	320,000	8,533	25,600				1	12/05/1979	8.000
033794-BE-7	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2009			345,000	345,000	129.5110	446,813	345,000	9,200	27,600				1	12/05/1979	8.000
033794-BF-4	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		8.000	MS	09/01/2010			375,000	375,000	128.3280	481,230	375,000	10,000	30,000				1	12/05/1979	8.000
162419-AH-8	CHATTANOOGA TN INDL DEV LEASE RENT 00		5.250	AO	10/01/2013			2,917,580	2,920,000	110.5690	3,228,615	2,917,226	38,325	153,300	164			1PE	10/04/2000	5.260
162419-AJ-4	CHATTANOOGA TN INDL DEV LEASE RENT 00		5.300	AO	10/01/2014			3,084,228	3,095,000	110.0530	3,406,140	3,082,837	41,009	164,035	645			1PE	10/04/2000	5.340
162419-AK-1	CHATTANOOGA TN INDL DEV LEASE RENT 00		5.400	AO	10/01/2015			2,972,225	2,975,000	110.0130	3,272,887	2,971,906	40,163	160,650	148			1PE	10/04/2000	5.410
28148N-AT-0	EDSOUTH		1.490	4WK	12/01/2035			7,250,000	7,250,000	100.0000	7,250,000	7,250,000	3,601					1PE	12/20/2002	1.490
28148N-AV-5	EDSOUTH		1.520	4WK	12/01/2035			16,550,000	16,550,000	99.9970	16,549,504	16,550,000	4,193	35,020				1PE	12/16/2002	1.520
28148N-AY-9	EDSOUTH		1.520	4WK	12/01/2035			18,900,000	18,900,000	100.0000	18,900,000	18,900,000	10,374	253,280				1	06/06/2002	1.520
368003-AU-3	GATLINBURG TN PUB BLDG AUTH REF 01		5.400	JD	12/01/2006			403,706	375,000	112.3740	421,403	410,985	1,688	20,250	(6,759)			1PE	11/01/2001	3.300
368003-AV-1	GATLINBURG TN PUB BLDG AUTH REF 01		5.450	JD	12/01/2007			434,193	400,000	113.6930	454,772	440,936	1,817	21,800	(6,262)			1PE	11/01/2001	3.540
368003-AW-9	GATLINBURG TN PUB BLDG AUTH REF 01		5.550	JD	12/01/2008			415,986	380,000	114.5750	435,385	421,739	1,758	21,090	(5,343)			1PE	11/01/2001	3.750
368003-AX-7	GATLINBURG TN PUB BLDG AUTH REF 01		5.750	JD	12/01/2009			1,796,644	1,615,000	116.5240	1,881,863	1,820,864	7,739	92,863	(22,493)			1PE	11/01/2001	3.880
368003-AY-5	GATLINBURG TN PUB BLDG AUTH REF 01		5.750	JD	12/01/2010			1,913,790	1,710,000	116.5650	1,993,262	1,936,951	8,194	98,325	(21,510)			1PE	11/01/2001	3.980
478271-DC-0	JOHNSON CITY TN HLTH MED CTR HOSP 98C		5.250	JJ01	07/01/2028			2,370,047	2,420,000	105.0220	2,541,532	2,369,059	63,525	63,525	962			1PE	12/17/2001	5.400
478271-FF-1	JOHNSON CITY TN HLTH MED CTR HOSP 98C		5.125	JJ01	07/01/2025			1,318,876	1,365,000	101.8130	1,389,747	1,317,553	34,978	34,978	1,299			1	12/19/2001	5.410
47827D-AK-9	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2003			140,000	140,000	100.0440	140,062	140,000	3,617	10,850				2	11/22/1978	7.750
47827D-AL-7	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2004			150,000	150,000	100.0420	150,063	150,000	3,875	11,625				2	11/22/1978	7.750
47827D-AM-5	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2005			165,000	165,000	100.0380	165,063	165,000	4,263	12,788				2	11/22/1978	7.750

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
47827D-AN-3	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2006			175,000	175,000	100.0380	175,067	175,000	4,521	13,563				2	11/22/1978	7.750
47827D-AP-8	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2007			190,000	190,000	100.0280	190,053	190,000	4,908	14,725				2	11/22/1978	7.750
47827D-AQ-6	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2008			205,000	205,000	100.0280	205,057	205,000	5,296	15,888				2	11/22/1978	7.750
47827D-AR-4	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2009			220,000	220,000	100.0280	220,062	220,000	5,683	17,050				2	11/22/1978	7.750
47827D-AS-2	JOHNSON CITY TN HSG DEV WATAUGA 78		7.750	MS	03/01/2010			240,000	240,000	100.0270	240,065	240,000	6,200	18,600				2	11/22/1978	7.750
499545-AZ-4	KNOX CNTY TN FIRST UTIL DIST SWR		7.250	JD	12/01/2003			80,000	80,000	105.4980	84,398	81,400	483	5,800				1	06/03/1974	7.250
499523-RX-8	KNOX CNTY TN HLTH BAPTIST OF E TN 02		6.500	A015	04/15/2031			32,965,622	33,500,000	103.3210	34,612,535	32,960,650	459,694	1,233,917	4,972			2	03/08/2002	6.630
499743-AL-6	KNOXVILLE TN CMNTY DEV SUMMIT TWR 92A		7.000	A015	10/15/2009			7,140,141	7,145,000	99.9320	7,140,141	7,145,000	105,587	500,150	(4,859)			3	06/01/1992	7.000
499743-AM-4	KNOXVILLE TN CMNTY DEV SUMMIT TWR 92C		10.000	A015	10/15/2022			2,071,311	2,300,000	90.0570	2,071,311	2,300,000	48,556	230,000	(206,195)			3	06/16/1992	10.000
545837-AL-0	LOUDON HSG AUTH TN FIRST LIEN 1977		7.500	JD	06/01/2003				55,000	100.1280	55,070	55,000	344	4,125				6*	07/27/1977	7.500
545837-AM-8	LOUDON HSG AUTH TN FIRST LIEN 1977		7.500	JD	06/01/2004				65,000	100.0690	65,045	65,000	406	4,875				6*	07/27/1977	7.500
545837-AN-6	LOUDON HSG AUTH TN FIRST LIEN 1977		7.500	JD	06/01/2005				65,000	100.0300	65,020	65,000	406	4,875				6*	07/27/1977	7.500
545837-AP-1	LOUDON HSG AUTH TN FIRST LIEN 1977		7.500	JD	06/01/2006				70,000	100.0100	70,007	70,000	438	5,250				6*	07/27/1977	7.500
545837-AQ-9	LOUDON HSG AUTH TN FIRST LIEN 1977		7.500	JD	06/01/2007				80,000	99.9980	79,998	80,000	500	6,000				6*	07/27/1977	7.500
545837-AR-7	LOUDON HSG AUTH TN FIRST LIEN 1977		7.500	JD	06/01/2008				85,000	99.9900	84,992	85,000	531	6,375				6*	07/27/1977	7.500
586145-KW-3	MEMPHIS TN G O GEN IMPT 2002		5.000	MN	11/01/2016	11/01/2012	100.000	9,885,554	9,750,000	106.2900	10,363,275	9,891,278	81,250	203,125	(5,724)			1PE	05/29/2002	4.820
586145-KX-1	MEMPHIS TN G O GEN IMPT 2002		5.000	MN	11/01/2017	11/01/2011	100.000	10,124,299	10,040,000	105.6030	10,602,541	10,128,352	83,667	209,167	(4,053)			1PE	05/29/2002	4.880
586145-KY-9	MEMPHIS TN G O GEN IMPT 2002		5.000	MN	11/01/2018	11/01/2011	100.000	10,774,006	10,750,000	105.0570	11,293,628	10,775,155	89,583	223,958	(1,149)			1PE	05/29/2002	4.970
592041-JJ-7	MET NASHVILLE & DAVIDSON TN ASCENSION		5.875	MN15	11/15/2028			5,639,079	5,900,000	108.1500	6,380,850	5,628,077	44,291	346,625	4,049			1PE	02/16/2000	6.220
592190-AH-5	MET NASHVILLE TN ARPT AUTH SER 1975		7.500	JJ01	07/01/2005			180,000	180,000	108.8560	195,941	181,064	6,750	13,500				1	01/06/1976	7.500
592190-HP-0	MET NASHVILLE TN ARPT AUTH SER 2001 A		6.600	JJ	07/01/2009			6,266,364	5,555,000	118.6160	6,589,119	6,399,693	183,315	366,630	(92,944)			1PE	06/27/2001	4.320
592040-EP-0	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2003			280,000	280,000	100.0330	280,092	280,000	5,075	20,300				4	01/30/1978	7.250
592040-EQ-8	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2004			300,000	300,000	100.0330	300,099	300,000	5,438	21,750				4	01/30/1978	7.250
592040-ER-6	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2005			320,000	320,000	100.0330	320,106	320,000	5,800	23,200				4	01/30/1978	7.250
592040-ES-4	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2006			340,000	340,000	100.0330	340,112	340,000	6,163	24,650				4	01/30/1978	7.250
592040-ET-2	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2007			365,000	365,000	100.0330	365,120	365,000	6,616	26,463				4	01/30/1978	7.250
592040-EU-9	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2008			395,000	395,000	100.0330	395,130	395,000	7,159	28,638				4	01/30/1978	7.250
592040-EV-7	MET NASHVILLE TN HSG CHISTIAN TOWERS 77		7.250	AO	10/01/2009			420,000	420,000	100.0330	420,139	420,000	7,613	30,450				4	01/30/1978	7.250
592065-G2-6	MET NASHVILLE TN INDL ARBORS PROJ 93A		6.250	MTLY	06/15/2023	06/15/2005	100.000	13,582,350	13,546,041	102.4290	13,875,075	13,630,975	37,628	846,617	(5,325)			1PE	03/11/1997	6.130
592064-WX-3	MET NASHVILLE TN INDL DEV WALGREEN 83		10.500	JD	12/01/2003			65,000	65,000	102.0130	66,308	65,000	569	6,825				1	06/27/1983	10.500
592041-JG-3	MET NASHVILLE TN MULTI RIO VISTA 99A		7.500	JD01	12/01/2031	12/01/2031	100.000	7,405,000	7,405,000	100.7000	7,456,835	7,405,000	46,281	555,375	704,290			3	12/20/1999	7.500
592041-JN-8	MET NASHVILLE TN MULTI RIO VISTA 99A		7.850	JD01	12/01/2006			130,000	130,000	100.4220	130,549	130,000	850	10,205				3	12/20/1999	7.850
592041-JH-1	MET NASHVILLE TN MULTI RIO VISTA 99B		9.000	JD01	12/01/2005			230,000	230,000	110.8380	254,927	230,000	1,725	20,700				3	12/20/1999	9.000
62621N-AJ-7	MUNICIPAL ENERGY ACQUISITION CORP TENN GAS REV GAS REV BDS 1999		4.125	MS	03/01/2008			2,486,724	2,500,000	106.1390	2,653,475	2,478,400	34,375	103,125	2,254			1PE	01/26/1999	4.240
67178L-AL-2	OAK RIDGE HSG AUTH TN FIRST LIEN 77		7.250	JD	12/01/2003			185,000	185,000	100.4810	185,890	185,000	1,118	13,413				2	10/26/1977	7.250
67178L-AM-0	OAK RIDGE HSG AUTH TN FIRST LIEN 77		7.250	JD	12/01/2004			205,000	205,000	100.7890	206,617	205,000	1,239	14,863				2	10/26/1977	7.250
67178L-AN-8	OAK RIDGE HSG AUTH TN FIRST LIEN 77		7.250	JD	12/01/2005			215,000	215,000	100.7310	216,572	215,000	1,299	15,588				2	10/26/1977	7.250
67178L-AP-3	OAK RIDGE HSG AUTH TN FIRST LIEN 77		7.250	JD	12/01/2006			230,000	230,000	100.6540	231,504	230,000	1,390	16,675				2	10/26/1977	7.250
67178L-AQ-1	OAK RIDGE HSG AUTH TN FIRST LIEN 77		7.250	JD	12/01/2007			250,000	250,000	100.5500	251,375	250,000	1,510	18,125				2	10/26/1977	7.250
67178L-AR-9	OAK RIDGE HSG AUTH TN FIRST LIEN 77		7.250	JD	12/01/2008			270,000	270,000	100.5620	271,517	270,000	1,631	19,575				2	10/26/1977	7.250
67178N-AC-8	OAK RIDGE TN INDL DEV BRITISH WOODS 99A		5.800	JD01	12/01/2026			3,990,000	3,990,000	105.7800	4,220,622	3,990,000	19,285	231,420				1PE	06/21/1999	5.800
783260-DU-3	RUTHERFORD CNTY TN INDL STD REG CO 78		6.125	J01	01/01/2003			605,000	605,000	100.0000	605,000	605,000	18,528	32,156				1PE	03/02/1978	6.130
821686-QG-0	SHELBY CNTY TN G O PUB IMPT SCH 2001A		5.000	AO	04/01/2014			5,425,000	5,425,000	107.5540	5,834,805	5,425,000	67,813	226,042				1PE	12/17/2001	5.000
821697-TM-1	SHELBY CNTY TN HLTH AVE MARIA ASST 98A		5.500	JD01	12/01/2031			2,000,000	2,000,000	101.9280	2,038,560	2,000,000	9,167	110,000				1PE	12/22/1998	5.500
821697-RN-1	SHELBY CNTY TN HLTH EDL & HSG CAMERON STONEGATE 1997 A		6.000	JJ	07/01/2028			1,500,000	1,500,000	100.0630	1,500,945	1,500,000	45,000	90,000				1PE	10/23/1997	6.000
821692-NY-2	SHELBY CNTY TN HLTH EDL METHODIST HLTH		5.500	FA	08/01/2005			324,920	315,000	110.2040	347,143	338,294	7,219	17,325	(3,564)			1PE	12/30/1998	4.200
821692-QG-8	SHELBY CNTY TN HLTH METHODIST HLTH 02		6.500	MS	09/01/2026			39,520,288	40,000,000	105.0860	42,034,400	39,514,400	866,667	1,083,333	5,888			2PE	03/27/2002	6.600
821692-PW-4	SHELBY CNTY TN HLTH METHODIST HLTH 98		5.000	AO	04/01/2011	04/01/2008	101.000	617,146	595,000	107.4750	639,476	620,537	7,438	29,750	(2,690)			1PE	09/20/2001	4.370
866412-AY-5	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2003			149,968	150,000	100.1060	150,159	148,500	2,719	10,875	123			2	05/25/1978	7.340
866412-AZ-2	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2004			159,837	160,000	100.4990	160,798	158,400	2,900	11,600	121			2	05/25/1978	7.340
866412-BA-6	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2005			169,703	170,000	100.8040	171,367	168,300	3,081	12,325	117			2	05/25/1978	7.340
866412-BB-4	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2006			184,553	185,000	101.0490	186,941	183,150	3,353	13,413	117			2	05/25/1978	7.330
866412-BC-2	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2007			194,414	195,000	101.0760	197,098	193,050	3,534	14,138	114			2	05/25/1978	7.330
866412-BD-0	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2008			209,251	210,000	101.2420	212,608	207,900	3,806	15,225	114			2	05/25/1978	7.330

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
866412-BE-8	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2009			224,084	225,000	101.3840	228,114	222,750	4,078	16,313	112			2	05/25/1978	7.330
866412-BF-5	SUMNER CNTY TN HLTH & ED ELDERLY HSG		7.250	AO	04/01/2010			243,891	245,000	101.5910	248,898	242,550	4,441	17,763	112			2	05/25/1978	7.330
880443-AJ-5	TENNESSEE ENERGY ACQUISITION CORP 98A		5.000	MS	09/01/2007			7,044,975	6,930,000	110.7880	7,677,608	7,134,296	115,500	346,500	(21,626)			1PE	07/09/1998	4.600
880443-AU-0	TENNESSEE ENERGY ACQUISITION CORP 98B		5.000	MS	09/01/2007			4,061,281	3,995,000	110.7880	4,425,981	4,112,773	66,583	199,750	(12,467)			1PE	07/08/1998	4.600
880459-LS-9	TENNESSEE HSG DEV AGY HOMEOWNERSHIP PROG 2000 2B		6.350	JJ	01/01/2031			5,000,000	5,000,000	104.5340	5,226,700	5,000,000	158,750	317,500				1PE	06/02/2000	6.350
880557-XN-8	TENNESSEE ST SCH BD HIGHER ED 2ND 00A		5.500	MN01	05/01/2026			1,585,422	1,600,000	105.3440	1,685,504	1,584,768	14,667	88,000	348			1PE	12/04/2000	5.570
880557-ZC-0	TENNESSEE ST SCH BD HIGHER ED 2ND 02A		5.000	MN	05/01/2015	05/01/2012	100.000	3,483,328	3,445,000	107.6660	3,709,094	3,485,582	28,708	92,345	(2,254)			1PE	04/04/2002	4.850
935205-PE-8	WARREN CNTY TN G O REF 2001		5.000	JD	06/01/2011			1,096,900	1,035,000	110.5570	1,144,265	1,104,593	4,313	51,750	(6,032)			1PE	08/31/2001	4.150
953564-AX-9	WEST KNOX TN UTIL DIST WTR & SWR IMPT		7.250	JD01	12/01/2006			2,000,000	2,000,000	113.6760	2,273,520	2,000,000	12,083	145,000				1	08/30/1978	7.250
963864-DH-3	WHITE HOUSE TN UTIL DIST WTRWKS REF		7.250	JJ	01/01/2003			295,000	295,000	100.0000	295,000	295,000	10,694	21,388				1	09/05/1978	7.250
963864-DJ-9	WHITE HOUSE TN UTIL DIST WTRWKS REF		7.250	JJ	01/01/2004			315,000	315,000	105.7790	333,204	315,000	11,419	22,838				1	09/05/1978	7.250
963864-DK-6	WHITE HOUSE TN UTIL DIST WTRWKS REF		7.250	JJ	01/01/2005			340,000	340,000	110.8890	377,023	340,000	12,325	24,650				1	09/05/1978	7.250
963864-EG-4	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2003			25,000	25,000	100.0000	25,000	25,000	906	1,813				1	02/26/1979	7.250
963864-EH-2	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2004			30,000	30,000	105.7790	31,734	30,000	1,088	2,175				1	02/26/1979	7.250
963864-EJ-8	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2005			30,000	30,000	110.8890	33,267	30,000	1,088	2,175				1	02/26/1979	7.250
963864-EK-5	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2006			30,000	30,000	115.0550	34,517	30,000	1,088	2,175				1	02/26/1979	7.250
963864-EL-3	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2007			30,000	30,000	118.3090	35,493	30,000	1,088	2,175				1	02/26/1979	7.250
963864-EM-1	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2008			35,000	35,000	120.5770	42,202	35,000	1,269	2,538				1	02/26/1979	7.250
963864-EN-9	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2009			470,000	470,000	122.3170	574,890	470,000	17,038	34,075				1	02/26/1979	7.250
963864-EP-4	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2010			500,000	500,000	123.6640	618,320	500,000	18,125	36,250				1	02/26/1979	7.250
963864-EQ-2	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2011			535,000	535,000	124.6250	666,744	535,000	19,394	38,788				1	02/26/1979	7.250
963864-ER-0	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2012			575,000	575,000	126.1770	725,518	575,000	20,844	41,688				1	02/26/1979	7.250
963864-ES-8	WHITE HOUSE TN UTIL DIST WTRWKS REV		7.250	JJ	01/01/2013			615,000	615,000	127.3310	783,086	615,000	22,294	44,588				1	02/26/1979	7.250
972177-BP-3	WILSON CNTY TN COP 1998 REF		5.250	JD30	06/30/2015	06/30/2010	100.000	1,539,131	1,500,000	108.0820	1,621,230	1,542,195	219	78,750	(3,064)			1PE	04/09/2002	4.830
972176-3Q-2	WILSON CNTY TN SCH REF BDS 2002		5.000	AO	04/01/2015			1,339,907	1,265,000	109.2730	1,382,303	1,341,583	26,354		(1,677)			1PE	07/30/2002	4.370
TENNESSEE								263,426,721	263,596,041	XXX	276,506,628	264,468,722	3,271,730	10,129,293	289,960			XXX	XXX	XXX
TEXAS																				
003450-BL-6	ABILENE TX HLTH FAC HENDRICK MED C		6.150	MS01	09/01/2025	09/01/2007	100.000	1,004,026	1,000,000	108.0250	1,080,250	1,008,460	20,500	61,500	(727)			1PE	05/16/1995	6.050
011420-AN-6	ALAMO TX CMNTY COLLEGE COMB FEE		10.600	MN	11/01/2003			1,987,727	1,990,000	107.6410	2,142,056	1,966,339	35,157	210,940	2,487			1	07/09/1984	10.750
011420-AP-1	ALAMO TX CMNTY COLLEGE COMB FEE		10.700	MN	11/01/2004			2,186,737	2,190,000	116.5210	2,551,810	2,173,575	39,055	234,330	1,534			1	07/09/1984	10.790
023029-CL-3	AMARILLO TX HLTH BAPTIST ST ANTHONY 98		5.500	JJ	01/01/2007			2,357,935	2,300,000	111.6360	2,567,628	2,411,642	63,250	126,500	(12,846)			1PE	05/13/1998	4.800
023029-CM-1	AMARILLO TX HLTH BAPTIST ST ANTHONY 98		5.500	JJ	01/01/2008			725,317	700,000	112.0610	784,427	743,456	19,250	38,500	(4,398)			1PE	07/10/1998	4.680
023042-AZ-7	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2003			125,000	125,000	100.4590	125,574	125,000	1,615	9,688				4	12/22/1978	7.750
023042-BA-1	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2004			135,000	135,000	100.8170	136,103	135,000	1,744	10,463				4	12/22/1978	7.750
023042-BB-9	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2005			145,000	145,000	101.1250	146,631	145,000	1,873	11,238				4	12/22/1978	7.750
023042-BC-7	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2006			160,000	160,000	101.4290	162,286	160,000	2,067	12,400				4	12/22/1978	7.750
023042-BD-5	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2007			170,000	170,000	101.6080	172,734	170,000	2,196	13,175				4	12/22/1978	7.750
023042-BE-3	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2008			185,000	185,000	101.9210	188,554	185,000	2,390	14,338				4	12/22/1978	7.750
023042-BF-0	AMARILLO TX HSG DEV CORP FIRST LIEN		7.750	MN	11/01/2009			200,000	200,000	102.1630	204,326	200,000	2,583	15,500				4	12/22/1978	7.750
035699-BT-3	ANNA TX TAX & WTRWKS SWR SUB LIEN 86		8.250	MN	11/01/2003				60,000	101.7380	61,043	60,000	825	4,950				6*	05/30/1986	8.250
035699-BU-0	ANNA TX TAX & WTRWKS SWR SUB LIEN 86		8.300	MN	11/01/2004				65,000	101.6760	66,089	65,000	899	5,395				6*	05/30/1986	8.300
035699-BV-8	ANNA TX TAX & WTRWKS SWR SUB LIEN 86		8.400	MN	11/01/2005				70,000	101.6090	71,126	70,000	980	5,880				6*	05/30/1986	8.400
035699-BW-6	ANNA TX TAX & WTRWKS SWR SUB LIEN 86		8.500	MN	11/01/2006				75,000	101.5270	76,145	75,000	1,063	6,375				6*	05/30/1986	8.500
041843-B2-8	ARLINGTON TX WTRWKS SWR REF IMPT 80		8.250	J01	06/01/2005			130,000	130,000	109.7020	142,613	130,000	894	10,725				1PE	08/01/1986	8.250
041843-B4-4	ARLINGTON TX WTRWKS SWR REF IMPT 80		8.250	JD	06/01/2005			245,000	245,000	115.8950	283,943	245,000	1,684	20,213				1PE	08/01/1986	8.250
052474-LC-5	AUSTIN TEX UTIL SYS REV		6.625	MN	11/15/2008			5,098,785	4,960,000	120.0460	5,954,282	5,174,768	41,988	328,600	(19,167)			1PE	07/19/1996	6.050
052404-FV-7	AUSTIN TX CMNTY CLG DIST COMB FEE 02			FA	02/01/2022			1,498,620	4,260,000	36.6170	1,559,884	1,438,772			59,847			1PE	03/05/2002	5.490
052474-RG-0	AUSTIN TX COMB UTIL SYS 1997 REF		5.125	MN	11/15/2013	11/15/2007	100.000	30,186,599	30,000,000	106.3370	31,901,100	30,249,900	196,458	1,537,500	(33,081)			1PE	12/15/2000	4.980
052474-VH-3	AUSTIN TX COMB UTIL SYS REF SER 1994		5.750	MN15	05/15/2024			5,352,693	5,760,000	108.0820	6,225,523	5,290,450	42,320	331,200	10,271			1	08/09/1995	6.390
052474-VU-4	AUSTIN TX COMB UTIL SYS REF SER 1994		5.750	MN15	05/15/2024			11,963,723	12,970,000	105.7120	13,710,846	11,880,287	95,293	745,775	25,220			1PE	06/01/1999	6.450
052474-WY-5	AUSTIN TX COMB UTIL SYS REF SER 1998		6.375	MN	11/15/2004			348,395	345,000	109.2140	376,788	352,701	2,810	21,994	(1,671)			1	04/18/2000	5.810
052474-XA-6	AUSTIN TX COMB UTIL SYS REF SER 1998		6.375	MN	11/15/2004			2,852,801	2,825,000	109.0920	3,081,849	2,888,056	23,012	180,094	(13,682)			1PE	04/18/2000	5.810
052422-BC-5	AUSTIN TX HOTEL OCCUPANCY TAX 1993 A		5.125	MN15	11/15/2019			4,205,566	4,500,000	101.2430	4,555,935	4,151,025	29,469	230,625	12,169			1PE	03/05/1997	5.790
052422-CW-0	AUSTIN TX HOTEL OCCUPANCY TAX 1999 SUB		5.800	MN15	11/15/2029			2,991,643	3,000,000	109.1310	3,273,930	2,991,210	22,233	174,000	163			1PE	08/27/1999	5.820
052425-CR-4	AUSTIN TX HSG FIN RUTLAND PLACE 98 A		6.500	MN01	11/01/2033			11,965,000	11,965,000	97.5210	11,668,388	11,965,000	129,621	777,725				2	11/11/1998	6.500
052425-CS-2	AUSTIN TX HSG FIN RUTLAND PLACE 98 B		8.500	MN01	11/01/2005			235,000	235,000	107.8520	253,452	235,000	3,329	19,975				2	11/11/1998	8.500

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
052396-BU-1	AUSTIN TX PUB IMPT 2002		4.625	MS	09/01/2019			5,800,000	5,800,000	100.7620	5,844,196	5,800,000	101,339					1PE	09/06/2002	4.630
052455-CJ-9	AUSTIN TX REV REF SUB LIEN 1998A		4.250	MN15	05/15/2028			8,272,962	10,920,000	90.8970	9,925,952	8,131,141	59,302	464,100	54,358			1PE	10/07/1999	6.300
052474-TB-9	AUSTIN TX UTIL SYS REF 1993A		5.625	MN	05/15/2016			21,551	25,000	103.6200	25,905	20,951	180	1,406	149			1	11/09/1994	7.250
052474-MT-7	AUSTIN TX UTIL SYS REV REF 1996 B		5.700	MN15	11/15/2021			5,206,118	5,275,000	107.3850	5,664,559	5,194,346	38,420	300,675	2,298			1PE	12/10/1996	5.820
052474-MU-4	AUSTIN TX UTIL SYS REV REF 1996 B		5.625	MN15	11/15/2025			7,985,188	8,225,000	105.8610	8,707,067	7,956,783	59,117	462,656	5,792			1PE	01/23/1997	5.870
054789-UJ-9	AZLE TX INDPT SCH DIST SER 97A		6.000	FA	02/15/2017			20,000	20,000	100.1980	20,040	20,000	453	1,200				1PE	05/06/1997	6.000
054789-UK-6	AZLE TX INDPT SCH DIST SER 97A		6.000	FA	02/15/2022	02/15/2022	100.000	269,362	270,000	100.4330	271,169	269,293	6,120	16,200	18			1PE	08/15/1998	6.020
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE		8.250	MO1	09/01/2026			4,600,000	4,600,000	101.2520	4,657,592	4,600,000	126,500	378,469				3	09/30/1996	8.250
081581-BK-5	BENBROOK TX WTR & SWR AUTH REV 1966		4.750	JD	12/01/2003			59,107	60,000	103.1880	61,913	47,100	238	2,850	918			1	04/13/1977	6.450
081581-BL-3	BENBROOK TX WTR & SWR AUTH REV 1966		4.750	JD	12/01/2004			53,367	55,000	106.2750	58,451	43,175	218	2,613	777			1	04/13/1977	6.420
081581-BM-1	BENBROOK TX WTR & SWR AUTH REV 1966		4.750	JD	12/01/2005			62,194	65,000	108.6270	70,608	51,025	257	3,088	850			1	04/13/1977	6.400
088354-CU-7	BEXAR CNTY TX HLTH BAPTIST HLTH 1997A-1		5.375	MN15	11/15/2022			8,364,614	8,400,000	103.3720	8,683,248	8,360,268	57,692	451,500	1,147			1PE	05/07/1998	5.410
088354-CV-5	BEXAR CNTY TX HLTH BAPTIST HLTH 1997A-1		5.250	MN15	11/15/2027			19,437,735	19,600,000	102.1790	20,027,084	19,421,360	131,483	1,029,000	3,518			1PE	07/06/1998	5.310
088354-CH-6	BEXAR CNTY TX HLTH INCARNATE WORD 93		6.100	MN15	11/15/2023	11/15/2007	100.000	17,665,186	17,570,000	116.6860	20,501,730	17,743,060	136,948	1,071,770	(16,524)			1	06/05/1997	5.970
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		7.250	MS	09/01/2037			12,692,513	12,855,000	98.7360	12,692,513	12,855,000	269,241		(162,487)			4	09/13/2002	7.250
088379-VT-6	BEXAR CNTY TX HSG MULTI SUNCREST 02B		8.000	MS	09/01/2012			294,752	295,000	99.9160	294,752	295,000	6,818		(248)			4	09/13/2002	8.000
088379-QP-0	BEXAR COUNTY TEXAS HOUSING MULTI FAMILY		6.200	A001	04/01/2030			3,000,000	3,000,000	105.3020	3,159,060	3,000,000	46,500	186,000				1PE	04/10/2000	6.200
088379-QZ-8	BEXAR COUNTY TXEAS MULTI FAMILY		6.100	FA	08/01/2030			3,000,000	3,000,000	105.0970	3,152,910	3,000,000	76,250	183,000				1PE	08/01/2000	6.100
088563-NC-1	BEXAR TEX MET WTR DIST WTRWKS SYS REV REV BDS 1998		5.000	MN01	05/01/2022			4,344,219	5,000,000	101.5840	5,079,200	4,263,150	41,667	250,000	19,612			1PE	12/29/1999	6.230
088563-PV-7	BEXAR TX MET WTR DIST WTRWKS 2002 REF		5.000	MN01	05/01/2026			4,114,800	4,240,000	100.7580	4,272,139	4,113,563	35,333	60,950	1,237			1PE	07/31/2002	5.230
088563-PW-5	BEXAR TX MET WTR DIST WTRWKS 2002 REF		5.125	MN01	05/01/2032			7,040,282	7,185,000	101.3110	7,279,195	7,039,360	61,372	108,424	922			1PE	07/31/2002	5.270
105911-AQ-4	BRAZOS CNTY TX HLTH FRANCISCAN 97A		5.375	JJ01	01/01/2022	07/01/2009	100.000	3,685,651	3,650,000	103.2150	3,767,348	3,701,429	98,094	193,500	(4,504)			1PE	03/22/1999	5.200
105911-AR-2	BRAZOS CNTY TX HLTH FRANCISCAN 97A		5.375	JJ01	01/01/2028	07/01/2009	100.000	6,199,148	6,300,000	102.7100	6,470,730	6,190,173	169,313	330,563	2,169			1PE	12/19/1997	5.500
10620P-AB-9	BRAZOS EDUCATIONAL ASSSISTANCE		1.530	4WK	06/01/2038			10,000,000	10,000,000	100.0000	10,000,000	10,000,000	2,125					1PE	12/27/2002	1.530
106238-FV-5	BRAZOS HIGHER ED AUTHORITY		1.520	4WK	12/01/2034			13,200,000	13,200,000	100.0000	13,200,000	13,200,000	7,245					1PE	12/19/2002	1.520
106214-DM-8	BRAZOS RIV AUTH TX HOUSTON INDS 93 REF		5.600	JD	12/01/2017			9,240,311	10,215,000	105.2860	10,754,965	8,995,758	47,670	572,040	37,309			1PE	10/12/1994	6.620
106214-DQ-9	BRAZOS RIV AUTH TX HOUSTON INDS 98A REF		5.125	MN	05/01/2019			18,485,288	19,000,000	106.6200	20,257,800	18,431,150	162,292	973,750	18,046			1PE	11/04/1999	5.390
106214-DS-5	BRAZOS RIV AUTH TX HOUSTON INDS 98C REF		5.125	MN	05/01/2019			12,277,508	13,000,000	106.6200	13,860,600	12,224,420	111,042	666,250	26,379			1PE	11/30/2000	5.650
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF		4.900	AO	10/01/2015			6,029,831	6,000,000	106.6460	6,398,760	6,033,000	73,500	294,000	(1,658)			1PE	01/11/2001	4.850
105912-CG-2	BRAZOS RIVER AUTH TX SPL FAC SER 1995		5.500	FA15	08/15/2021			1,880,853	2,000,000	104.3560	2,087,120	1,858,640	41,556	110,000	4,336			1PE	06/19/1996	6.090
10623P-BV-1	BRAZOS S.F.C		1.480	4WK	12/01/2033			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	5,344	69,360				1PE	07/19/2002	1.480
10623P-BJ-8	BRAZOS S.P.C		1.510	4WK	03/01/2030			13,700,000	13,700,000	100.0000	13,700,000	13,700,000	7,470					1Z	12/19/2002	1.510
10623P-BL-3	BRAZOS S.P.C		1.650	4WK	03/01/2030			9,100,000	9,100,000	100.0000	9,100,000	9,100,000	2,085	37,087				1PE	10/04/2002	1.650
106238-HC-5	BRAZOS, TEXAS HIGHER EDUC AUTH		1.600	4WK	10/01/2036			2,600,000	2,600,000	100.0000	2,600,000	2,600,000	2,993	7,320				1PE	10/09/2002	1.480
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		1.480	4WK	12/01/2036			24,200,000	24,200,000	100.0000	24,200,000	24,200,000	20,893	66,095				1PE	12/09/2002	1.480
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		7.375	J01	01/01/2010			1,487,159	1,490,000	118.0540	1,759,005	1,483,927	54,944	104,541	319			1	01/04/1980	7.430
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		9.400	J01	01/01/2013			2,370,000	2,370,000	132.2160	3,133,519	2,370,000	111,390	217,140				1	08/29/1980	9.400
117565-YR-6	BRYAN TEX		5.750	FA15	08/15/2022			2,000,000	2,000,000	108.3840	2,167,680	2,000,000	43,444	115,000				1PE	09/29/2000	5.750
121410-FM-1	BURLESON TX WTRWKS & SWR SER 1975		7.500	MS	03/01/2003			50,000	50,000	101.0450	50,523	50,000	1,250	3,750				1	05/29/1975	7.500
139015-KG-5	CANYON TX ISD G O REF IMPT 2002-A		5.000	FA	02/15/2032			4,217,573	4,250,000	100.2640	4,261,220	4,217,573	26,563					1PE	12/13/2002	5.050
145628-HU-0	CARROLLTON FMRS BRANCH TX ISD 2000		5.000	FA	02/15/2018	08/15/2010	100.000	1,381,625	1,380,000	103.7140	1,431,253	1,381,725	26,067	34,500	(100)			1PE	05/30/2002	4.980
150429-TL-2	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC			FA	08/15/2029			1,509,972	6,000,000	24.1000	1,446,000	1,492,680			17,292			1PE	10/08/2002	5.190
150429-TM-0	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC			FA	08/15/2030			1,060,466	5,145,000	22.2940	1,147,026	1,015,469			44,997			1PE	03/07/2002	5.730
150429-TN-8	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC			FA	08/15/2031			1,196,184	6,145,000	21.1120	1,297,332	1,145,428			50,756			1PE	03/07/2002	5.730
150429-TP-3	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC			FA	08/15/2032			394,338	2,145,000	20.3430	436,357	377,606			16,733			1PE	03/07/2002	5.730
185504-LA-3	CLEBURNE TX WTRWKS & SWR REV 99		5.750	FA15	02/15/2024			9,454,511	9,570,000	105.3930	10,086,110	9,445,781	207,882	550,275	3,088			1PE	09/01/1999	5.850
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C		5.929	5WK	11/15/2013			13,400,000	13,400,000	118.1770	15,835,718	13,517,250	43,533	761,836				1	11/28/1995	5.930
19057P-AW-6	COASTAL WTR AUTH TX HOUSTON PROJ		5.950	JD15	12/15/2016			2,985,872	3,000,000	112.3160	3,369,480	2,981,850	7,933	178,500	689			1	06/22/1995	6.000
19057P-AX-4	COASTAL WTR AUTH TX HOUSTON PROJ		5.800	JD15	12/15/2020			5,403,571	5,585,000	111.8850	6,248,777	5,369,587	14,397	323,930	5,630			1	06/22/1995	6.120
19057P-AY-2	COASTAL WTR AUTH TX HOUSTON PROJ		5.950	JD15	12/15/2025			10,533,107	10,785,000	112.3160	12,113,281	10,502,707	28,520	641,708	4,911			1	06/22/1995	6.140
196558-JC-5	COLORADO RIVER TX MUNI WTR REF 1993		5.150	JJ01	01/01/2021			7,131,868	8,160,000	100.3840	8,191,334	6,910,541	210,120	420,240	41,094			1PE	06/01/1994	6.500
217489-UA-9	COPPELL TX INDPT SCH DIST BLDG & REF 99			FA	08/15/2017			2,161,873	5,205,000	45.5130	2,368,952	1,893,527			126,081			1PE	10/12/2000	6.020

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
217602-AR-2	COPPERAS COVE TX HLTH ADVENTIST 95		5.875	MN15	11/15/2025			6,923,329	7,000,000	106.9100	7,483,700	6,913,159	52,549	411,250	2,014			1PE	01/08/1997	5.970
220245-HL-1	CORPUS CHRISTI TX UTIL REF IMPT 2002		5.000	JJ	07/15/2016	07/15/2012	100.000	4,316,916	4,070,000	106.3430	4,328,160	4,322,544	76,878		(5,628)			1PE	09/06/2002	4.220
22025M-AA-4	CORRECTIONAL SVCS INC BEAUMONT TX 2001		7.000	MTLY	11/01/2011			922,206	922,206	101.5760	936,740	922,206	5,380	72,265				5	10/19/2001	7.000
234675-FF-8	DALLAS CNTY TX HSG FIN SGL FAM 88		8.150	MS01	09/01/2008			889,162	890,000	100.0950	890,846	887,775	24,178	67,516	119			1PE	12/05/1988	8.180
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		5.750	MS01	09/01/2016			2,037,057	2,055,000	107.1550	2,202,035	2,030,258	39,388	118,163	1,315			1PE	11/09/1995	5.870
235258-JA-9	DALLAS TX CIVIC CTR CONVENTION SER 98		5.000	FA	08/15/2015			15,086,309	15,115,000	106.3260	16,071,175	15,080,689	285,506	755,750	1,596			1PE	03/10/1999	5.020
235258-JC-5	DALLAS TX CIVIC CTR CONVENTION SER 98		5.000	FA15	08/15/2018	08/15/2010	100.000	1,506,038	1,500,000	104.8790	1,573,185	1,506,375	28,333	37,500	(337)			1PE	06/18/2002	4.940
235258-JD-3	DALLAS TX CIVIC CTR CONVENTION SER 98		4.875	FA15	08/15/2023			9,606,560	10,400,000	100.1540	10,416,016	9,589,112	191,533	253,500	17,448			1PE	04/17/2002	5.550
235375-AS-1	DALLAS TX REV SPL TAX SPORTS ARENA 98A		5.000	FA15	08/15/2020			4,715,243	5,000,000	103.8600	5,193,000	4,680,200	94,444	250,000	10,690			1PE	06/24/1999	5.540
244127-RD-0	DEER PARK TX ISD SCH BLDG BDS 1999		4.000	FA	02/15/2019			1,337,904	1,550,000	92.9890	1,441,330	1,326,273	23,422	62,000	8,187			1PE	07/19/2001	5.270
248397-DU-2	DENISON TX HOSP AUTH TEXOMA MED CTR 94		7.100	FA15	08/15/2024			921,870	935,000	110.4320	1,032,539	920,573	25,079	66,385	369			1	01/31/1999	7.240
248397-DV-0	DENISON TX HOSP AUTH TEXOMA MED CTR 94		7.100	FA15	08/15/2024			1,789,513	1,815,000	100.0070	1,815,127	1,786,994	48,682	128,865	715			2	01/31/1999	7.240
248397-DE-8	DENISON TX HOSP AUTH TEXOMA MED CTR 97		6.125	FA15	08/15/2027			2,630,140	2,705,000	87.9250	2,378,371	2,623,255	62,591	165,681	1,748			2	03/21/1997	6.370
249001-C4-8	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2018	02/15/2017	92.330	1,313,485	3,015,000	44.8840	1,353,253	1,309,415			4,070			1PE	12/04/2002	5.330
249001-C9-7	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2023	08/15/2022	94.440	3,998,208	13,000,000	31.3260	4,072,380	3,984,890			13,318			1PE	11/13/2002	5.730
249001-D2-1	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2024	08/15/2012	50.290	4,058,000	14,000,000	29.4640	4,124,960	4,044,460			13,540			1PE	11/13/2002	5.740
249001-D3-9	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2025	02/15/2013	48.820	4,406,837	16,135,000	27.9340	4,507,151	4,392,108			14,729			1PE	11/13/2002	5.750
249001-D4-7	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2026	02/15/2020	68.830	1,700,762	6,610,000	26.1470	1,728,317	1,695,068			5,694			1PE	11/13/2002	5.760
249001-D5-4	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2027	02/15/2016	51.580	1,472,293	6,075,000	24.6010	1,494,511	1,467,356			4,937			1PE	11/13/2002	5.770
249001-D6-2	DENTON TX ISD SCH BLDG 2002 REF CAP			FA	08/15/2028	08/15/2013	42.110	1,444,675	6,330,000	23.1640	1,466,281	1,439,822			4,853			1PE	11/13/2002	5.780
27557P-AL-8	EAST TEXAS CRIMINAL JUSTICE FAC 93A		5.250	MN01	05/01/2014			3,826,387	4,000,000	105.2530	4,210,120	3,739,130	35,000	210,000	14,434			1	08/28/1995	5.890
27557P-BP-8	EAST TEXAS CRIMINAL JUSTICE FAC 94		6.125	MN01	11/01/2014			2,969,560	3,000,000	109.5590	3,286,770	2,956,950	30,625	183,750	2,166			1	07/28/1994	6.260
280785-MD-5	EDINBURG TX CONS ISD G O 2002 REF		5.000	FA	02/15/2015	02/15/2012	100.000	3,324,880	3,160,000	107.0410	3,382,496	3,326,311	33,356		(1,430)			1PE	11/05/2002	4.300
280786-AN-4	EDINBURG TX CONS ISD PUB FAC CORP 98		5.250	FA15	08/15/2013			400,000	400,000	108.1300	432,520	400,000	7,933	18,375				1PE	04/30/1998	5.250
268440-AA-2	EFSI FEDERATED STUDENT FINANCE CORP		1.470	4WK	06/01/2038			20,000,000	20,000,000	100.0000	20,000,000	20,000,000	7,350	23,022				1PE	12/18/2002	1.470
283731-4U-8	EL PASO TX CTFS OBLIG		5.625	FA	08/15/2019			2,180,465	2,210,000	106.6150	2,356,192	2,177,845	46,963	124,313	1,039			1PE	04/11/2000	5.750
283731-4V-6	EL PASO TX CTFS OBLIG		5.700	FA	08/15/2020			2,314,301	2,335,000	106.5380	2,487,662	2,312,631	50,280	133,095	663			1PE	04/11/2000	5.780
283731-4W-4	EL PASO TX CTFS OBLIG		5.700	FA	08/15/2021			2,286,019	2,315,000	106.1490	2,457,349	2,283,886	49,850	131,955	847			1PE	04/11/2000	5.810
283785-CJ-0	EL PASO TX INTL ARPT REF MARRIOTT		7.750	MS	03/01/2012			4,581,692	4,600,000	99.6020	4,581,692	4,600,000	118,833	356,500	(18,308)			3	01/15/1992	7.750
293443-MD-6	ENNIS TEX INDPT SCH DIST G.O REF SCH BLDG BDS 2000			FA	08/15/2030			578,998	3,575,000	17.6500	630,988	481,696			36,928			1PE	02/14/2000	6.610
31428N-AA-6	FEDERATED STUDENT FINANCE CORP		1.470	4WK	06/01/2038			25,000,000	25,000,000	100.0000	25,000,000	25,000,000	9,188	175,805				1PE	08/05/2002	1.470
340433-AR-2	FLORESVILLE TX WTRWKS & SWR SER 1973		5.850	AO	10/01/2003			40,000	40,000	100.1980	40,079	40,000	585	2,340				6*	04/19/1973	5.850
346766-FT-0	FORT BEND CNTY TX UNLTD TAX ROAD 2001		5.000	MS	03/01/2014	03/01/2010	100.000	151,430	150,000	106.2290	159,344	151,698	2,500	7,500	(163)			1PE	03/30/2001	4.840
346766-FX-1	FORT BEND CNTY TX UNLTD TAX ROAD 2001		5.000	MS	03/01/2018			1,820,896	1,850,000	103.5170	1,915,065	1,818,865	30,833	92,500	1,242			1PE	03/30/2001	5.150
358802-UX-2	FRISCO TX ISD SCH BLDG 2002		5.250	FA15	08/15/2028			9,672,421	9,700,000	103.1460	10,005,162	9,671,967	447,008		454			1PE	02/21/2002	5.270
358802-WD-4	FRISCO TX ISD SCH BLDG 2002 CAP APPREC			FA	08/15/2032			2,343,272	12,600,000	19.9920	2,518,992	2,307,690			35,582			1PE	08/27/2002	5.690
358802-WE-2	FRISCO TX ISD SCH BLDG 2002 CAP APPREC			FA	08/15/2033			4,779,038	27,280,000	18.9210	5,161,649	4,706,346			72,692			1PE	08/27/2002	5.700
358802-WF-9	FRISCO TX ISD SCH BLDG 2002 CAP APPREC			FA	08/15/2034			1,204,821	7,280,000	18.2630	1,329,546	1,186,494			18,326			1PE	08/27/2002	5.700
363334-B8-5	GALENA PARK TX ISD SCH BLDG 2002 CAP			FA	08/15/2027			2,643,740	10,275,000	26.4390	2,716,607	2,621,564			22,176			1PE	11/01/2002	5.530
363334-B9-3	GALENA PARK TX ISD SCH BLDG 2002 CAP			FA	08/15/2028			1,400,329	5,270,000	24.9840	1,316,657	1,384,324			16,006			1PE	10/08/2002	5.180
363334-C2-7	GALENA PARK TX ISD SCH BLDG 2002 CAP			FA	08/15/2029			2,585,826	10,275,000	23.6030	2,425,208	2,556,215			29,612			1PE	10/08/2002	5.190
363334-C3-5	GALENA PARK TX ISD SCH BLDG 2002 CAP			FA	08/15/2030			1,384,717	5,795,000	22.2940	1,291,937	1,368,663			16,054			1PE	10/07/2002	5.190
363334-A9-4	GALENA PARK TX ISD SCH BLDG 2002 CUR		5.000	MATR	08/15/2020	08/15/2012	100.000	2,317,572	2,295,000	102.9500	2,362,703	2,318,065	43,350		(493)			1PE	08/27/2002	4.870
364543-AL-2	GALVESTON TX SPL CONTRACT FARMLAND 77		6.750	MO1	05/01/2007			1,126,535	1,555,000	72.4460	1,126,535	1,555,000	17,494	104,963	(415,076)			6	06/13/1977	6.750
366119-JA-4	GARLAND TX CTFS OF OBLIG 2001		5.000	FA	02/15/2013	02/15/2011	100.000	1,285,170	1,265,000	107.8150	1,363,860	1,288,428	23,894	86,793	(1,992)			1PE	04/04/2001	4.760
366119-JB-2	GARLAND TX CTFS OF OBLIG 2001		5.000	FA	02/15/2014	02/15/2011	100.000	2,134,534	2,115,000	106.9520	2,262,035	2,137,673	39,950	145,113	(1,920)			1PE	04/04/2001	4.860
366155-GU-7	GARLAND TX INDPT SCH DIST G O 1997		4.000	FA15	02/15/2017			1,523,367	1,820,000	96.2100	1,751,022	1,454,235	27,502	72,800	14,040			1PE	02/11/1997	5.740
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 99		6.278	MTLY	12/10/2015			4,360,611	4,360,611	104.7560	4,568,002	4,360,611	15,970	291,254				2	06/14/1999	6.280
367558-BF-9	GATESVILLE TX WTRWKS & SWR		5.600	MS	03/01/2003			40,000	40,000	100.7130	40,285	40,000	747	2,240				1	03/19/1973	5.600
385064-LZ-1	GRANBURY TX INDPT SCH DIST REF 1999		5.250	FA01	08/01/2024			4,087,396	4,600,000	102.2360	4,702,856	4,051,956	100,625	241,500	12,535			1PE	12/27/1999	6.230
386154-Q2-7	GRAND PRAIRIE TX ISD REF 2000 A		5.800	FA15	02/15/2023			2,420,856	2,470,000	118.1870	2,919,219	2,420,711	54,120		144			1PE	11/20/2002	5.970
386154-Q7-6	GRAND PRAIRIE TX ISD REF 2000 A		5.800	FA15	02/15/2023			29,403	30,000	112.8150	33,845	29,401	657		2			1PE	11/20/2002	5.970
386154-N7-9	GRAND PRAIRIE TX ISD REF 2002		5.000	FA	02/15/2019	02/15/2012	100.000	4,961,504	4,940,000	103.5730	5,116,506	4,962,181	123,500		(677)			1PE	07/12/2002	4.940
386154-N8-7	GRAND PRAIRIE TX ISD REF 2002		5.000	FA	02/15/2020			5,654,049	5,680,000	103.1950	5,861,476	5,653,702	142,000		347			1PE	07/12/2002	5.040
388622-ZS-4	GRAPEVINE TX COMB TAX CTFS OF OBLIG 00		5.800	FA	08/15/2020	08/15/2010	100.000	1,752,616	1,745,000	109.9250	1,918,191	1,754,161	38,235	101,210	(777)			1PE	07/17/2000	5.730
396748-QD-0	GREENVILLE TX WTR SWR & ELEC REV 77		6.000	AO	04/01/2003			74,964	75,000	101.2000	75,900	73,073	1,125	4,500	141			1	04/25/1977	6.200

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
396748-QE-8	GREENVILLE TX WTR SWR & ELEC REV 77		6.000	AO	04/01/2004			99,762	100,000	105.8580	105,858	97,392	1,500	6,000	177			1	04/25/1977	6.200
396748-QF-5	GREENVILLE TX WTR SWR & ELEC REV 77		6.000	AO	04/01/2005			99,585	100,000	109.8230	109,823	97,355	1,500	6,000	167			1	04/25/1977	6.200
396748-QG-3	GREENVILLE TX WTR SWR & ELEC REV 77		6.000	AO	04/01/2006			99,417	100,000	112.8250	112,825	97,320	1,500	6,000	157			1	04/25/1977	6.200
396748-QH-1	GREENVILLE TX WTR SWR & ELEC REV 77		6.000	AO	04/01/2007			99,261	100,000	114.9390	114,939	97,287	1,500	6,000	148			1	04/25/1977	6.200
396748-QJ-7	GREENVILLE TX WTR SWR & ELEC REV 77		4.750	AO	04/01/2008			92,738	100,000	110.2260	110,226	77,887	1,188	4,750	1,132			1	04/25/1977	6.400
401905-AF-1	GULF CST TX WST DISP HOUSTON LTG 92A		6.375	AO	04/01/2012			3,493,921	3,500,000	102.4060	3,584,210	3,490,270	55,781	223,125	470			1PE	10/02/1992	6.400
401905-BK-9	GULF CST TX WST DISP RELIANT ENERGY 99		4.700	JJ	01/01/2011			4,150,000	4,150,000	105.5230	4,379,205	4,150,000	97,525	195,050				1PE	04/14/1999	4.700
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A		5.000	FA15	08/15/2022			1,000,135	1,030,000	100.9900	1,040,197	996,525	19,456	40,250	966			1PE	07/08/1998	5.250
402229-FV-5	GULF CST WST DISP TX CEDAR BAYOU SWR		7.500	MS	03/01/2003				20,000	100.7140	20,143	20,000	500	1,500				6*	12/26/1978	7.500
402229-FW-3	GULF CST WST DISP TX CEDAR BAYOU SWR		7.500	MS	03/01/2004				20,000	100.6780	20,136	20,000	500	1,500				6*	12/26/1978	7.500
402229-FX-1	GULF CST WST DISP TX CEDAR BAYOU SWR		7.500	MS	03/01/2005				25,000	100.6310	25,158	25,000	625	1,875				6*	12/26/1978	7.500
402229-FY-9	GULF CST WST DISP TX CEDAR BAYOU SWR		7.500	MS	03/01/2006				25,000	100.5760	25,144	25,000	625	1,875				6*	12/26/1978	7.500
402229-FZ-6	GULF CST WST DISP TX CEDAR BAYOU SWR		7.500	MS	03/01/2007				25,000	100.5180	25,130	25,000	625	1,875				6*	12/26/1978	7.500
402229-GA-0	GULF CST WST DISP TX CEDAR BAYOU SWR		7.500	MS	03/01/2008				30,000	100.4620	30,139	30,000	750	2,250				6*	12/26/1978	7.500
414004-AM-3	HARRIS CNTY TEX REF-AMT-SUB LIEN		5.700	FA	08/15/2010	08/15/2008	100.000	5,212,412	5,090,000	110.4500	5,621,905	5,252,422	109,605	290,130	(18,312)			1PE	09/26/2000	5.200
41315R-CB-8	HARRIS CNTY TX HLTH CHRISTUS HLTH 99A		5.375	JJ01	07/01/2019			4,528,633	5,000,000	104.4140	5,220,700	4,465,550	134,375	268,750	19,458			1PE	06/13/2000	6.380
414152-KN-7	HARRIS CNTY TX HLTH FAC HERMANN 94		6.375	A001	10/01/2024	10/01/2006	100.000	32,697,215	33,575,000	109.6270	36,807,265	32,565,375	535,102	2,140,406	22,519			1	02/22/1995	6.620
414152-KQ-0	HARRIS CNTY TX HLTH FAC HERMANN 94		6.375	A001	10/01/2017	10/01/2006	100.000	3,544,737	3,530,000	109.6270	3,869,833	3,565,759	56,259	225,038	(3,390)			1	03/14/1995	6.250
414154-BA-1	HARRIS CNTY TX HLTH FAC TX MED CTR 96		5.900	MN15	05/15/2020			3,854,866	3,930,000	109.2170	4,292,228	3,841,575	29,628	231,870	2,741			1PE	09/06/1996	6.090
414152-PX-0	HARRIS CNTY TX HLTH MEM HERMANN 01A		6.375	JD	06/01/2029			10,964,721	11,000,000	105.7990	11,637,890	10,963,920	58,438	701,250	503			1PE	04/26/2001	6.400
414152-NC-8	HARRIS CNTY TX HLTH MEM HERMANN 98		5.250	JD	06/01/2006			5,763,249	5,610,000	110.3600	6,191,196	5,943,515	24,544	294,525	(40,736)			1PE	02/19/1998	4.380
414152-ND-6	HARRIS CNTY TX HLTH MEM HERMANN 98		5.250	JD	06/01/2007			2,333,558	2,260,000	111.7130	2,524,714	2,398,877	9,888	118,650	(14,772)			1PE	02/19/1998	4.430
414152-NE-4	HARRIS CNTY TX HLTH MEM HERMANN 98		5.250	JD	06/01/2008			2,793,704	2,700,000	111.7580	3,017,466	2,859,732	11,813	141,750	(14,955)			1PE	02/19/1998	4.520
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98		5.500	JD	06/01/2010			3,735,576	3,570,000	113.3730	4,047,416	3,766,172	16,363	196,350	(18,234)			1PE	04/10/2001	4.750
414152-NM-6	HARRIS CNTY TX HLTH MEM HERMANN 98		5.250	JD01	06/01/2027			9,694,490	9,700,000	102.0840	9,902,148	9,693,986	42,438	409,500	126			1PE	07/02/1998	5.250
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		5.500	JD	06/01/2014			5,508,197	5,000,000	113.1060	5,655,300	5,509,450	22,917		(1,253)			1PE	12/13/2002	4.360
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A		5.250	MN15	05/15/2029			6,398,051	6,555,000	102.0390	6,688,656	6,388,500	43,973	232,706	3,331			1PE	06/07/1999	5.430
414156-CM-9	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		7.500	F15	02/15/2003			275,436	275,000	100.7660	277,107	279,630	7,792	10,313	(1,606)			1	09/27/2000	6.160
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		7.400	FA15	02/15/2010			5,974,832	6,060,000	115.7110	7,012,087	5,934,977	169,411	448,440	18,482			1	09/27/2000	7.830
414156-CP-2	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		7.500	F15	02/15/2003			305,483	305,000	100.6620	307,019	310,135	8,642	11,438	(1,781)			1PE	09/27/2000	6.160
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		7.400	FA15	02/15/2010			8,321,383	8,440,000	118.1360	9,970,678	8,265,876	235,945	624,560	25,741			1PE	09/27/2000	7.830
413893-CK-2	HARRIS CNTY TX HOUSTON SPORTS SR 01A			MN	11/15/2034	05/15/2034	96.980	14,194,702	100,000,000	17.7100	17,710,000	12,852,000			843,387			1PE	04/27/2001	6.140
413893-CL-0	HARRIS CNTY TX HOUSTON SPORTS SR 01A			MN	11/15/2038	05/15/2031	63.070	12,269,331	111,210,000	14.5190	16,146,580	11,105,431			731,108			1PE	04/27/2001	6.160
413893-CM-8	HARRIS CNTY TX HOUSTON SPORTS SR 01A			MN	11/15/2040	11/15/2031	57.470	3,678,704	37,840,000	13.0310	4,930,930	3,329,163			219,575			1PE	04/27/2001	6.170
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G		5.250	MN	11/15/2021	11/15/2011	100.000	2,403,167	2,400,000	104.6290	2,511,096	2,403,408	16,100	115,500	(241)			1PE	02/12/2002	5.230
414158-NQ-4	HARRIS CNTY TX HSG FIN WINCHESTER 94A		6.600	MS01	09/01/2024			4,070,000	4,070,000	104.0350	4,234,225	4,070,000	89,540	268,620				1PE	09/07/1994	6.600
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		6.300	JD01	06/01/2025			4,635,757	4,690,000	105.0690	4,927,736	4,627,529	24,623	295,470	2,219			1	06/15/1995	6.420
414004-CZ-2	HARRIS CNTY TX TOLL RD SR LIEN 1997 REF		4.900	FA	08/15/2011			1,926,432	1,940,000	106.1070	2,058,476	1,921,221	35,912	95,060	1,232			1PE	05/13/1998	5.000
414004-QV-6	HARRIS CNTY TX TOLL RD SR LIEN 2002 REF		5.375	FA	08/15/2015	08/15/2012	100.000	2,663,102	2,500,000	110.5820	2,764,550	2,664,675	15,677		(1,573)			1PE	10/23/2002	4.530
442348-XD-5	HOUSTON TX ARPT CONTINENTAL 97B		6.125	JJ	07/15/2027			1,939,959	3,150,000	61.5860	1,939,959	2,247,903	88,966	192,938	(273,735)			4	10/29/2001	9.000
442348-WU-8	HOUSTON TX ARPT CONTINENTAL PEOPLE 97A		6.000	JJ	07/15/2006			3,637,043	3,450,000	110.9890	3,829,121	3,802,763	95,450	207,000	(47,919)			1PE	04/29/1999	4.330
442348-P7-7	HOUSTON TX ARPT CONTINENTAL TERM E-01		7.375	JJ	07/01/2022			1,269,026	1,850,000	68.5960	1,269,026	1,601,175	68,219	125,068	(301,846)			4	11/30/2001	8.800
442348-P8-5	HOUSTON TX ARPT CONTINENTAL TERM E-01		6.750	JJ01	07/01/2029			3,266,800	5,000,000	65.3360	3,266,800	3,937,050	168,750	309,375	(537,700)			4	10/04/2001	8.890
442348-G7-7	HOUSTON TX ARPT SYS SUB LIEN 00A		5.750	JJ	07/01/2010			7,746,524	7,155,000	111.9230	8,008,091	7,872,360	205,706	411,413	(65,147)			1PE	01/10/2001	4.440
442348-Q9-2	HOUSTON TX ARPT SYS SUB LIEN 01A		5.000	JJ	07/01/2009			3,738,337	3,655,000	108.6040	3,969,476	3,749,518	91,375	106,604	(10,776)			1PE	11/19/2001	4.590
442348-R3-4	HOUSTON TX ARPT SYS SUB LIEN 01A		5.000	JJ	07/01/2011			4,194,043	4,030,000	107.2340	4,321,530	4,210,222	100,750	117,542	(15,591)			1PE	11/15/2001	4.420
442348-XM-5	HOUSTON TX ARPT SYS SUB LIEN 98 A FORWARD		6.000	JJ	07/01/2005			3,025,758	2,930,000	109.5940	3,211,104	3,180,134	87,900	175,800	(35,356)			1PE	03/30/1998	4.600
442348-XN-3	HOUSTON TX ARPT SYS SUB LIEN 98 A FORWARD		6.000	JJ	07/01/2006			3,244,066	3,110,000	110.8740	3,448,181	3,394,596	93,300	186,600	(34,506)			1PE	03/30/1998	4.650
442348-XQ-6	HOUSTON TX ARPT SYS SUB LIEN 98 A FORWARD		6.000	JJ	07/01/2008	07/01/2008	101.000	2,660,208	2,510,000	112.5210	2,824,277	2,762,004	75,300	150,600	(23,382)			1PE	03/30/1998	4.750
442348-C7-1	HOUSTON TX ARPT SYS SUB LIEN 98 B		5.000	JJ	07/01/2007			4,219,850	4,120,000	108.2550	4,460,106	4,294,935	103,000	206,000	(19,656)			1PE	11/02/1998	4.400
442348-C8-9	HOUSTON TX ARPT SYS SUB LIEN 98 B		5.000	JJ	07/01/2008			1,949,251	2,000,000	107.8210	2,156,420	1,928,860	50,000	100,000	7,697			1PE	03/15/2000	5.540
442348-C3-0	HOUSTON TX ARPT SYS SUB LIEN 98 C		5.000	JJ01	07/01/2028			1,880,284	2,170,000	100.4460	2,179,678	1,865,050	54,250	108,500	5,062			1PE	10/04/1999	6.050
44237N-CZ-3	HOUSTON TX CONV DEPT OCCUPANCY TAX 01B		5.250	MS	09/01/2033			3,177,026	3,250,000	102.4540	3,329,755	3,176,485	56,875	85,313	541			1PE	05/28/2002	5.400
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP			FA	08/15/2012			1,577,688	2,460,000	67.0290	1,648,913	1,518,730			58,957			1	02/27/2002	4.630
442404-AW-9	HOUSTON TX INDPT SCH DIST 98B WEST SIDE			MS	09/15/2005			140,531	160,000	93.9780	150,365	112,784			6,580			1PE	05/04/1998	4.810
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE			MS	09/15/2011			1,785,243	2,775,000	69.7920	1,936,728	1,414,945			88,202			1PE	05/18/1998	5.080

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
442402-P6-4	HOUSTON TX INDPT SCH DIST 99A REF CAP			FA	02/15/2012	02/15/2009	86.230	3,028,060	4,725,000	67.0710	3,169,105	2,513,511			142,783			1PE	01/25/1999	4.840
442402-P7-2	HOUSTON TX INDPT SCH DIST 99A REF CAP			FA	02/15/2013	02/15/2009	81.760	1,801,165	3,000,000	63.2830	1,898,490	1,494,510			88,266			1PE	04/12/1999	5.040
442402-Q2-2	HOUSTON TX INDPT SCH DIST 99A REF CAP			FA	02/15/2016	02/15/2009	69.340	16,729,658	33,250,000	52.4240	17,430,980	13,680,048			850,774			1PE	01/21/1999	5.230
442436-LD-1	HOUSTON TX WTR & SWR 91 JR LIEN C REF			JD	12/01/2007			2,516,986	3,415,000	86.5420	2,955,409	1,515,270			151,450			1PE	10/18/1994	6.220
442436-TP-6	HOUSTON TX WTR & SWR 96 JR LIEN A REF		5.250	JD	01 12/01/2025	12/01/2025	100.000	946,774	1,075,000	103.1670	1,109,045	937,443	4,703	56,438	3,135			1PE	10/21/1999	6.310
442436-VT-5	HOUSTON TX WTR & SWR 97 JR LIEN A REF		5.375	JD	01 12/01/2027			33,590,521	37,720,000	104.0820	39,259,730	33,384,086	168,954	2,027,450	78,930			1PE	12/29/1999	6.280
442436-WC-1	HOUSTON TX WTR & SWR 97 JR LIEN B REF		5.250	JD	01 12/01/2021			4,648,521	5,000,000	104.4350	5,221,750	4,601,500	21,875	262,500	11,339			1PE	06/14/2000	5.900
442436-WE-7	HOUSTON TX WTR & SWR 97 JR LIEN C		5.375	JD	01 12/01/2027			3,379,193	3,400,000	104.0820	3,538,788	3,378,920	15,229	166,625	273			1PE	05/21/2002	5.420
442436-ZC-8	HOUSTON TX WTR & SWR 97 JR LIEN D REF		5.000	JD	12/01/2018			2,958,764	2,975,000	103.7110	3,085,402	2,958,340	12,396	148,750	424			1PE	05/06/2002	5.050
442436-D8-1	HOUSTON TX WTR & SWR 98 JR LIEN A REF CAP			JD	12/01/2020			1,549,874	4,200,000	40.6800	1,708,560	1,483,776			66,098			1PE	03/14/2002	5.580
442436-D9-9	HOUSTON TX WTR & SWR 98 JR LIEN A REF CAP			JD	12/01/2021			5,354,752	15,000,000	37.9790	5,696,850	5,328,900			25,852			1PE	11/25/2002	5.460
442436-D4-0	HOUSTON TX WTR & SWR 98 JR LIEN B REF		5.000	JD	12/01/2013			2,646,097	2,675,000	106.9270	2,860,297	2,638,005	11,146	133,750	1,933			1PE	05/13/1998	5.130
442438-LG-0	HOUSTON TX WTR SYS 1979		6.400	JD	01 12/01/2014			1,205,000	1,205,000	117.6380	1,417,538	1,356,830	6,427	47,200	(151,830)			1	05/14/2002	6.400
447816-5H-8	HURST EULESS BEDFORD TX INDPT SCH 94		6.500	FA	15 08/15/2024	08/15/2004	100.000	3,484,804	3,465,000	108.2560	3,751,070	3,557,655	85,085	225,225	(13,351)			1	04/10/1996	6.060
463813-EG-6	IRVING TX ISD CAP APPREC 2002 A REF			FA	02/15/2021			2,291,130	6,595,000	36.8950	2,433,225	2,173,580			117,550			1PE	01/14/2002	5.850
463813-EH-4	IRVING TX ISD CAP APPREC 2002 A REF			FA	02/15/2022			2,154,873	6,600,000	34.3400	2,266,440	2,043,954			110,919			1PE	01/14/2002	5.870
463813-EK-7	IRVING TX ISD CAP APPREC 2002 A REF			FA	02/15/2024			5,756,511	20,025,000	29.6980	5,947,025	5,457,814			298,697			1PE	01/14/2002	5.920
463813-EL-5	IRVING TX ISD CAP APPREC 2002 A REF			FA	02/15/2025			5,416,183	20,030,000	28.0590	5,620,218	5,134,691			281,493			1PE	01/14/2002	5.930
463813-EN-1	IRVING TX ISD CAP APPREC 2002 A REF			FA	02/15/2027			4,788,534	20,025,000	24.7890	4,963,997	4,538,867			249,667			1PE	01/14/2002	5.950
496800-FA-6	KINGSVILLE TX ISD G O SCH BLDG 2002		5.000	FA	15 02/15/2027			4,304,314	4,395,000	100.5240	4,418,030	4,303,760	83,017		554			1PE	08/27/2002	5.160
501098-JM-0	KRUM TEX INDPT SCH DIST		5.625	FA	15 08/15/2030			3,319,300	3,345,000	105.1410	3,516,966	3,318,374	71,081	188,156	435			1PE	09/15/2000	5.680
509552-QL-2	LAKE DALLAS TX ISD G O SCH BLDG 02 REF			FA	08/15/2032	02/15/2014	34.290	451,525	2,500,000	18.3860	459,650	451,525						1PE	12/17/2002	5.800
509552-QM-0	LAKE DALLAS TX ISD G O SCH BLDG 02 REF			FA	08/15/2033	02/15/2033	97.140	480,109	2,825,000	17.3060	488,895	480,109						1PE	12/17/2002	5.810
509552-QN-8	LAKE DALLAS TX ISD G O SCH BLDG 02 REF			FA	08/15/2034	02/15/2034	97.140	653,549	4,075,000	16.3220	665,122	653,549						1PE	12/17/2002	5.810
516880-DN-8	LAREDO TX MUN JR COLLEGE DIST 1977		6.700	FA	08/01/2003				30,000	100.3550	30,107	31,450	838	2,010				6*	08/04/1977	6.700
516880-DP-3	LAREDO TX MUN JR COLLEGE DIST 1977		6.700	FA	08/01/2004				35,000	100.3380	35,118	36,692	977	2,345				6*	08/04/1977	6.700
516880-DQ-1	LAREDO TX MUN JR COLLEGE DIST 1977		6.700	FA	08/01/2005				35,000	100.3170	35,111	36,692	977	2,345				6*	08/04/1977	6.700
516880-DR-9	LAREDO TX MUN JR COLLEGE DIST 1977		6.700	FA	08/01/2006				40,000	100.2920	40,117	41,934	1,117	2,680				6*	08/04/1977	6.700
521840-XG-8	LEANDER TX INDPT SCH DIST REF 00 PSF			FA	08/15/2026	02/15/2026	96.840	3,129,127	14,245,000	23.2740	3,315,381	2,641,735			194,466			1PE	04/14/2000	6.430
521840-XK-9	LEANDER TX INDPT SCH DIST REF 00 PSF			FA	08/15/2029	02/15/2010	28.460	3,966,678	22,060,000	19.0280	4,197,577	3,346,281			247,589			1PE	04/14/2000	6.460
521840-XL-7	LEANDER TX INDPT SCH DIST REF 00 PSF			FA	08/15/2030	02/15/2030	96.830	3,718,207	22,055,000	17.8210	3,930,422	3,136,662			232,085			1PE	04/14/2000	6.460
521840-MQ-8	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2008	08/15/2008	103.000	2,798,002	4,120,000	77.8230	3,206,308	1,349,959			186,096			1	04/24/1992	6.900
521840-MR-6	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2009	08/15/2009	102.500	2,609,915	4,130,000	72.4740	2,993,176	1,252,794			174,759			1	04/24/1992	6.950
521840-MS-4	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2010	08/15/2010	102.000	2,435,210	4,130,000	67.6220	2,792,789	1,168,955			163,054			1	04/24/1992	6.950
521840-MT-2	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2011	08/15/2011	101.500	2,262,726	4,130,000	62.8830	2,597,068	1,080,615			152,523			1	04/24/1992	7.000
521840-MU-9	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2012	08/15/2012	101.000	2,110,240	4,130,000	58.6450	2,422,039	1,007,803			142,241			1	04/24/1992	7.000
521840-MV-7	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2013	08/15/2013	100.500	1,957,926	4,130,000	54.4560	2,249,033	930,283			132,856			1	04/24/1992	7.050
521840-MW-5	LEANDER TX INDPT SCH DIST REF 92 PSF			FA	08/15/2014	08/15/2014	100.000	1,383,184	3,130,000	50.7610	1,588,819	657,206			93,855			1	04/24/1992	7.050
521840-PJ-1	LEANDER TX INDPT SCH DIST REF 94 PSF			FA	08/15/2019	02/15/2019	96.640	1,954,271	6,085,000	34.0510	2,072,003	1,103,150			129,077			1PE	07/01/1994	6.850
521840-PK-8	LEANDER TX INDPT SCH DIST REF 94 PSF			FA	08/15/2020	02/15/2020	96.640	1,909,212	6,365,000	31.7570	2,021,333	1,077,722			126,099			1PE	07/01/1994	6.850
521840-PL-6	LEANDER TX INDPT SCH DIST REF 94 PSF			FA	08/15/2021	02/15/2021	96.640	1,783,141	6,365,000	29.6180	1,885,186	1,006,561			117,771			1PE	07/01/1994	6.850
521840-PM-4	LEANDER TX INDPT SCH DIST REF 94 PSF			FA	08/15/2022	02/15/2022	96.640	1,665,330	6,365,000	27.6230	1,758,204	940,047			109,992			1PE	07/01/1994	6.850
521840-PN-2	LEANDER TX INDPT SCH DIST REF 94 PSF			FA	08/15/2023	02/15/2023	96.640	1,555,377	6,365,000	25.7710	1,640,324	877,988			102,728			1PE	07/01/1994	6.850
521840-PP-7	LEANDER TX INDPT SCH DIST REF 94 PSF			FA	08/15/2024	02/15/2024	96.640	1,452,655	6,365,000	24.0580	1,531,292	820,003			95,943			1PE	07/01/1994	6.850
526538-BC-6	LEON VY TX WTRWKS & SWR REV		6.600	MN	11/01/2003				55,000	101.5700	55,864	54,653	605	3,630				6*	12/06/1976	6.650
526538-BD-4	LEON VY TX WTRWKS & SWR REV		6.600	MN	11/01/2004				60,000	101.4950	60,897	59,616	660	3,960				6*	12/06/1976	6.650
526538-BE-2	LEON VY TX WTRWKS & SWR REV		6.600	MN	11/01/2005				65,000	101.3970	65,908	64,579	715	4,290				6*	12/06/1976	6.650
528835-KN-0	LEWISVILLE TX WTRWKS & SWR SER 1972		5.400	JJ	07/10/2003			114,927	115,000	102.1910	117,520	112,907	2,950	6,210	133			1	01/08/1973	5.520
537096-EA-3	LITTLE ELM TX INDPT SCH DIST REF 95		6.750	FA	15 08/15/2022			3,020,000	3,020,000	113.4060	3,424,861	3,020,000	77,010	203,850				1PE	11/29/2001	6.750
537096-EL-9	LITTLE ELM TX INDPT SCH DIST REF 95		6.750	FA	15 08/15/2022			335,000	335,000	111.5770	373,783	335,000	8,543	22,613				1PE	11/29/2001	6.750
539099-AL-5	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2003			110,000	110,000	100.6030	110,663	110,000	1,421	8,525				5*	08/22/1978	7.750
539099-AM-3	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2004			115,000	115,000	100.5290	115,608	115,000	1,485	8,913				5*	08/22/1978	7.750
539099-AN-1	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2005			130,000	130,000	100.4880	130,634	130,000	1,679	10,075				5*	08/22/1978	7.750
539099-AP-6	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2006			140,000	140,000	100.4690	140,657	140,000	1,808	10,850				5*	08/22/1978	7.750
539099-AQ-4	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2007			145,000	145,000	100.4420	145,641	145,000	1,873	11,238				5*	08/22/1978	7.750
539099-AR-2	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2008			160,000	160,000	100.4410	160,706	160,000	2,067	12,400				5*	08/22/1978	7.750

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
539099-AS-0	LIVINGSTON TX HSG DEV CORP SER 1978		7.750	MN	11/01/2009			175,000	175,000	100.4310	175,754	175,000	2,260	13,563				5*	08/22/1978	7.750
564377-GW-3	MANSFIELD TX REF 1987 G O		7.000	M01	03/01/2004			275,000	275,000	106.5180	292,925	275,000	6,417	12,075				1PE	04/28/1987	7.000
57305J-AF-7	MART TX WTRWKS & SWR IMPT SER 1975		8.100	JJ	01/10/2003				10,000	100.0580	10,006	10,098	385	810				6*	01/23/1975	8.100
57305J-AG-5	MART TX WTRWKS & SWR IMPT SER 1975		8.100	JJ	01/10/2004				15,000	100.0550	15,008	15,147	577	1,215				6*	01/23/1975	8.100
57305J-AH-3	MART TX WTRWKS & SWR IMPT SER 1975		8.100	JJ	01/10/2005				15,000	100.0520	15,008	15,147	577	1,215				6*	01/23/1975	8.100
576528-BG-7	MATAGORDA CNTY TX NAV DIST 1 CENTRAL 93		6.000	JJ	07/01/2028			32,083,613	34,120,000	104.0710	35,509,025	31,916,518	1,023,600	2,047,200	30,661			1PE	02/09/2000	6.480
581659-AD-1	MC KINNEY TX HSG MULTI PARK CREEK 97A		8.000	MS	09/01/2027			10,797,710	11,000,000	98.1610	10,797,710	11,000,000	293,333	894,208	13,310			5	12/10/1997	8.000
590759-ZX-7	MESQUITE TX ISD SCH BLDG 2003 REF		5.000	FA	08/15/2028			3,479,805	3,500,000	100.4770	3,516,695	3,479,805	18,472					1PE	12/10/2002	5.040
622724-DM-1	MOUNT PLEASANT TX UTIL SYS SER 1974		7.600	AO	10/15/2003			175,000	175,000	104.8160	183,428	175,000	2,808	13,300				1	12/13/1974	7.600
622724-DN-9	MOUNT PLEASANT TX UTIL SYS SER 1974		7.600	AO	10/15/2004			175,000	175,000	110.5450	193,454	175,000	2,808	13,300				1	12/13/1974	7.600
622724-DP-4	MOUNT PLEASANT TX UTIL SYS SER 1974		7.600	AO	10/15/2005			175,000	175,000	115.5080	202,139	175,000	2,808	13,300				1	12/13/1974	7.600
622724-EM-0	MOUNT PLEASANT TX UTIL SYS SER 1985		10.100	MS	03/15/2003			100,000	100,000	101.8110	101,811	100,000	2,974	10,100				1	04/12/1985	10.100
622724-EN-8	MOUNT PLEASANT TX UTIL SYS SER 1985		10.200	MS	03/15/2004			105,000	105,000	101.8320	106,924	105,000	3,154	10,710				1	04/12/1985	10.200
622724-EP-3	MOUNT PLEASANT TX UTIL SYS SER 1985		10.300	MS	03/15/2005			110,000	110,000	101.8520	112,037	110,000	3,336	11,330				1	04/12/1985	10.300
643153-PM-5	NEW CANEY TEX INDPT SCH DIST CAP APPREC-REF			FA	02/15/2016	08/15/2010	71.280	552,957	1,240,000	53.4370	662,619	470,468			33,004			1PE	04/18/2000	6.170
643153-PN-3	NEW CANEY TEX INDPT SCH DIST CAP APPREC-REF			FA	02/15/2017	08/15/2016	96.920	510,805	1,235,000	50.0400	617,994	433,497			30,955			1PE	04/18/2000	6.270
643153-PP-8	NEW CANEY TEX INDPT SCH DIST CAP APPREC-REF			FA	02/15/2018	08/15/2012	70.720	478,281	1,240,000	46.9470	582,143	405,381			29,201			1PE	04/18/2000	6.320
643153-PQ-6	NEW CANEY TEX INDPT SCH DIST CAP APPREC-REF			FA	02/15/2019	08/15/2018	96.880	443,783	1,235,000	43.9590	542,894	375,662			27,297			1PE	04/18/2000	6.370
643153-PR-4	NEW CANEY TEX INDPT SCH DIST CAP APPREC-REF			FA	02/15/2020	02/15/2019	93.830	415,107	1,235,000	41.1490	508,190	351,209			25,609			1PE	04/18/2000	6.380
658546-TD-8	NORTH CENTRAL TX HLTH FAC DEV 97 B		5.375	FA15	02/15/2026			40,027,624	41,100,000	102.7520	42,231,072	39,920,641	834,558	2,195,688	25,029			1PE	09/25/1997	5.580
658546-WB-8	NORTH CENTRAL TX HLTH HOSP BAYLOR 95		6.250	MN	05/15/2010			5,017,571	4,550,000	117.5740	5,349,617	5,111,379	36,337	284,375	(52,218)			1PE	02/27/2001	4.590
659414-KH-8	NORTH FOREST INDPT SCH DIST TX REF 98		5.250	FA	08/15/2004			202,474	200,000	106.2980	212,596	205,155	3,967	10,500	(1,440)			1PE	02/08/2001	4.450
659414-KN-5	NORTH FOREST INDPT SCH DIST TX REF 98		5.250	FA	08/15/2004			1,351,515	1,335,000	106.0780	1,416,141	1,369,411	26,478	70,088	(9,615)			1PE	02/08/2001	4.450
662823-BJ-1	NORTH TX HLTH UNITED REG HLTH CARE 97		5.250	MS	09/01/2006			1,863,538	1,800,000	110.5350	1,989,630	1,923,048	31,500	94,500	(15,718)			1PE	12/16/1998	4.200
662835-KH-9	NORTH TX MUN WTR DIST WSTWTR 02		5.000	JD	06/01/2014	12/01/2011	100.000	1,916,206	1,900,000	107.5330	2,043,127	1,917,518	7,917	91,306	(1,312)			1PE	01/08/2002	4.880
662858-AN-9	NORTH TX TWY AUTH DALLAS NO TWY SYS 97A		5.000	JJ01	01/01/2020			2,192,025	2,300,000	102.7600	2,363,480	2,178,721	57,500	125,000	4,141			1PE	07/23/1999	5.440
676040-GL-6	ODESSA TEX JR COLLEGE DIST REV		5.000	JD	12/01/2013			4,990,247	5,000,000	104.9650	5,248,250	4,987,500	20,833	250,000	657			1PE	06/04/1998	5.020
698045-CJ-8	PAN AMERICAN UNIV TX SER 1973		5.500	AO	10/01/2003			55,000	55,000	103.1680	56,742	55,000	756	3,025				1	04/12/1973	5.500
698488-BG-7	PANHANDLE TX REG HSG FIN SGL FAM MTG		10.750	M01	03/01/2004				160,000	100.1100	160,176	162,400	5,733	12,631				6*	06/04/1984	10.750
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1		1.480	4WK	12/01/2031			18,000,000	18,000,000	100.0000	18,000,000	18,000,000	15,540	20,300				1PE	11/13/2002	1.480
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		1.480	4WK	12/01/2031			15,000,000	15,000,000	100.0000	15,000,000	15,000,000	11,717	17,267				1PE	11/15/2002	1.480
717095-VR-1	PFLUGERVILLE TX INDPT SCH DIST 2000		5.500	FA15	08/15/2026			2,043,333	2,065,000	104.6120	2,160,238	2,042,409	42,906	113,575	469			1PE	12/05/2000	5.580
717146-LT-9	PHARR-SAN JUAN-ALAMO TX ISD G O 00		5.375	FA	02/01/2019			1,940,958	1,975,000	105.8650	2,090,834	1,937,574	44,232	106,156	1,286			1PE	09/12/2000	5.540
726728-AZ-1	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2003				55,000	100.3120	55,172	55,000	710	4,263	(55,000)			6*	12/22/1978	7.750
726728-BA-5	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2004				60,000	100.3930	60,236	60,000	775	4,650	(60,000)			6*	12/22/1978	7.750
726728-BB-3	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2005				65,000	100.3450	65,224	65,000	840	5,038	(65,000)			6*	12/22/1978	7.750
726728-BC-1	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2006				70,000	100.2930	70,205	70,000	904	5,425	(70,000)			6*	12/22/1978	7.750
726728-BD-9	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2007				75,000	100.2610	75,196	75,000	969	5,813	(75,000)			6*	12/22/1978	7.750
726728-BE-7	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2008				80,000	100.2600	80,208	80,000	1,033	6,200	(80,000)			6*	12/22/1978	7.750
726728-BF-4	PLAINVIEW TX ELDRLY HSG CORP SER 1978		7.750	MN	11/01/2009				90,000	100.2450	90,221	90,000	1,163	6,975	(90,000)			6*	12/22/1978	7.750
727189-AB-8	PLANO TX HLTH FACS DEV CORP 1997 C		5.000	FA15	02/15/2022			4,145,082	4,600,000	100.9420	4,643,332	4,098,646	86,889	230,000	14,831			1PE	08/23/1999	5.920
756864-BQ-6	RED RIVER TX AUTH PCR SW PUBLIC 91		5.200	JJ	07/01/2011			10,113,400	10,200,000	105.1200	10,722,240	10,090,265	265,200	530,400	7,863			1PE	11/17/1999	5.330
756864-BN-3	RED RIVER TX PCR WEST TX UTIL 96 REF		6.000	JD	06/01/2020			11,500,000	11,500,000	111.7860	12,855,390	11,500,000	57,500	690,000				1PE	04/03/1997	6.000
767111-BZ-9	RIO GRANDE TX HLTH VALLEY BAPTIST 92A		6.375	FA01	08/01/2022			1,960,632	2,000,000	102.4300	2,048,600	1,952,500	53,125	127,500	1,108			1PE	07/01/1992	6.560
779222-SY-5	ROUND ROCK TX COMB TAX REV CTFS 95		6.250	JD01	06/01/2025	06/01/2005	100.000	702,376	700,000	111.1920	778,344	703,229	3,646	43,750	(853)			1PE	01/14/2002	6.100
779222-SZ-2	ROUND ROCK TX COMB TAX REV CTFS 95		6.250	JD01	06/01/2025	06/01/2005	100.000	2,980,080	2,970,000	104.8560	3,114,223	2,983,701	15,469	185,625	(3,621)			1PE	01/14/2002	6.100
779248-DV-2	ROUND ROCK TX WTRWKS & SWR REV S1978		5.250	FA	02/01/2003			109,911	110,000	100.3390	110,373	96,172	2,406	5,775	1,047			1	01/24/1978	6.250
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A		8.000	A001	10/01/2030			14,203,505	14,410,000	98.5670	14,203,505	14,410,000	288,200	1,152,800	234,883			5	10/26/1999	8.000
785652-BS-6	SABINE RIV AUTH TX SOUTHWESTN ELEC 96		6.100	AO	04/01/2018	04/01/2008	100.000	3,264,573	3,250,000	112.8310	3,667,008	3,275,675	49,563	198,250	(2,299)			1PE	04/14/1997	6.000
785652-BH-0	SABINE RIV AUTH TX TEXAS UTIL ELEC B		5.850	MN	05/01/2022			5,926,350	6,950,000	105.7440	7,349,208	5,774,739	67,763	406,575	23,667			1	10/26/1994	7.280
796242-HH-1	SAN ANTONIO TX ARPT SYS IMPT 2002		5.500	JJ	07/01/2011			3,040,400	2,920,000	110.8060	3,235,535	3,049,122	80,300	53,533	(8,723)			1PE	03/13/2002	4.900
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF		5.500	FA	02/01/2020			19,303,366	19,565,000	107.0060	20,935,724	19,302,455	448,365		911			1PE	11/25/2002	5.620
796253-RY-0	SAN ANTONIO TX ELEC & GAS SYS 97 REF		5.500	FA	02/01/2020			24,739,683	25,075,000	105.4940	26,452,621	24,738,516	574,635		1,167			1PE	11/25/2002	5.620
796252-7X-6	SAN ANTONIO TX ELEC & GAS SYS SER 91B			FA	02/01/2011			7,110,573	12,500,000	72.6220	9,077,750	3,151,750			479,334			1	04/19/1991	7.000
796252-8D-9	SAN ANTONIO TX ELEC & GAS SYS SER 91B			FA	02/01/2008			5,259,757	7,500,000	85.3830	6,403,725	2,331,375			354,612			1	04/19/1991	7.000
796252-8F-4	SAN ANTONIO TX ELEC & GAS SYS SER 91B			FA	02/01/2010			6,099,536	10,000,000	76.7600	7,676,000	2,703,600			411,193			1	04/19/1991	7.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
796261-AV-7	SAN ANTONIO TX HOTEL OCCUPANCY 96		5.700	FA15	08/15/2026	08/15/2008	100.000	47,719,260	48,005,000	107.3530	51,534,808	47,712,278	1,033,708	2,736,285	2,451			1PE	06/24/1997	5.740
796337-EY-5	SAN ANTONIO TX RIV AUTH IMPT 1971		6.100	JJ	07/01/2003			500,000	500,000	102.4300	512,150	526,000	15,250	30,500				1	02/16/1973	6.100
796337-EZ-2	SAN ANTONIO TX RIV AUTH IMPT 1971		6.100	JJ	07/01/2004			500,000	500,000	107.0610	535,305	526,000	15,250	30,500				1	02/16/1973	6.100
796337-QF-3	SAN ANTONIO TX RIV AUTH IMPT 1996		5.625	JJ01	07/01/2021			2,000,000	2,000,000	104.5760	2,091,520	2,000,000	56,250	112,500				1PE	12/04/1996	5.630
799204-FX-5	SAN PATRICIO TX MUN WTR DIST 1998		5.200	JJ	07/10/2023			5,610,000	5,610,000	102.4260	5,746,099	5,610,000	138,567	291,720				1PE	11/06/1998	5.200
799204-GC-0	SAN PATRICIO TX MUN WTR DIST 1998		5.200	JJ	07/10/2028			9,318,279	9,345,000	101.9760	9,529,657	9,316,404	230,822	485,940	493			1PE	11/06/1998	5.220
833714-XP-8	SOCORRO TX INDPT SCH DIST 00 REF		6.000	FA15	02/15/2026			8,903,789	8,960,000	106.5970	9,551,091	8,900,864	203,093	537,600	1,276			1PE	04/27/2000	6.050
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY		1.450	4WK	12/01/2033			18,600,000	18,600,000	100.0000	18,600,000	18,600,000	20,228	50,923				1	10/17/2002	1.450
845040-CX-0	SOUTHWEST TX H-ED AUTH SOUTHRN METH 99		5.000	A001	10/01/2022			5,574,803	5,750,000	100.7780	5,794,735	5,555,880	71,875	287,500	5,582			1PE	01/07/1999	5.260
84533L-AL-7	SOUTHWEST WILLIAMSON CNTY TX RD DIST 93		8.350	MO1	03/01/2009			960,000	960,000	100.2800	962,688	960,000	26,720	73,480				2	12/07/1993	8.350
84533L-AM-5	SOUTHWEST WILLIAMSON CNTY TX RD DIST 93		8.100	MO1	03/01/2010			2,660,000	2,660,000	100.2430	2,666,464	2,660,000	71,820	197,235				2	12/07/1993	8.100
849670-CF-9	SPRING HILL UTIL DIST TX WTR & SWR		5.750	MS	09/15/2003			99,897	100,000	103.1850	103,185	98,015	1,693	5,750	139			1	10/20/1977	5.900
849670-CG-7	SPRING HILL UTIL DIST TX WTR & SWR		5.000	MS	09/15/2004			97,928	100,000	106.1510	106,151	83,248	1,472	5,000	1,117			1	10/20/1977	6.300
855587-AU-5	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2003			55,000	55,000	100.9260	55,509	55,000	1,375	4,125				1	10/19/1979	7.500
855587-AV-3	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2004			60,000	60,000	100.8710	60,523	60,000	1,500	4,500				1	10/19/1979	7.500
855587-AW-1	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2005			65,000	65,000	100.7380	65,480	65,000	1,625	4,875				1	10/19/1979	7.500
855587-AX-9	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2006			70,000	70,000	100.6350	70,445	70,000	1,750	5,250				1	10/19/1979	7.500
855587-AY-7	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2007			75,000	75,000	100.5600	75,420	75,000	1,875	5,625				1	10/19/1979	7.500
855587-AZ-4	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2008			80,000	80,000	100.4860	80,389	80,000	2,000	6,000				1	10/19/1979	7.500
855587-BA-8	STARR CNTY TX INTL TOLL BRIDGE SER 79		7.500	MS	09/01/2009			90,000	90,000	100.4480	90,403	90,000	2,250	6,750				1	10/19/1979	7.500
875906-HN-2	TARRANT CNTY TX HLTH 96 FT WORTH OSTEO		5.700	MN15	05/15/2025			4,361,921	4,400,000	105.3860	4,636,984	4,356,924	32,047	250,800	1,018			1PE	11/22/1996	5.770
875906-GS-2	TARRANT CNTY TX HLTH ADVENTIST 95		5.875	MN15	11/15/2025			998,914	1,000,000	105.9310	1,059,310	998,750	7,507	58,750	29			1PE	06/02/1995	5.880
876385-GD-1	TARRANT CNTY TX HLTH FACS SER 97A		5.250	FA15	02/15/2022			14,975,317	15,650,000	102.1300	15,983,345	14,894,702	310,392	821,625	21,784			1PE	08/09/1999	5.640
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		6.200	J28	04/28/2012			7,448,689	7,448,689	109.3010	8,141,492	7,448,689	80,818	455,362				1	04/28/1997	6.200
876424-GK-2	TARRANT CNTY TX WTR CTL & IMPT DIST 1		4.750	MS	03/01/2013			6,265,731	7,000,000	100.1460	7,010,220	5,945,520	110,833	332,500	49,928			1PE	07/22/1997	6.170
881834-BN-4	TEXARKANA TX HLTH FAC WADLEY REGL 97 A		5.000	A0	10/01/2003			797,023	795,000	102.6940	816,417	809,525	9,938	39,750	(2,596)			1PE	08/29/1997	4.650
882117-B8-6	TEXAS A & M UNIV PERM UNIV FD		4.875	JJ	07/01/2011			1,980,073	2,000,000	104.2980	2,085,960	1,971,100	48,750	97,500	1,839			1PE	07/22/1997	5.020
882117-E4-2	TEXAS A & M UNIV PERM UNIV FD REV BDS 1998		4.700	JJ	07/01/2011			197,920	200,000	105.4440	210,888	197,148	4,700	9,400	194			1PE	08/06/1998	4.850
88275F-CF-4	TEXAS DEPT HSG SGL FAM MTG 96 D		6.250	MS01	09/01/2028			11,150,000	11,150,000	105.8670	11,804,171	11,150,000	232,292	692,500				1PE	10/28/1996	6.250
883110-AB-4	TEXAS DEPT OF CRIM JUST (BEAUMONT,TX)		7.250	J22	01/22/2006			115,393	176,603	65.3400	115,393	176,603			(53,334)			6	11/21/1996	7.360
883110-AA-6	TEXAS DEPT OF CRIM JUST DEL VALLE		7.250	MTLY	01/27/2006			1,418,769	1,485,835	95.4900	1,418,824	1,485,835			(797)			6	11/26/1996	7.360
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE		6.950	JD01	12/01/2012			13,995,886	14,000,000	123.1100	17,235,400	14,010,000	81,083	973,000	(3,850)			1	02/13/1992	6.920
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		6.200	MS	09/01/2016			1,230,004	1,235,000	101.2780	1,250,783	1,228,825	25,523	76,570	226			2	11/27/1996	6.240
882751-CA-6	TEXAS ST COLLEGE STUDENT LOAN SER 91		7.850	A001	10/01/2025			2,828,523	2,925,000	109.7070	3,208,930	1,339,065	57,403	229,613	1,432			1PE	07/29/1991	8.170
88275B-CJ-5	TEXAS ST DEPT HSG ASMARA PROJ 96 A		6.300	JJ01	01/01/2016			1,000,000	1,000,000	102.5380	1,025,380	1,000,000	31,500	63,000				1PE	11/04/1996	6.300
88275B-CK-2	TEXAS ST DEPT HSG ASMARA PROJ 96 A		6.400	JJ01	01/01/2027			3,500,000	3,500,000	104.3300	3,651,550	3,500,000	112,000	224,000				1PE	11/04/1996	6.400
88275B-BG-2	TEXAS ST DEPT NATL CTR HSG MGMT 93		5.800	JJ01	01/01/2024			2,650,000	2,650,000	101.8600	2,699,290	2,650,000	76,850	153,700				1PE	12/22/1993	5.800
882719-TH-0	TEXAS ST G O WTR DEV 1997 A B C		5.250	FA01	08/01/2028	08/01/2007	100.000	21,480,403	21,435,000	102.5640	21,984,593	21,510,880	468,891	1,125,338	(8,567)			1PE	07/08/1998	5.200
882719-VD-6	TEXAS ST G O WTR DEV 1997 D		5.000	FA01	08/01/2016			10,500,076	11,000,000	104.2650	11,469,150	10,446,370	229,167	550,000	25,491			1PE	10/23/2000	5.490
882720-NP-6	TEXAS ST G O WTR DEV 2001 A REF		5.250	FA01	08/01/2035			2,865,000	2,865,000	102.5080	2,936,854	2,865,000	62,672	150,413				1PE	01/16/2002	5.250
882719-ZV-2	TEXAS ST PUB FIN AUTH G O 1997 CAP			A0	10/01/2013			14,636,828	22,500,000	63.1420	14,206,950	14,507,325			129,503			1PE	10/08/2002	4.010
882719-3A-3	TEXAS ST PUB FIN AUTH G O 1998 B REF		5.125	A0	10/01/2010			17,736,775	17,775,000	110.0120	19,554,633	17,724,996	227,742	910,969	3,839			1PE	07/27/2000	5.160
882719-3F-2	TEXAS ST PUB FIN AUTH G O 1998 B REF		5.125	A0	10/01/2015	10/01/2010	100.000	335,139	325,000	106.9200	347,490	335,719	4,164	8,328	(580)			1PE	06/12/2002	4.640
882719-T4-9	TEXAS ST WTR DEV BONDS DEDICATED 1995C		5.900	FA	08/01/2013			660,000	660,000	110.8240	731,438	660,000	16,225	38,940				1	01/31/1999	5.900
882719-X9-3	TEXAS ST WTR DEV BONDS DEDICATED 1995C		5.900	FA	08/01/2013			1,935,000	1,935,000	106.7090	2,064,819	1,935,000	47,569	114,165				1PE	01/31/1999	5.900
882780-FC-8	TEXAS TPK AUTH DALLAS NO TWY 1995		5.000	JJ01	01/01/2025			5,100,819	6,000,000	101.5490	6,092,940	5,044,260	150,000	300,000	20,016			1PE	12/29/1999	6.290
882780-EN-5	TEXAS TPK AUTH DALLAS NO TWY SER 1994		6.600	JJ01	01/01/2023	01/01/2007	100.000	2,024,772	2,000,000	112.0160	2,240,320	2,057,540	66,000	132,000	(5,298)			1	03/08/1995	6.250
882762-BF-3	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2031	08/15/2014	36.240	6,871,294	37,500,000	18.7500	7,031,250	6,744,225			127,069			1PE	10/02/2002	5.890
882762-BG-1	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2032	02/15/2031	91.420	5,953,584	35,000,000	17.6050	6,161,750	5,834,150			119,434			1PE	08/07/2002	5.990
882762-BH-9	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2033	02/15/2033	97.050	9,956,414	62,325,000	16.5260	10,299,830	9,756,356			200,058			1PE	08/07/2002	6.000
882762-BJ-5	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2034	02/15/2034	97.050	9,786,886	65,045,000	15.5580	10,119,701	9,590,235			196,651			1PE	08/07/2002	6.000
882762-BK-2	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2035	08/15/2014	28.370	10,565,086	74,695,000	14.6000	10,905,470	10,352,829			212,258			1PE	08/08/2002	6.000
882762-BL-0	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2036	08/15/2014	26.720	9,761,699	73,370,000	13.7430	10,083,239	9,565,247			196,452			1PE	08/07/2002	6.010
882762-BM-8	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A			FA	08/15/2037	08/15/2014	25.110	8,890,703	70,555,000	12.8910	9,095,245	8,720,610			170,093			1PE	09/30/2002	5.950
883110-AC-2	TEXSON MGMT GRP WESLACO TX TRAVIS HSE		7.600	MTLY	01/10/2008			965,838	2,961,144	32.6200	965,925	2,961,144			(1,863,239)			6	07/23/1997	7.720

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
888523-AA-5	TITUS CNTY TX FRESH WTR DIST 1 SER 78		7.250	JJ10	07/10/2017				1,225,000	124.5210	1,525,382	1,225,000	42,186	88,813	(1,225,000)			6*	05/15/1978	7.250
888524-AB-1	TITUS CNTY TX WTR SOUTHWESTN ELEC PWR		6.000	JO1	01/01/2008			205,000	205,000	100.2260	205,463	205,000	6,150	12,300				2PE	02/03/1978	6.000
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		7.320	FA01	08/01/2033			15,644,250	18,405,000	85.0000	15,644,250	18,405,000	561,353	1,347,246	(2,513,755)			4	07/31/2001	7.320
894386-GT-2	TRAVIS CNTY TX HSG METROPOLIS APT 01B		9.250	FO1	02/01/2004			153,000	180,000	85.0000	153,000	180,000	6,938	16,650	(27,000)			4	07/31/2001	9.250
89438M-AA-4	TRAVIS CNTY TX SUPERVSN CORR FAC DWI 97		6.000	MTLY	09/01/2012			1,392,937	1,392,937	112.3500	1,564,965	1,392,937	13,929	76,611				1	09/22/1997	6.000
902261-EV-4	TYLER TEXAS HEALTH FACILITIES DEVELOPMENT		5.375	MN	11/01/2027			10,658,879	12,205,000	103.0850	12,581,524	10,596,259	109,336	656,019	24,975			1PE	05/09/2000	6.400
902261-EA-0	TYLER TX HLTH FAC EAST TX MED CTR 97C		5.500	MN01	11/01/2017	11/01/2009	100.000	3,234,075	3,215,000	107.7170	3,463,102	3,243,099	29,471	176,825	(2,255)			1PE	10/03/1997	5.400
902261-EB-8	TYLER TX HLTH FAC EAST TX MED CTR 97C		5.600	MN01	11/01/2027			1,144,756	1,150,000	104.4730	1,201,440	1,144,250	10,733	64,400	133			1PE	08/19/1997	5.640
662854-VG-0	UNIV NORTH TX REV FINANCING SYS 99		5.250	AO	04/15/2017			1,976,173	2,020,000	105.6080	2,133,282	1,969,742	22,388	106,050	1,981			1PE	06/25/1999	5.470
662854-VH-8	UNIV NORTH TX REV FINANCING SYS 99		5.250	AO	04/15/2018			1,159,404	1,190,000	105.0440	1,250,024	1,155,347	13,189	62,475	1,250			1PE	06/25/1999	5.500
914301-SZ-0	UNIVERSITY OF HOUSTON TX CONS REV 95		6.000	FA15	02/15/2017			1,788,079	1,805,000	107.8920	1,947,451	1,783,196	40,913	108,300	860			1PE	03/20/1995	6.110
914729-DR-6	UNIVERSITY OF NORTH TEXAS FING SYS 2002		5.000	AO	04/15/2014	04/15/2012	100.000	3,115,185	2,945,000	107.7960	3,174,592	3,121,170	31,086	30,268	(5,985)			1PE	07/26/2002	4.240
914729-DS-4	UNIVERSITY OF NORTH TEXAS FING SYS 2002		5.000	AO	04/15/2015	04/15/2012	100.000	2,194,736	2,095,000	106.8340	2,238,172	2,198,221	22,114	21,532	(3,485)			1PE	07/26/2002	4.370
914729-DT-2	UNIVERSITY OF NORTH TEXAS FING SYS 2002		5.000	AO	04/15/2016	04/15/2012	100.000	3,603,129	3,465,000	105.9620	3,671,583	3,607,931	36,575	35,613	(4,802)			1PE	07/26/2002	4.470
914729-DU-9	UNIVERSITY OF NORTH TEXAS FING SYS 2002		5.000	AO	04/15/2017	04/15/2012	100.000	3,622,975	3,510,000	105.1760	3,691,678	3,626,883	37,050	36,075	(3,908)			1PE	07/26/2002	4.570
914729-DV-7	UNIVERSITY OF NORTH TEXAS FING SYS 2002		5.000	AO	04/15/2018	04/15/2012	100.000	2,889,299	2,820,000	104.7860	2,954,965	2,891,684	29,767	28,983	(2,385)			1PE	07/26/2002	4.670
915137-EE-9	UNIVERSITY OF TX SYS REV FING SYS 1998		3.750	FA	08/15/2017			6,401,408	7,910,000	94.3670	7,464,430	6,209,271	112,058	296,625	64,756			1PE	08/17/2000	5.690
915137-NV-1	UNIVERSITY OF TX SYS REV FING SYS 2002A		5.250	FA	08/15/2015			3,365,515	3,000,000	112.5770	3,377,310	3,371,310	46,375		(5,795)			1PE	09/06/2002	4.010
915137-PP-2	UNIVERSITY OF TX SYS REV FING SYS 2002B		5.250	FA	08/15/2015			7,482,662	6,670,000	112.5770	7,508,886	7,495,546	103,107		(12,884)			1PE	09/06/2002	4.010
915137-PQ-0	UNIVERSITY OF TX SYS REV FING SYS 2002B		5.250	FA	08/15/2016			8,130,694	7,280,000	112.6660	8,202,085	8,142,826	112,537		(12,131)			1PE	09/06/2002	4.120
918135-GZ-1	UVALDE TX CONS INDPT SCH DIST 2000		5.000	FA01	08/01/2025			2,972,400	3,260,000	100.5600	3,278,256	2,958,483	67,917	163,000	6,624			1PE	08/30/2000	5.720
944097-LS-1	WAXAHACHIE TX IND SCHOOL DISTRICT			FA	08/15/2025	08/15/2024	93.550	1,375,144	6,215,000	27.9960	1,739,951	1,364,738			10,405			1PE	11/20/2002	6.690
944097-LT-9	WAXAHACHIE TX IND SCHOOL DISTRICT			FA	08/15/2026	08/15/2022	76.590	1,311,305	6,335,000	26.1900	1,659,137	1,301,383			9,922			1PE	11/20/2002	6.690
944097-MN-1	WAXAHACHIE TX IND SCHOOL DISTRICT			FA	08/15/2025	08/15/2024	93.550	63,060	285,000	24.1460	68,816	62,583			477			1PE	11/20/2002	6.690
944097-MP-6	WAXAHACHIE TX IND SCHOOL DISTRICT			FA	08/15/2026	08/15/2022	76.590	60,028	290,000	22.5630	65,433	59,574			454			1PE	11/20/2002	6.690
947134-NY-4	WEATHERFORD TX IND SCHOOL DIST			FA	02/15/2026			656,789	3,070,000	26.7020	819,751	586,825			42,374			1PE	04/23/2001	6.690
947134-NZ-1	WEATHERFORD TX IND SCHOOL DIST			FA	02/15/2028	02/15/2027	93.550	1,153,703	6,160,000	23.3350	1,437,436	1,031,022			74,418			1PE	04/24/2001	6.690
947134-PN-6	WEATHERFORD TX IND SCHOOL DIST			FA	02/15/2026			6,418	30,000	23.1930	6,958	5,734			414			1PE	04/23/2001	6.690
947134-PP-1	WEATHERFORD TX IND SCHOOL DIST			FA	02/15/2028	02/15/2027	93.550	8,428	45,000	20.2530	9,114	7,532			544			1PE	04/24/2001	6.690
947134-NQ-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP			FA	02/15/2026	08/15/2025	97.160	1,834,947	6,945,000	26.9290	1,870,219	1,654,577			102,656			1PE	02/09/2001	5.770
947134-NS-7	WEATHERFORD TX ISD G O BLDG REF 2001 CAP			FA	02/15/2028	02/15/2027	94.390	1,553,592	6,630,000	23.8690	1,582,515	1,400,389			87,201			1PE	02/09/2001	5.790
947449-AP-9	WEBB CNTY TEX CTFS PARTN		5.250	AO01	10/01/2022			4,163,919	4,250,000	112.6740	4,788,645	4,151,698	55,781	223,125	3,334			1	12/02/1997	5.440
948390-LC-1	WEBSTER TEX CTFS OBLIG SER A		6.000	MS	03/01/2018			1,530,000	1,530,000	112.8670	1,726,865	1,530,000	30,600	91,800				1PE	05/31/2000	6.000
969887-JX-7	WILLIAMSON CNTY TX UNLTD TAX ROAD 02		5.250	FA15	02/15/2027			1,032,890	1,040,000	103.4570	1,075,953	1,032,814	34,277		76			1PE	05/31/2002	5.300
970667-QB-0	WILLIS TX ISD G O SCH HSE 2002 REF		5.000	FA15	02/15/2025	02/15/2012	100.000	3,175,850	3,160,000	100.6710	3,181,204	3,175,926	26,333		(76)			1PE	11/14/2002	4.930
976188-AQ-5	WINTERS TX WTRWKS SWR REF SER 1989		8.200	FA	08/01/2003	08/01/2003	100.000	100,000	100,000	103.9850	103,985	100,000	3,417	8,200				1	03/08/1989	8.200
976188-AR-3	WINTERS TX WTRWKS SWR REF SER 1989		8.250	FA	08/01/2004			105,000	105,000	104.0140	109,215	105,000	3,609	8,663				1	03/08/1989	8.250
976188-AS-1	WINTERS TX WTRWKS SWR REF SER 1989		8.250	FA	08/01/2005			115,000	115,000	104.0140	119,616	115,000	3,953	9,488				1	03/08/1989	8.250
976188-AT-9	WINTERS TX WTRWKS SWR REF SER 1989		8.300	FA	08/01/2006			125,000	125,000	104.0410	130,051	125,000	4,323	10,375				1	03/08/1989	8.300
976188-AU-6	WINTERS TX WTRWKS SWR REF SER 1989		8.300	FA	08/01/2007			135,000	135,000	104.0410	140,455	135,000	4,669	11,205				1	03/08/1989	8.300
976188-AV-4	WINTERS TX WTRWKS SWR REF SER 1989		8.350	FA	08/01/2008			145,000	145,000	104.0690	150,900	145,000	5,045	12,108				1	03/08/1989	8.350
976188-AW-2	WINTERS TX WTRWKS SWR REF SER 1989		8.400	FA	08/01/2009			155,000	155,000	104.0980	161,352	155,000	5,425	13,020				1	03/08/1989	8.400
988169-AN-8	YSLETA TX ISD PUB FAC CORP REF 2001		5.000	MN	11/15/2014			1,889,941	1,895,000	106.0010	2,008,719	1,889,448	12,107	94,750	305			1PE	04/12/2001	5.030
988169-AP-3	YSLETA TX ISD PUB FAC CORP REF 2001		5.000	MN	11/15/2015			1,876,907	1,900,000	105.2640	2,000,016	1,874,901	12,139	95,000	1,241			1PE	04/12/2001	5.130
988169-AR-9	YSLETA TX ISD PUB FAC CORP REF 2001		5.250	MN	11/15/2017			2,370,258	2,380,000	106.0700	2,524,466	2,369,576	15,966	124,950	422			1PE	04/12/2001	5.290
TEXAS								1,659,310,565	2,639,178,026	XXX	1,783,967,893	1,629,438,726	20,401,074	62,196,485	2,907,775			XXX	XXX	XXX
UTAH																				
291147-CB-0	EMERY CNTY UT PCR PACIFICORP 93A REF		5.650	MN	11/01/2023	11/01/2005	100.000	19,010,056	19,000,000	103.9430	19,749,170	19,032,500	178,917	1,073,500	(3,190)			1PE	01/05/1994	5.630
45884A-EK-5	INTERMOUNTAIN POWER AGENCY UTAH		5.700	JJ01	07/01/2017	07/01/2008	100.000	2,009,685	2,000,000	109.7650	2,195,300	2,010,140	57,000	114,000	(1,466)			1PE	07/12/2000	5.600
458840-Y5-8	INTERMOUNTAIN PWR AGY UT PWR SUP 93A		5.600	5WK	07/01/2021			18,329,561	22,000,000	101.7440	22,383,680	18,531,700	67,507	1,299,506	91,207			1PE	10/25/1994	7.240
458840-Y7-4	INTERMOUNTAIN PWR AGY UT PWR SUP 93A		9.142	5WK	07/01/2021			7,994,549	10,000,000	103.5580	10,355,800	8,221,190	50,093	981,203	27,758			1PE	02/06/1997	11.820
45884A-SX-2	INTERMOUNTAIN PWR AGY UT PWR SUP 93B		5.250	JJ01	07/01/2017			1,628,720	1,900,000	102.8170	1,953,523	1,609,427	49,875	99,750	12,140			1PE	05/01/2001	6.910
45884A-TM-5	INTERMOUNTAIN PWR AGY UT PWR SUP 93B		5.250	JJ01	07/01/2017			2,035,901	2,375,000	102.5810	2,436,299	2,011,783	62,344	124,688	15,175			1PE	05/01/2001	6.910
45884A-UF-8	INTERMOUNTAIN PWR AGY UT PWR SUP 93B		5.250	JJ01	07/01/2017			1,574,788	1,640,000	112.2340	1,840,638	1,570,352	43,050	86,100	3,208			1PE	08/06/2001	5.680
45884A-UJ-0	INTERMOUNTAIN PWR AGY UT PWR SUP 93B		5.250	JJ01	07/01/2017			1,978,089	2,060,000	102.6350	2,114,281	1,972,515	54,075	108,150	4,031			1PE	08/06/2001	5.680
458840-3M-5	INTERMOUNTAIN PWR AGY UT PWR SUP 93C		8.370	JJ02	07/01/2007			20,600,000	20,600,000	106.4730	21,933,438	20,600,000	856,960	1,580,020				1PE	07/12/1993	8.320

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
45884A-BV-4	INTERMOUNTAIN PWR AGY UT PWR SUP 96B		6.000	JJ01	07/01/2016			19,150,589	20,000,000	113.3050	22,661,000	18,923,400	600,000	1,200,000	44,869			1PE	05/02/1995	6.510
45884A-FV-0	INTERMOUNTAIN PWR AGY UT PWR SUP 97B		6.000	JJ01	07/01/2021	07/01/2009	100.000	47,758,098	47,300,000	117.7910	55,715,143	48,002,687	1,419,000	2,838,000	(56,823)			1	05/13/1997	5.820
45884A-JZ-7	INTERMOUNTAIN PWR AGY UT PWR SUP 98A		5.250	JJ	07/01/2011	07/01/2009	100.000	6,298,307	6,210,000	109.5250	6,801,503	6,323,208	163,013	326,025	(11,246)			1PE	09/13/2000	4.990
45884A-LP-6	INTERMOUNTAIN PWR AGY UT PWR SUP 99 RO		10.585	JJ	08/22/2006			5,282,694	5,000,000	127.8830	6,394,150	5,485,200	264,625	512,174	(67,062)			1PE	08/30/1999	8.680
45884A-KP-7	INTERMOUNTAIN PWR AGY UT PWR SUP 99A		5.250	JJ	07/01/2012	07/01/2010	100.000	217,092	205,000	110.5040	226,533	218,842	5,381	10,763	(1,339)			1PE	09/04/2001	4.320
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY REV REV REF BDS 1996E		6.250	JJ	07/01/2008			2,817,460	2,550,000	116.4220	2,968,761	2,974,397	79,688	159,375	(42,534)			1PE	01/29/1999	4.100
744129-CK-1	PROVO CITY UT ENERGY SYS REF SER 93A		5.500	MN15	11/15/2011			1,749,369	1,800,000	103.3660	1,860,588	1,709,964	12,650	99,000	5,927			1PE	05/21/1993	6.010
744129-CM-7	PROVO CITY UT ENERGY SYS REF SER 93A		5.750	MN15	05/15/2014			979,745	1,000,000	103.4550	1,034,550	970,370	7,347	57,500	1,363			1PE	05/21/1993	6.010
795584-FB-2	SALT LAKE CITY UT HSG AUTH MULTIFAM A		6.000	A001	04/01/2025			1,224,617	1,250,000	102.2110	1,277,638	1,220,313	18,750	75,000	820			1PE	06/08/1995	6.190
795591-CS-3	SALT LAKE CITY UT MET WTR DIST 1999		5.375	JJ01	07/01/2024	07/01/2024	100.000	5,818,605	6,485,000	114.7290	7,440,176	5,770,612	174,284	348,569	16,985			1PE	12/29/1999	6.300
795591-CU-8	SALT LAKE CITY UT MET WTR DIST 1999		5.375	JJ01	07/01/2029	01/01/2010	100.000	4,765,879	4,755,000	114.7290	5,455,364	4,766,888	127,791	119,728	(1,008)			1PE	03/06/2002	5.340
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A		5.250	MS	03/01/2012			1,159,645	1,100,000	112.3070	1,235,377	1,163,118	19,250	24,063	(3,473)			1PE	04/19/2002	4.520
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A		5.250	MS	03/01/2013	03/01/2012	100.000	1,221,038	1,165,000	112.0590	1,305,487	1,224,287	20,388	25,484	(3,249)			1PE	04/19/2002	4.600
79560L-CK-3	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A		5.250	MS	03/01/2014	03/01/2012	100.000	1,285,074	1,235,000	111.0730	1,371,752	1,287,920	21,613	27,016	(2,846)			1PE	04/19/2002	4.700
79560L-CL-1	SALT LAKE CITY UT REDEV AGY JR LIEN TAX 02A		5.250	MS	03/01/2015	03/01/2012	100.000	1,234,419	1,195,000	110.0970	1,315,659	1,236,682	20,913	26,141	(2,262)			1PE	04/19/2002	4.800
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01		5.125	FA15	02/15/2033			24,242,254	25,450,000	101.2140	25,758,963	24,221,100	492,740	894,313	15,575			1PE	03/26/2002	5.460
795681-DB-8	SALT LAKE CNTY UT MUN BLDG AUTH 98		5.000	AO	10/01/2006			1,141,148	1,105,000	110.2510	1,218,274	1,173,179	13,813	55,250	(8,759)			1PE	02/04/1999	4.050
795681-DC-6	SALT LAKE CNTY UT MUN BLDG AUTH 98		5.000	AO	10/01/2007			231,692	225,000	111.2090	250,220	236,432	2,813	11,250	(1,245)			1PE	11/23/1998	4.300
795681-DG-7	SALT LAKE CNTY UT MUN BLDG AUTH 98		5.000	AO	10/01/2011	04/01/2009	100.000	1,764,907	1,735,000	107.5120	1,865,333	1,779,867	21,688	86,750	(4,034)			1PE	11/23/1998	4.680
917393-AB-6	UTAH CNTY UTAH HOSP REV		5.250	FA15	08/15/2026			1,711,827	2,000,000	101.2550	2,025,100	1,698,080	39,667	105,000	5,567			1	05/17/2000	6.470
917547-GY-1	UTAH ST BLDG OWNERSHIP AUTH LEASE 96A		6.000	MN15	05/15/2019			4,147,617	4,165,000	114.6490	4,775,131	4,144,175	31,932	249,900	675			1	07/19/1996	6.040
917559-TE-6	UTAH ST UNIV HSG SYS IMPT & REF 94B		6.150	JD01	12/01/2014			8,051,696	8,100,000	108.9930	8,828,433	8,031,790	41,513	498,150	3,876			1	03/01/1996	6.240
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A		5.000	JD	06/15/2015	12/15/2012	100.000	5,271,807	4,875,000	107.9240	5,261,295	5,280,941	10,833	70,417	(9,134)			1PE	09/05/2002	4.000
917565-AR-4	UTAH TRANSIT AUTH SALES TAX 2002A		5.000	JD	06/15/2018	12/15/2012	100.000	5,878,767	5,575,000	105.0730	5,857,820	5,885,639	12,389	80,528	(6,872)			1PE	09/05/2002	4.320
917565-AS-2	UTAH TRANSIT AUTH SALES TAX 2002A		5.000	JD	06/15/2019	12/15/2012	100.000	6,015,877	5,750,000	104.2520	5,994,490	6,021,860	12,778	83,056	(5,983)			1PE	09/05/2002	4.420
917565-AT-0	UTAH TRANSIT AUTH SALES TAX 2002A		5.000	JD	06/15/2020	12/15/2012	100.000	6,384,119	6,150,000	103.4390	6,361,499	6,389,358	13,667	88,833	(5,239)			1PE	09/05/2002	4.520
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A		5.000	JD	06/15/2021	12/15/2012	100.000	6,669,138	6,475,000	102.7130	6,650,667	6,673,459	14,389	93,528	(4,321)			1PE	09/05/2002	4.620
917572-HV-4	UTAH WTR FIN AGY POOLED LOAN 2002 B		5.100	JJ	07/01/2018			972,878	975,000	105.8920	1,032,447	972,826	31,216		52			1PE	05/22/2002	5.120
947656-DA-9	WEBER CNTY UT MUN BLDG AUTH LEASE 97		5.750	JD15	12/15/2019			4,635,348	4,675,000	110.9400	5,186,445	4,628,250	11,947	268,813	1,551			1PE	02/28/1997	5.830
953525-AB-8	WEST JORDAN UT MULTIFAM BROADMOOR 95A		6.850	JJ01	01/01/2025			6,455,000	6,455,000	102.8850	6,641,227	6,455,000	221,084	442,168				1PE	01/27/1995	6.850
953531-EZ-9	WEST JORDAN UT WTR & SEW REV		7.500	JJ	07/01/2005			251,320	250,000	114.4290	286,073	256,838	9,375	18,750	(466)			1	03/22/1979	7.270
953531-FA-3	WEST JORDAN UT WTR & SEW REV		7.500	JJ	07/01/2006			528,704	525,000	118.5400	622,335	539,359	19,688	39,375	(899)			1	03/22/1979	7.270
95640E-EQ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.000	FA	08/01/2014	08/01/2012	100.000	1,396,900	1,345,000	108.6710	1,461,625	1,399,042	36,614		(2,142)			1PE	06/19/2002	4.500
95640E-ER-2	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.000	FA	08/01/2015	08/01/2012	100.000	1,457,376	1,415,000	107.6760	1,523,615	1,459,091	38,519		(1,715)			1PE	06/19/2002	4.610
95640E-ES-0	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.000	FA	08/01/2016	08/01/2012	100.000	1,517,905	1,485,000	106.7730	1,585,579	1,519,214	40,425		(1,309)			1PE	06/19/2002	4.710
95640E-ET-8	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.000	FA	08/01/2017	08/01/2012	100.000	1,577,461	1,555,000	105.9610	1,647,694	1,578,341	42,331		(880)			1PE	06/19/2002	4.810
95640E-EU-5	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.000	FA	08/01/2018	08/01/2012	100.000	1,646,098	1,635,000	105.1560	1,719,301	1,646,527	44,508		(429)			1PE	06/19/2002	4.910
95640E-EV-3	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.000	FA	08/01/2019			1,715,000	1,715,000	104.3580	1,789,740	1,715,000	46,686					1PE	06/19/2002	5.000
95640E-EZ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		5.500	FA01	08/01/2027	08/01/2012	100.000	2,037,334	2,000,000	105.6640	2,113,280	2,038,680	59,889		(1,346)			1PE	06/19/2002	5.250
95640T-AR-3	WEST VALLEY CITY UT SALES TAX 01A		5.000	JJ15	07/15/2021			3,309,982	3,410,000	102.6680	3,500,979	3,305,245	78,619	170,500	3,465			1PE	07/25/2001	5.260
95640T-BE-1	WEST VALLEY CITY UT SALES TAX 02A		5.000	JJ	07/15/2016	07/15/2012	100.000	1,332,765	1,305,000	106.7490	1,393,074	1,333,945	35,525		(1,179)			1PE	06/19/2002	4.720
95640T-BF-8	WEST VALLEY CITY UT SALES TAX 02A		5.000	JJ	07/15/2017	07/15/2012	100.000	1,388,639	1,370,000	105.9400	1,451,378	1,389,427	37,294		(788)			1PE	06/19/2002	4.820
95640T-BG-6	WEST VALLEY CITY UT SALES TAX 02A		5.000	JJ	07/15/2018	07/15/2012	100.000	1,444,695	1,435,000	105.1380	1,508,730	1,445,102	39,064		(408)			1PE	06/19/2002	4.910
UTAH								279,302,234	285,980,000	XXX	310,336,553	280,055,259	5,875,515	14,572,332	597			XXX	XXX	XXX
VERMONT																				
924191-JU-4	VERMONT HSG FIN AGY HSG DEV MTG 89 A		7.600	J15	06/15/2009			2,025,316	2,030,000	100.2310	2,034,689	2,019,850	6,857	149,720	685			1	08/16/1989	7.670
924195-KL-3	VERMONT HSG FIN AGY SGL FAM MTG SER 4		6.400	MN01	11/01/2025			2,434,442	2,445,000	102.0830	2,495,929	2,432,775	26,080	156,480	316			1PE	04/05/1995	6.440
92428C-EF-7	VERMONT STUDENT ASSISTANCE		1.400	WK	12/15/2036			3,799,962	3,800,000	99.9990	3,799,962	3,799,962	1,070		0			1Z	12/26/2002	1.480
VERMONT								8,259,721	8,275,000	XXX	8,330,581	8,252,587	34,007	306,200	1,001			XXX	XXX	XXX
VIRGINIA																				
04144N-AK-4	ARLINGTON CNTY VA INDL RES REC 98A		5.500	JJ	01/01/2008			5,577,614	5,540,000	113.8170	6,305,462	5,594,957	152,350	304,700	(6,404)			1PE	02/23/2000	5.340
159770-AB-2	CHARLES CITY CNTY VA INDL DEV WASTE MGMT		4.875	FA	02/01/2009			4,650,000	4,650,000	98.0130	4,557,605	4,650,000	94,453	226,688				2	01/28/1999	4.880
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98		6.500	JJ	07/01/2028			12,498,008	12,760,100	97.9460	12,498,008	12,760,100	414,703	829,407	231,979			4	12/10/1998	6.500
303833-GP-6	FAIRFAX CNTY VA REDEV MULTI FHA 91			MN	11/01/2010	05/01/2010	96.620	2,237,132	3,835,000	58.8450	2,256,706	1,043,734			148,750			1PE	11/20/1991	6.900
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		5.800	JO1	01/01/2016			497,964	500,000	114.5070	572,535	496,150	14,500	29,000	185			1	10/31/1977	5.860

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
409559-AF-8	HAMPTON VA CONVENTION CTR 2002		5.250	JJ	01/15/2016	01/15/2013	100.000	1,819,694	1,690,000	109.9410	1,858,003	1,820,806	14,788		(1,112)			1PE	11/15/2002	4.300
415640-AY-7	HARRISONBURG ROCKINGHAM REGL SWR VA		5.875	JJ01	07/01/2007			328,287	330,000	109.5480	361,508	323,400	9,694	19,388	320			1	06/08/1977	6.100
42606A-AR-8	HENRICO CNTY VA INDL DEV REGL JAIL 94		7.125	FA01	08/01/2021			2,984,177	3,000,000	115.8590	3,475,770	2,981,250	89,063	213,750	506			1	11/10/1994	7.180
	METROPOLITAN WASHINGTON DC AIRPORTS VA GENERAL																			
592650-KT-1	AIRPORT REVENUE AMT		5.250	AO	10/01/2011			2,802,948	2,850,000	106.6670	3,040,010	2,792,231	37,406	149,625	4,093			1PE	03/30/2000	5.490
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B		7.650	JJ	01/01/2010			3,900,000	3,900,000	100.1440	3,905,616	3,900,000	149,175	298,350				2	12/15/1994	7.650
73029M-AH-8	POCAHONTAS PKWY ASSOC VA 98A SR TOLL		5.500	FA	08/15/2028			6,952,021	7,000,000	67.1130	4,697,910	6,948,620	145,444	385,000	834			2PE	06/24/1998	5.550
73029M-AZ-8	POCAHONTAS PKWY ASSOC VA 98B CAP APPRC			JJ	08/15/2030			2,759,949	20,000,000	8.4910	1,698,200	2,221,800			190,962			2PE	12/17/1999	7.190
765412-8M-6	RICHMOND VA G O PUB IMPT SER 93 B		5.700	JJ15	07/15/2016			4,275,000	4,275,000	104.3910	4,462,715	4,275,000	112,361	243,675				1	11/12/1999	5.700
765412-8P-9	RICHMOND VA G O PUB IMPT SER 93 B		5.700	JJ15	07/15/2016			2,350,000	2,350,000	104.0580	2,445,363	2,350,000	61,766	133,950				1PE	11/12/1999	5.700
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A		6.880	AO	10/01/2029			4,000,000	4,000,000	92.3640	3,694,560	4,000,000	68,800	275,200				1	12/01/1998	6.880
78442G-ES-1	SLM STUDENT LOAN TRUST		1.450	MTLY	06/01/2022			20,000,000	20,000,000	100.0000	20,000,000	20,000,000	28,222					1PE	11/26/2002	1.450
92812T-ZR-5	VIRGINIA HSG DEV AUTH CMWLTH MTG 00 AA6		5.150	JJ	01/01/2008			1,926,410	1,930,000	105.8740	2,043,368	1,925,175	49,698	99,395	614			1PE	11/20/2000	5.190
92812T-ZS-3	VIRGINIA HSG DEV AUTH CMWLTH MTG 00 AA6		5.200	JJ	01/01/2009			2,024,045	2,030,000	105.7640	2,147,009	2,022,388	52,780	105,560	825			1PE	11/20/2000	5.260
92812T-ZU-8	VIRGINIA HSG DEV AUTH CMWLTH MTG 00 AA6		5.350	JJ	01/01/2011			2,183,134	2,190,000	105.3380	2,306,902	2,181,788	58,583	117,165	670			1PE	11/20/2000	5.400
928075-BE-9	VIRGINIA PORT AUTHORITY COMMONWEALTH FUND		5.450	JJ	07/01/2010	07/01/2008	100.000	2,269,667	2,260,000	107.7110	2,434,269	2,271,549	61,585	123,170	(1,475)			1PE	07/06/2000	5.360
92817F-B5-4	VIRGINIA PUB SCH AUTH SCH FING 02A		5.000	FA	08/01/2014	08/01/2012	100.000	2,917,561	2,725,000	108.6710	2,961,285	2,920,056	90,833		(2,495)			1PE	11/01/2002	4.100
92817F-E7-7	VIRGINIA PUB SCH AUTH SCH FING 02B		5.000	FA	08/01/2015	08/01/2012	100.000	6,311,719	6,050,000	107.6760	6,514,398	6,314,990	50,417		(3,271)			1PE	10/23/2002	4.440
92817F-E8-5	VIRGINIA PUB SCH AUTH SCH FING 02B		5.000	FA	08/01/2016	08/01/2012	100.000	7,816,179	7,555,000	107.0190	8,085,285	7,819,425	62,958		(3,246)			1PE	10/23/2002	4.550
92817P-ES-9	VIRGINIA RES AUTH INFRA POOLED LOAN 01D		5.000	MN	05/01/2018	05/01/2011	100.000	609,052	605,000	104.7930	633,998	609,398	5,042	26,637	(347)			1PE	02/05/2002	4.900
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002			MN	11/01/2028	11/01/2026	89.610	806,307	3,325,000	25.0970	834,475	788,092			18,216			1PE	07/24/2002	5.500
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002			MN	11/01/2029	11/01/2020	60.990	1,013,155	4,425,000	23.6520	1,046,601	990,227			22,929			1PE	07/24/2002	5.510
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002			MN	11/01/2030	05/01/2030	97.290	720,793	3,335,000	22.3200	744,372	704,452			16,341			1PE	07/24/2002	5.520
928181-GT-7	VIRGINIA RES AUTH WTR SWR SYS 2002			MN	11/01/2031	05/01/2020	53.040	450,824	2,210,000	20.9610	463,238	440,586			10,238			1PE	07/24/2002	5.530
92813H-LG-9	VIRGINIA ST HSG DEV AUTH		5.625	AO	04/01/2010			1,324,623	1,315,000	109.5240	1,440,241	1,327,072	18,492	73,969	(1,055)			1PE	07/07/2000	5.500
92813H-LJ-3	VIRGINIA ST HSG DEV AUTH		5.750	AO	04/01/2012	08/01/2010	100.000	1,427,822	1,420,000	109.5510	1,555,624	1,429,642	20,413	81,650	(785)			1PE	07/07/2000	5.660
973127-BJ-1	WINCHESTER VA EDL FAC SHENANDOAH 94		6.700	A001	10/01/2014	10/01/2014	100.000	896,707	900,000	111.1820	1,000,638	895,803	15,075	60,300	304			1	10/08/1999	6.760
973127-BK-8	WINCHESTER VA EDL FAC SHENANDOAH 94		6.700	A001	10/01/2014	10/01/2014	100.000	99,634	100,000	106.1090	106,109	99,534	1,675	6,700	34			1PE	10/08/1999	6.760
973127-BN-2	WINCHESTER VA EDL FAC SHENANDOAH 94		6.800	A001	10/01/2024	10/01/2024	100.000	2,137,952	2,150,000	111.3540	2,394,111	2,137,114	36,550	146,200	281			1	10/08/1999	6.850
973127-BP-7	WINCHESTER VA EDL FAC SHENANDOAH 94		6.800	A001	10/01/2024	10/01/2024	100.000	348,039	350,000	110.0960	385,336	347,902	5,950	23,800	46			1PE	10/08/1999	6.850
VIRGINIA								112,916,417	141,555,100	XXX	112,927,229	111,383,236	1,922,775	3,973,277	627,937			XXX	XXX	XXX
WASHINGTON																				
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A		7.100	JD01	12/01/2019			4,000,000	4,000,000	132.5430	5,301,720	4,000,000	23,667	284,000				1	08/09/1991	7.100
079369-CQ-5	BELLEVUE WA CONVENTION CTR SER 94			FA	02/01/2018			461,117	1,400,000	47.8780	670,292	254,240			32,732			1PE	11/17/1994	7.390
079369-CR-3	BELLEVUE WA CONVENTION CTR SER 94			FA	02/01/2019			458,986	1,500,000	45.6680	685,020	253,065			32,581			1PE	11/17/1994	7.390
079369-CS-1	BELLEVUE WA CONVENTION CTR SER 94			FA	02/01/2020			454,824	1,600,000	42.9180	686,688	250,768			32,285			1PE	11/17/1994	7.390
082847-EB-6	BENTON CNTY, WASH		5.625	JD01	12/01/2020			5,065,386	5,180,000	107.8340	5,585,801	5,053,919	24,281	291,375	3,887			1PE	06/26/2000	5.830
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02		5.250	JD01	12/01/2018	12/01/2012	100.000	1,641,441	1,565,000	107.6340	1,684,472	1,641,935	6,847		(494)			1PE	10/30/2002	4.630
181211-DL-4	CLARK CNTY WA LA CENTER SD NO 101 02		5.375	JD01	12/01/2020	12/01/2012	100.000	1,042,538	1,000,000	107.2140	1,072,140	1,042,810	4,479		(272)			1PE	10/30/2002	4.830
181211-DN-0	CLARK CNTY WA LA CENTER SD NO 101 02		5.000	JD01	12/01/2022			1,368,128	1,375,000	101.8270	1,400,121	1,368,111	5,729		17			1PE	10/30/2002	5.040
181108-QW-4	CLARK CNTY WA PUB UTIL NO 1 ELEC 02A		5.000	JJ01	01/01/2023			4,443,760	4,500,000	101.2320	4,555,440	4,443,120	76,250		640			1PE	08/08/2002	5.110
181117-BF-8	CLARK CNTY WA PUB UTIL NO 1 GEN 00		5.000	JJ	01/01/2018			3,107,454	3,160,000	104.2200	3,293,352	3,103,278	79,000	158,000	2,275			1PE	02/12/2001	5.160
181144-PP-5	CLARK CNTY WA VANCOUVER SD NO 37 2001C			JD	12/01/2017			1,838,421	4,000,000	49.7710	1,990,840	1,758,000			80,421			1PE	02/19/2002	5.220
181216-CC-4	CLARK CNTY WA WASHOUGAL SD NO 112-6 02		5.000	JD	12/01/2015	12/01/2012	100.000	2,150,571	2,080,000	107.3890	2,233,691	2,153,237	8,667	43,333	(2,665)			1PE	06/19/2002	4.570
181216-CD-2	CLARK CNTY WA WASHOUGAL SD NO 112-6 02		5.000	JD	12/01/2016	12/01/2012	100.000	2,328,809	2,270,000	106.4650	2,416,756	2,331,018	9,458	47,292	(2,209)			1PE	06/19/2002	4.670
181216-CE-0	CLARK CNTY WA WASHOUGAL SD NO 112-6 02		5.000	JD	12/01/2017	12/01/2012	100.000	2,514,335	2,470,000	105.6330	2,609,135	2,515,991	10,292	51,458	(1,656)			1PE	06/19/2002	4.770
181216-CF-7	CLARK CNTY WA WASHOUGAL SD NO 112-6 02		5.000	JD	12/01/2018	12/01/2012	100.000	2,712,053	2,685,000	104.8090	2,814,122	2,713,058	11,188	55,937	(1,005)			1PE	06/19/2002	4.870
181216-CG-5	CLARK CNTY WA WASHOUGAL SD NO 112-6 02		5.000	JD	12/01/2019	12/01/2012	100.000	4,147,601	4,135,000	103.9930	4,300,111	4,148,067	17,229	86,146	(466)			1PE	06/19/2002	4.960
181208-DU-0	CLARK CNTY WASH SCH DIST NO 98 HOCKINSON		6.150	JD01	12/01/2015	12/01/2010	100.000	3,532,619	3,500,000	117.0500	4,096,750	3,540,425	17,938	215,250	(3,138)			1PE	05/10/2000	6.000
223777-AH-6	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		5.000	MS	09/01/2010			3,074,656	3,000,000	110.7850	3,323,550	3,087,000	50,000	187,500	(7,954)			1PE	05/23/2001	4.610
223777-AJ-2	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		5.000	MS	09/01/2011			2,040,753	2,000,000	110.4350	2,208,700	2,046,540	33,333	125,000	(3,730)			1PE	05/23/2001	4.710
250181-HY-3	DES MOINES SWR DIST WA SWR REF 1978		6.750	JD	06/01/2005			2,884,717	2,850,000	112.1230	3,195,506	2,904,585	16,031	192,375	(13,489)			1	07/06/2001	6.220
29270C-AK-1	ENERGY NORTHWEST WA COLUMBIA GEN 01A		5.000	JJ	07/01/2013	07/01/2012	100.000	31,647,154	31,105,000	108.0250	33,601,176	31,724,129	777,625	1,555,250	(44,192)			1PE	03/13/2001	4.770
29270C-AL-9	ENERGY NORTHWEST WA COLUMBIA GEN 01A		5.375	JJ	07/01/2014	07/01/2012	100.000	2,153,221	2,000,000	110.0970	2,201,940	2,154,260	53,750		(1,039)			1PE	11/26/2002	4.380
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A		5.200	JJ	07/01/2018	07/01/2012	100.000	4,856,858	4,850,000	105.3890	5,111,367	4,857,324	126,100	88,270	(466)			1PE	02/19/2002	5.180
358348-AT-7	FRIDAY HBR WA PORT REV & REF 83		11.000	J01	06/01/2003			210,000	210,000	103.9760	218,350	210,000	1,925	12,100				1	07/06/1983	11.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
387892-LE-0	GRANT CNTY WA PUD 2 PRIEST RAPIDS 99A		5.200	JJ01	01/01/2023			3,267,628	3,275,000	102.2840	3,349,801	3,266,813	85,150	167,700	241			1PE	11/20/1998	5.220
389532-DU-3	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01		5.125	JJ	01/01/2021			1,424,003	1,445,000	102.9460	1,487,570	1,423,166	37,028	55,542	688			1PE	09/28/2001	5.250
494759-EH-2	KING CNTY WA HSG AUTH POOLED REF 95A		6.700	MS01	03/01/2015			1,378,190	1,400,000	101.3580	1,419,012	1,369,844	31,267	93,800	1,476			1PE	02/16/1995	6.920
494759-EJ-8	KING CNTY WA HSG AUTH POOLED REF 95A		6.800	MS01	03/01/2026			4,397,431	4,450,000	104.4380	4,647,491	4,390,060	100,867	302,600	1,400			1PE	02/23/1995	6.920
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98		4.750	MS01	09/01/2012	09/01/2010	100.000	2,189,653	2,180,000	106.1280	2,313,590	2,190,944	34,517	94,050	(1,025)			1PE	09/25/2001	4.680
494890-PP-5	KING CNTY WA SD NO 210 FED WAY 91		6.800	JD	12/01/2006			999,106	1,000,000	105.0790	1,050,790	997,644	5,667	68,000	193			1	12/01/1992	6.830
495098-RE-7	KING CNTY WA SD NO 405 BELLEVUE 02		5.000	JD	12/01/2014	12/01/2012	100.000	4,003,423	3,875,000	108.0670	4,187,596	4,008,804	113,021		(5,381)			1PE	06/05/2002	4.580
495098-RF-4	KING CNTY WA SD NO 405 BELLEVUE 02		5.000	JD	12/01/2015	12/01/2012	100.000	5,853,452	5,710,000	107.3890	6,131,912	5,859,431	166,542		(5,978)			1PE	06/05/2002	4.680
495098-RH-0	KING CNTY WA SD NO 405 BELLEVUE 02		5.000	JD	12/01/2017	12/01/2012	100.000	8,445,911	8,355,000	105.7160	8,832,572	8,449,662	243,688		(3,752)			1PE	06/05/2002	4.860
495098-RJ-6	KING CNTY WA SD NO 405 BELLEVUE 02		5.000	JD	12/01/2018	12/01/2012	100.000	10,726,157	10,685,000	105.0560	11,225,234	10,727,847	311,646		(1,690)			1PE	06/05/2002	4.950
495260-RS-2	KING CNTY WA SD NO 414 LAKE WA 00		5.375	JD	12/01/2017			694,669	700,000	108.1930	757,351	694,218	3,135	37,625	227			1PE	12/05/2000	5.450
495260-RY-9	KING CNTY WA SD NO 414 LAKE WA 00		5.500	JD	12/01/2018			2,999,916	3,000,000	108.5370	3,256,110	2,999,910	13,750	165,000	3			1PE	12/05/2000	5.500
495260-RZ-6	KING CNTY WA SD NO 414 LAKE WA 00		5.500	JD	12/01/2019			2,486,325	2,500,000	107.8390	2,695,975	2,485,375	11,458	137,500	478			1PE	12/05/2000	5.550
495278-PJ-6	KING CNTY WA SD NO 415 KENT 92		6.150	JD	12/01/2005			1,002,358	1,005,000	112.2080	1,127,690	996,143	5,151	61,808	802			1PE	12/01/1992	6.250
511525-ES-2	LAKEHAVEN WA SWR DIST REF SER 1978		7.100	FA	08/01/2007			225,000	225,000	120.2720	270,612	225,000	6,656	15,975				1	09/14/1978	7.100
511525-ET-0	LAKEHAVEN WA SWR DIST REF SER 1978		7.100	FA	08/01/2008			225,000	225,000	122.4680	275,553	225,000	6,656	15,975				1	09/14/1978	7.100
511525-GK-7	LAKEHAVEN WA SWR DIST REV SER 1973		5.800	JJ	01/01/2003			145,000	145,000	100.0000	145,000	145,000	4,205	8,410				1	01/08/1973	5.800
511525-GN-1	LAKEHAVEN WA SWR DIST REV SER 1974		6.500	MN	05/01/2003			80,000	80,000	100.4030	80,322	80,000	867	5,200				1	05/14/1974	6.500
664235-BX-5	NORTHEAST LAKE WA SWR DIST REV REF		7.700	JJ01	07/01/2004			320,000	320,000	109.4170	350,134	320,000	12,320	24,640				1	05/02/1975	7.700
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		7.000	A	04/01/2017			20,000,000	20,000,000	110.0340	22,006,800	20,000,000	1,050,000	1,400,000				2	03/21/2000	7.000
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001		5.000	JD01	12/01/2020			3,665,018	3,800,000	102.5460	3,896,748	3,656,778	15,833	160,000	4,810			1PE	02/27/2001	5.320
734506-AM-0	PORT OF ILWACO WA REV 1974		6.750	FA	02/01/2004			695,455	700,000	105.8420	740,894	654,204	19,688	47,250	3,833			1	01/05/1976	7.390
735387-AJ-1	PORT OF SEATTLE WA PFC REV 1998 B		5.000	JD	12/01/2008			9,051,552	8,780,000	108.8100	9,553,518	9,198,568	36,583	439,000	(39,382)			1PE	01/06/1999	4.400
735387-AL-6	PORT OF SEATTLE WA PFC REV 1998 B		5.250	JD	12/01/2010	12/01/2008	101.000	10,456,938	10,030,000	107.7790	10,810,234	10,632,101	43,881	526,575	(47,091)			1PE	12/30/1998	4.570
735387-AP-7	PORT OF SEATTLE WA PFC REV 1998 B		5.375	JD	12/01/2013			1,958,667	2,000,000	106.6860	2,133,720	1,951,660	8,958	107,500	2,679			1PE	03/29/2000	5.630
735388-3S-7	PORT OF SEATTLE WA REV 2001 B		5.500	AO	04/01/2009			5,892,422	5,500,000	111.5350	6,134,425	5,957,160	75,625	289,056	(53,890)			1PE	10/05/2001	4.190
735388-3T-5	PORT OF SEATTLE WA REV 2001 B		5.500	AO	04/01/2010			6,039,712	5,620,000	111.2160	6,250,339	6,097,869	77,275	295,362	(48,415)			1PE	10/05/2001	4.290
735371-FW-1	PORT SEATTLE WA LTD G O BDS 2000 B		5.750	JD	12/01/2009			3,241,922	3,125,000	114.8460	3,588,938	3,272,188	14,974	179,688	(13,783)			1PE	09/20/2000	5.100
735397-AA-9	PORT SEATTLE WA TERMINAL 18 1999A		6.000	MS01	09/01/2029			14,668,217	15,000,000	111.7650	16,764,750	14,652,600	300,000	900,000	5,273			1PE	10/22/1999	6.170
760167-RT-5	RENTON WA WTR & SWR 2002		5.250	JD	12/01/2018	12/01/2012	100.000	1,030,342	1,000,000	107.6340	1,076,340	1,031,450	4,375	21,875	(1,108)			1PE	07/02/2002	4.860
760167-RU-2	RENTON WA WTR & SWR 2002		5.250	JD	12/01/2019	12/01/2012	100.000	1,023,226	1,000,000	106.8000	1,068,000	1,024,070	4,375	21,875	(844)			1PE	07/02/2002	4.950
760167-RV-0	RENTON WA WTR & SWR 2002		5.250	JD	12/01/2020	12/01/2012	100.000	1,015,393	1,000,000	106.0570	1,060,570	1,015,950	4,375	21,875	(557)			1PE	07/02/2002	5.050
760167-RW-8	RENTON WA WTR & SWR 2002		5.250	JD	12/01/2021	12/01/2012	100.000	1,056,206	1,045,000	105.3200	1,100,594	1,056,610	4,572	22,859	(404)			1PE	07/02/2002	5.110
812626-JZ-3	SEATTLE WA G O LTD 2002 REF		5.000	JJ	07/01/2015	07/01/2012	100.000	5,412,393	5,320,000	106.8890	5,686,495	5,419,324	133,000	133,000	(6,931)			1PE	01/11/2002	4.770
812626-KA-6	SEATTLE WA G O LTD 2002 REF		5.000	JJ	07/01/2016	07/01/2012	100.000	2,372,918	2,350,000	105.9200	2,489,120	2,374,628	58,750	58,750	(1,710)			1PE	01/11/2002	4.870
812626-KD-0	SEATTLE WA G O LTD 2002 REF		5.000	JJ	07/01/2019			2,400,000	2,400,000	104.1710	2,500,104	2,400,000	60,000	60,000				1PE	01/16/2002	5.000
812626-KE-8	SEATTLE WA G O LTD 2002 REF		5.000	JJ	07/01/2020			2,535,422	2,565,000	103.4660	2,653,903	2,534,477	64,125	64,125	946			1PE	01/11/2002	5.100
812626-KF-5	SEATTLE WA G O LTD 2002 REF		5.125	JJ	07/01/2021	07/01/2012	100.000	2,700,880	2,700,000	103.7180	2,800,386	2,700,945	69,188	69,188	(65)			1PE	01/17/2002	5.120
812634-AB-9	SEATTLE WA HSG AUTH ALASKA APT 1990 B		10.000	MS	03/15/2021			2,588,750	2,588,750	101.5010	2,627,607	2,588,750	76,224	258,875				2	11/19/1991	10.000
812634-AG-8	SEATTLE WA HSG AUTH ALASKA APT 1991 A		7.000	M15	03/15/2020			934,893	990,000	100.1910	991,891	920,700	20,405	67,900	2,070			2	11/19/1991	7.780
812634-AA-1	SEATTLE WA HSG AUTH ALASKA APTS 1990A		7.000	M15	03/15/2020			1,959,498	2,075,000	100.1910	2,078,963	1,929,750	42,768	142,100	4,339			3	11/19/1991	7.780
812634-AC-7	SEATTLE WA HSG AUTH INTL APT 1990 B		10.000	MS	03/15/2021			2,566,303	2,566,303	102.2030	2,622,839	2,566,303	75,563	256,630				2	11/19/1991	10.000
812634-AE-3	SEATTLE WA HSG AUTH INTL APT 1991 A		6.500	M15	03/15/2020			2,885,948	3,190,000	100.0180	3,190,574	2,807,200	61,053	207,350	11,187			2	11/19/1991	7.870
812728-EA-7	SEATTLE WA WATER SYS REV 1998		5.000	A001	10/01/2027			2,073,759	2,485,000	100.8900	2,507,117	2,052,585	31,063	124,250	7,562			1PE	01/05/2000	6.370
812728-FG-3	SEATTLE WA WATER SYS REV 1999		5.375	MS01	03/01/2029	03/01/2009	100.000	3,336,383	3,350,000	102.7930	3,443,566	3,335,772	60,021	66,919	(72)			1PE	03/06/2002	5.390
830388-GA-6	SKAGIT CNTY WA UNLTD TAX S D 320 94		7.100	JD01	12/01/2014			9,445,852	9,500,000	110.7830	10,524,385	9,425,900	56,208	674,500	3,362			1	11/10/1994	7.180
86386N-AE-2	SLFA ASSN WASH ED LOANS		1.500	4WK	12/01/2034			3,300,000	3,300,000	100.0000	3,300,000	3,300,000	2,750	59,477				1	09/19/2002	1.500
86386N-AF-9	SLFA ASSN WASH ED LOANS		1.870	4WK	12/01/2035									(3,640)	0			1	10/12/2001	
86386N-AH-5	SLFA ASSN WASH ED LOANS		1.550	4WK	12/01/2036			10,300,000	10,300,000	100.0000	10,300,000	10,300,000	8,426	18,698				1	12/12/2002	1.550
86386N-AJ-1	SLFA ASSN WASH ED LOANS		1.520	4WK	12/01/2036			14,199,696	14,200,000	100.0000	14,200,000	14,199,693	7,195	151,069	4			1	09/27/2002	1.520
86386N-AL-6	SLFA ASSN WASH ED LOANS		1.650	4WK	12/01/2037			6,550,000	6,550,000	100.0000	6,550,000	6,550,000	1,501	26,746				1PE	10/23/2002	1.650
86386N-AT-9	SLFA ASSN WASH ED LOANS		1.650	MTLY	06/01/2038			15,650,000	15,650,000	100.0000	15,650,000	15,650,000	30,844					1PE	11/22/2002	1.650
833102-NL-6	SNOHOMISH CNTY WA PUD NO 001 ELEC REV		6.000	JJ01	01/01/2018	01/01/2005	100.000	11,021,520	11,000,000	102.0000	11,220,000	11,062,382	330,000	660,000	(9,858)			1PE	03/05/1997	5.890
848661-FG-4	SPOKANE CNTY WASH ARPT REV		5.200	AO	10/01/2012	10/01/2010	100.000	1,127,783	1,125,000	109.5280	1,232,190	1,128,375	14,625	58,500	(286)			1PE	10/18/2000	5.160
848661-FH-2	SPOKANE CNTY WASH ARPT REV		5.300	AO	10/01/2013	10/01/2010	100.000	1,038,203	1,035,000	107.7550	1,115,264	1,038,881	13,714	54,855	(327)			1PE	10/18/2000	5.250
848661-FJ-8	SPOKANE CNTY WASH ARPT REV		5.400	AO	10/01/2014	10/01/2010	100.000	1,286,364	1,280,000	109.2440	1,398,323	1,287,706	17,280	69,120	(649)			1PE	10/18/2000	5.320

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
848661-FK-5	SPOKANE CNTY WASH ARPT REV		5.400	A0	10/01/2015	10/01/2010	100.000	1,280,730	1,280,000	108.4120	1,387,674	1,280,883	17,280	69,120	(74)			1PE	10/18/2000	5.390
91523N-AT-3	UNIVERSITY OF WA UNIV STUD FACS FEE 00		5.750	JD01	06/01/2025			2,984,920	3,000,000	109.5110	3,285,330	2,984,160	14,375	172,500	392			1PE	10/12/2000	5.790
91523N-AU-0	UNIVERSITY OF WA UNIV STUD FACS FEE 00		5.800	JD01	06/01/2030			9,997,059	10,025,000	109.8240	11,009,856	9,996,128	48,454	581,450	471			1PE	10/12/2000	5.820
939780-2X-9	WASH HEALTH CARE FACS EMPIRE HEALTH		5.700	MN	11/01/2006			3,512,061	3,440,000	112.4640	3,868,762	3,552,247	32,680	196,080	(16,631)			1PE	06/23/2000	5.090
939781-QR-4	WASHINGTON HIGHER ED UNIV PUGET SOUND 98		5.375	A001	10/01/2030			2,766,320	2,800,000	103.8470	2,907,716	2,765,756	37,625	72,563	564			1PE	04/05/2002	5.470
93978E-GC-0	WASHINGTON HLTH CARE MULTICARE 98		5.000	FA	08/15/2005			647,039	640,000	107.9040	690,586	657,107	12,089	32,000	(2,474)			1PE	07/23/1998	4.550
93978E-GD-8	WASHINGTON HLTH CARE MULTICARE 98		5.000	FA	08/15/2006			6,296,836	6,225,000	109.5500	6,819,488	6,369,233	117,583	311,250	(17,820)			1PE	07/23/1998	4.650
93978E-GG-1	WASHINGTON HLTH CARE MULTICARE 98		5.250	FA	08/15/2009			6,861,904	6,710,000	111.5390	7,484,267	6,938,945	133,082	352,275	(19,038)			1PE	07/29/1998	4.850
93978E-GH-9	WASHINGTON HLTH CARE MULTICARE 98		5.250	FA	08/15/2010			2,547,773	2,500,000	110.2350	2,755,875	2,568,175	49,583	131,250	(5,050)			1PE	07/29/1998	4.950
93978E-GM-8	WASHINGTON HLTH CARE MULTICARE 98		5.000	FA15	08/15/2018			9,742,013	10,000,000	104.3680	10,436,800	9,692,600	188,889	500,000	12,627			1PE	07/23/1998	5.270
93978E-GN-6	WASHINGTON HLTH CARE MULTICARE 98		5.000	FA15	08/15/2022			2,691,645	3,000,000	101.3230	3,039,690	2,662,710	56,667	150,000	9,271			1PE	08/25/1999	5.930
93978E-RE-4	WASHINGTON HLTH CARE PROVIDENCE 01A		5.250	A001	10/01/2021			13,152,447	13,400,000	103.6980	13,895,532	13,140,032	175,875	703,500	8,482			1PE	06/06/2001	5.420
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01		5.375	JD	12/01/2013	12/01/2012	100.000	1,703,835	1,575,000	112.3080	1,768,851	1,708,560	7,055	42,328	(4,725)			1PE	07/11/2002	4.350
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01		5.375	JD	12/01/2015	12/01/2012	100.000	5,614,635	5,400,000	109.8400	5,931,360	5,630,094	24,188	314,438	(15,459)			1PE	01/18/2002	4.860
939827-B6-7	WASHINGTON PUB PWR SUP NUCLEAR 1 97B		5.125	JJ	07/01/2013			5,850,158	6,000,000	107.1530	6,429,180	5,825,640	153,750	307,500	10,345			1PE	07/11/2000	5.440
939827-C3-3	WASHINGTON PUB PWR SUP NUCLEAR 1 97B		5.125	JJ	07/01/2017			7,194,342	7,700,000	104.6740	8,059,898	7,127,967	197,313	394,625	21,762			1PE	09/28/1999	5.800
939827-ZN-4	WASHINGTON PUB PWR SUP NUCLEAR 1 97B		5.125	JJ	07/01/2016			2,835,787	3,000,000	104.6740	3,140,220	2,805,300	76,875	153,750	7,895			1PE	06/19/2000	5.710
939827-A6-8	WASHINGTON PUB PWR SUP NUCLEAR 1 98A		5.000	JJ	07/01/2013			5,032,041	5,000,000	106.3620	5,318,100	5,040,990	125,000	250,000	(4,426)			1PE	04/26/2001	4.880
939828-E9-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A		5.700	JJ	07/01/2008			787,091	755,000	116.1980	877,295	790,065	21,518	21,518	(2,974)			1PE	05/28/2002	4.810
939828-WG-0	WASHINGTON PUB PWR SUP NUCLEAR 2 93B		5.600	JJ	07/01/2007			263,691	250,000	112.7260	281,815	274,000	7,000	14,000	(2,706)			1PE	12/04/1998	4.250
939828-WH-8	WASHINGTON PUB PWR SUP NUCLEAR 2 93B		5.625	JJ01	07/01/2012			11,304,181	11,530,000	104.2020	12,014,491	11,207,045	324,281	648,563	18,529			1PE	10/15/1996	5.910
939828-WL-9	WASHINGTON PUB PWR SUP NUCLEAR 2 93B		5.500	JJ	07/01/2006			3,644,267	3,500,000	111.3020	3,895,570	3,790,710	96,250	192,500	(37,491)			1PE	10/27/1998	4.220
939828-TH-2	WASHINGTON PUB PWR SUP NUCLEAR 2 94A		5.250	JJ	07/01/2008			4,030,662	4,050,000	106.4170	4,309,889	4,023,027	106,313	212,625	2,952			1PE	04/12/2000	5.350
939828-TJ-8	WASHINGTON PUB PWR SUP NUCLEAR 2 94A		5.000	JJ	07/01/2009			4,593,787	4,665,000	106.3060	4,959,175	4,567,395	116,625	233,250	8,965			1	11/17/1999	5.280
939828-WK-1	WASHINGTON PUB PWR SUP NUCLEAR 2 94A		5.250	JJ	07/01/2008			4,731,785	4,750,000	105.7790	5,024,503	4,724,635	124,688	249,375	2,782			1PE	04/18/2000	5.330
939828-XD-6	WASHINGTON PUB PWR SUP NUCLEAR 2 96A		6.000	JJ	07/01/2008			2,286,214	2,125,000	115.1650	2,447,256	2,383,889	63,750	127,500	(25,361)			1PE	11/13/1998	4.430
939828-YF-0	WASHINGTON PUB PWR SUP NUCLEAR 2 97A		6.000	JJ	07/01/2007			4,374,329	4,290,000	116.3340	4,990,729	4,414,196	128,700	257,400	(16,104)			1PE	05/25/2000	5.500
939828-YK-9	WASHINGTON PUB PWR SUP NUCLEAR 2 97A		5.125	JJ	07/01/2011	07/01/2009	100.000	3,657,588	3,550,000	107.7580	3,825,409	3,672,440	90,969	181,938	(13,917)			1PE	12/03/2001	4.580
939828-B4-0	WASHINGTON PUB PWR SUP NUCLEAR 2 98A		5.000	JJ	07/01/2012			3,237,740	3,250,000	107.8080	3,503,760	3,233,750	81,250	162,500	984			1PE	07/30/1998	5.050
93972C-4E-9	WASHINGTON ST COP CONVENTION CTR 1999		5.000	JJ	07/01/2011			4,271,844	4,395,000	107.6180	4,729,811	4,243,109	109,875	219,750	11,146			1PE	06/14/2000	5.420
93972C-4H-2	WASHINGTON ST COP CONVENTION CTR 1999		5.250	JJ	07/01/2014			13,671,677	13,790,000	107.1390	14,774,468	13,656,375	361,988	723,975	7,285			1PE	10/24/2000	5.350
93972C-4J-8	WASHINGTON ST COP CONVENTION CTR 1999		5.250	JJ	07/01/2015			24,887,794	25,230,000	106.6670	26,912,084	24,828,086	662,288	1,324,575	18,759			1PE	07/28/1999	5.400
939745-V5-1	WASHINGTON ST G O 2000 S-5 COMP INT			JJ	01/01/2017			13,101,799	26,200,000	51.9510	13,611,162	12,994,152			107,647			1PE	10/29/2002	4.960
939745-B3-8	WASHINGTON ST G O MOTOR VEH TAX 1999 C		5.250	JJ	01/01/2024	01/01/2009	100.000	637,554	635,000	102.6100	651,574	638,785	16,669	33,338	(355)			1PE	03/31/1999	5.170
939745-3E-3	WASHINGTON ST G O MOTOR VEH TAX 2001 B		5.625	JJ01	07/01/2025			2,790,626	2,835,000	105.0170	2,977,232	2,788,223	79,734	159,469	1,107			1PE	09/20/2000	5.760
93974A-LY-8	WASHINGTON ST G O MOTOR VEH TAX 2003 C			JD	06/01/2011			6,943,099	9,555,000	71.4490	6,826,952	6,884,091			59,008			1PE	10/07/2002	3.800
93974A-LZ-5	WASHINGTON ST G O MOTOR VEH TAX 2003 C			JD	06/01/2012			6,792,994	9,800,000	68.0250	6,666,450	6,733,776			59,218			1PE	10/07/2002	3.900
93974A-MA-9	WASHINGTON ST G O MOTOR VEH TAX 2003 C			JD	06/01/2013			6,999,588	10,650,000	64.3750	6,855,938	6,931,766			67,822			1PE	10/02/2002	4.040
93974A-MB-7	WASHINGTON ST G O MOTOR VEH TAX 2003 C			JD	06/01/2014			8,313,710	13,355,000	60.8220	8,122,778	8,228,817			84,893			1PE	09/24/2002	4.160
939745-5M-3	WASHINGTON ST G O VAR PURP 1994 A		4.500	A001	10/01/2018			114,633	135,000	102.5120	138,391	113,130	1,519	6,075	835			1	02/08/2001	6.060
939745-5T-8	WASHINGTON ST G O VAR PURP 1994 A		4.500	A001	10/01/2018			4,555,603	5,365,000	100.0810	5,369,346	4,495,878	60,356	241,425	33,161			1PE	02/08/2001	6.060
939741-XJ-8	WASHINGTON ST G O VAR PURP 1995 A		6.000	MS	09/01/2015	09/01/2004	100.000	4,521,509	4,520,000	107.8300	4,873,916	4,523,616	90,400	271,200	(838)			1PE	05/09/2000	5.980
939745-NK-7	WASHINGTON ST G O VAR PURP 1997 E		5.000	JJ01	07/01/2022			32,080,758	32,320,000	101.4390	32,785,085	32,051,744	808,000	1,616,000	8,296			1PE	10/21/1998	5.060
939745-QF-5	WASHINGTON ST G O VAR PURP 1998 A		5.000	JJ01	01/01/2023			2,955,805	3,000,000	100.7080	3,021,240	2,950,530	75,000	147,500	1,460			1PE	02/08/1999	5.130
939745-VW-2	WASHINGTON ST G O VAR PURP 1999 A		5.250	JJ	07/01/2013	07/01/2008	100.000	6,855,849	6,840,000	107.8670	7,378,103	6,861,409	179,550	359,100	(2,431)			1PE	08/15/2000	5.200
939745-VX-0	WASHINGTON ST G O VAR PURP 1999 A		5.250	JJ	07/01/2014			6,278,248	6,305,000	107.1990	6,758,897	6,273,853	165,506	331,013	1,653			1PE	08/15/2000	5.300
939745-WG-6	WASHINGTON ST G O VAR PURP 1999 A		4.500	JJ01	07/01/2023			1,865,244	2,260,000	94.9870	2,146,706	1,832,679	50,850	101,700	10,429			1PE	08/20/1999	6.040
939745-K2-0	WASHINGTON ST G O VAR PURP 2000 A		5.625	JJ	07/01/2021			4,119,061	4,250,000	108.2460	4,600,455	4,107,498	119,531	239,063	3,828			1PE	10/06/1999	5.900
939745-K5-3	WASHINGTON ST G O VAR PURP 2000 A		5.625	JJ01	07/01/2024	07/01/2009	100.000	12,517,857	12,485,000	106.8380	13,338,724	12,525,576	351,141	702,281	(4,093)			1PE	11/29/2000	5.580
939745-2D-6	WASHINGTON ST G O VAR PURP 2001 A		5.625	JJ01	07/01/2025			10,691,478	10,850,000	105.0170	11,394,345	10,683,780	305,156	610,313	3,663			1PE	09/20/2000	5.740
939745-7U-3	WASHINGTON ST G O VAR PURP 2001 C		5.000	JJ	01/01/2012	01/01/2011	100.000	7,307,438	7,105,000	109.0900	7,750,845	7,346,144	177,625	355,250	(20,538)			1PE	01/23/2001	4.570
939745-7V-1	WASHINGTON ST G O VAR PURP 2001 C		5.000	JJ	01/01/2013	01/01/2011	100.000	3,535,318	3,460,000	107.4390	3,717,389	3,549,649	86,500	173,000	(7,606)			1PE	01/23/2001	4.670
939745-7W-9	WASHINGTON ST G O VAR PURP 2001 C		5.000	JJ	01/01/2014	01/01/2011	100.000	3,760,950	3,705,000	106.5190	3,946,529	3,771,542	92,625	185,250	(5,624)			1PE	01/23/2001	4.770
93974A-EQ-3	WASHINGTON ST G O VAR PURP 2002 A		5.000	JJ	07/01/2015	07/01/2011	100.000	5,757,658	5,680,000	106.4180	6,044,542	5,768,154	142,000	260,333	(7,827)			1PE	08/01/2001	4.800
93974A-EZ-3	WASHINGTON ST G O VAR PURP 2002 A		5.000	JJ	07/01/2024			5,656,451	5,825,000	100.9770	5,881,910	5,653,046	145,625	145,625	3,405			1PE	03/05/2002	5.230

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
93974A-KG-8	WASHINGTON ST G O VAR PURP 2003 A		5.000	JJ	07/01/2021	07/01/2012	100.000	5,473,351	5,445,000	102.6120	5,587,223	5,474,240	113,438		(889)			1PE	07/24/2002	4.930
93974A-KH-6	WASHINGTON ST G O VAR PURP 2003 A		5.000	JJ	07/01/2022			4,624,726	4,625,000	101.6130	4,699,601	4,624,723	96,354		3			1PE	07/24/2002	5.000
93974A-KL-7	WASHINGTON ST G O VAR PURP 2003 A		5.000	JJ	07/01/2025			7,623,528	7,665,000	100.9280	7,736,131	7,623,149	159,688		379			1PE	07/24/2002	5.040
93974A-KM-5	WASHINGTON ST G O VAR PURP 2003 A		5.000	JJ	07/01/2026			11,480,939	11,640,000	100.8520	11,739,173	11,479,601	242,500		1,338			1PE	07/23/2002	5.100
93974A-KN-3	WASHINGTON ST G O VAR PURP 2003 A		5.000	JJ	07/01/2027			6,754,835	6,860,000	100.7770	6,913,302	6,754,013	142,917		822			1PE	07/23/2002	5.110
93974A-NF-7	WASHINGTON ST G O VAR PURP R-03A REF		5.000	JJ	01/01/2014	01/01/2012	100.000	16,408,340	15,000,000	107.5170	16,127,550	16,440,600	187,500		(32,260)			1PE	09/23/2002	3.760
939745-PC-3	WASHINGTON ST G O VAR PURP R-98A REF		5.000	JJ	07/01/2013			991,899	1,000,000	105.4990	1,054,990	989,140	25,000	50,000	571			1PE	07/29/1997	5.100
939745-PE-9	WASHINGTON ST G O VAR PURP R-98A REF		5.000	JJ	07/01/2015			2,229,403	2,250,000	104.2360	2,345,310	2,227,050	56,250	112,500	1,154			1PE	12/14/2000	5.100
93978E-DZ-2	WASHINGTON ST HEALTH CARE FACS AUTH REV REV REF BDS 1997 A		5.100	FA	08/15/2011			5,345,329	5,360,000	107.7960	5,777,866	5,337,595	103,269	273,360	1,323			1PE	08/23/2000	5.140
93978E-FT-4	WASHINGTON ST HLTH CARE SWEDISH HLTH 98		5.125	MN15	11/15/2018			2,784,847	2,925,000	105.1470	3,075,550	2,767,476	19,155	149,906	5,903			1PE	08/25/2000	5.600
93978E-FV-9	WASHINGTON ST HLTH CARE SWEDISH HLTH 98		5.500	MN15	11/15/2028			4,630,731	5,000,000	104.9480	5,247,400	4,615,350	35,139	275,000	6,016			1PE	04/18/2000	6.070
93978K-KQ-0	WASHINGTON ST HSG FIN COMMN		5.750	JD01	12/01/2025			1,280,000	1,280,000	102.0460	1,306,189	1,280,000	6,133	72,881				1PE	10/31/1997	5.750
939830-SK-2	WASHINGTON ST PUB PWR SUPPLY		5.400	JJ	07/01/2005			999,280	1,000,000	109.0890	1,090,890	998,630	27,000	54,000	262			1PE	05/25/2000	5.430
939827-YD-7	WASHINGTON ST PUB PWR SUPPLY SYS NUCLE		6.000	JJ	07/01/2006			6,789,574	6,550,000	112.9740	7,399,797	7,082,122	196,500	393,000	(61,386)			1PE	09/11/1997	4.850
939830-TW-5	WASHINGTON ST PUB PWR SUPPLY SYS NUCLE		5.500	JJ	07/01/2018	07/01/2009	100.000	10,005,100	10,000,000	107.0120	10,701,200	10,007,600	275,000	550,000	(637)			1PE	10/28/1997	5.490
939827-VP-3	WASHINGTON ST PUB PWR SUPPLY SYS NUCLEAR PROJ NO 1 REV REF REV BDS 1993-B		5.500	JJ	07/01/2006			2,615,477	2,500,000	111.3020	2,782,550	2,726,475	68,750	137,500	(30,111)			1PE	02/02/1999	4.070
940093-E5-2	WASHINGTON ST UNIV HSG & DINING SYS 99		5.900	AO01	10/01/2024			2,731,868	2,755,000	108.6660	2,993,748	2,730,205	40,636	162,545	575			1PE	10/07/1999	5.970
WASHINGTON								751,856,912	784,945,053	XXX	796,342,365	751,605,368	13,949,464	29,831,160	159,576			XXX	XXX	XXX
WEST VIRGINIA																				
084239-EM-0	BERKELEY CNTY WV BRD ED PUB SCH 02		5.000	MN	05/01/2015	05/01/2013	100.000	2,103,249	2,065,000	107.9050	2,228,238	2,105,742	17,208	77,438	(2,493)			1PE	01/31/2002	4.770
084239-EN-8	BERKELEY CNTY WV BRD ED PUB SCH 02		5.000	MN	05/01/2016	05/01/2013	100.000	2,450,188	2,425,000	106.9450	2,593,416	2,451,821	20,208	90,938	(1,632)			1PE	01/31/2002	4.870
084239-EP-3	BERKELEY CNTY WV BRD ED PUB SCH 02		5.000	MN	05/01/2017	05/01/2013	100.000	2,252,023	2,245,000	106.0820	2,381,541	2,252,476	18,708	84,188	(453)			1PE	01/31/2002	4.960
160614-CA-9	CHARLESTON WV URBAN RENWL DIAMOND 99		5.250	JD15	12/15/2018	12/15/2012	100.000	4,408,669	4,400,000	107.4920	4,729,648	4,411,000	10,267	231,000	(650)			1PE	12/22/1998	5.220
160614-CB-7	CHARLESTON WV URBAN RENWL DIAMOND 99		5.300	JD15	12/15/2022	12/15/2012	100.000	2,003,951	2,000,000	104.9990	2,099,980	2,005,000	4,711	106,000	(295)			1PE	12/22/1998	5.270
160614-DA-8	CHARLESTON WV URBAN RENWL DIAMOND 99A		5.900	JD15	12/15/2022			1,170,000	1,170,000	110.4300	1,292,031	1,170,000	3,068	69,030				1PE	11/19/1999	5.900
182072-CZ-9	CLARKSBURG WV WTR 2002 REF		5.250	MS01	09/01/2019	09/01/2014	100.000	2,819,843	2,750,000	107.1530	2,946,708	2,821,748	72,188		(1,905)			1PE	07/12/2002	4.960
447805-AZ-5	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2003				20,000	100.9040	20,181	20,200	325	1,300				6*	08/25/1977	6.420
447805-BA-9	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2004				25,000	104.4150	26,104	25,250	406	1,625				6*	08/25/1977	6.420
447805-BB-7	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2005				25,000	107.2060	26,802	25,250	406	1,625				6*	08/25/1977	6.420
447805-BC-5	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2006				30,000	109.1450	32,744	30,300	488	1,950				6*	08/25/1977	6.420
447805-BD-3	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2007				30,000	110.1960	33,059	30,300	488	1,950				6*	08/25/1977	6.420
447805-BE-1	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2008				30,000	110.6020	33,181	30,300	488	1,950				6*	08/25/1977	6.420
447805-BF-8	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2009				35,000	110.8950	38,813	35,350	569	2,275				6*	08/25/1977	6.430
447805-BG-6	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2010				35,000	110.7670	38,768	35,350	569	2,275				6*	08/25/1977	6.430
447805-BH-4	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2011				40,000	110.3520	44,141	40,400	650	2,600				6*	08/25/1977	6.430
447805-BJ-0	HURRICANE WV SWR REV SER 1977		6.500	AO	04/01/2012				40,000	110.9700	44,388	40,400	650	2,600				6*	08/25/1977	6.430
483672-AW-1	KANAWHA CNTY WV SGL FAM MTG SER 1978A		7.400	JD01	12/01/2010			1,554,945	1,560,000	119.9950	1,871,922	1,548,300	9,620	115,440	703			1	12/29/1978	7.470
572287-AN-0	MARSHALL CNTY WV PLN CTL OH PWR CO C		6.850	JD	06/01/2022	06/01/2004	100.000	17,336,293	17,250,000	102.4540	17,673,315	17,681,250	98,469	1,181,625	(56,436)			1PE	02/21/1995	6.470
575200-AW-0	MASON CNTY WV PCR APPALACHIAN PWR 99K		6.050	JD	12/01/2024			23,000,000	23,000,000	112.6970	25,920,310	23,000,000	115,958	1,391,500				1PE	11/24/1999	6.050
728896-BY-6	PLEASANTS CNTY WV PCR MONONGAHELA 98D		4.700	MN	11/01/2007			8,500,000	8,500,000	110.3040	9,375,840	8,500,000	66,583	399,500				1PE	07/23/1998	4.700
728896-BT-7	PLEASANTS CNTY WV PCR POTOMAC ED 98D		4.700	MN	11/01/2007			16,858,078	16,800,000	109.7770	18,442,536	16,905,000	131,600	789,600	(10,500)			1PE	02/13/1998	4.620
728896-BV-2	PLEASANTS CNTY WV PCR WEST PENN 98D		4.700	MN	11/01/2007			23,979,728	23,960,000	110.2080	26,405,837	24,012,590	187,687	1,126,120	(3,610)			1PE	11/09/2000	4.680
728896-CD-1	PLEASANTS CNTY WV PCR WEST PENN 98D		4.700	MN	11/01/2007			2,462,803	2,500,000	109.3300	2,733,250	2,443,475	19,583	117,500	6,641			1PE	12/03/1999	5.050
742501-BE-8	PRINCETON WV CMNTY HOSP ASSOC REV 99		6.000	MN01	05/01/2019			2,007,525	2,500,000	80.3010	2,007,525	2,500,000	25,000	150,000	23,700			4	07/08/1999	6.000
742501-BF-5	PRINCETON WV CMNTY HOSP ASSOC REV 99		6.100	MN01	05/01/2029			3,761,850	5,000,000	75.2370	3,761,850	5,000,000	50,833	305,000	(29,900)			4	07/08/1999	6.100
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99		5.375	AO01	10/01/2025			1,955,483	2,000,000	104.0030	2,080,060	1,951,860	26,875	107,500	1,167			1PE	08/05/1999	5.560
95648M-BY-4	WEST VIRGINIA ECON DEV CORR FAC 02A		5.000	JD	06/01/2020			1,897,857	1,920,000	103.5670	1,988,486	1,897,190	8,000	84,267	667			1PE	02/19/2002	5.100
95648M-BQ-1	WEST VIRGINIA ECON DEV CORR FAC 02B		5.500	JD	06/01/2012			2,627,508	2,460,000	114.3130	2,812,100	2,640,564	11,275	118,763	(13,056)			1PE	01/10/2002	4.600
95648M-BR-9	WEST VIRGINIA ECON DEV CORR FAC 02B		5.500	JD	06/01/2013			3,999,945	3,755,000	113.8230	4,274,054	4,016,686	17,210	181,283	(16,741)			1PE	01/10/2002	4.700
95648M-BS-7	WEST VIRGINIA ECON DEV CORR FAC 02B		5.500	JD	06/01/2014	06/01/2013	100.000	3,545,883	3,350,000	112.7230	3,776,221	3,559,208	15,354	161,731	(13,324)			1PE	01/10/2002	4.780
95648M-CA-5	WEST VIRGINIA ECON DEV CORR FAC 02B		5.000	JD01	06/01/2026			3,811,446	3,885,000	100.8850	3,919,382	3,809,670	16,188	149,494	1,776			1	01/16/2002	5.150
956489-AQ-1	WEST VIRGINIA ECON WV UNIV FDTN 02B		5.000	JJ15	07/15/2019			3,885,000	3,885,000	104.1060	4,044,518	3,885,000	89,571	72,304				1PE	03/01/2002	5.000
956489-AS-7	WEST VIRGINIA ECON WV UNIV FDTN 02B		5.000	JJ15	07/15/2031			218,025	225,000	100.7790	226,753	217,919	5,188		106			1PE	03/01/2002	5.220
95662M-EG-1	WEST VIRGINIA HSG DEV FUND SER 1997D		5.950	MN01	11/01/2032	11/01/2009	100.000	9,141,147	9,060,000	101.8730	9,229,694	9,178,438	89,845	539,070	(9,470)			1PE	12/04/1997	5.790

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
956540-KZ-0	WEST VIRGINIA SCH BLDG AUTH REV		5.250	JJ01	07/01/2021	07/01/2009	100.000	5,962,093	5,930,000	103.8250	6,156,823	5,965,699	155,663	155,663	(3,605)			1PE	02/07/2002	5.150
956597-BG-2	WEST VIRGINIA ST BLDG COMMN JAIL 98A		5.000	JJ	07/01/2006			1,882,585	1,850,000	109.5930	2,027,471	1,916,230	46,250	92,500	(8,424)			1PE	08/21/1998	4.450
956597-BH-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A		5.000	JJ	07/01/2007			1,535,287	1,505,000	110.6460	1,665,222	1,559,014	37,625	75,250	(5,946)			1PE	08/21/1998	4.500
956598-AN-6	WEST VIRGINIA ST BLDG COMMN LOTTERY 97A		5.250	JJ	07/01/2009			2,561,956	2,500,000	110.4230	2,760,575	2,578,425	65,625	131,250	(7,947)			1PE	08/17/2000	4.800
956553-RU-7	WEST VIRGINIA ST GO		5.625	JD	06/01/2018			5,128,066	5,155,000	110.3980	5,691,017	5,123,039	24,164	289,969	1,070			1PE	06/23/2000	5.680
956704-UE-8	WEST VIRGINIA UNIVERSITY REVENUES MARSHALL UNIVERSITY		5.750	A001	04/01/2025			975,490	1,000,000	108.3040	1,083,040	972,870	14,375	57,500	609			1PE	06/09/2000	5.960
956725-AX-3	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTURE REV SER A		5.750	A001	10/01/2030			6,515,708	6,525,000	107.6870	7,026,577	6,515,408	93,797	375,188	149			1PE	10/13/2000	5.760
956695-NE-6	WEST VIRGINIA WTR DEV AUTH PROG II 99A		5.125	MN01	11/01/2033			2,475,071	2,585,000	101.5200	2,624,292	2,470,381	22,080	124,794	1,506			1PE	06/04/1999	5.420
WEST VIRGINIA								174,787,697	176,025,000	XXX	188,188,409	177,379,102	1,595,814	8,971,552	(148,296)			XXX	XXX	XXX
WISCONSIN																				
241391-DK-4	DE PERE WIS UNI SCH DIST REF 2001		5.000	A0	10/01/2013	10/01/2011	100.000	2,745,025	2,600,000	108.7190	2,826,694	2,760,186	32,500	140,833	(13,443)			1PE	11/08/2001	4.230
256534-CV-8	DODGELAND WI G O SCH DIST REF 2000		5.750	MS01	03/01/2020	09/01/2010	100.000	1,503,471	1,500,000	116.3910	1,745,865	1,504,305	28,750	86,250	(352)			1PE	07/18/2000	5.710
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001		5.000	MS	03/01/2016	03/01/2013	100.000	928,022	920,000	106.8540	983,057	928,804	15,333	46,000	(596)			1PE	08/21/2001	4.890
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001		5.000	MS	03/01/2017	03/01/2013	100.000	1,238,895	1,235,000	106.0020	1,309,125	1,239,273	20,583	61,750	(288)			1PE	08/21/2001	4.960
489828-DG-5	KENOSHA WI SWR SYS MTG REF SER 1983		10.000	JJ	01/01/2003			745,000	745,000	100.0000	745,000	745,000	37,250	74,500				1	11/14/1983	10.000
568516-ER-5	MARINETTE WI SCH DIST REF 2002 A		5.000	MS	03/01/2017	03/01/2014	100.000	1,576,210	1,575,000	106.4760	1,676,997	1,576,260	26,250	23,188	(50)			1PE	04/30/2002	4.990
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A		5.000	MS	03/01/2018			1,555,021	1,565,000	105.5650	1,652,092	1,554,749	26,083	23,040	272			1PE	04/30/2002	5.060
568516-ET-1	MARINETTE WI SCH DIST REF 2002 A		5.000	MS	03/01/2019			1,700,422	1,725,000	104.6630	1,805,437	1,699,815	28,750	25,396	607			1PE	04/30/2002	5.130
587060-BP-8	MENOMONEE FALLS WI SEW SYS TID #3 98		5.000	MN01	05/01/2018	05/01/2008	100.000	1,665,246	1,650,000	102.9260	1,698,279	1,666,385	13,750	41,250	(1,139)			1PE	07/11/2002	4.800
602248-AH-9	MILWAUKEE CNTY WI ARPT SYS 2000 A		5.250	JD	12/01/2009			2,838,483	2,850,000	110.8060	3,157,971	2,835,237	12,469	149,625	1,346			1PE	06/22/2000	5.320
602248-AK-2	MILWAUKEE CNTY WI ARPT SYS 2000 A		5.750	JD	12/01/2011	12/01/2010	100.000	1,663,112	1,630,000	114.7670	1,870,702	1,670,880	7,810	93,725	(3,270)			1PE	07/07/2000	5.430
602245-KH-4	MILWAUKEE CNTY WI G O CORP PURP 01 A		5.000	A0	10/01/2015	10/01/2011	100.000	2,426,982	2,400,000	106.9520	2,566,848	2,429,184	30,000	180,000	(2,202)			1PE	01/31/2002	4.840
602245-NT-5	MILWAUKEE CNTY WI G O CORP PURP 02 A		5.000	FA	08/01/2012	08/01/2011	100.000	2,614,040	2,525,000	109.7300	2,770,683	2,621,607	115,729		(7,566)			1PE	01/29/2002	4.500
602245-NB-4	MILWAUKEE CNTY WI G O REF 2002 A			MS	09/01/2004			7,430,077	7,875,000	97.6720	7,691,670	7,283,194			146,883			1PE	06/05/2002	3.490
602364-M6-5	MILWAUKEE WI G O CORP PURP 1999 P		5.500	JD	12/15/2011	12/15/2009	100.000	1,674,548	1,595,000	115.4240	1,841,013	1,693,443	3,899	87,725	(9,486)			1PE	12/21/2000	4.650
689896-AN-8	OUTAGAMIE CNTY WI ARPT AIR WI PROJ		8.000	A001	10/01/2009			4,440,000	4,440,000	100.4110	4,458,248	4,440,000	88,800	355,200				1	10/24/1989	8.000
750055-CN-3	RACINE WI WTRWKS SYS MTG REV 1989		7.200	MS	09/01/2003	09/01/2003	100.000	200,000	200,000	103.8160	207,632	200,000	4,800	14,400				1PE	11/13/1989	7.200
750055-CP-8	RACINE WI WTRWKS SYS MTG REV 1989		7.250	MS	09/01/2004			225,000	225,000	103.9870	233,971	225,000	5,438	16,313				1PE	11/13/1989	7.250
750055-CQ-6	RACINE WI WTRWKS SYS MTG REV 1989		7.300	MS	09/01/2005			225,000	225,000	104.0200	234,045	225,000	5,475	16,425				1PE	11/13/1989	7.300
750055-CR-4	RACINE WI WTRWKS SYS MTG REV 1989		7.300	MS	09/01/2006			250,000	250,000	104.0200	260,050	250,000	6,083	18,250				1PE	11/13/1989	7.300
750055-CS-2	RACINE WI WTRWKS SYS MTG REV 1989		7.350	MS	09/01/2007			275,000	275,000	104.0520	286,143	275,000	6,738	20,213				1PE	11/13/1989	7.350
750055-CT-0	RACINE WI WTRWKS SYS MTG REV 1989		7.350	MS	09/01/2008			275,000	275,000	104.0520	286,143	275,000	6,738	20,213				1PE	11/13/1989	7.350
750055-CU-7	RACINE WI WTRWKS SYS MTG REV 1989		7.350	MS	09/01/2009			300,000	300,000	104.0520	312,156	300,000	7,350	22,050				1PE	11/13/1989	7.350
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		5.000	A0	04/01/2018	04/01/2012	100.000	1,557,868	1,550,000	104.7690	1,623,920	1,558,184	38,750		(316)			1PE	06/13/2002	4.930
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		5.000	A0	04/01/2019			1,626,272	1,630,000	103.9970	1,695,151	1,626,202	40,750		70			1PE	06/13/2002	5.020
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		5.125	A0	04/01/2020	04/01/2012	100.000	1,716,732	1,715,000	104.2410	1,787,733	1,716,801	43,947		(69)			1PE	06/13/2002	5.110
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		5.125	A0	04/01/2021			1,797,429	1,805,000	103.5540	1,869,150	1,797,311	46,253		118			1PE	06/13/2002	5.160
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF		5.000	A0	04/01/2021	04/01/2012	100.000	2,295,075	2,275,000	102.6230	2,334,673	2,295,566	33,493		(491)			1PE	08/15/2002	4.880
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF		5.000	A0	04/01/2022	04/01/2012	100.000	1,387,001	1,385,000	101.9440	1,411,924	1,387,050	20,390		(49)			1PE	08/15/2002	4.980
841531-EJ-1	SOUTHEAST WI PROF BASEBALL PK SER 99		6.100	JD15	12/15/2029			9,437,883	9,500,000	109.0720	10,361,840	9,434,260	25,756	579,500	1,236			1PE	10/15/1999	6.150
864056-BL-9	STURGEON BAY WI COMBINED UTIL REV 86		7.200	JJ	01/01/2003			240,000	240,000	100.0000	240,000	238,870	8,640	17,280	114			1	01/05/1987	7.250
864056-BM-7	STURGEON BAY WI COMBINED UTIL REV 86		7.300	JJ	01/01/2004			255,000	255,000	106.0120	270,331	255,000	9,308	18,615				1	01/05/1987	7.300
864056-BN-5	STURGEON BAY WI COMBINED UTIL REV 86		7.400	JJ	01/01/2005			275,000	275,000	111.5270	306,699	275,000	10,175	20,350				1	01/05/1987	7.400
864056-BP-0	STURGEON BAY WI COMBINED UTIL REV 86		7.400	JJ	01/01/2006	01/01/2006	100.000	295,000	295,000	116.0090	342,227	295,000	10,915	21,830				1	01/05/1987	7.400
864056-BQ-8	STURGEON BAY WI COMBINED UTIL REV 86		7.400	JJ	01/01/2007			320,000	320,000	116.1690	371,741	320,000	11,840	23,680				1	01/05/1987	7.400
864056-CY-0	STURGEON BAY WI COMBINED UTIL REV 90		7.500	JJ	01/01/2010			330,000	330,000	104.8200	345,906	330,000	12,375	24,750				1PE	05/16/1990	7.500
902093-AA-1	TWO RIVERS WI INDL DEV SIEBE PLC 78A		7.000	A001	10/01/2003			200,000	200,000	103.1420	206,284	200,000	3,500	14,000				6*	10/19/1978	7.000
902098-EE-8	TWO RIVERS WI PUB SCH DIST REF 02		5.000	MS	03/01/2017	03/01/2012	100.000	1,474,446	1,450,000	105.5080	1,529,866	1,475,419	33,431		(973)			1PE	06/26/2002	4.770
902098-EF-5	TWO RIVERS WI PUB SCH DIST REF 02		5.000	MS	03/01/2018	03/01/2012	100.000	1,589,892	1,575,000	104.7340	1,649,561	1,590,482	36,313		(590)			1PE	06/26/2002	4.870
902098-EG-3	TWO RIVERS WI PUB SCH DIST REF 02		5.000	MS	03/01/2019	03/01/2012	100.000	1,659,729	1,655,000	103.9670	1,720,654	1,659,915	38,157		(186)			1PE	06/26/2002	4.960
902098-EH-1	TWO RIVERS WI PUB SCH DIST REF 02		5.000	MS	03/01/2020			1,631,798	1,645,000	103.2830	1,699,005	1,631,577	37,926		221			1PE	06/26/2002	5.070
976642-AS-7	WISCONSIN DELLS WI WTR SYS MTG		8.000	A0	04/01/2003			65,000	65,000	101.2180	65,792	65,000	1,300	5,200				6*	04/22/1986	8.000
976642-AT-5	WISCONSIN DELLS WI WTR SYS MTG		8.100	A0	04/01/2004			70,000	70,000	101.1860	70,830	70,000	1,418	5,670				6*	04/22/1986	8.100
976642-AU-2	WISCONSIN DELLS WI WTR SYS MTG		8.100	A0	04/01/2005			80,000	80,000	101.1130	80,890	80,000	1,620	6,480				6*	04/22/1986	8.100
976642-AV-0	WISCONSIN DELLS WI WTR SYS MTG		8.100	A0	04/01/2006			85,000	85,000	101.0280	85,874	85,000	1,721	6,885				6*	04/22/1986	8.100

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
97710N-KS-4	WISCONSIN HLTH & ED AURORA HLTH 97		6.000	FA	08/15/2008			1,951,344	1,800,000	113.5540	2,043,972	2,037,114	40,800	108,000	(23,332)			1PE	02/02/1999	4.300
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98		5.625	FA	02/15/2013			2,399,609	2,240,000	113.5400	2,543,296	2,407,866	47,600	63,000	(8,256)			1PE	04/23/2002	4.730
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98		5.625	FA	02/15/2014			2,414,382	2,250,000	112.8910	2,540,048	2,421,788	47,813	63,281	(7,405)			1PE	04/25/2002	4.770
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA		5.125	AO	10/01/2018			2,844,496	2,945,000	104.3510	3,073,137	2,827,877	37,733	150,931	3,949			1PE	04/30/1998	5.450
97710N-GN-0	WISCONSIN HLTH & ED FAC MARSHFIELD 97		5.750	FA15	02/15/2027			13,209,237	13,750,000	107.1920	14,738,900	13,155,190	298,681	790,625	13,762			1PE	04/15/1997	6.090
97710N-FY-7	WISCONSIN HLTH & ED FAC MED COLLEGE		5.750	MS01	03/01/2027			968,563	1,000,000	107.9200	1,079,200	965,380	19,167	57,500	804			1PE	03/19/1997	6.020
97710N-2T-2	WISCONSIN HLTH & ED FH HEALTHCARE 99		6.250	MN15	11/15/2020			3,463,261	3,500,000	105.4530	3,690,855	3,459,015	27,951	218,750	1,741			1	07/13/1999	6.370
97710V-BW-7	WISCONSIN HLTH & ED FROEDTERT HLTH 01		5.375	AO01	10/01/2030			1,209,113	1,250,000	98.3620	1,229,525	1,208,138	16,797	36,580	797			1	09/10/2001	5.630
97710N-ZJ-8	WISCONSIN HLTH & ED MARQUETTE UNIV 98		5.250	JD	06/01/2010	06/01/2009	101.000	437,133	410,000	111.5480	457,347	443,054	1,794	21,525	(3,068)			1PE	01/11/2001	4.200
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A		5.125	FA15	02/15/2022			1,286,767	1,300,000	102.2880	1,329,744	1,286,350	25,169	28,188	417			1PE	02/22/2002	5.220
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A		5.200	FA15	02/15/2025			3,770,296	3,800,000	102.2390	3,885,082	3,769,676	74,649	67,600	620			1PE	02/22/2002	5.260
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A		5.250	FA15	02/15/2032			25,907,158	26,400,000	102.3130	27,010,632	25,900,750	523,600	656,250	6,408			1PE	02/21/2002	5.380
97710N-RQ-1	WISCONSIN HLTH & ED UNITED HEALTH 98		5.250	JD15	12/15/2027			6,157,844	6,225,000	102.2830	6,367,117	6,151,172	14,525	321,563	1,688			1PE	06/01/1998	5.340
97710N-NP-7	WISCONSIN HLTH & ED WAUSAU HOSP 98A		5.500	FA	08/15/2007			1,920,156	1,850,000	112.5670	2,082,490	1,979,778	38,439	101,750	(13,344)			1PE	01/29/1998	4.580
97710V-DW-5	WISCONSIN HLTH & ED WHEATON SVCS 02		5.750	FA15	08/15/2030			27,062,326	28,000,000	100.8890	28,248,920	27,048,560	608,222	845,250	13,766			1PE	01/28/2002	6.010
976900-4X-5	WISCONSIN HSG ECON AUTH HMEOWNSHP 94C		6.400	JJ01	07/01/2017			1,695,000	1,695,000	103.6040	1,756,088	1,695,000	54,240	108,480				1PE	08/04/1994	6.400
97689P-BK-3	WISCONSIN HSG ECON AUTH HMEOWNSHP 95A		6.900	MS01	03/01/2016			1,445,000	1,445,000	104.0490	1,503,508	1,445,000	33,235	99,705				1PE	01/27/1995	6.900
97689P-NG-9	WISCONSIN HSG ECON AUTH HMEOWNSHP 97H		5.750	MS01	09/01/2028			1,240,257	1,350,000	102.2060	1,379,781	1,235,034	25,875	75,181	1,920			1PE	10/26/1999	6.420
97689P-PF-9	WISCONSIN HSG ECON AUTH HMEOWNSHP 98B		5.600	MS01	03/01/2028			941,720	1,045,000	101.7110	1,062,880	936,184	19,507	55,580	2,252			1	10/27/1999	6.470
976904-GA-4	WISCONSIN HSG ECON AUTH HSG 1995 A		6.300	MN01	11/01/2022			8,595,000	8,595,000	104.8440	9,011,342	8,595,000	90,248	541,485				1PE	07/14/1995	6.300
976834-CB-5	WISCONSIN PUB PWR INC SYS SUP 1993 B		5.440	5WK	07/01/2014			10,305,297	11,800,000	102.5100	12,096,180	10,244,052	10,552	677,093	103,020			1PE	10/18/1994	7.230
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF		5.000	MN	05/01/2013	05/01/2012	100.000	4,585,024	4,425,000	108.8850	4,818,161	4,595,849	36,875	147,500	(10,825)			1PE	03/06/2002	4.520
977056-X7-0	WISCONSIN ST G O 2002 SER 1 REF		5.375	MN	05/01/2016	05/01/2012	100.000	288,368	280,000	110.2330	308,652	288,921	2,508	10,033	(553)			1PE	03/08/2002	4.970
977056-VY-3	WISCONSIN STATE HOUSING VETERANS		5.300	MN	05/01/2020			1,273,622	1,410,000	103.5030	1,459,392	1,258,679	12,455	74,730	4,285			1PE	06/15/2000	6.220
977109-AM-9	WISCONSIN STATE PETROLEUM INSPECTION FEE REVENUE		5.750	JJ	07/01/2010			3,041,699	3,000,000	110.3340	3,310,020	3,053,490	86,250	172,500	(4,381)			1PE	02/22/2000	5.520
977109-AT-4	WISCONSIN STATE PETROLEUM SERIES A		5.500	JJ	07/01/2012			2,997,709	3,000,000	107.5770	3,227,310	2,997,270	82,500	165,000	(2,291)			1PE	06/07/2000	5.510
WISCONSIN								197,794,060	201,745,000	XXX	210,943,448	198,191,143	3,275,738	7,918,664	191,773			XXX	XXX	XXX
WYOMING																				
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99		5.250	JD01	06/01/2030	06/01/2010	100.000	5,623,836	5,650,000	102.7090	5,803,059	5,623,372	24,719	191,625	464			1PE	07/31/2002	5.280
375902-AE-3	GILLETTE WY PLN CTL 1994 BLACK HILLS		7.500	JJ	07/01/2024			12,200,000	12,200,000	106.6380	13,009,836	12,200,000	457,500	915,000				2PE	06/05/1992	7.500
638813-BJ-3	NATRONA CNTY WY HOSP WYOMING MED 98		5.000	MS	09/15/2007			1,159,538	1,150,000	110.5450	1,271,268	1,167,009	16,931	57,500	(1,767)			1PE	05/20/1998	4.800
98322P-DA-4	WYOMING CMNTY DEV AUTH HSG 1995 SER 6		6.250	JD01	12/01/2035			1,480,000	1,480,000	101.6270	1,504,080	1,480,000	7,708	92,500				1PE	11/20/1995	6.250
98322P-FL-8	WYOMING CMNTY DEV AUTH HSG 1996 SER 6		6.100	JD01	12/01/2028			4,335,016	4,340,000	103.4920	4,491,553	4,334,575	22,062	207,705	107			1PE	01/02/1997	6.110
98322P-GF-0	WYOMING CMNTY DEV AUTH HSG 1997 SER 2		6.350	JD01	06/01/2029			3,730,000	3,730,000	103.7100	3,868,383	3,730,000	19,738	104,775				1PE	04/18/1997	6.350
98322P-MY-2	WYOMING CMNTY DEV AUTH HSG 1999 SER 4		5.750	JD01	12/01/2029			505,265	540,000	102.5780	553,921	503,609	2,588	12,938	695			1PE	11/23/1999	6.290
98322P-QS-1	WYOMING CMNTY DEV AUTH HSG REV		6.150	JD01	12/01/2020			3,490,000	3,490,000	103.7880	3,622,201	3,490,000	17,886	214,635				1PE	06/19/2000	6.150
98322P-QE-2	WYOMING CMNTY DEV AUTH HSG REV AMT SER-1		6.200	JD01	12/01/2030			3,705,000	3,705,000	104.5910	3,875,097	3,705,000	19,143	179,180				1PE	03/31/2000	6.200
983478-DZ-8	WYOMING FARM LN BRD FAC SER 1994		6.100	AO01	04/01/2024			7,995,000	7,995,000	109.0890	8,721,666	7,995,000	121,924	487,695				1PE	05/17/1995	6.100
983490-AG-8	WYOMING TAX EXEMPT TRST COP 1989		6.500	D01	12/01/2008			795,612	937,421	119.9840	1,124,756	745,981	5,078	60,932	14,402			1PE	04/26/1989	11.230
983490-AH-6	WYOMING TAX EXEMPT TRST COP 1989		7.750	D	12/01/2008			283,164	289,838	126.7440	367,352	275,772	1,872	51,631	850			1PE	04/26/1989	8.260
WYOMING								45,302,431	45,507,259	XXX	48,213,170	45,250,318	717,147	2,576,116	14,751			XXX	XXX	XXX
Total - UNITED STATES								16,194,905,776	18,772,340,967	XXX	17,273,149,122	16,182,243,955	225,822,847	655,535,758	(11,415,580)		78,934	XXX	XXX	XXX
2599999 - Total Bonds - Special Revenue - Issuer Obligations								16,194,905,776	18,772,340,967	XXX	17,273,149,122	16,182,243,955	225,822,847	655,535,758	(11,415,580)		78,934	XXX	XXX	XXX
Single Class Mortgage-Backed/Asset-Backed Securities UNITED STATES																				
31295P-B7-7	FED HOME LOAN MTG CORP #789962		3.684	MTLY	11/01/2032			27,016,810	26,550,000	101.9750	27,074,255	27,027,072	163,017		(10,261)			1	10/09/2002	3.200
31295X-CM-6	FED HOME LOAN MTG CORP GOLD #A01876		8.000	MTLY	03/01/2011			54,930	53,113	107.3930	57,039	54,581	354	4,088	(108)			1	06/17/1999	6.690
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		7.500	MTLY	06/01/2021			2,460,696	2,367,656	107.6090	2,547,818	2,443,767	14,798	167,960	18,183			1	02/03/1993	6.150
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		8.000	MTLY	06/01/2021			21,342	20,784	108.5810	22,568	21,359	139	1,576	44			1	06/17/1999	7.050
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		7.000	MTLY	12/01/2021			1,475,156	1,430,507	105.9530	1,515,666	1,461,886	8,345	94,685	14,749			1	07/12/1993	6.010
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		6.500	MTLY	10/01/2021			1,986,119	2,072,679	104.9720	2,175,735	1,988,153	11,227	128,983	(2,266)			1	01/23/1997	7.700
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		7.000	MTLY	03/01/2022			1,686,659	1,654,652	105.9530	1,753,155	1,689,757	9,652	110,453	(349)			1	07/12/1993	6.370
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		7.000	MTLY	04/01/2022			573,880	557,553	105.9530	590,745	568,706	3,252	36,972	6,217			1	07/06/1993	6.160
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		7.000	MTLY	02/01/2027			7,266	7,092	105.2610	7,465	7,265	41	351	2			1	02/05/2002	6.210
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		7.000	MTLY	07/01/2027			1,462,831	1,428,601	105.2610	1,503,762	1,463,423	8,334	70,692	(592)			1	02/05/2002	6.230

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		7.500	MTLY	12/01/2028			2,014,957	1,963,501	106.4380	2,089,919	3,117,909	12,272	107,718	560			1	01/04/2002	5.620
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		7.500	MTLY	02/01/2029			529,513	513,833	106.4380	546,916	890,311	3,211	26,164	(2,505)			1	01/04/2002	6.830
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		7.500	MTLY	03/01/2029			31,441	30,042	106.4380	31,977	31,249	188	1,246	193			1	04/15/2002	5.340
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		7.500	MTLY	04/01/2029			599,731	584,197	106.4380	621,810	996,685	3,651	32,229	153			1	01/04/2002	6.920
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		7.000	MTLY	05/01/2029			64,678	63,041	105.2200	66,331	64,577	368	3,056	101			1	02/05/2002	6.440
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		7.500	MTLY	06/01/2029	06/15/2029	100.000	30,279	29,136	106.3800	30,994	30,305	182	2,867	(27)			1	04/15/2002	5.660
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		7.500	MTLY	06/01/2029	06/15/2029	100.000	31,498	30,315	106.4460	32,270	31,533	189	1,207	(35)			1	04/15/2002	5.670
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		7.500	MTLY	09/01/2029	09/15/2029	100.000	3,189,302	3,078,749	106.3800	3,275,167	3,941,479	19,242	134,472	991			1	04/16/2002	5.630
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		7.500	MTLY	10/01/2029			779,990	758,774	106.3800	807,183	1,519,742	4,742	41,315	2,313			1	01/04/2002	6.030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		7.500	MTLY	12/01/2029	12/15/2029	100.000	74,764	72,611	106.3800	77,244	122,124	454	2,235	(104)			1	04/15/2002	6.130
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		7.500	MTLY	12/01/2029	12/15/2029	100.000	12,643	12,179	106.3800	12,957	12,669	76	487	(26)			1	04/15/2002	5.720
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		7.500	MTLY	01/01/2030			429,080	417,626	106.3800	444,269	826,092	2,610	20,900	811			1	01/04/2002	6.250
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		7.500	MTLY	03/01/2030			10,665,577	10,230,197	106.3800	10,882,863	23,916,441	63,939	708,833	97,456			1	01/04/2002	6.590
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		7.500	MTLY	07/01/2030	07/15/2030	100.000	73,587	71,746	106.3800	76,323	130,581	448	3,745	(718)			1	01/04/2002	5.710
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		7.500	MTLY	07/01/2030			616,680	600,094	106.3800	638,379	1,039,372	3,751	32,917	2,159			1	01/04/2002	6.070
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		7.500	MTLY	09/01/2030	09/15/2030	100.000	25,326	24,431	106.3800	25,990	25,412	153	2,253	(86)			1	04/15/2002	5.820
31292H-JR-6	FED HOME LOAN MTG CORP GOLD #C01172		6.500	MTLY	12/01/2030			2,155,718	2,168,018	104.2120	2,259,337	2,824,564	11,743	32,840	(130)			1	02/05/2002	6.620
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		7.500	MTLY	10/01/2030			269,169	261,961	106.3800	278,673	406,603	1,637	12,452	(53)			1	04/15/2002	6.110
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		7.000	MTLY	02/01/2031			14,020	13,713	105.1060	14,413	14,047	80	674	(27)			1	02/05/2002	6.170
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		7.500	MTLY	02/01/2031	02/15/2031	100.000	38,486	37,150	106.3450	39,507	38,642	232	1,720	(156)			1	04/15/2002	5.910
31292H-KX-1	FED HOME LOAN MTG CORP GOLD #C01210		6.500	MTLY	03/01/2031			1,370,144	1,377,850	104.2120	1,435,887	1,776,622	7,463	20,948	26			1	02/05/2002	6.650
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		7.500	MTLY	03/01/2031	03/15/2031	100.000	1,243,802	1,206,566	106.3450	1,283,120	1,537,176	7,541	57,881	(3,620)			1	04/15/2002	6.160
31292H-LZ-5	FED HOME LOAN MTG CORP GOLD #C01244		6.500	MTLY	06/01/2031			232,778	233,602	104.2120	243,441	293,680	1,265	3,582	18			1	02/05/2002	6.590
31292H-L9-3	FED HOME LOAN MTG CORP GOLD #C01252		6.500	MTLY	06/01/2031			299,014	300,137	104.2120	312,779	368,127	1,626	4,633	25			1	02/05/2002	6.600
31292H-MU-5	FED HOME LOAN MTG CORP GOLD #C01271		6.500	MTLY	07/01/2031			846,085	848,895	104.2120	884,652	1,013,686	4,598	13,315	245			1	02/05/2002	6.610
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		7.500	MTLY	06/01/2031	06/15/2031	100.000	627,750	606,762	106.3450	645,260	630,559	3,792	24,354	(2,808)			1	04/16/2002	6.040
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		7.000	MTLY	05/01/2031			737,224	721,090	105.1060	757,907	738,821	4,206	36,021	(1,596)			1	02/08/2002	6.210
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		7.500	MTLY	05/01/2031	05/15/2031	100.000	1,375,325	1,328,282	106.3450	1,412,559	1,381,621	8,302	54,604	(6,297)			1	04/15/2002	6.010
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		7.500	MTLY	08/01/2031	08/15/2031	100.000	25,338	24,474	106.3450	26,027	25,457	153	1,023	(119)			1	04/15/2002	6.030
31292H-N3-4	FED HOME LOAN MTG CORP GOLD #C01310		6.500	MTLY	12/01/2031			634,182	637,642	104.2110	664,494	740,184	3,454	10,001	108			1	02/05/2002	6.630
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		7.000	MTLY	10/01/2031	10/15/2031	100.000	234,171	226,766	105.1060	238,344	291,258	1,323	4,412	(509)			1	05/01/2002	5.900
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		7.500	MTLY	08/01/2031	08/15/2031	100.000	598,824	583,115	106.3450	620,112	841,101	3,644	32,131	418			1	04/15/2002	6.420
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		7.000	MTLY	12/01/2031			6,280,210	6,150,097	105.1060	6,464,102	6,300,005	35,876	312,147	(19,795)			1	02/05/2002	6.290
31292H-P4-0	FED HOME LOAN MTG CORP GOLD #C01343		6.500	MTLY	01/01/2032			5,807,212	5,830,505	104.2110	6,076,039	6,694,917	31,582	91,682	948			1	02/05/2002	6.600
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		7.000	MTLY	01/01/2032	01/15/2032	100.000	227,490	222,384	105.1060	233,739	227,961	1,297	2,500	(471)			1	04/12/2002	6.410
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		7.000	MTLY	02/01/2032			5,345,624	5,171,984	105.1060	5,436,071	6,387,718	30,170	101,036	(9,352)			1	05/01/2002	6.170
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		7.500	MTLY	12/01/2031			1,233,318	1,202,675	106.3430	1,278,958	1,904,492	7,517	66,607	2,871			1	01/04/2002	6.550
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		7.000	MTLY	03/01/2032	03/15/2032	100.000	2,503,026	2,413,433	105.1060	2,536,665	2,512,987	14,078	54,124	(9,961)			1	07/19/2002	5.410
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		7.000	MTLY	03/01/2027			5,299	5,174	105.2610	5,446	5,300	30	257	(1)			1	02/05/2002	6.220
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		5.500	MTLY	04/01/2027			1,529,627	1,571,998	102.3440	1,608,846	1,515,996	7,205	85,035	1,535			1	10/07/1998	6.000
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		5.500	MTLY	08/01/2028			1,215,358	1,255,964	102.3440	1,285,403	1,211,220	5,757	68,475	1,709			1	10/07/1998	6.090
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		5.500	MTLY	05/01/2028			573,151	591,266	102.3440	605,126	570,202	2,710	31,284	232			1	10/07/1998	6.060
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		5.500	MTLY	10/01/2027			1,676,646	1,725,369	102.3440	1,765,811	1,663,902	7,908	94,675	1,720			1	10/07/1998	6.020
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		7.500	MTLY	08/01/2028			50,768	49,462	106.5470	52,700	124,274	309	1,087	43			1	01/04/2002	6.290
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		7.000	MTLY	12/01/2028			18,001	17,568	105.2200	18,485	17,997	102	886	5			1	02/05/2002	6.210
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		7.000	MTLY	09/01/2028			12,087	12,760	105.2200	13,426	12,344	74	761	(307)			1	07/12/2000	8.820
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		7.000	MTLY	04/01/2028			156,820	161,295	105.2610	169,781	156,368	941	10,725	(125)			1	12/27/1999	7.930
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		7.000	MTLY	01/01/2028			119,381	122,344	105.2610	128,780	118,606	714	8,332	71			1	12/27/1999	7.830
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		6.500	MTLY	07/01/2028			92,667	93,392	104.2230	97,336	92,765	506	6,364	(99)			1	01/18/2001	6.700
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		6.500	MTLY	09/01/2028	09/15/2028	100.000	1,707,023	1,716,288	104.2230	1,788,765	2,264,431	9,297	25,918	372			1	02/05/2002	6.650
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		6.500	MTLY	11/01/2028	11/15/2028	100.000	467,542	469,336	104.2230	489,155	739,335	2,542	6,688	100			1	02/05/2002	6.610
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		6.500	MTLY	04/01/2028			515,086	517,831	104.2230	539,698	514,351	2,805	34,251	197			1	01/18/2001	6.660
31293W-6L-9	FED HOME LOAN MTG CORP GOLD #C31775		7.500	MTLY	01/01/2029			417,880	406,158	106.4380	432,308	619,495	2,538	20,822	1,347			1	01/04/2002	6.180
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		7.500	MTLY	11/01/2028			228,762	222,143	106.4380	236,445	375,952	1,388	11,313	1,359			1	01/04/2002	6.140
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		7.500	MTLY	02/01/2029			294,880	286,493	106.4380	304,938	683,804	1,791	16,384	1,626			1	01/04/2002	5.410

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		7.500	MTLY	11/01/2028			382,935	370,269	106.4380	394,108	645,977	2,314	25,706	402			1	01/04/2002	5.940
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		7.500	MTLY	06/01/2029			214,042	207,765	106.4380	221,141	410,462	1,299	9,344	1,240			1	01/04/2002	6.120
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		7.500	MTLY	04/01/2029			79,178	76,256	106.4380	81,165	202,226	477	5,393	396			1	01/04/2002	5.760
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		7.500	MTLY	12/01/2028			1,130,611	1,093,313	106.4380	1,163,705	1,375,398	6,833	49,983	63			1	04/15/2002	5.910
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		7.500	MTLY	01/01/2029			142,744	139,056	106.4380	148,009	224,427	869	7,230	200			1	01/04/2002	6.280
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		7.500	MTLY	04/01/2029			174,556	169,699	106.4380	180,625	253,304	1,061	9,109	699			1	01/04/2002	6.190
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		7.500	MTLY	01/01/2029			24,946	24,254	106.4380	25,816	35,236	152	154	100			1	01/04/2002	6.190
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		7.500	MTLY	08/01/2029	08/15/2029	100.000	201,872	195,447	106.4380	208,031	363,216	1,222	9,564	1,300			1	04/15/2002	5.990
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		7.500	MTLY	02/01/2029			390,680	380,322	106.4380	404,808	708,077	2,377	20,632	689			1	01/04/2002	6.250
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023		7.500	MTLY	10/01/2028			40,475	39,316	106.4380	41,848	45,039	246	2,057	(158)			1	01/04/2002	6.150
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		7.500	MTLY	06/01/2029			109,985	107,080	106.4380	113,974	264,550	669	4,991	183			1	01/04/2002	6.260
31294B-3G-8	FED HOME LOAN MTG CORP GOLD #C35299		7.500	MTLY	03/01/2029			63,510	61,903	106.3800	65,852	110,276	387	2,199	(7)			1	01/04/2002	6.310
31294B-4M-4	FED HOME LOAN MTG CORP GOLD #C35328		7.500	MTLY	05/01/2029			931,827	906,900	106.3800	964,758	1,404,317	5,668	51,582	2,501			1	01/04/2002	6.240
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		7.500	MTLY	10/01/2029			105,925	102,708	106.3800	109,261	175,573	642	5,261	(411)			1	01/04/2002	6.070
31294B-5R-2	FED HOME LOAN MTG CORP GOLD #C35356		7.500	MTLY	11/01/2029	11/15/2029	100.000	39,221	38,247	106.3800	40,687	66,755	239	1,661	(84)			1	01/04/2002	6.950
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		7.000	MTLY	03/01/2029			365,801	356,596	105.2200	375,211	365,288	2,080	17,061	512			1	02/05/2002	6.450
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		7.500	MTLY	03/01/2029			434,525	422,891	106.4380	450,118	847,259	2,643	20,928	1,442			1	01/04/2002	5.540
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		7.500	MTLY	11/01/2029			290,139	282,895	106.4380	301,109	588,848	1,768	14,900	(384)			1	01/04/2002	6.330
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		7.500	MTLY	12/01/2028			208,190	202,581	106.4380	215,624	466,854	1,266	11,062	458			1	01/04/2002	6.230
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		7.000	MTLY	03/01/2029			15,085	14,722	105.2200	15,491	15,081	86	729	4			1	02/05/2002	6.470
31294C-S7-9	FED HOME LOAN MTG CORP GOLD #C35942		7.500	MTLY	01/01/2029			26,206	25,411	106.4380	27,047	91,009	159	(862)	133			1	01/04/2002	6.070
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		7.500	MTLY	03/01/2029			27,257	26,503	106.4380	28,209	39,360	166	437	107			1	01/04/2002	6.200
31294C-WR-0	FED HOME LOAN MTG CORP GOLD #C36056		7.500	MTLY	11/01/2027			40,040	38,906	106.3800	41,389	39,843	243	2,699	9			1	06/27/2001	5.970
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099		7.500	MTLY	11/01/2027			54,555	52,679	106.4380	56,071	101,386	329	3,622	130			1	01/04/2002	5.880
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		7.000	MTLY	02/01/2029			264,659	257,996	105.1410	271,259	264,285	1,505	12,219	374			1	02/05/2002	6.180
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		7.500	MTLY	06/01/2029			432,863	415,713	106.3800	442,235	853,600	2,598	28,812	3,379			1	01/04/2002	5.640
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		7.500	MTLY	03/01/2029			846,224	820,748	106.3800	873,110	1,845,124	5,130	41,939	4,834			1	01/04/2002	6.080
31294D-MN-8	FED HOME LOAN MTG CORP GOLD #C36665		7.500	MTLY	01/01/2030			242,787	236,392	106.3800	251,474	247,512	1,477	13,849	384			1	01/04/2002	6.260
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		7.500	MTLY	07/01/2029			20,802	20,226	106.3800	21,516	36,732	126	(247)	44			1	01/04/2002	6.880
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		7.500	MTLY	04/01/2029			164,401	159,464	106.3800	169,637	195,798	997	6,165	755			1	01/04/2002	5.300
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		7.500	MTLY	08/01/2029			24,215	23,545	106.3800	25,047	44,998	147	1,000	64			1	01/04/2002	6.200
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		7.500	MTLY	04/01/2029			192,429	187,423	106.4380	199,490	354,289	1,171	8,436	166			1	01/04/2002	6.280
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		7.000	MTLY	03/01/2029			53,148	54,424	105.1410	57,222	52,595	317	3,505				1	07/24/2000	7.740
31294E-HW-2	FED HOME LOAN MTG CORP GOLD #C37445		7.000	MTLY	03/01/2028			278,040	290,521	105.1410	305,456	280,941	1,695	19,693	825			1	07/24/2000	8.580
31294E-MX-4	FED HOME LOAN MTG CORP GOLD #C37574		7.500	MTLY	12/01/2028			230,677	224,850	106.4380	239,327	233,703	1,405	13,981	489			1	10/02/2001	5.650
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		7.500	MTLY	07/01/2029			586,008	569,902	106.3800	606,260	1,241,640	3,562	29,225	1,534			1	01/04/2002	6.210
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		7.500	MTLY	10/01/2029			221,779	215,609	106.3800	229,364	340,748	1,348	11,034	357			1	01/04/2002	6.880
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		7.500	MTLY	06/01/2029			131,428	127,721	106.3800	135,869	284,846	798	4,418	391			1	01/04/2002	6.180
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		7.000	MTLY	08/01/2028			90,707	88,435	105.1410	92,982	90,591	516	3,569	116			1	02/05/2002	6.180
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		7.500	MTLY	10/01/2029			122,230	118,930	106.3800	126,518	265,897	743	6,200	366			1	01/04/2002	6.230
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		7.500	MTLY	08/01/2029			54,683	53,278	106.3800	56,677	114,916	333	(330)	(11)			1	01/04/2002	6.290
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		7.500	MTLY	10/01/2029			198,341	193,052	106.3800	205,368	432,866	1,207	10,444	517			1	01/04/2002	6.250
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		7.500	MTLY	10/01/2029	10/15/2029	100.000	42,513	41,428	106.3800	44,072	74,074	259	2,384	(16)			1	01/04/2002	6.930
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		7.500	MTLY	08/01/2028			542,848	523,813	106.3800	557,231	541,164	3,274	33,597	1,684			1	01/04/2002	5.850
31294G-DB-7	FED HOME LOAN MTG CORP GOLD #C39098		7.500	MTLY	05/01/2030			213,365	207,421	106.3800	220,654	384,240	1,296	11,452	863			1	01/04/2002	6.190
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		7.500	MTLY	09/01/2029			21,211	20,356	106.3800	21,655	57,455	127	1,400	181			1	01/04/2002	5.600
31294G-LT-9	FED HOME LOAN MTG CORP GOLD #C39338		7.500	MTLY	05/01/2030			456,527	444,805	106.3800	473,183	729,314	2,780	24,913	350			1	01/04/2002	6.300
31294G-LU-6	FED HOME LOAN MTG CORP GOLD #C39339		7.500	MTLY	04/01/2030			32,424	31,534	106.3800	33,546	44,562	197	1,621	(194)			1	01/04/2002	6.210
31294G-SC-9	FED HOME LOAN MTG CORP GOLD #C39515		6.500	MTLY	08/01/2029			253,744	254,523	104.2210	265,266	253,887	1,379	14,110	(57)			1	05/04/2001	6.610
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		7.500	MTLY	10/01/2029			137,437	134,081	106.3800	142,635	234,478	838	5,695	(84)			1	01/04/2002	5.710
31297X-AR-5	FED HOME LOAN MTG CORP GOLD #C40016		7.500	MTLY	04/01/2030			27,104	26,394	106.3800	28,078	86,703	165	(454)	34			1	01/04/2002	6.920
31297Y-E7-3	FED HOME LOAN MTG CORP GOLD #C41058		7.500	MTLY	03/01/2030			185,430	180,727	106.3800	192,257	342,172	1,130	8,021	(29)			1	01/04/2002	6.310
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		7.500	MTLY	02/01/2030	02/15/2030	100.000	671,994	654,492	106.3800	696,247	1,403,462	4,091	30,869	540			1	01/04/2002	6.920
31297Y-4H-2	FED HOME LOAN MTG CORP GOLD #C41724		7.500	MTLY	04/01/2030			75,020	72,987	106.3800	77,643	98,714	456	4,121	194			1	01/04/2002	6.900
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		7.500	MTLY	01/01/2030			63,712	62,104	106.3800	66,067	185,176	388	1,743	10			1	01/04/2002	6.320
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		7.500	MTLY	05/01/2030			44,373	43,175	106.3800	45,929	74,302	270	2,204	(327)			1	01/04/2002	6.240

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		7.500	MTLY	06/01/2029			42,102	40,930	106.3800	43,541	87,871	256	632	105			1	01/04/2002	6.880
31298A-EG-4	FED HOME LOAN MTG CORP GOLD #C41935		7.500	MTLY	04/01/2030			182,406	177,253	106.3800	188,562	286,160	1,108	8,787	1,081			1	01/04/2002	6.180
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		7.500	MTLY	11/01/2028			39,316	38,267	106.3800	40,709	75,681	239	666	68			1	01/04/2002	6.250
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		7.500	MTLY	02/01/2030			147,121	142,944	106.3800	152,063	299,229	893	7,322	543			1	01/04/2002	6.870
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		7.500	MTLY	03/01/2030	03/15/2030	100.000	120,326	117,485	106.3800	124,981	289,600	734	5,556	(234)			1	01/04/2002	5.780
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		7.500	MTLY	07/01/2030			913,904	889,258	106.3800	945,991	1,556,569	5,558	48,233	2,564			1	01/04/2002	6.240
31298A-YE-7	FED HOME LOAN MTG CORP GOLD #C42509		7.500	MTLY	07/01/2030			39,459	38,427	106.3800	40,879	152,049	240	234	82			1	01/04/2002	6.280
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		7.500	MTLY	02/01/2030			62,430	60,878	106.3800	64,762	141,417	380	24	(20)			1	01/04/2002	6.340
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		7.500	MTLY	03/01/2030			23,170	22,582	106.3800	24,023	47,485	141	570	(25)			1	01/04/2002	5.650
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		7.500	MTLY	04/01/2030			584,949	569,844	106.3800	606,199	713,332	3,562	31,099	956			1	01/04/2002	6.300
31298A-ZM-8	FED HOME LOAN MTG CORP GOLD #C42548		7.500	MTLY	06/01/2029			64,561	59,437	106.3800	63,228	61,192	371	4,672	2,520			1	08/10/2001	5.730
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		7.500	MTLY	06/01/2029			568,003	551,995	106.4380	587,534	1,039,372	3,450	30,481	2,270			1	01/04/2002	5.430
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		7.500	MTLY	03/01/2030			58,530	57,108	106.3800	60,751	92,125	357	2,028	(66)			1	01/04/2002	6.360
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		7.500	MTLY	03/01/2030			26,668	26,039	106.3800	27,701	57,750	163	153	(74)			1	01/04/2002	6.400
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		7.500	MTLY	07/01/2030			210,340	204,982	106.3800	218,060	344,241	1,281	9,660	161			1	01/04/2002	5.650
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		7.500	MTLY	01/01/2030			489,123	465,898	106.3800	495,621	772,589	2,912	23,655	12,228			1	01/04/2002	6.430
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		7.500	MTLY	07/01/2027			342,688	332,440	106.4380	353,844	343,452	2,078	21,659	(764)			1	01/04/2002	6.080
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671		7.500	MTLY	05/01/2030	05/15/2030	100.000	600,745	579,158	106.3800	616,108	602,415	3,620	23,200	(1,670)			1	04/15/2002	5.770
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		7.500	MTLY	07/01/2030			509,904	495,641	102.8800	509,904	510,350	3,098	29,124				1	01/04/2002	
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		7.500	MTLY	07/01/2030			660,303	643,353	106.3800	684,398	914,163	4,021	35,746	(817)			1	01/04/2002	6.310
31298C-J5-9	FED HOME LOAN MTG CORP GOLD #C43884		7.500	MTLY	06/01/2030			135,170	131,247	106.3800	139,620	711,708	820	2,392	654			1	01/04/2002	6.150
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		7.500	MTLY	06/01/2030			14,834	14,288	106.3800	15,200	24,161	89	989	72			1	01/04/2002	5.790
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		7.500	MTLY	03/01/2030			352,660	342,966	106.3800	364,847	708,936	2,144	13,941	1,666			1	01/04/2002	5.950
31298C-NK-1	FED HOME LOAN MTG CORP GOLD #C43994		7.500	MTLY	08/01/2030			445,762	432,547	106.3800	460,143	754,436	2,703	21,924	2,443			1	01/04/2002	6.120
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		7.500	MTLY	03/01/2029			45,519	45,960	106.3800	48,892	45,673	287	2,635	40			1	09/20/2000	8.010
31298C-PS-2	FED HOME LOAN MTG CORP GOLD #C44033		7.500	MTLY	06/01/2030			484,364	471,586	106.3800	501,672	924,983	2,947	25,479	1,257			1	01/04/2002	6.270
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		7.500	MTLY	06/01/2030			12,446	12,151	106.3800	12,926	22,034	76	(504)	(32)			1	01/04/2002	6.390
31298C-XU-8	FED HOME LOAN MTG CORP GOLD #C44291		7.500	MTLY	03/01/2030			123,554	120,131	106.3800	127,796	275,747	751	6,076	285			1	01/04/2002	6.210
31298C-Y4-5	FED HOME LOAN MTG CORP GOLD #C44331		7.500	MTLY	07/01/2030			16,390	15,953	106.3800	16,971	31,181	100	812	(139)			1	01/04/2002	6.260
31298C-Z3-6	FED HOME LOAN MTG CORP GOLD #C44362		7.500	MTLY	08/01/2030			63,231	61,677	106.3800	65,611	114,878	385	2,097	(53)			1	01/04/2002	6.360
31298C-2E-8	FED HOME LOAN MTG CORP GOLD #C44373		7.500	MTLY	07/01/2030			189,419	184,816	106.3800	196,607	343,956	1,155	10,744	(650)			1	01/04/2002	6.370
31298C-7G-8	FED HOME LOAN MTG CORP GOLD #C44495		7.500	MTLY	09/01/2030			74,044	72,169	106.3800	76,773	149,973	451	2,805	35			1	01/04/2002	6.320
31298D-BD-8	FED HOME LOAN MTG CORP GOLD #C44536		7.500	MTLY	02/01/2030			39,647	38,110	106.3800	40,541	137,888	238	3,017	275			1	01/04/2002	4.700
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557		7.500	MTLY	02/01/2030			39,919	38,773	106.3800	41,246	101,878	242	(16)	212			1	01/04/2002	6.160
31298D-B3-0	FED HOME LOAN MTG CORP GOLD #C44558		7.500	MTLY	06/01/2030			163,808	159,734	106.3800	169,925	320,697	998	8,396	(171)			1	01/04/2002	6.340
31298D-CD-7	FED HOME LOAN MTG CORP GOLD #C44568		7.500	MTLY	08/01/2030			413,032	402,293	106.3800	427,959	947,283	2,514	21,573	862			1	01/04/2002	6.290
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		7.500	MTLY	07/01/2030			10,582	10,175	106.3800	10,824	28,234	64	705	70			1	01/04/2002	5.710
31298D-J3-2	FED HOME LOAN MTG CORP GOLD #C44782		7.500	MTLY	06/01/2030	06/15/2030	100.000	59,809	58,241	106.3800	61,957	109,639	364	1,184	107			1	01/04/2002	6.920
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		7.500	MTLY	10/01/2030			23,938	22,910	106.3800	24,372	46,637	143	1,575	269			1	01/04/2002	5.510
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803		7.500	MTLY	02/01/2030			2,768,963	2,669,476	106.3800	2,839,784	2,776,003	16,684	110,544	(7,040)			1	04/16/2002	5.770
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		7.500	MTLY	06/01/2030			110,008	107,062	106.3800	113,893	173,897	669	5,022	464			1	01/04/2002	6.260
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		7.500	MTLY	03/01/2030	03/15/2030	100.000	505,477	487,723	106.3800	518,839	506,851	3,048	18,507	(1,374)			1	04/16/2002	5.810
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		7.500	MTLY	05/01/2030	05/15/2030	100.000	27,887	27,240	106.3800	28,978	55,521	170	(21)	(57)			1	01/04/2002	5.840
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		7.500	MTLY	10/01/2029			100,324	97,431	106.3800	103,647	160,423	609	4,233	584			1	01/04/2002	6.160
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		7.500	MTLY	08/01/2030			178,530	173,899	106.3800	184,994	323,123	1,087	9,992	116			1	01/04/2002	6.930
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		7.500	MTLY	09/01/2030			628,741	613,035	106.3800	652,146	1,013,163	3,831	33,444	(585)			1	01/04/2002	6.350
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		6.500	MTLY	04/01/2030	04/15/2030	100.000	89,578	90,062	104.2210	93,863	216,150	488	997	33			1	02/05/2002	6.620
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		7.500	MTLY	04/01/2030			131,912	128,465	106.3800	136,660	190,529	803	5,427	140			1	01/04/2002	6.920
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		7.500	MTLY	09/01/2030			95,900	93,528	106.3800	99,495	207,411	585	2,166	(35)			1	01/04/2002	6.350
31298D-4V-6	FED HOME LOAN MTG CORP GOLD #C45336		7.500	MTLY	06/01/2030			270,134	263,210	106.3800	280,003	275,387	1,645	15,388	412			1	01/04/2002	6.310
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		7.500	MTLY	03/01/2030			83,274	81,055	106.3800	86,227	115,597	507	4,259	(569)			1	01/04/2002	6.260
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		7.500	MTLY	04/01/2030			178,358	172,341	106.3800	183,336	177,431	1,077	13,230	1,103			1	08/10/2001	6.750
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		7.500	MTLY	08/01/2030	08/15/2030	100.000	290,900	284,184	106.3800	302,315	439,476	1,776	15,904	(691)			1	01/04/2002	5.850
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		7.500	MTLY	07/01/2030	07/15/2030	100.000	804,586	786,600	106.3800	836,783	1,151,873	4,916	45,483	(2,963)			1	01/04/2002	5.910
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		7.500	MTLY	06/01/2030			582,233	566,241	106.3800	602,366	952,853	3,539	28,365	2,151			1	01/04/2002	6.890
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		7.500	MTLY	07/01/2029	07/15/2029	100.000	733,553	716,592	106.4380	762,729	1,122,538	4,479	39,720	(1,774)			1	01/04/2002	5.830

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		7.500	MTLY	10/01/2030			409,443	397,921	106.3800	423,307	639,242	2,487	19,749	2,298			1	01/04/2002	6.880
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		7.500	MTLY	05/01/2030			1,305,486	1,268,692	106.3800	1,349,632	2,661,886	7,929	71,405	4,691			1	01/04/2002	6.880
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		7.500	MTLY	07/01/2030			469,876	457,881	106.3800	487,093	843,470	2,862	23,557	222			1	01/04/2002	6.320
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		7.500	MTLY	09/01/2030			21,774	21,236	106.3800	22,591	43,679	133	47	(1)			1	01/04/2002	5.750
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		7.500	MTLY	10/01/2030			259,547	251,730	106.3800	267,790	441,246	1,573	14,114	2,044			1	01/04/2002	6.120
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		7.500	MTLY	11/01/2030	11/15/2030	100.000	801,401	772,969	106.3800	822,282	803,963	4,831	32,897	(2,562)			1	04/16/2002	5.810
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		7.500	MTLY	10/01/2029			127,971	124,204	106.3800	132,127	233,228	776	6,385	812			1	01/04/2002	6.140
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		6.000	MTLY	04/01/2030			722,260	737,637	103.5700	763,968	719,541	3,688	42,293	1,255			1	04/05/2001	6.460
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		7.500	MTLY	11/01/2030	11/15/2030	100.000	26,728	25,773	106.3800	27,418	26,808	161	844	(80)			1	04/15/2002	5.790
31298F-NZ-1	FED HOME LOAN MTG CORP GOLD #C46708		7.500	MTLY	10/01/2030			83,717	81,222	106.3800	86,403	251,025	508	825	431			1	01/04/2002	6.120
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		7.500	MTLY	12/01/2029			400,969	390,266	106.3800	415,164	811,958	2,439	18,812	1,331			1	01/04/2002	6.270
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		7.500	MTLY	11/01/2030	11/15/2030	100.000	83,364	81,683	106.3800	86,894	136,908	511	3,541	(489)			1	01/04/2002	6.070
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		7.500	MTLY	07/01/2030	07/15/2030	100.000	43,721	42,168	106.3800	44,858	43,861	264	1,732	(140)			1	04/15/2002	5.810
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		7.500	MTLY	08/01/2030	08/15/2030	100.000	17,914	17,460	106.3800	18,574	42,438	109	(765)	(6)			1	01/04/2002	6.940
31298F-TY-8	FED HOME LOAN MTG CORP GOLD #C46867		7.500	MTLY	09/01/2030			334,586	326,425	106.3800	347,250	601,348	2,040	17,881	(269)			1	01/04/2002	6.380
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		7.500	MTLY	07/01/2029	07/15/2029	100.000	25,907	24,927	106.4380	26,532	25,928	156	1,024	(22)			1	04/15/2002	5.660
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		7.500	MTLY	09/01/2030			384,026	373,797	106.3800	397,645	742,815	2,336	18,354	761			1	01/04/2002	6.270
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		7.500	MTLY	11/01/2030			395,490	385,302	106.3800	409,883	576,081	2,408	19,641	643			1	01/04/2002	6.330
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		7.500	MTLY	08/01/2030			7,569	7,369	106.3800	7,839	13,790	46	(926)	5			1	01/04/2002	6.920
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		7.500	MTLY	06/01/2030	06/15/2030	100.000	1,268,349	1,237,415	106.3800	1,316,359	2,367,122	7,734	65,529	(5,009)			1	01/04/2002	5.790
31298G-FN-5	FED HOME LOAN MTG CORP GOLD #C47373		6.500	MTLY	03/01/2030			273,818	275,657	104.2210	287,292	273,805	1,493	17,316	(52)			1	01/18/2001	6.670
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		7.500	MTLY	08/01/2030			176,310	171,414	106.3800	182,350	297,783	1,071	11,786	(783)			1	01/04/2002	6.240
31298G-LT-5	FED HOME LOAN MTG CORP GOLD #C47538		6.500	MTLY	06/01/2030			4,077,508	4,099,474	104.2210	4,272,512	4,951,367	22,205	63,325	999			1	02/05/2002	6.650
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		7.500	MTLY	11/01/2030	11/15/2030	100.000	19,252	18,568	106.3800	19,752	19,313	116	773	(62)			1	04/15/2002	5.810
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		7.500	MTLY	04/01/2030			430,902	420,160	106.3800	446,966	1,018,413	2,626	21,831	(532)			1	01/04/2002	6.330
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		6.000	MTLY	10/01/2030			68,901	70,803	103.5510	73,317	69,066	354	4,205				1	04/05/2001	6.500
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		7.500	MTLY	11/01/2030			1,008,239	983,141	106.3800	1,045,864	1,522,279	6,145	54,005	653			1	01/04/2002	6.070
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		7.500	MTLY	09/01/2030	09/15/2030	100.000	561,405	541,564	106.3450	575,925	563,311	3,385	21,603	(1,906)			1	04/15/2002	5.820
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		6.000	MTLY	08/01/2030			227,709	233,415	103.5510	241,704	227,689	1,167	12,941	(215)			1	04/05/2001	6.610
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		7.500	MTLY	08/01/2030	08/15/2030	100.000	741,861	715,642	106.3800	761,299	744,380	4,473	30,825	(2,518)			1	04/15/2002	5.830
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		7.500	MTLY	12/01/2030			57,224	55,849	106.3450	59,393	71,225	349	2,506	(81)			1	01/04/2002	6.410
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		7.500	MTLY	07/01/2030			241,530	235,632	106.3450	250,582	394,728	1,473	13,090	(93)			1	01/04/2002	6.390
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		7.500	MTLY	12/01/2030			701,386	683,558	106.3450	726,928	1,140,922	4,272	34,599	722			1	01/04/2002	6.040
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		7.500	MTLY	11/01/2030			13,943	13,605	106.3450	14,468	18,331	85	(62)	(21)			1	01/04/2002	6.400
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		7.500	MTLY	09/01/2030			234,459	228,158	106.3800	242,714	514,271	1,426	10,740	501			1	01/04/2002	6.250
31298H-RM-2	FED HOME LOAN MTG CORP GOLD #C48592		6.000	MTLY	11/01/2030			529,506	542,570	103.5510	561,837	529,260	2,713	30,826	415			1	04/05/2001	6.540
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		7.500	MTLY	01/01/2031			67,175	65,299	106.3450	69,442	67,228	408	5,117	(159)			1	08/10/2001	5.920
31298H-4X-3	FED HOME LOAN MTG CORP GOLD #C48938		7.500	MTLY	11/01/2030			40,718	39,736	106.3800	42,271	49,733	248	2,224	(37)			1	01/04/2002	6.400
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		7.500	MTLY	02/01/2031			674,107	656,630	106.3450	698,292	803,518	4,104	45,416	(4,274)			1	01/04/2002	6.030
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		7.500	MTLY	12/01/2030			141,503	137,602	106.3450	146,332	298,029	860	6,744	530			1	01/04/2002	6.250
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		7.500	MTLY	01/01/2031			236,605	229,974	106.3800	244,646	373,837	1,437	12,603	863			1	01/04/2002	6.230
31298J-AF-1	FED HOME LOAN MTG CORP GOLD #C49006		7.500	MTLY	12/01/2028			329,991	320,918	106.3800	341,392	601,146	2,006	17,045	914			1	01/04/2002	6.210
31298J-A9-5	FED HOME LOAN MTG CORP GOLD #C49032		7.500	MTLY	06/01/2030			359,624	350,954	106.3450	373,222	452,012	2,193	19,388	(325)			1	01/04/2002	6.400
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		7.500	MTLY	11/01/2030			617,455	602,511	106.3800	640,950	971,270	3,766	33,495	(624)			1	01/04/2002	6.400
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		7.500	MTLY	12/01/2030			47,970	46,774	106.3450	49,742	70,474	292	2,384	(109)			1	01/04/2002	6.380
31298J-Z4-9	FED HOME LOAN MTG CORP GOLD #C49763		7.500	MTLY	07/01/2030			62,010	60,396	106.3450	64,228	62,990	377	3,181	(388)			1	01/04/2002	6.320
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		7.500	MTLY	01/01/2031	01/15/2031	100.000	67,509	65,146	106.3450	69,279	67,762	407	2,848	(253)			1	04/15/2002	5.870
31298L-M6-3	FED HOME LOAN MTG CORP GOLD #C50381		7.500	MTLY	01/01/2029			82,558	80,225	106.4380	85,391	82,156	501	5,721	(436)			1	06/27/2001	5.900
31298L-SZ-3	FED HOME LOAN MTG CORP GOLD #C50536		6.500	MTLY	12/01/2030	12/15/2030	100.000	37,915	38,118	104.2120	39,723	56,355	206	549	12			1	02/05/2002	6.640
31298L-S2-6	FED HOME LOAN MTG CORP GOLD #C50537		6.500	MTLY	12/01/2030	12/15/2030	100.000	93,019	93,520	104.2120	97,459	118,610	507	1,422	24			1	02/05/2002	6.610
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		7.500	MTLY	11/01/2030			21,082	20,580	106.3800	21,893	35,455	129	(172)	(41)			1	01/04/2002	6.410
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		7.500	MTLY	01/01/2031			405,062	395,329	106.3800	420,551	683,922	2,471	21,604	(641)			1	01/04/2002	6.410
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		7.500	MTLY	02/01/2031			324,854	317,379	106.3800	337,627	441,736	1,984	20,532	(815)			1	01/04/2002	6.470
31298M-AW-7	FED HOME LOAN MTG CORP GOLD #C50921		6.500	MTLY	02/01/2031			455,836	457,383	104.2120	476,649	702,644	2,477	6,451	116			1	02/05/2002	6.590
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		7.500	MTLY	02/01/2031			590,363	575,506	106.3450	612,021	1,153,365	3,597	30,483	207			1	01/04/2002	5.810
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		7.500	MTLY	03/01/2031	03/15/2031	100.000	51,091	49,980	106.3450	53,151	80,775	312	1,879	(217)			1	01/04/2002	6.040

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31298M-E6-0	FED HOME LOAN MTG CORP GOLD #C51057		7.500	MTLY	09/01/2030			538,717	521,739	106.3450	554,842	1,052,760	3,261	29,854	3,395			1	01/04/2002	6.810
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		7.500	MTLY	10/01/2030			28,310	27,379	106.3450	29,116	28,188	171	2,256	100			1	08/10/2001	5.630
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		7.000	MTLY	01/01/2031			190,341	186,185	105.1060	195,691	190,723	1,086	9,095	(383)			1	02/05/2002	6.310
31298M-YR-2	FED HOME LOAN MTG CORP GOLD #C51620		6.500	MTLY	12/01/2030			573,750	575,698	104.2120	599,947	709,807	3,118	8,904	127			1	02/05/2002	6.590
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		7.500	MTLY	02/01/2031	02/15/2031	100.000	810,521	783,023	106.3450	832,704	813,732	4,894	32,369	(3,211)			1	04/16/2002	5.950
31298N-2Q-7	FED HOME LOAN MTG CORP GOLD #C52583		7.500	MTLY	06/01/2031			443,868	432,528	106.3450	459,971	857,881	2,703	21,544	(4,318)			1	01/04/2002	6.380
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		7.500	MTLY	02/01/2031			893,440	872,238	106.3450	927,580	1,019,522	5,451	50,088	(1,367)			1	01/04/2002	6.450
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		7.500	MTLY	05/01/2031			299,344	292,104	106.3450	310,637	462,754	1,826	15,224	(187)			1	01/04/2002	6.420
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		7.500	MTLY	03/01/2031			14,059	13,731	106.3450	14,603	24,117	86	(649)	(34)			1	01/04/2002	6.470
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		7.500	MTLY	04/01/2031			186,653	182,341	106.3450	193,911	380,690	1,140	9,538	(340)			1	01/04/2002	6.480
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		7.500	MTLY	02/01/2031	02/15/2031	100.000	2,211,269	2,134,520	106.3450	2,269,951	2,220,235	13,341	88,251	(8,965)			1	04/15/2002	5.910
31298P-7K-0	FED HOME LOAN MTG CORP GOLD #C53598		7.500	MTLY	10/01/2030	10/15/2030	100.000	1,804,725	1,743,698	106.3450	1,854,332	1,812,135	10,898	74,694	(7,410)			1	04/16/2002	5.970
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		7.500	MTLY	07/01/2028			74,372	72,411	106.5470	77,151	89,593	453	3,582	168			1	01/04/2002	6.260
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		6.500	MTLY	04/01/2031			180,635	181,625	104.2120	189,275	213,601	984	2,848	27			1	02/05/2002	6.640
31298Q-CW-6	FED HOME LOAN MTG CORP GOLD #C53685		6.500	MTLY	02/01/2031	02/15/2031	100.000	96,514	97,029	104.2120	101,116	149,573	526	1,366	33			1	02/05/2002	6.640
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		7.500	MTLY	06/01/2031			181,041	175,082	106.3800	186,252	283,189	1,094	9,006	1,669			1	01/04/2002	6.050
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		7.500	MTLY	03/01/2031			519,020	505,702	106.3450	537,788	913,877	3,161	25,892	(4,701)			1	01/04/2002	6.370
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		7.500	MTLY	05/01/2031			431,155	420,620	106.3450	447,308	603,287	2,629	23,250	(362)			1	01/04/2002	6.430
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		7.500	MTLY	06/01/2031			439,846	428,533	106.3450	455,722	689,363	2,678	22,530	497			1	01/04/2002	6.380
31298Q-2C-1	FED HOME LOAN MTG CORP GOLD #C54371		7.500	MTLY	07/01/2031			76,699	74,891	106.3450	79,642	341,041	468	(20)	(143)			1	01/04/2002	6.470
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		7.500	MTLY	05/01/2031			1,093,606	1,064,286	106.3450	1,131,813	2,323,746	6,652	56,262	2,102			1	01/04/2002	6.330
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		7.500	MTLY	05/01/2031	05/15/2031	100.000	454,606	444,822	106.3450	473,045	668,820	2,780	25,627	(2,076)			1	01/04/2002	6.100
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		7.500	MTLY	05/01/2031			597,085	583,916	106.3450	620,964	841,256	3,649	33,190	(2,051)			1	01/04/2002	6.070
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		7.500	MTLY	06/01/2031			32,409	31,645	106.3450	33,653	64,435	198	238	(53)			1	01/04/2002	6.480
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		7.500	MTLY	05/01/2031			716,391	699,451	106.3450	743,830	1,039,372	4,372	41,157	178			1	01/04/2002	5.960
31298R-5L-6	FED HOME LOAN MTG CORP GOLD #C55351		6.500	MTLY	03/01/2031	03/15/2031	100.000	2,366,270	2,378,889	104.2120	2,479,090	3,132,480	12,886	36,447	738			1	02/05/2002	6.640
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		7.500	MTLY	02/01/2030			229,559	223,160	106.4380	237,527	368,371	1,395	10,991	680			1	01/04/2002	6.190
31298S-MC-5	FED HOME LOAN MTG CORP GOLD #C55755		7.500	MTLY	07/01/2030			551,006	535,738	106.3800	569,917	1,173,426	3,348	25,943	1,987			1	01/04/2002	6.200
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		7.500	MTLY	10/01/2029	10/15/2029	100.000	574,344	553,326	106.3800	588,627	575,513	3,458	21,421	(1,169)			1	04/16/2002	5.720
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		7.000	MTLY	11/01/2030			951,104	930,499	105.1410	978,334	953,180	5,428	47,452	(2,076)			1	02/05/2002	6.150
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		7.500	MTLY	11/01/2028			55,934	53,820	106.4380	57,285	55,981	336	2,171	(47)			1	04/15/2002	5.660
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		6.500	MTLY	01/01/2030			372,585	374,655	104.2210	390,470	421,647	2,029	5,884	25			1	02/05/2002	6.650
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		7.500	MTLY	07/01/2031			645,598	628,465	106.3450	668,340	856,134	3,928	35,581	751			1	01/04/2002	5.810
31298T-DS-8	FED HOME LOAN MTG CORP GOLD #C56413		7.500	MTLY	12/01/2030			631,464	616,935	106.3450	656,078	1,044,677	3,856	31,542	(2,543)			1	01/04/2002	6.500
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		7.500	MTLY	04/01/2031			18,374	17,906	106.3450	19,042	27,117	112	914	(154)			1	01/04/2002	6.400
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		7.500	MTLY	05/01/2031			263,823	257,020	106.3450	273,328	674,246	1,606	12,319	368			1	01/04/2002	6.400
31298T-N5-7	FED HOME LOAN MTG CORP GOLD #C56712		6.500	MTLY	05/01/2031			213,465	214,187	104.2120	223,209	286,516	1,160	3,230	52			1	02/05/2002	6.590
31298T-VB-5	FED HOME LOAN MTG CORP GOLD #C56910		7.500	MTLY	07/01/2031			217,582	212,146	106.3450	225,606	357,234	1,326	9,753	238			1	01/04/2002	6.430
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		7.500	MTLY	12/01/2030			802,250	783,988	106.3450	833,731	1,039,268	4,900	45,470	(2,745)			1	01/04/2002	6.510
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		7.000	MTLY	04/01/2029			1,442,753	1,407,831	105.2200	1,481,322	1,442,147	8,212	71,723	605			1	02/05/2002	6.210
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		7.500	MTLY	07/01/2031			85,290	83,219	106.3450	88,499	132,294	520	2,242	(98)			1	01/04/2002	6.470
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		7.500	MTLY	06/01/2031			251,272	244,970	106.3450	260,513	528,308	1,531	12,946	301			1	01/04/2002	6.420
31298U-HH-5	FED HOME LOAN MTG CORP GOLD #C57432		7.500	MTLY	05/01/2031			464,632	452,578	106.3450	481,293	751,812	2,829	23,450	547			1	01/04/2002	6.380
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472		7.500	MTLY	09/01/2031			566,446	547,070	106.3450	581,781	569,039	3,419	21,106	(2,593)			1	04/15/2002	6.010
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		7.000	MTLY	01/01/2031			469,953	459,843	105.1060	483,322	471,052	2,682	23,933	(1,099)			1	02/05/2002	6.340
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		7.500	MTLY	07/01/2031	07/15/2031	100.000	166,903	161,174	106.3450	171,400	167,646	1,007	6,754	(744)			1	04/15/2002	5.980
31298V-AP-2	FED HOME LOAN MTG CORP GOLD #C58114		7.500	MTLY	07/01/2031			141,115	137,765	106.3450	146,506	303,535	861	6,648	(106)			1	01/04/2002	6.490
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		7.500	MTLY	03/01/2031	03/15/2031	100.000	896,727	868,518	106.3450	923,624	1,069,686	5,428	38,111	(2,626)			1	04/15/2002	5.990
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		7.500	MTLY	07/01/2031			123,355	120,309	106.3450	127,942	225,308	752	4,550	257			1	01/04/2002	6.440
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449		7.500	MTLY	06/01/2030			133,479	130,579	106.3450	138,864	166,072	816	7,281	(782)			1	01/04/2002	6.580
31298V-R9-0	FED HOME LOAN MTG CORP GOLD #C58612		6.500	MTLY	06/01/2031	06/15/2031	100.000	274,426	275,885	104.2120	287,506	352,061	1,494	4,251	89			1	02/05/2002	6.640
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		6.500	MTLY	07/01/2031			2,933,277	2,946,661	104.2120	3,070,778	3,874,280	15,961	43,827	74			1	02/05/2002	6.620
31298V-WB-9	FED HOME LOAN MTG CORP GOLD #C58742		7.500	MTLY	09/01/2031			242,332	235,706	106.3450	250,662	362,568	1,473	12,109	530			1	01/04/2002	6.350
31298V-WR-4	FED HOME LOAN MTG CORP GOLD #C58756		7.500	MTLY	07/01/2031			716,140	698,818	106.3800	743,401	730,969	4,368	40,905	75			1	01/04/2002	6.450
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788		7.500	MTLY	02/01/2031	02/15/2031	100.000	97,544	94,527	106.3450	100,524	100,279	591	4,173	(413)			1	04/15/2002	6.070
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		7.500	MTLY	07/01/2031	07/15/2031	100.000	79,918	78,385	106.3450	83,358	118,435	490	3,439	(550)			1	01/04/2002	6.320

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		7.500	MTLY	04/01/2031			150,911	146,980	106.3450	156,305	360,409	919	5,754	174			1	01/04/2002	6.340
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		7.000	MTLY	08/01/2031			17,433	17,003	105.1060	17,871	17,418	99	837	15			1	02/05/2002	6.250
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		7.500	MTLY	06/01/2031			607,272	592,676	106.3450	630,280	996,631	3,704	31,458	(296)			1	01/04/2002	6.490
31298W-LZ-6	FED HOME LOAN MTG CORP GOLD #C59344		7.500	MTLY	08/01/2031			109,126	106,358	106.3450	113,106	176,006	665	3,361	(5)			1	01/04/2002	5.940
31298W-MA-0	FED HOME LOAN MTG CORP GOLD #C59353		6.500	MTLY	06/01/2031			533,372	535,170	104.2120	557,712	677,047	2,899	8,294	131			1	02/05/2002	6.590
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		7.500	MTLY	10/01/2031			424,118	413,801	106.3450	440,056	594,453	2,586	23,834	76			1	01/04/2002	6.490
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		7.500	MTLY	11/01/2028	11/15/2028	100.000	23,778	22,879	106.7530	24,424	23,798	143	868	(20)			1	04/15/2002	5.660
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		7.500	MTLY	10/01/2030			534,758	522,513	106.3450	555,665	1,038,523	3,266	26,734	(1,602)			1	01/04/2002	6.520
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		7.000	MTLY	02/01/2031			335,325	327,667	105.1060	344,397	335,654	1,911	15,339	(329)			1	02/05/2002	6.310
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		7.500	MTLY	01/01/2030			78,419	76,467	106.3800	81,346	112,950	478	3,463	(81)			1	01/04/2002	6.330
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		7.500	MTLY	10/01/2031	10/15/2031	100.000	950,627	918,314	106.3450	976,579	955,190	5,739	39,673	(4,563)			1	04/15/2002	6.060
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		7.500	MTLY	08/01/2031	08/15/2031	100.000	32,945	31,818	106.3450	33,837	33,096	199	1,336	(151)			1	04/15/2002	6.010
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		6.500	MTLY	07/01/2031			191,125	192,138	104.2120	200,231	229,855	1,041	2,951	63			1	02/05/2002	6.630
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		7.000	MTLY	11/01/2031			4,863,508	4,754,879	105.1060	4,997,648	4,870,779	27,737	239,521	(7,271)			1	02/05/2002	6.350
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058		7.000	MTLY	04/01/2031			372,095	363,953	105.1060	382,535	372,824	2,123	18,066	(729)			1	02/05/2002	6.320
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		6.500	MTLY	08/01/2031			69,694	70,096	104.2120	73,049	95,032	380	1,053	(9)			1	02/05/2002	6.640
31287M-P9-5	FED HOME LOAN MTG CORP GOLD #C62248		7.000	MTLY	02/01/2031			238,808	233,502	105.1060	245,424	239,194	1,362	11,779	(385)			1	02/05/2002	6.300
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		7.500	MTLY	07/01/2031			345,060	336,903	106.3450	358,278	552,998	2,106	17,496	(458)			1	01/04/2002	6.520
31287N-SW-1	FED HOME LOAN MTG CORP GOLD #C63224		6.500	MTLY	11/01/2031			284,046	285,024	104.2110	297,027	328,374	1,544	4,479	46			1	02/05/2002	6.590
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		7.500	MTLY	07/01/2031	07/15/2031	100.000	54,366	52,528	106.3450	55,861	54,638	328	2,260	(272)			1	04/15/2002	6.110
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		7.500	MTLY	01/01/2032	01/15/2032	100.000	1,646,680	1,591,175	106.3430	1,692,100	1,655,071	9,945	68,246	(8,391)			1	04/15/2002	6.140
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		7.500	MTLY	11/01/2031	11/15/2031	100.000	53,408	51,608	106.3450	54,883	53,681	323	2,159	(272)			1	04/15/2002	6.130
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		6.500	MTLY	12/01/2031	12/15/2031	100.000	11,196,284	11,034,109	104.2110	11,498,777	11,208,241	59,768	416,281	(11,957)			1	05/03/2002	6.170
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		7.500	MTLY	01/01/2032			523,755	509,919	106.3430	542,262	943,538	3,187	24,633	834			1	01/04/2002	6.460
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		7.500	MTLY	11/01/2031	11/15/2031	100.000	669,315	646,494	106.3450	687,513	672,455	4,041	26,079	(3,140)			1	04/15/2002	6.030
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		7.000	MTLY	01/01/2032	01/15/2032	100.000	3,257,845	3,153,404	105.1060	3,314,420	3,499,066	18,395	62,375	(5,404)			1	05/01/2002	6.170
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		7.000	MTLY	01/01/2032	01/15/2032	100.000	582,685	564,238	105.1060	593,049	724,364	3,291	11,022	(1,245)			1	05/01/2002	5.980
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		7.500	MTLY	10/01/2031	10/15/2031	100.000	958,703	926,302	106.3450	985,074	963,499	5,789	40,072	(4,796)			1	04/15/2002	6.110
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		7.000	MTLY	02/01/2032	02/15/2032	100.000	23,205	22,472	105.1060	23,619	29,747	131	443	(51)			1	05/01/2002	5.990
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		7.000	MTLY	11/01/2031	11/15/2031	100.000	318,913	308,836	105.1060	324,605	386,372	1,802	6,180	(697)			1	05/01/2002	6.010
31287S-WR-4	FED HOME LOAN MTG CORP GOLD #C66956		6.500	MTLY	02/01/2032			370,476	372,431	104.2110	388,115	413,717	2,017	5,907	126			1	02/05/2002	6.630
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		7.000	MTLY	03/01/2032	03/15/2032	100.000	472,964	458,005	105.1060	481,391	588,670	2,672	8,896	(1,025)			1	05/01/2002	5.990
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		7.000	MTLY	04/01/2032	04/15/2032	100.000	40,734	39,445	105.1060	41,460	43,456	230	774	(86)			1	05/01/2002	5.990
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		7.000	MTLY	05/01/2032	05/15/2032	100.000	112,136	108,596	105.1060	114,141	112,762	633	2,153	(240)			1	05/01/2002	6.020
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		7.000	MTLY	04/01/2032	04/15/2032	100.000	3,595,679	3,484,312	105.1060	3,662,224	3,607,896	20,325	99,734	(12,217)			1	06/28/2002	5.850
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		7.000	MTLY	05/01/2032	05/15/2032	100.000	8,627,889	8,319,439	105.1060	8,744,237	8,662,615	48,530	193,824	(34,727)			1	07/19/2002	5.450
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		7.000	MTLY	05/01/2032	05/15/2032	100.000	7,154,990	6,933,381	105.1060	7,287,406	7,179,300	40,445	201,536	(24,309)			1	06/28/2002	5.850
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		7.500	MTLY	03/01/2032	03/15/2032	100.000	2,768,285	2,638,207	106.3430	2,805,544	2,784,958	16,489	64,057	(16,672)			1	08/06/2002	5.050
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		7.000	MTLY	12/01/2031	12/15/2031	100.000	8,060,355	7,795,393	105.1060	8,193,434	8,090,157	45,473	180,677	(29,802)			1	07/16/2002	5.570
31287U-TG-7	FED HOME LOAN MTG CORP GOLD #C68651		6.500	MTLY	06/01/2032	06/15/2032	100.000	68,435	68,796	104.2110	71,693	81,700	373	1,073	24			1	02/05/2002	6.620
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		7.000	MTLY	04/01/2032	04/15/2032	100.000	1,029,285	996,762	105.1060	1,047,657	1,033,839	5,814	19,765	(2,171)			1	05/01/2002	6.010
31287V-QF-0	FED HOME LOAN MTG CORP GOLD #C69454		6.500	MTLY	01/01/2032	01/15/2032	100.000	162,525	163,251	104.2110	170,126	181,198	884	2,591	49			1	02/05/2002	6.610
31287V-6K-1	FED HOME LOAN MTG CORP GOLD #C69874		6.500	MTLY	03/01/2032	03/15/2032	100.000	852,380	855,234	104.2110	891,250	871,631	4,633	13,887	207			1	02/05/2002	6.580
31287W-AF-5	FED HOME LOAN MTG CORP GOLD #C69906		6.500	MTLY	07/01/2032	07/15/2032	100.000	118,684	119,081	104.2110	124,096	136,835	645	1,837	31			1	02/05/2002	6.580
31287W-AK-4	FED HOME LOAN MTG CORP GOLD #C69910		6.500	MTLY	07/01/2032	07/15/2032	100.000	315,584	316,639	104.2110	329,974	332,627	1,715	5,142	79			1	02/05/2002	6.580
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		6.500	MTLY	05/01/2032	05/15/2032	100.000	120,602	121,006	104.2110	126,102	124,692	655	1,965	29			1	02/05/2002	6.580
31287X-AL-0	FED HOME LOAN MTG CORP GOLD #C70011		6.500	MTLY	07/01/2032	07/15/2032	100.000	2,261,483	2,269,744	104.2110	2,365,327	2,494,578	12,294	36,400	614			1	02/05/2002	6.580
31287X-FG-6	FED HOME LOAN MTG CORP GOLD #C70167		6.500	MTLY	08/01/2032	08/15/2032	100.000	417,250	419,447	104.2110	437,111	418,199	2,272	6,812	141			1	02/05/2002	6.620
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		6.500	MTLY	04/01/2032	04/15/2032	100.000	369,920	371,868	104.2110	387,529	395,066	2,014	5,935	128			1	02/05/2002	6.620
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		6.500	MTLY	08/01/2032	08/15/2032	100.000	838,651	843,068	104.2110	878,572	994,325	4,567	13,039	303			1	02/05/2002	6.620
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		7.000	MTLY	07/01/2021			2,167,615	2,094,320	105.9530	2,218,997	2,139,394	12,217	139,826	28,380			1	07/06/1993	5.990
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		7.000	MTLY	06/01/2021			1,500,709	1,457,723	105.9530	1,544,502	1,487,153	8,503	97,527	16,073			1	07/06/1993	6.070
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		7.000	MTLY	03/01/2021			1,905,302	1,853,008	105.9530	1,963,319	1,888,113	10,809	121,367	19,960			1	07/12/1993	6.180
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		7.000	MTLY	10/01/2021			1,256,972	1,223,424	105.9530	1,296,256	1,246,767	7,137	82,440	13,521			1	07/06/1993	6.270
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		7.000	MTLY	10/01/2021			2,844,858	2,770,944	105.9530	2,935,901	2,821,878	16,164	186,339	29,524			1	07/12/1993	6.270

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		7.500	MTLY	08/01/2020			28,403	27,729	107.2870	29,750	28,821	173	2,000	47			1	10/02/2001	5.720
3128FK-AY-1	FED HOME LOAN MTG CORP GOLD #D77223		6.500	MTLY	12/01/2025			40,219	42,923	104.5060	44,856	40,850	233	2,590	(200)			1	01/23/1997	8.160
3128FK-QV-0	FED HOME LOAN MTG CORP GOLD #D77668		6.500	MTLY	11/01/2025			373,710	387,446	104.4100	404,534	368,740	2,099	24,505	(112)			1	01/23/1997	7.350
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		7.000	MTLY	02/01/2012			838,563	849,136	106.7910	906,801	839,731	4,953	56,946	(1,787)			1	07/20/1995	7.530
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072		8.000	MTLY	08/01/2006			9,572	9,324	105.3110	9,820	9,627	62	706	(38)			1	03/07/2001	6.120
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		6.500	MTLY	07/01/2008			756,351	763,015	106.2470	810,680	754,431	4,133	47,706	638			1	06/30/1997	6.940
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		6.500	MTLY	07/01/2008			1,232,055	1,239,504	106.2470	1,316,936	1,229,821	6,714	77,583	744			1	06/23/1997	6.800
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		6.500	MTLY	08/01/2008			1,334,074	1,352,800	106.2470	1,437,309	1,333,610	7,328	84,754	(3,590)			1	01/08/1997	7.190
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		6.500	MTLY	09/01/2008			3,189,144	3,208,223	106.2510	3,408,761	3,183,159	17,378	201,369	2,266			1	06/23/1997	6.790
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		6.500	MTLY	04/01/2010			381,507	381,043	106.1700	404,553	381,446	2,064	23,914	137			1	12/12/1995	6.450
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		6.000	MTLY	04/01/2010			1,475,839	1,489,922	105.6240	1,573,720	1,477,269	7,450	86,655	(4,305)			1	01/04/1996	6.380
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		8.000	MTLY	11/01/2010			26,256	25,528	108.2200	27,626	26,358	170	1,965	(57)			1	03/07/2001	6.720
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		8.000	MTLY	09/01/2011			26,732	25,866	108.2200	27,992	26,707	172	1,985	(28)			1	03/07/2001	6.570
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		6.000	MTLY	04/01/2014			2,850,563	2,850,563	105.1170	2,996,432	3,955,245	14,253	166,216				1	01/14/1999	5.910
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		8.000	MTLY	02/01/2014			309,932	300,507	108.3500	325,599	310,274	2,003	22,913	(74)			1	03/07/2001	6.450
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		8.000	MTLY	04/01/2014			306,037	295,688	108.3500	320,377	305,298	1,971	21,961	548			1	03/07/2001	6.260
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		8.000	MTLY	03/01/2014			626,623	608,063	108.3500	658,834	627,825	4,054	46,735	975			1	03/07/2001	6.470
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		8.000	MTLY	03/01/2015			1,265,934	1,225,731	108.2450	1,326,797	1,268,236	8,172	99,986	(2,652)			1	03/07/2001	6.200
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		6.500	MTLY	05/01/2008			3,364,335	3,376,623	106.2460	3,587,521	3,361,851	18,290	210,211	1,010			1	07/03/1997	6.690
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		6.500	MTLY	03/01/2010			3,002,621	2,998,889	106.1700	3,183,917	3,002,276	16,244	186,875	1,077			1	12/12/1995	6.440
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		7.000	MTLY	06/01/2010			503,650	505,589	106.5860	538,885	503,917	2,949	33,541	(387)			1	08/02/1996	7.170
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		8.000	MTLY	03/01/2011			8,148	7,907	108.2300	8,558	8,164	53	622	(7)			1	03/07/2001	6.670
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		8.000	MTLY	04/01/2011			12,247	12,234	108.2300	13,241	12,632	82	962	(18)			1	03/07/2001	6.890
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		7.000	MTLY	09/01/2011			262,490	258,736	106.4960	275,544	263,749	1,509	16,916	(56)			1	03/13/1998	6.380
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		7.000	MTLY	11/01/2011			261,283	256,783	106.4960	273,464	261,758	1,498	17,521	(234)			1	03/13/1998	6.260
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		5.000	MTLY	05/01/2013			1,224,816	1,258,685	103.0190	1,296,685	1,215,713	5,245	61,205	2,228			1	12/21/1998	5.720
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		8.000	MTLY	12/01/2013			382,622	369,914	108.3040	400,632	381,936	2,466	28,334	(14)			1	03/07/2001	6.250
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		8.000	MTLY	01/01/2015			211,284	205,990	108.2450	222,975	213,232	1,373	17,403	(356)			1	02/22/2001	6.420
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		7.000	MTLY	12/01/2025			5,867	5,725	105.4120	6,035	5,865	33	282	2			1	02/05/2002	6.200
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		7.000	MTLY	07/01/2024			276,662	272,730	105.7080	288,296	276,650	1,591	17,986	234			1	11/06/1998	6.540
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		7.000	MTLY	12/01/2024			7,533	7,352	105.7080	7,772	7,531	43	365	2			1	02/05/2002	6.190
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		7.500	MTLY	02/01/2029			971,996	944,638	106.4380	1,005,458	1,711,103	5,904	52,377	3,814			1	01/04/2002	6.180
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		7.500	MTLY	06/01/2029	06/15/2029	100.000	663,788	638,727	106.4380	679,851	664,376	3,992	25,720	(588)			1	04/15/2002	5.660
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		7.500	MTLY	01/01/2030	01/15/2030	100.000	2,279,034	2,203,799	106.3800	2,344,397	2,926,107	13,774	97,387	(2,638)			1	04/16/2002	5.720
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		7.500	MTLY	02/01/2030			424,236	413,620	106.3800	440,009	882,049	2,585	20,722	51			1	01/04/2002	5.670
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		7.500	MTLY	04/01/2030	04/15/2030	100.000	7,489,374	7,254,949	106.3800	7,717,801	14,717,960	45,343	472,312	(2,258)			1	04/15/2002	5.300
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		7.500	MTLY	06/01/2030	06/15/2030	100.000	37,454	36,123	106.3800	38,428	37,574	226	1,442	(120)			1	04/15/2002	5.800
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		7.500	MTLY	08/01/2030	08/15/2030	100.000	631,822	609,376	106.3800	648,253	633,846	3,809	24,464	(2,024)			1	04/15/2002	5.800
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		6.500	MTLY	10/01/2030			16,248,994	16,303,255	104.2120	16,989,964	20,059,879	88,309	251,591	1,432			1	02/05/2002	6.590
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		7.500	MTLY	08/01/2030			480,169	466,989	106.3800	496,782	826,415	2,919	23,668	(3,403)			1	01/04/2002	6.240
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		7.000	MTLY	08/01/2031	08/15/2031	100.000	84,424	81,734	105.1060	85,908	103,204	477	1,592	(162)			1	05/01/2002	5.960
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		7.000	MTLY	11/01/2030	11/15/2030	100.000	2,446,204	2,367,555	105.1410	2,489,266	3,104,419	13,811	45,897	(3,999)			1	05/01/2002	5.830
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		7.000	MTLY	11/01/2030	11/15/2030	100.000	866,256	838,404	105.1410	881,505	1,200,175	4,891	21,485	(1,453)			1	05/01/2002	5.830
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		6.000	MTLY	05/01/2008			4,780,893	4,865,713	104.8750	5,102,907	4,741,029	24,329	283,008	9,048			1	07/02/1997	6.880
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		6.000	MTLY	11/01/2009			6,374,538	6,598,853	105.6240	6,969,992	6,384,302	32,994	383,543	(48,646)			1	09/28/1995	7.460
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		6.500	MTLY	04/01/2010			1,095,700	1,091,600	106.1700	1,158,951	1,095,186	5,913	68,172	1,091			1	12/20/1995	6.340
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		7.000	MTLY	12/01/2007			1,013,515	997,171	106.3170	1,060,162	1,018,517	5,817	66,799	(1,669)			1	02/19/1998	6.100
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		8.000	MTLY	01/01/2011			386,596	374,372	108.2300	405,182	386,539	2,496	28,967	(161)			1	03/07/2001	6.560
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		7.500	MTLY	09/01/2011			3,548,855	3,464,188	106.7150	3,696,812	3,562,701	21,651	246,612	(4,395)			1	09/24/1998	6.440
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		7.000	MTLY	01/01/2013			2,225,129	2,251,789	106.7910	2,404,708	2,228,286	13,135	153,116	(7,123)			1	07/20/1995	7.460
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		7.000	MTLY	05/01/2013			2,048,317	2,075,132	106.7310	2,214,809	2,053,539	12,105	138,493	(7,889)			1	07/20/1995	7.500
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		6.000	MTLY	09/01/2027			5,543,027	5,655,041	103.5470	5,855,644	5,524,268	28,275	332,569	(2,099)			1	02/19/1999	6.430
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		7.000	MTLY	02/01/2025			612,817	619,412	105.3840	652,760	612,831	3,613	42,085	478			1	06/11/1999	7.340
31283Y-5T-1	FED HOME LOAN MTG CORP GOLD #P20059		7.000	MTLY	05/01/2028			1,012,714	1,021,116	105.2100	1,074,318	1,010,266	5,957	70,337	(402)			1	06/11/1999	7.270
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063		7.000	MTLY	12/01/2027			1,293,944	1,305,968	105.2100	1,374,012	1,292,092	7,618	89,180	(1,291)			1	06/11/1999	7.260
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		6.000	MTLY	02/01/2028			2,500,070	2,548,367	103.5470	2,638,766	2,489,436	12,742	150,209	(83)			1	02/19/1999	6.460

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31283Y-6N-3	FED HOME LOAN MTG CORP GOLD #P20078		7.000	MTLY	07/01/2028			53,981	54,484	105.2310	57,334	53,820	318	3,667	21			1	06/11/1999	7.320
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		7.000	MTLY	11/01/2027			1,061,076	1,069,683	105.1480	1,124,748	1,056,646	6,240	74,796	41			1	06/11/1999	7.290
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		7.000	MTLY	03/01/2028			870,388	877,980	105.2730	924,274	867,280	5,122	60,079	38			1	06/11/1999	7.290
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		7.000	MTLY	11/01/2028			1,764,687	1,782,178	105.3560	1,877,633	1,760,458	10,396	119,906	(1,145)			1	06/11/1999	7.340
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		7.500	MTLY	12/01/2028			4,124,758	4,123,852	106.7370	4,401,657	4,125,141	25,774	291,648	9			1	10/29/1999	7.490
9Z6990-AG-4	FED HOME LOAN MTG CORP TBA-0	DRR	6.000	MTLY	11/16/2026	09/01/2032	100.000	149,055,424	144,002,495	103.5650	149,136,759	147,755,469		1,019,923	1,299,954			1	12/04/2002	4.940
9Z6990-AJ-8	FED HOME LOAN MTG CORP TBA-0	DRR	6.500	MTLY	11/16/2026									3,068,124				1	01/07/2002	
9Z6990-AL-3	FED HOME LOAN MTG CORP TBA-0	DRR	7.000	MTLY	11/16/2026									1,692,450				1	12/07/2001	
9Z6990-AN-9	FED HOME LOAN MTG CORP TBA-0	DRR	7.500	MTLY	11/15/2026									1,895,833				1	01/04/2002	
9Z9992-9F-1	FED HOME LOAN MTG CORP TBA-0	DRR	5.500	MTLY	11/16/2026	11/30/2026	100.000	87,092,232	77,000,000	102.0970	78,614,303	102,303,750		1,563,681	9,850,982			1	09/10/2002	5.420
31360T-JS-5	FED NATL MTG ASSOC #015573		9.000	MTLY	10/01/2008			7,622	7,280	106.9100	7,783	7,594	55	625	142			1	04/26/1995	6.590
31361C-U9-0	FED NATL MTG ASSOC #027608		8.500	MTLY	06/01/2016			33,883	33,883	109.3270	37,043	34,572	240	2,796	(763)			1	10/10/2000	7.620
31361M-ML-0	FED NATL MTG ASSOC #035463		9.000	MTLY	03/01/2016			36,332	34,425	111.5040	38,386	35,872	258	3,033	377			1	10/31/2001	7.040
313615-F6-8	FED NATL MTG ASSOC #050589		7.500	MTLY	01/01/2007			32,855	32,855	105.8700	34,783	33,121	205	2,346				1	10/13/2000	7.500
313615-H4-1	FED NATL MTG ASSOC #050651		9.000	MTLY	02/01/2022			36,027	34,042	111.1380	37,833	35,401	255	2,975	370			1	04/26/1995	7.050
313615-L4-6	FED NATL MTG ASSOC #050747		7.000	MTLY	11/01/2021			4,998,781	5,009,345	106.0230	5,311,033	4,990,560	29,221	333,539	(517)			1	03/31/1993	7.060
313615-M3-7	FED NATL MTG ASSOC #050778		7.000	MTLY	01/01/2008			544,686	535,062	106.6380	570,577	546,627	3,121	35,767	342			1	02/19/1998	6.030
31362D-WJ-3	FED NATL MTG ASSOC #058249		9.000	MTLY	11/01/2003			250	250	102.3950	256	259	2	20	(10)			1	04/26/1995	4.120
31362F-UY-7	FED NATL MTG ASSOC #059999		9.000	MTLY	03/01/2007			3,659	3,524	106.9100	3,767	3,655	26	303	18			1	04/26/1995	6.530
31362T-WD-1	FED NATL MTG ASSOC #070844		9.000	MTLY	08/01/2006			15,109	14,591	105.3760	15,375	15,314	109	1,267	(20)			1	04/26/1995	6.470
313623-KG-4	FED NATL MTG ASSOC #076795		9.000	MTLY	12/01/2008			32,054	30,596	109.6220	33,539	32,087	229	2,689	122			1	04/26/1995	6.620
313623-2C-3	FED NATL MTG ASSOC #077271		9.000	MTLY	01/01/2008			53,087	53,087	108.8780	57,800	55,143	398	4,492	(1,525)			1	04/26/1995	6.970
31365D-CU-7	FED NATL MTG ASSOC #124383		6.500	MTLY	09/01/2006			383,793	386,826	105.3910	407,678	383,109	2,095	24,086	200			1	06/23/1997	7.040
31365D-JD-8	FED NATL MTG ASSOC #124560		8.000	MTLY	01/01/2021			70,504	68,575	109.1130	74,824	70,471	457	5,140	183			1	06/11/1999	7.000
31365D-MA-0	FED NATL MTG ASSOC #124653		7.500	MTLY	04/01/2021			10,115	9,753	107.4130	10,476	15,377	61	462	94			1	02/07/2002	5.450
31365D-T7-0	FED NATL MTG ASSOC #124874		7.000	MTLY	09/01/2021			3,560,088	3,567,582	106.0230	3,782,440	3,554,204	20,811	235,763	(430)			1	03/31/1993	7.060
31365R-4X-9	FED NATL MTG ASSOC #135938		9.000	MTLY	02/01/2018			1,100	1,027	111.2160	1,142	1,078	8	69	25			1	04/26/1995	6.510
31365T-2M-1	FED NATL MTG ASSOC #137680		9.000	MTLY	07/01/2020			2,590	2,448	111.2160	2,723	2,548	18	189	34			1	04/26/1995	7.050
31366G-YX-9	FED NATL MTG ASSOC #148426		9.000	MTLY	01/01/2006			5,893	5,762	105.3760	6,072	6,000	43	493	(32)			1	04/26/1995	7.050
31367U-2S-3	FED NATL MTG ASSOC #179985		7.500	MTLY	11/01/2020			31,635	30,539	107.4130	32,803	41,275	191	1,477	210			1	02/07/2002	5.510
31368B-RP-3	FED NATL MTG ASSOC #185094		9.000	MTLY	10/01/2011			296	279	106.0530	296	290	2	22	4			1	04/26/1995	6.560
31368H-BN-2	FED NATL MTG ASSOC #190045		8.500	MTLY	06/01/2015			318,360	300,299	109.2340	328,029	314,336	2,127	24,577	3,255			1	04/23/1996	6.460
31368H-H2-2	FED NATL MTG ASSOC #190249		6.500	MTLY	03/01/2022			91,803	92,702	104.9850	97,323	91,857	502	5,810	(113)			1	05/01/1998	6.750
31368H-K8-5	FED NATL MTG ASSOC #190319		6.500	MTLY	09/01/2031	09/25/2031	100.000	4,667,871	4,658,093	104.1690	4,852,308	5,626,922	25,231	72,313	256			1	07/02/2002	6.450
31368H-UJ-0	FED NATL MTG ASSOC #190585		7.000	MTLY	09/01/2007			1,362,765	1,342,132	106.6380	1,431,216	1,369,416	7,829	90,141	(229)			1	07/17/1998	6.120
31368H-5U-3	FED NATL MTG ASSOC #190859		7.000	MTLY	06/01/2008			1,675,755	1,652,095	106.6380	1,761,752	1,685,749	9,637	110,374	(2,878)			1	07/17/1998	6.260
31369B-U8-6	FED NATL MTG ASSOC #205907		7.000	MTLY	07/01/2020			800,427	785,996	106.1060	833,986	799,996	4,585	60,678	1,193			1	12/22/1998	6.380
31371E-U6-0	FED NATL MTG ASSOC #250005		7.000	MTLY	10/01/2022			2,746,762	2,662,000	105.9660	2,820,802	2,751,011	15,528	178,392	(2,218)			1	10/25/2001	5.330
31371E-ZT-5	FED NATL MTG ASSOC #250154		8.000	MTLY	08/01/2023			401,147	390,485	108.8740	425,137	401,284	2,603	29,612	577			1	06/11/1999	7.000
31371E-5J-0	FED NATL MTG ASSOC #250249		9.000	MTLY	10/01/2014			10,954	10,480	111.0030	11,633	10,992	79	897	(12)			1	04/26/1995	7.100
31371E-5P-6	FED NATL MTG ASSOC #250254		9.000	MTLY	07/01/2014			11,712	10,936	111.0990	12,150	11,580	82	799	61			1	04/26/1995	6.070
31371F-JY-9	FED NATL MTG ASSOC #250579		6.500	MTLY	10/01/2010			187,078	185,298	106.1180	196,634	187,542	1,004	11,595	(93)			1	12/22/1998	6.120
31371G-TR-1	FED NATL MTG ASSOC #251760		6.000	MTLY	10/01/2012			97,007	97,007	105.0750	101,930	140,729	485	5,624				1	01/21/1999	6.090
31371G-XA-3	FED NATL MTG ASSOC #251873		5.500	MTLY	11/01/2027			79,655	81,365	102.4720	83,376	79,458	373	4,393	(78)			1	10/02/1998	5.890
31371G-2B-5	FED NATL MTG ASSOC #251970		5.500	MTLY	10/01/2027			354,994	362,393	102.4720	371,351	353,900	1,661	19,525	(175)			1	10/02/1998	5.880
31371H-E4-6	FED NATL MTG ASSOC #252255		6.500	MTLY	03/01/2028			98,741	103,666	104.2880	108,111	98,879	562	6,983	(167)			1	09/19/2000	7.670
31371H-GY-8	FED NATL MTG ASSOC #252315		5.500	MTLY	06/01/2028			1,817,776	1,902,560	102.4720	1,949,587	1,807,729	8,720	103,564	801			1	04/21/1999	6.320
31371H-JY-5	FED NATL MTG ASSOC #252379		5.500	MTLY	06/01/2028			7,449,263	7,805,310	102.2480	7,980,805	7,404,069	35,774	423,533	2,137			1	04/14/1999	6.350
31371H-NN-4	FED NATL MTG ASSOC #252497		6.500	MTLY	07/01/2028			207,091	206,648	104.1920	215,311	250,733	1,119	3,204	20			1	07/02/2002	6.450
31371H-2B-3	FED NATL MTG ASSOC #252870		7.000	MTLY	03/01/2014			387,299	393,165	106.4480	418,518	390,831	2,293	25,941	0			1	10/30/2000	7.140
31371H-4H-8	FED NATL MTG ASSOC #252924		7.000	MTLY	02/01/2029			286,237	296,088	105.2720	311,698	285,910	1,727	22,103	(573)			1	04/12/2000	8.270
31371J-BA-1	FED NATL MTG ASSOC #253033		7.000	MTLY	07/01/2014	07/25/2014	100.000	717,403	691,645	106.4480	736,243	718,230	4,035	26,772	(827)			1	04/12/2002	5.530
31371J-BE-3	FED NATL MTG ASSOC #253037		7.500	MTLY	05/01/2029			168,181	161,793	106.2530	171,911	273,118	1,011	7,536	2,068			1	02/07/2002	6.650
31371J-BM-5	FED NATL MTG ASSOC #253044		8.000	MTLY	06/01/2014			140,522	139,347	108.1200	150,662	140,653	929	11,470	(26)			1	06/29/2000	7.580
31371J-DM-3	FED NATL MTG ASSOC #253108		7.000	MTLY	09/01/2014			56,072	54,444	106.4360	57,948	55,852	318	3,575	126			1	08/02/2001	6.130
31371J-DS-0	FED NATL MTG ASSOC #253113		7.500	MTLY	07/01/2029			1,503,670	1,447,929	106.2680	1,538,680	2,437,462	9,050	67,421	17,036			1	02/07/2002	5.750

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31371J-E9-1	FED NATL MTG ASSOC #253160		8.000	MTLY	09/01/2021			29,094	27,666	109.1130	30,188	28,730	184	2,120	78			1	08/08/2001	6.770
31371J-GA-6	FED NATL MTG ASSOC #253193		7.500	MTLY	09/01/2014			267,515	263,939	106.8310	281,969	266,083	1,650	18,480				1	10/13/2000	7.190
31371J-ND-2	FED NATL MTG ASSOC #253388		8.000	MTLY	11/01/2014			73,716	73,095	108.0320	78,966	73,780	487	6,182	(28)			1	06/29/2000	7.520
31371J-NQ-3	FED NATL MTG ASSOC #253399		8.500	MTLY	12/01/2029			354,559	326,696	107.4340	350,982	345,991	2,314	25,126	7,190			1	10/02/2001	6.680
31371J-SC-9	FED NATL MTG ASSOC #253515		7.500	MTLY	05/01/2030			1,866,092	1,796,168	106.2050	1,907,626	3,399,277	11,226	81,678	24,512			1	02/07/2002	6.670
31371J-S6-2	FED NATL MTG ASSOC #253541		7.000	MTLY	07/01/2015	07/25/2015	100.000	244,558	236,024	106.4360	251,215	245,097	1,377	9,083	(539)			1	04/12/2002	5.620
31371J-UE-2	FED NATL MTG ASSOC #253581		7.000	MTLY	08/01/2015	08/25/2015	100.000	483,400	467,441	106.4360	497,527	484,094	2,727	20,664	(792)			1	04/12/2002	5.680
31371J-UT-9	FED NATL MTG ASSOC #253594		8.000	MTLY	03/01/2023			1,062,344	1,063,600	108.9940	1,159,259	1,075,565	7,091	74,546	26			1	11/07/2000	8.070
31371J-V4-3	FED NATL MTG ASSOC #253635		7.000	MTLY	08/01/2015	08/25/2015	100.000	767,498	746,104	106.4360	794,125	766,686	4,352	42,813	152			1	04/12/2002	6.080
31371J-WC-4	FED NATL MTG ASSOC #253643		7.500	MTLY	08/01/2030			2,316,666	2,229,756	106.2050	2,368,119	3,855,674	13,936	103,144	28,013			1	02/07/2002	6.670
31371J-XA-7	FED NATL MTG ASSOC #253673		7.500	MTLY	10/01/2030			76,742	73,745	106.2050	78,321	75,819	461	5,894	499			1	07/30/2001	6.640
31371J-XB-5	FED NATL MTG ASSOC #253674		8.000	MTLY	09/01/2030			11,226	10,773	107.8040	11,614	11,162	72	919	11			1	07/06/2001	5.810
31371J-2Y-9	FED NATL MTG ASSOC #253791		8.000	MTLY	12/01/2022			485,685	469,327	108.9940	511,538	487,367	3,129	36,998	(1,016)			1	08/08/2001	7.180
31371J-3G-7	FED NATL MTG ASSOC #253799		6.500	MTLY	12/01/2015			762,625	748,757	105.7260	791,632	764,317	4,056	47,141	(1,533)			1	12/06/2001	5.760
31371J-3T-9	FED NATL MTG ASSOC #253810		8.000	MTLY	04/01/2023			16,939	15,744	108.9940	17,160	16,349	105	787	458			1	08/08/2001	6.280
31371J-5K-6	FED NATL MTG ASSOC #253850		7.000	MTLY	02/01/2016	02/25/2016	100.000	406,485	392,751	106.4200	417,964	407,551	2,291	16,073	(1,087)			1	04/12/2002	5.720
31371J-7C-2	FED NATL MTG ASSOC #253891		7.500	MTLY	04/01/2031			870,673	838,266	106.1740	890,020	1,096,662	5,239	52,082	7,060			1	02/07/2002	6.690
31371K-AX-9	FED NATL MTG ASSOC #253922		7.500	MTLY	08/01/2022			64,813	62,260	107.2060	66,746	64,011	389	6,102	873			1	07/30/2001	6.550
31371K-BS-9	FED NATL MTG ASSOC #253949		6.500	MTLY	04/01/2031			735,463	733,339	104.1690	763,915	735,631	3,972	30,664	(167)			1	02/05/2002	6.410
31371K-DV-0	FED NATL MTG ASSOC #254016		8.500	MTLY	07/01/2031			231,988	220,891	107.3000	237,015	233,938	1,565	17,395	(1,231)			1	10/02/2001	5.040
31371K-F9-7	FED NATL MTG ASSOC #254092		6.500	MTLY	08/01/2031			8,396,949	8,342,144	104.1690	8,689,962	9,657,082	45,187	81,346	(2,401)			1	07/02/2002	6.350
31371K-HT-1	FED NATL MTG ASSOC #254142		6.500	MTLY	10/01/2016			57,785	56,778	105.7260	60,029	57,958	308	3,605	(163)			1	12/06/2001	5.850
31371K-ML-2	FED NATL MTG ASSOC #254263		6.500	MTLY	01/01/2032	01/25/2032	100.000	15,335,206	15,252,468	104.1680	15,888,130	17,510,534	82,618	125,475	(4,620)			1	07/02/2002	6.360
31371K-N4-9	FED NATL MTG ASSOC #254311		6.500	MTLY	02/01/2032	02/25/2032	100.000	3,942,652	3,926,341	104.1680	4,089,975	4,457,065	21,268	61,964	(688)			1	07/02/2002	6.390
31371K-PU-9	FED NATL MTG ASSOC #254335		7.500	MTLY	03/01/2032	03/25/2032	100.000	9,091,441	8,761,780	106.1690	9,302,259	9,136,894	54,761	315,880	(45,454)			1	05/02/2002	6.000
31371K-SG-7	FED NATL MTG ASSOC #254419		7.000	MTLY	05/01/2022			29,122,117	27,823,683	105.8220	29,443,550	29,215,361	162,305	225,625	(93,245)			1	12/10/2002	4.260
31371K-TB-7	FED NATL MTG ASSOC #254446		7.500	MTLY	06/01/2032	06/25/2032	100.000	8,903,861	8,485,805	106.1690	9,009,260	8,963,132	53,036	206,259	(59,271)			1	08/06/2002	5.000
31371Q-YB-8	FED NATL MTG ASSOC #259106		8.000	MTLY	05/01/2029			357,190	339,908	107.8040	366,436	352,974	2,266	25,971	3,354			1	08/08/2001	5.390
31372N-XJ-8	FED NATL MTG ASSOC #277981		8.000	MTLY	06/01/2020			65,084	63,139	108.8740	68,742	65,389	421	5,023	(118)			1	11/20/1998	6.840
31372Q-KV-8	FED NATL MTG ASSOC #279408		7.000	MTLY	06/01/2022			155,818	153,281	105.9660	162,425	156,107	894	10,368	37			1	11/05/1998	6.540
31372R-NB-7	FED NATL MTG ASSOC #280386		8.000	MTLY	01/01/2024			14,654	14,110	108.8740	15,362	14,613	94	1,079	(3)			1	11/20/1998	6.600
31372T-RM-5	FED NATL MTG ASSOC #282292		8.000	MTLY	07/01/2023			18,018	17,285	108.8740	18,819	17,901	115	1,322	106			1	11/20/1998	6.460
31372X-3A-8	FED NATL MTG ASSOC #286193		7.000	MTLY	07/01/2007			663,467	667,005	106.3330	709,246	662,628	3,891	44,555	364			1	06/06/1996	7.320
31372Y-E2-2	FED NATL MTG ASSOC #286453		8.000	MTLY	08/01/2022			27,554	26,502	108.8740	28,854	27,446	177	1,860	144			1	11/20/1998	6.540
31373C-Z7-5	FED NATL MTG ASSOC #289766		8.000	MTLY	10/01/2023			42,210	41,167	108.8740	44,820	42,633	274	3,288	(31)			1	11/20/1998	7.070
31373D-EG-6	FED NATL MTG ASSOC #290035		7.000	MTLY	07/01/2023			1,519,805	1,518,816	105.9660	1,609,421	1,519,696	8,860	102,359	(0)			1	06/06/1994	7.040
31373G-R2-6	FED NATL MTG ASSOC #293105		8.000	MTLY	08/01/2024			10,071	9,481	108.8740	10,323	9,819	63	758	(4)			1	11/20/1998	5.820
31373H-DA-1	FED NATL MTG ASSOC #293597		8.000	MTLY	09/01/2024			19,131	18,435	108.8740	20,071	19,092	123	1,349	(5)			1	11/20/1998	6.630
31373J-WD-0	FED NATL MTG ASSOC #295044		8.000	MTLY	10/01/2024			65,420	63,364	108.8740	68,987	65,621	422	5,032	(13)			1	11/20/1998	6.830
31373M-P5-8	FED NATL MTG ASSOC #297544		8.000	MTLY	06/01/2024			250,299	243,335	108.8740	264,928	250,065	1,622	19,443	(46)			1	06/11/1999	6.960
31373P-JK-5	FED NATL MTG ASSOC #299166		9.000	MTLY	10/01/2019			279,388	261,568	111.4230	291,448	275,126	1,962	22,352	5,780			1	04/26/1995	6.710
31373P-VP-0	FED NATL MTG ASSOC #299522		8.000	MTLY	05/01/2021			6,986	6,632	108.8740	7,220	6,868	44	496	(16)			1	11/20/1998	6.050
31373Q-GN-0	FED NATL MTG ASSOC #300005		8.500	MTLY	11/01/2024			4,075	3,846	108.5470	4,175	4,073	27	296	22			1	10/02/2001	3.710
31373T-AM-2	FED NATL MTG ASSOC #302512		8.000	MTLY	05/01/2014			194,094	189,584	109.2500	207,121	194,827	1,264	14,788	(59)			1	06/11/1999	7.210
31374D-T7-9	FED NATL MTG ASSOC #311174		8.500	MTLY	11/01/2024			4,868	4,644	108.5470	5,041	4,918	33	348	(26)			1	10/02/2001	4.570
31374E-5L-2	FED NATL MTG ASSOC #312351		8.000	MTLY	09/01/2023			26,293	25,161	108.8010	27,375	26,057	168	1,780	200			1	11/20/1998	6.430
31374F-JF-7	FED NATL MTG ASSOC #312662		8.000	MTLY	11/01/2023			11,978	11,678	109.1720	12,750	12,094	78	785	(2)			1	11/20/1998	7.090
31374J-RF-0	FED NATL MTG ASSOC #315586		8.000	MTLY	04/01/2022			13,300	12,991	108.8010	14,135	13,351	87	981	14			1	06/11/1999	7.130
31374Q-WD-3	FED NATL MTG ASSOC #321144		7.000	MTLY	05/01/2024			156,805	158,853	105.7740	168,025	156,483	927	11,271	14			1	06/16/1999	7.470
31374S-CE-9	FED NATL MTG ASSOC #322369		8.500	MTLY	08/01/2025			31,154	29,594	108.5470	32,124	31,342	210	2,455	(32)			1	10/02/2001	4.230
31374S-ZE-4	FED NATL MTG ASSOC #323041		7.000	MTLY	03/01/2011			2,801,459	2,756,358	106.6230	2,938,898	2,810,843	16,079	201,702	(2,823)			1	05/06/1998	6.310
31374T-DX-4	FED NATL MTG ASSOC #323318		7.000	MTLY	05/01/2026			23,351	22,785	105.6250	24,067	23,255	133	1,484	(8)			1	12/01/1998	6.510
31374T-D6-3	FED NATL MTG ASSOC #323325		7.000	MTLY	04/01/2027			62,569	63,559	105.4870	67,046	62,610	371	4,184	10			1	06/16/1999	7.360
31374T-YZ-6	FED NATL MTG ASSOC #323928		7.000	MTLY	09/01/2012			54,636	55,563	106.5400	59,197	54,140	324	3,706	40			1	02/03/2000	7.690
31374V-GU-2	FED NATL MTG ASSOC #325211		5.500	MTLY	11/01/2025			280,248	285,209	102.5690	292,536	278,525	1,307	15,660	127			1	10/02/1998	5.840
31374V-TB-0	FED NATL MTG ASSOC #325546		7.000	MTLY	05/01/2021			590,548	609,718	106.1060	646,945	593,808	3,557	41,018	(1,063)			1	10/24/1996	8.140

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31374W-2H-4	FED NATL MTG ASSOC #326676		7.000	MTLY	04/01/2024			52,264	53,052	105.7740	56,115	52,260	309	3,972	(74)			1	06/16/1999	7.540
31374X-EU-0	FED NATL MTG ASSOC #326947		8.000	MTLY	08/01/2024			106,569	103,766	108.8010	112,898	106,635	692	7,959	(19)			1	06/11/1999	7.040
31375A-RK-7	FED NATL MTG ASSOC #329090		6.500	MTLY	04/01/2024			502,369	537,992	104.6590	563,057	510,425	2,914	33,021	(8,750)			1	01/30/1997	8.440
31375B-FN-2	FED NATL MTG ASSOC #329673		6.500	MTLY	01/01/2024			534,975	571,636	104.6590	598,268	542,123	3,096	35,374	(8,860)			1	01/30/1997	8.300
31375B-V3-8	FED NATL MTG ASSOC #330134		6.500	MTLY	10/01/2008			2,380,799	2,406,092	106.2430	2,556,307	2,380,081	13,033	149,872	(4,734)			1	06/23/1997	7.010
31375C-W7-6	FED NATL MTG ASSOC #331070		8.000	MTLY	11/01/2024			28,062	27,355	108.8010	29,762	28,112	182	2,087	39			1	06/11/1999	7.080
31375F-KV-9	FED NATL MTG ASSOC #333408		7.000	MTLY	08/01/2007			1,894,600	1,866,933	106.3330	1,985,164	1,896,073	10,890	124,937	6,690			1	12/20/1995	6.140
31375H-HH-0	FED NATL MTG ASSOC #335132		8.000	MTLY	12/01/2025			9,818	9,427	108.8010	10,256	9,688	63	620	27			1	06/11/1999	6.520
31375K-5E-3	FED NATL MTG ASSOC #337545		8.000	MTLY	11/01/2007			2,637,492	2,589,322	106.4450	2,756,207	2,638,450	17,262	197,853	10,873			1	05/31/1996	6.940
31375M-U9-2	FED NATL MTG ASSOC #339108		6.500	MTLY	12/01/2024			115,220	123,200	104.5170	128,764	115,134	667	7,721	(77)			1	03/07/2000	8.300
31375R-GA-4	FED NATL MTG ASSOC #342293		7.000	MTLY	01/01/2025			91,492	92,944	105.6250	98,172	91,557	542	6,738	(142)			1	06/16/1999	7.470
31375U-DJ-1	FED NATL MTG ASSOC #344905		6.000	MTLY	12/01/2022			3,031,935	3,190,614	104.5190	3,334,798	3,012,440	15,953	190,297	2,828			1	08/27/1997	7.100
31375X-QE-2	FED NATL MTG ASSOC #347953		8.000	MTLY	10/01/2023			750,370	751,128	108.6460	816,071	759,579	5,008	57,316	(107)			1	11/07/2000	8.040
31376A-EY-0	FED NATL MTG ASSOC #349451		6.500	MTLY	07/01/2023			156,552	173,294	104.9990	181,957	163,796	939	11,241	170			1	01/23/1997	9.440
31376C-BM-5	FED NATL MTG ASSOC #351144		8.000	MTLY	01/01/2024			47,050	45,510	108.8740	49,549	47,131	303	3,540	(35)			1	11/20/1998	6.820
31376C-GZ-1	FED NATL MTG ASSOC #351316		7.500	MTLY	04/01/2024			312,829	315,723	106.7070	336,899	313,010	1,973	19,524	(298)			1	08/01/1996	7.850
31376C-UE-2	FED NATL MTG ASSOC #351681		8.000	MTLY	06/01/2026			6,346	6,053	108.6460	6,577	6,269	40	429	29			1	11/20/1998	6.290
31376J-TE-9	FED NATL MTG ASSOC #357049		7.000	MTLY	09/01/2014	09/25/2014	100.000	90,223	86,989	106.4360	92,588	90,333	507	3,271	(109)			1	04/12/2002	5.540
31376M-G6-3	FED NATL MTG ASSOC #359421		6.000	MTLY	02/01/2025			191,299	201,080	104.0100	209,144	192,622	1,005	11,676	(1,068)			1	10/01/1997	7.030
31376T-DJ-3	FED NATL MTG ASSOC #364705		7.500	MTLY	11/01/2022			306,184	297,502	107.0970	318,616	305,658	1,859	22,361	(533)			1	08/21/1998	6.440
31377A-XU-6	FED NATL MTG ASSOC #371591		7.000	MTLY	11/01/2025			675,158	665,781	105.4870	702,313	676,080	3,884	49,038	54			1	11/06/1998	6.520
31377C-3D-3	FED NATL MTG ASSOC #373496		6.500	MTLY	04/01/2025			142,380	143,604	104.4210	149,952	142,327	778	8,923	(183)			1	05/01/1998	6.750
31377D-LW-9	FED NATL MTG ASSOC #373941		6.500	MTLY	03/01/2007			773,646	780,913	105.3910	823,010	772,658	4,230	48,653	(790)			1	06/23/1997	7.080
31377K-TG-0	FED NATL MTG ASSOC #379551		6.000	MTLY	06/01/2012			334,020	337,650	105.0750	354,786	332,797	1,688	19,649	74			1	03/04/1999	6.370
31378H-KV-2	FED NATL MTG ASSOC #399108		6.500	MTLY	02/01/2012			83,324	82,491	106.0040	87,444	83,490	447	5,137	(43)			1	12/22/1998	6.090
31378H-QU-8	FED NATL MTG ASSOC #399267		6.500	MTLY	02/01/2023			951,736	947,091	104.7890	992,448	950,939	5,130	62,824	54			1	12/22/1998	6.370
31378J-NN-3	FED NATL MTG ASSOC #400097		7.500	MTLY	06/01/2022			153,679	149,912	107.2060	160,715	154,303	937	10,078	(35)			1	10/16/1998	6.620
31378L-3K-6	FED NATL MTG ASSOC #402302		6.000	MTLY	08/01/2012			1,219,509	1,229,225	105.0750	1,291,609	1,219,814	6,146	70,099	(26)			1	02/22/2001	6.270
31378U-B5-0	FED NATL MTG ASSOC #408760		6.500	MTLY	04/01/2012			694,065	686,225	106.0040	727,429	695,875	3,717	42,234	49			1	12/01/1998	6.080
31378U-KX-9	FED NATL MTG ASSOC #409010		7.000	MTLY	08/01/2012			189,176	192,631	106.5400	205,228	187,694	1,124	12,935	(392)			1	02/03/2000	7.750
31378W-4P-0	FED NATL MTG ASSOC #411330		6.500	MTLY	11/01/2008			95,417	94,581	105.9890	100,245	95,726	512	5,912	(75)			1	12/22/1998	6.080
31379B-T4-5	FED NATL MTG ASSOC #414671		6.000	MTLY	04/01/2012			191,126	193,659	105.0750	203,487	190,875	968	11,327	62			1	03/04/1999	6.440
31379B-YU-1	FED NATL MTG ASSOC #414823		6.500	MTLY	12/01/2026			34,690	36,422	104.2880	37,984	34,741	197	2,800	123			1	09/19/2000	7.790
31379B-Y5-6	FED NATL MTG ASSOC #414832		8.000	MTLY	10/01/2026			36,542	32,269	107.8040	34,788	33,510	215	2,473	699			1	08/08/2001	5.250
31379C-X7-1	FED NATL MTG ASSOC #415702		6.500	MTLY	07/01/2012			3,480,821	3,443,124	105.9430	3,647,742	3,491,543	18,650	215,261	(1,183)			1	12/01/1998	6.100
31379D-LU-1	FED NATL MTG ASSOC #416239		6.500	MTLY	02/01/2012			522,782	535,737	106.0040	567,905	521,005	2,902	33,188	(768)			1	12/23/1999	7.480
31379E-BL-0	FED NATL MTG ASSOC #416843		6.000	MTLY	11/01/2012			311,106	314,704	105.0750	330,675	310,180	1,574	18,369	201			1	03/04/1999	6.370
31379F-QS-6	FED NATL MTG ASSOC #418165		6.500	MTLY	07/01/2012			409,861	405,577	105.9430	429,680	411,281	2,197	25,446	(228)			1	12/01/1998	6.110
31379F-5Q-3	FED NATL MTG ASSOC #418555		6.500	MTLY	03/01/2013			51,999	51,513	105.9430	54,575	52,137	279	3,203	(14)			1	12/22/1998	6.170
31379H-D3-1	FED NATL MTG ASSOC #419622		6.000	MTLY	02/01/2012			366,343	365,500	105.3620	385,097	366,515	1,828	21,323	26			1	02/16/1999	5.920
31379H-VS-6	FED NATL MTG ASSOC #420125		8.000	MTLY	12/01/2023			323,514	313,553	108.8010	341,147	324,498	2,090	24,175	734			1	11/20/1998	6.870
31379J-G6-7	FED NATL MTG ASSOC #420621		7.500	MTLY	04/01/2024			23,495	23,008	106.8310	24,580	23,609	144	1,793	9			1	10/29/1998	6.660
31379L-UL-3	FED NATL MTG ASSOC #422787		6.500	MTLY	12/01/2026			407,998	400,815	104.2880	418,002	408,381	2,171	24,494	657			1	10/01/1998	6.080
31379Q-WV-8	FED NATL MTG ASSOC #426460		5.500	MTLY	07/01/2013			5,999,111	6,384,828	104.6830	6,683,829	5,932,902	29,264	343,010	16,184			1	12/28/1999	7.320
31379R-WX-2	FED NATL MTG ASSOC #427362		6.500	MTLY	07/01/2012			950,068	945,172	105.9430	1,001,342	950,655	5,120	57,669	518			1	05/29/1998	6.310
31379S-KX-3	FED NATL MTG ASSOC #427910		6.500	MTLY	07/01/2012			19,252	19,071	105.9430	20,205	19,302	103	1,210	(8)			1	12/22/1998	6.120
31379T-E2-6	FED NATL MTG ASSOC #428653		7.500	MTLY	09/01/2022			1,350,242	1,313,987	107.2060	1,408,671	1,347,464	8,212	91,472	3,433			1	08/25/1998	6.470
31379T-MP-6	FED NATL MTG ASSOC #428866		7.000	MTLY	04/01/2026			2,958,455	2,874,186	105.3270	3,027,285	2,970,292	16,766	205,365	(9,677)			1	10/25/2001	5.480
31379T-2S-2	FED NATL MTG ASSOC #429285		6.500	MTLY	06/01/2012			1,193,018	1,187,687	105.9430	1,258,269	1,194,098	6,433	74,591	285			1	05/29/1998	6.330
31379U-FF-3	FED NATL MTG ASSOC #429566		6.000	MTLY	11/01/2012			183,502	184,870	105.0750	194,252	183,454	924	10,409	(27)			1	02/22/2001	6.250
31379U-GV-7	FED NATL MTG ASSOC #429612		6.000	MTLY	07/01/2012			124,063	123,788	105.0750	130,070	124,132	619	7,245	(20)			1	02/16/1999	5.920
31379U-S5-1	FED NATL MTG ASSOC #429940		6.000	MTLY	01/01/2012			160,785	160,459	105.5380	169,346	160,905	802	9,389	(14)			1	02/16/1999	5.930
31379U-4Q-1	FED NATL MTG ASSOC #430231		7.000	MTLY	08/01/2027			88,088	89,264	105.3270	94,019	87,932	521	6,524	(53)			1	06/16/1999	7.380
31379V-XH-7	FED NATL MTG ASSOC #430980		6.500	MTLY	01/01/2027			967,628	964,117	104.4210	1,006,739	968,034	5,222	67,153	99			1	12/22/1998	6.410
31379V-XL-8	FED NATL MTG ASSOC #430983		6.000	MTLY	12/01/2012			46,614	46,969	105.0750	49,353	46,609	235	2,743	38			1	02/22/2001	6.240
31379Y-EA-7	FED NATL MTG ASSOC #433129		6.000	MTLY	02/01/2013			452,333	455,627	105.0750	478,751	452,139	2,278	26,603	154			1	02/22/2001	6.240

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31379Y-M9-1	FED NATL MTG ASSOC #433384		6.000	MTLY	02/01/2013			222,402	224,135	105.0750	235,510	222,419	1,121	12,850	(18)			1	02/22/2001	6.260
31379Y-6V-0	FED NATL MTG ASSOC #433884		6.000	MTLY	12/01/2012			19,069	19,204	105.0750	20,179	19,057	96	1,125	6			1	02/22/2001	6.220
31380H-M4-6	FED NATL MTG ASSOC #440579		7.000	MTLY	07/01/2027			110,678	112,279	105.3270	118,260	110,604	655	8,347	(121)			1	06/16/1999	7.420
31380J-V4-2	FED NATL MTG ASSOC #441735		7.500	MTLY	03/01/2023			513,474	502,702	107.0970	538,380	515,519	3,142	38,955	(8)			1	08/21/1998	6.730
31380M-DF-0	FED NATL MTG ASSOC #443902		7.000	MTLY	03/01/2028			120,257	121,939	105.3270	128,434	120,119	711	9,036	(101)			1	06/16/1999	7.400
31380M-MC-7	FED NATL MTG ASSOC #444155		5.500	MTLY	06/01/2027			812,112	838,655	102.4720	859,385	806,550	3,844	46,107	571			1	02/03/1999	6.080
31380P-A3-3	FED NATL MTG ASSOC #445626		5.500	MTLY	02/01/2028			745,829	771,882	102.4720	790,962	742,334	3,538	42,770	(287)			1	02/03/1999	6.120
31380P-Q7-7	FED NATL MTG ASSOC #446078		6.500	MTLY	11/01/2027	11/25/2027	100.000	195,096	194,680	104.1920	202,841	217,925	1,055	3,043	17			1	07/02/2002	6.450
31380Q-V7-9	FED NATL MTG ASSOC #447138		8.000	MTLY	03/01/2029			11,440	10,892	107.8940	11,751	11,310	73	620	106			1	08/08/2001	6.910
31380Q-WF-0	FED NATL MTG ASSOC #447146		7.000	MTLY	12/01/2028			23,201	24,103	105.2720	25,373	23,274	141	1,823	(66)			1	04/12/2000	8.370
31380R-HZ-1	FED NATL MTG ASSOC #447648		7.000	MTLY	01/01/2028			2,265,705	2,193,566	105.3270	2,310,411	2,266,914	12,796	161,918	431			1	10/25/2001	5.310
31380R-U4-5	FED NATL MTG ASSOC #448003		7.000	MTLY	11/01/2027			28,946	28,535	105.3270	30,055	29,044	166	2,064	2			1	12/22/1998	6.540
31380R-WE-1	FED NATL MTG ASSOC #448045		7.500	MTLY	04/01/2015			6,913	6,615	107.2650	7,095	6,806	41	456	20			1	10/16/1998	5.790
31380S-CR-2	FED NATL MTG ASSOC #448380		6.500	MTLY	08/01/2013			1,193,428	1,184,353	105.9430	1,254,736	1,197,122	6,415	75,560	(324)			1	12/23/1998	6.240
31380T-BP-5	FED NATL MTG ASSOC #449246		6.500	MTLY	04/01/2028			523,091	521,980	104.2880	544,362	724,266	2,827	7,612	53			1	07/02/2002	6.450
31380T-FW-6	FED NATL MTG ASSOC #449381		8.000	MTLY	04/01/2025			315,704	305,751	108.8010	332,659	316,424	2,038	23,543	1,393			1	11/20/1998	6.750
31380U-PD-4	FED NATL MTG ASSOC #450520		5.500	MTLY	09/01/2027			464,737	481,353	102.4720	493,251	462,926	2,206	26,976	(990)			1	02/03/1999	6.370
31380U-ZA-9	FED NATL MTG ASSOC #450837		5.500	MTLY	01/01/2028			204,943	209,334	102.4720	214,509	204,428	959	11,257	(126)			1	10/02/1998	5.880
31380W-V6-8	FED NATL MTG ASSOC #452537		5.500	MTLY	05/01/2027			596,845	618,767	102.4720	634,062	595,080	2,836	35,112	303			1	02/03/1999	6.160
31380X-KS-0	FED NATL MTG ASSOC #453105		6.500	MTLY	04/01/2028			1,783,059	1,777,826	104.2880	1,854,059	1,783,660	9,630	120,659	142			1	12/23/1998	6.430
31381A-E5-6	FED NATL MTG ASSOC #454756		5.500	MTLY	10/01/2027			900,422	945,333	102.4720	968,700	897,649	4,333	51,691	625			1	10/08/1998	6.380
31381A-ME-8	FED NATL MTG ASSOC #454957		6.500	MTLY	07/01/2028			134,629	134,251	104.2880	140,008	134,692	727	9,057	(11)			1	12/23/1998	6.440
31381C-BN-6	FED NATL MTG ASSOC #456445		6.500	MTLY	01/01/2013			259,693	257,593	105.9430	272,901	260,370	1,395	16,180	(52)			1	12/23/1998	6.220
31381C-P5-0	FED NATL MTG ASSOC #456844		5.500	MTLY	01/01/2028			811,677	838,319	102.2480	857,168	806,227	3,842	46,633	(1,170)			1	02/03/1999	6.080
31381E-4X-8	FED NATL MTG ASSOC #459038		6.500	MTLY	05/01/2028	05/25/2028	100.000	2,890,574	2,884,407	104.2880	3,008,090	3,417,683	15,624	45,062	264			1	07/02/2002	6.450
31381F-VB-3	FED NATL MTG ASSOC #459710		5.500	MTLY	08/01/2028			342,881	353,113	102.2480	361,053	339,596	1,618	19,445	372			1	02/03/1999	6.030
31381F-WZ-9	FED NATL MTG ASSOC #459764		6.500	MTLY	02/01/2028			34,104	35,285	104.1920	36,764	34,050	191	2,346	18			1	11/03/2000	7.290
31382D-GZ-1	FED NATL MTG ASSOC #479116		5.500	MTLY	10/01/2027			828,720	855,693	102.4720	876,844	822,936	3,922	46,949	(532)			1	02/03/1999	6.080
31382E-MC-3	FED NATL MTG ASSOC #480155		5.500	MTLY	07/01/2027			674,127	696,978	102.4720	714,206	670,297	3,194	38,913	624			1	02/03/1999	6.100
31382E-RM-6	FED NATL MTG ASSOC #480292		7.000	MTLY	04/01/2028			167,774	169,948	105.3270	179,001	167,412	991	12,017	(83)			1	06/16/1999	7.410
31382E-R6-1	FED NATL MTG ASSOC #480309		6.500	MTLY	05/01/2028			445,262	458,817	104.1920	478,051	442,758	2,485	30,909	356			1	11/03/2000	7.210
31382F-4A-4	FED NATL MTG ASSOC #481517		5.500	MTLY	02/01/2027			765,462	791,853	102.4720	811,426	761,540	3,629	43,471	(121)			1	02/03/1999	6.120
31382G-Z6-7	FED NATL MTG ASSOC #482365		7.000	MTLY	08/01/2026			53,820	54,623	105.3270	57,533	53,808	319	3,955	(113)			1	06/16/1999	7.470
31382L-X4-3	FED NATL MTG ASSOC #485899		6.500	MTLY	06/01/2028			43,606	45,138	104.1920	47,031	43,559	245	3,032	12			1	11/03/2000	7.290
31382M-JY-1	FED NATL MTG ASSOC #486379		6.500	MTLY	06/01/2028			109,046	113,554	104.1920	118,315	109,580	615	7,820	(550)			1	11/03/2000	7.520
31382N-LN-0	FED NATL MTG ASSOC #487333		6.500	MTLY	08/01/2028			78,091	81,346	104.1920	84,756	78,499	441	5,499	(239)			1	11/03/2000	7.480
31382Q-G8-2	FED NATL MTG ASSOC #489023		6.000	MTLY	04/01/2028			120,616	129,665	103.6790	134,435	119,454	648	7,892	394			1	07/13/2000	7.410
31382Q-KY-0	FED NATL MTG ASSOC #489111		6.000	MTLY	12/01/2013			54,664	56,942	105.0160	59,798	54,197	285	3,356	44			1	12/17/1999	7.210
31382R-3Y-7	FED NATL MTG ASSOC #490515		6.500	MTLY	03/01/2028			1,488,115	1,557,643	104.1920	1,622,942	1,489,374	8,437	103,142	(2,726)			1	09/22/2000	7.540
31382S-AM-3	FED NATL MTG ASSOC #490612		6.500	MTLY	04/01/2028			426,943	442,708	104.1920	461,267	427,213	2,398	29,756	(99)			1	11/03/2000	7.390
31382S-BQ-3	FED NATL MTG ASSOC #490647		7.000	MTLY	08/01/2015	08/25/2015	100.000	14,647	14,139	106.4360	15,049	14,683	82	525	(36)			1	04/12/2002	5.640
31382U-LP-9	FED NATL MTG ASSOC #492734		6.500	MTLY	09/01/2028			293,651	308,705	104.1920	321,646	294,331	1,672	20,952	(578)			1	09/15/2000	7.670
31382U-QY-5	FED NATL MTG ASSOC #492871		6.000	MTLY	02/01/2014			1,157,057	1,157,057	105.3620	1,219,096	2,046,880	5,785	65,219				1	01/21/1999	6.010
31382W-DR-0	FED NATL MTG ASSOC #494312		7.500	MTLY	02/01/2028			138,865	140,211	106.2530	148,979	138,699	876	10,811	28			1	04/11/2000	7.940
31382W-FM-9	FED NATL MTG ASSOC #494372		6.500	MTLY	08/01/2028			20,896	21,990	104.1920	22,912	20,975	119	1,479	(58)			1	09/19/2000	7.750
31382W-SR-4	FED NATL MTG ASSOC #494728		6.500	MTLY	07/01/2028			286,929	299,832	104.1920	312,402	285,871	1,624	19,827	(27)			1	09/15/2000	7.550
31382W-5U-2	FED NATL MTG ASSOC #495059		8.000	MTLY	01/01/2029			124,183	118,146	107.8940	127,473	122,651	788	8,624	1,388			1	08/08/2001	6.890
31382X-XK-1	FED NATL MTG ASSOC #495782		8.000	MTLY	07/01/2024			46,352	46,364	108.8010	50,444	46,350	309	4,104	(3)			1	02/02/2000	8.010
31383A-XF-1	FED NATL MTG ASSOC #497578		7.000	MTLY	04/01/2015	04/25/2015	100.000	91,971	88,764	106.4360	94,477	92,176	518	3,400	(205)			1	04/12/2002	5.610
31383B-GB-7	FED NATL MTG ASSOC #497994		6.500	MTLY	08/01/2028	08/25/2028	100.000	553,051	551,870	104.1920	575,006	701,375	2,989	8,420	56			1	07/02/2002	6.450
31383C-AK-1	FED NATL MTG ASSOC #498710		8.000	MTLY	03/01/2029			26,020	24,504	107.8940	26,439	25,438	163	1,661	485			1	08/08/2001	6.670
31383D-3C-5	FED NATL MTG ASSOC #500395		8.000	MTLY	12/01/2028			49,244	47,163	107.8940	50,885	48,961	314	3,459	323			1	08/08/2001	7.030
31383E-CU-3	FED NATL MTG ASSOC #500583		6.500	MTLY	08/01/2028			141,565	149,103	104.1920	155,354	141,345	808	11,027	(26)			1	06/16/2000	7.730
31383E-HX-2	FED NATL MTG ASSOC #500746		7.000	MTLY	12/01/2027			139,810	146,542	105.2720	154,268	141,505	855	10,712	(1,321)			1	04/12/2000	8.430
31383E-XH-9	FED NATL MTG ASSOC #501180		6.500	MTLY	07/01/2028	07/25/2028	100.000	3,789,718	3,781,632	104.1920	3,940,166	4,928,278	20,484	57,000	389			1	07/02/2002	6.450

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31383E-XP-1	FED NATL MTG ASSOC #501186		6.500	MTLY	03/01/2028			482,888	505,719	104.1920	526,919	483,554	2,739	34,261	(1,609)			1	09/22/2000	7.690
31383E-2T-7	FED NATL MTG ASSOC #501286		6.500	MTLY	06/01/2028			193,467	206,068	104.1920	214,707	192,481	1,116	13,726	(3)			1	01/26/2000	8.140
31383G-BQ-8	FED NATL MTG ASSOC #502347		7.500	MTLY	02/01/2029			112,081	113,003	106.2530	120,069	111,784	706	8,960	18			1	04/11/2000	7.860
31383H-6N-9	FED NATL MTG ASSOC #504077		7.000	MTLY	10/01/2028			221,729	228,742	105.2720	240,801	221,451	1,334	16,763	(277)			1	04/05/2000	7.930
31383J-QK-9	FED NATL MTG ASSOC #504558		6.500	MTLY	10/01/2028	10/25/2028	100.000	9,173,475	9,126,151	104.1920	9,508,737	11,385,462	49,433	139,219	(822)			1	02/05/2002	6.390
31383K-AW-7	FED NATL MTG ASSOC #505021		7.500	MTLY	10/01/2014			77,750	77,750	106.8310	83,062	78,382	486	5,243	(0)			1	10/13/2000	7.500
31383K-CE-5	FED NATL MTG ASSOC #505069		7.000	MTLY	06/01/2013			597,408	607,326	106.4480	646,488	591,763	3,543	40,944	187			1	02/03/2000	7.650
31383K-EP-8	FED NATL MTG ASSOC #505142		7.000	MTLY	07/01/2027			587,938	596,409	105.3270	628,178	587,509	3,479	46,082	(939)			1	06/16/1999	7.500
31383L-CG-8	FED NATL MTG ASSOC #505971		7.500	MTLY	07/01/2028			106,482	107,634	106.2530	114,365	106,474	673	8,337	(112)			1	04/11/2000	7.980
31383L-FX-8	FED NATL MTG ASSOC #506082		7.000	MTLY	01/01/2029			2,080,104	2,149,517	105.2720	2,262,838	2,078,986	12,539	169,836	(5,820)			1	04/07/2000	8.200
31383P-L5-3	FED NATL MTG ASSOC #508948		8.000	MTLY	04/01/2029			221,247	209,207	107.8940	225,722	217,183	1,395	15,095	3,927			1	08/08/2001	6.760
31383P-7K-6	FED NATL MTG ASSOC #509498		7.000	MTLY	12/01/2028			76,982	79,097	105.2720	83,267	76,378	461	5,968	(84)			1	04/12/2000	8.190
31383R-CA-8	FED NATL MTG ASSOC #510465		7.000	MTLY	04/01/2029			1,856,246	1,911,889	105.2720	2,012,681	1,849,155	11,153	139,066	(3,914)			1	04/07/2000	7.940
31383S-FY-1	FED NATL MTG ASSOC #511483		8.000	MTLY	01/01/2029			59,721	56,439	107.8940	60,894	58,590	376	4,086	975			1	08/08/2001	6.740
31383S-SB-7	FED NATL MTG ASSOC #511814		7.000	MTLY	04/01/2015	04/25/2015	100.000	288,920	278,762	106.4360	296,704	289,477	1,626	10,833	(558)			1	04/12/2002	5.590
31383S-2Z-2	FED NATL MTG ASSOC #512092		6.500	MTLY	11/01/2028	11/25/2028	100.000	123,656	123,392	104.1920	128,565	143,428	668	1,936	11			1	07/02/2002	6.450
31383S-3C-2	FED NATL MTG ASSOC #512095		7.500	MTLY	04/01/2028			384,765	385,089	106.3570	409,570	384,728	2,407	31,583	(12)			1	12/09/1999	7.540
31383S-3D-0	FED NATL MTG ASSOC #512096		8.000	MTLY	06/01/2029			2,623	2,475	107.8940	2,671	2,570	17	159	50			1	08/08/2001	6.720
31383S-3G-3	FED NATL MTG ASSOC #512099		6.500	MTLY	08/01/2028			38,767	40,508	104.1920	42,206	38,637	219	2,774	11			1	09/19/2000	7.800
31383T-D6-2	FED NATL MTG ASSOC #512325		8.000	MTLY	12/01/2028			47,071	44,534	107.8940	48,050	46,246	297	3,293	595			1	08/08/2001	6.770
31383T-D9-6	FED NATL MTG ASSOC #512328		7.000	MTLY	12/01/2028			516,949	535,481	105.2720	563,711	517,911	3,124	38,204	(2,149)			1	04/07/2000	8.440
31383T-KR-8	FED NATL MTG ASSOC #512504		8.000	MTLY	04/01/2028			78,803	73,793	107.8940	79,618	76,606	492	5,251	1,501			1	08/08/2001	6.530
31383U-MV-4	FED NATL MTG ASSOC #513472		8.000	MTLY	07/01/2014			484,649	480,412	108.1200	519,421	485,216	3,203	34,937	60			1	02/18/2000	7.560
31383U-W4-3	FED NATL MTG ASSOC #513767		8.000	MTLY	03/01/2014			479,066	474,575	108.1200	513,110	479,321	3,164	35,245	630			1	02/18/2000	7.520
31383V-B8-5	FED NATL MTG ASSOC #514063		7.000	MTLY	01/01/2029			1,028,840	1,065,032	105.2720	1,121,179	1,030,086	6,213	76,496	(4,924)			1	04/07/2000	8.350
31383W-N7-2	FED NATL MTG ASSOC #515314		7.500	MTLY	03/01/2029			77,822	77,762	106.2530	82,625	77,847	486	5,572	8			1	08/17/1999	7.470
31383W-3X-7	FED NATL MTG ASSOC #515714		7.000	MTLY	09/01/2028			320,475	330,599	105.2720	348,028	319,234	1,928	24,499	(388)			1	04/12/2000	8.270
31383W-4S-7	FED NATL MTG ASSOC #515733		6.500	MTLY	08/01/2028			289,277	288,660	104.1920	300,761	385,696	1,564	4,173	31			1	07/02/2002	6.450
31383Y-QW-0	FED NATL MTG ASSOC #517169		8.000	MTLY	12/01/2014			234,246	232,482	108.0320	251,155	234,661	1,550	19,154	(52)			1	06/29/2000	7.620
31383Y-QX-8	FED NATL MTG ASSOC #517170		8.000	MTLY	01/01/2015			216,501	214,562	108.0320	231,796	216,573	1,430	18,358	(90)			1	06/29/2000	7.510
31384A-GV-4	FED NATL MTG ASSOC #517812		8.000	MTLY	05/01/2028			20,417	19,527	108.1450	21,117	20,271	130	1,483	43			1	08/08/2001	7.000
31384A-G8-5	FED NATL MTG ASSOC #517823		8.000	MTLY	12/01/2028			32,116	30,638	107.8940	33,056	31,806	204	2,329	212			1	08/08/2001	6.950
31384C-K2-9	FED NATL MTG ASSOC #519713		7.000	MTLY	09/01/2022	09/25/2022	100.000	2,730,425	2,617,039	106.0230	2,774,650	2,732,761	15,266	56,765	(2,336)			1	07/19/2002	5.090
31384D-B4-3	FED NATL MTG ASSOC #520359		8.000	MTLY	11/01/2028			16,836	16,048	107.8940	17,315	16,665	107	1,253	(28)			1	08/08/2001	6.930
31384D-LN-0	FED NATL MTG ASSOC #520633		7.500	MTLY	05/01/2029			78,367	74,900	106.2510	79,582	77,007	468	5,896	747			1	07/30/2001	6.510
31384E-AE-0	FED NATL MTG ASSOC #521205		7.500	MTLY	08/01/2029			18,082	17,431	106.2530	18,521	25,915	109	830	161			1	02/07/2002	5.500
31384E-GJ-3	FED NATL MTG ASSOC #521401		8.000	MTLY	01/01/2029			3,062	2,903	107.8940	3,132	3,014	19	180	52			1	08/08/2001	6.810
31384F-C6-2	FED NATL MTG ASSOC #522193		7.000	MTLY	04/01/2028			129,615	134,836	105.2720	141,945	130,201	787	9,620	(906)			1	04/12/2000	8.440
31384F-MB-0	FED NATL MTG ASSOC #522454		6.500	MTLY	09/01/2028			17,865	18,904	104.1920	19,696	17,852	102	1,164	(28)			1	04/04/2000	7.980
31384F-TT-4	FED NATL MTG ASSOC #522662		8.000	MTLY	02/01/2027			42,136	42,151	108.3200	45,659	42,138	281	3,610	(2)			1	02/02/2000	8.010
31384F-XR-3	FED NATL MTG ASSOC #522788		7.000	MTLY	12/01/2027			22,931	22,150	105.2720	23,318	22,815	129	1,481	128			1	10/11/2001	6.240
31384F-YY-7	FED NATL MTG ASSOC #522827		6.500	MTLY	09/01/2014			463,948	454,893	105.7680	481,134	464,347	2,464	28,551	(281)			1	12/06/2001	5.650
31384F-YZ-4	FED NATL MTG ASSOC #522828		7.000	MTLY	09/01/2014			74,683	72,683	106.4360	77,361	74,563	424	4,802	(38)			1	08/02/2001	6.200
31384G-KR-5	FED NATL MTG ASSOC #523304		7.000	MTLY	12/01/2026			11,131	11,577	105.2720	12,187	11,179	68	805	(33)			1	04/12/2000	8.620
31384G-NG-6	FED NATL MTG ASSOC #523391		8.000	MTLY	07/01/2029			10,465	9,868	107.8940	10,647	10,247	66	744	147			1	08/08/2001	6.700
31384H-CH-4	FED NATL MTG ASSOC #523972		6.500	MTLY	05/01/2028			105,198	110,698	104.1920	115,338	105,543	600	7,888	(711)			1	09/15/2000	7.890
31384H-N3-3	FED NATL MTG ASSOC #524310		7.500	MTLY	01/01/2029			83,817	80,840	106.2050	85,857	121,964	505	3,809	718			1	02/07/2002	5.520
31384H-2G-7	FED NATL MTG ASSOC #524675		8.000	MTLY	10/01/2025			78,116	75,119	108.3200	81,369	77,983	501	5,603	240			1	08/08/2001	7.090
31384H-4G-5	FED NATL MTG ASSOC #524723		8.000	MTLY	07/01/2014			217,841	215,766	108.1200	233,286	217,789	1,438	18,852	35			1	06/29/2000	7.460
31384H-5D-1	FED NATL MTG ASSOC #524744		8.000	MTLY	05/01/2014			191,711	189,907	108.0320	205,161	191,688	1,266	15,532	(209)			1	06/29/2000	7.450
31384J-BQ-1	FED NATL MTG ASSOC #524847		8.000	MTLY	03/01/2029			4,645	4,465	107.8940	4,817	4,626	30	392	7			1	07/06/2001	6.070
31384J-B2-4	FED NATL MTG ASSOC #524857		8.000	MTLY	09/01/2014			157,106	156,174	108.1200	168,855	157,638	1,041	13,577	(67)			1	06/29/2000	7.690
31384J-CW-7	FED NATL MTG ASSOC #524885		8.000	MTLY	06/01/2014			65,411	64,855	108.1200	70,121	65,463	432	5,401	(58)			1	06/29/2000	7.560
31384J-XQ-7	FED NATL MTG ASSOC #525487		8.000	MTLY	04/01/2029			9,781	9,266	107.8040	9,989	9,622	62	650	138			1	08/08/2001	6.800
31384J-7M-5	FED NATL MTG ASSOC #525700		8.000	MTLY	11/01/2028			102,563	97,030	107.8940	104,690	100,729	647	7,050	1,308			1	08/08/2001	6.770
31384K-FD-3	FED NATL MTG ASSOC #525864		7.000	MTLY	12/01/2028			416,178	402,477	105.2720	423,696	414,552	2,348	29,839	996			1	10/11/2001	5.370

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31384K-GS-9	FED NATL MTG ASSOC #525909		7.500	MTLY	04/01/2029			16,800	16,185	106.2530	17,197	28,465	101	743	191			1	02/07/2002	6.680
31384K-JE-7	FED NATL MTG ASSOC #525961		8.000	MTLY	10/01/2029			126,705	119,088	107.8040	128,382	123,666	794	8,138	2,225			1	08/08/2001	6.630
31384K-JX-5	FED NATL MTG ASSOC #525978		8.000	MTLY	07/01/2029			90,159	84,949	107.8040	91,579	88,214	566	5,741	1,556			1	08/08/2001	6.780
31384K-LQ-7	FED NATL MTG ASSOC #526035		8.000	MTLY	07/01/2029			6,027	5,715	107.8040	6,161	5,935	38	424	17			1	08/08/2001	6.820
31384L-MX-9	FED NATL MTG ASSOC #526974		7.000	MTLY	10/01/2014	10/25/2014	100.000	209,054	201,558	106.4360	214,531	209,305	1,176	7,809	(252)			1	04/12/2002	5.540
31384L-PD-0	FED NATL MTG ASSOC #527020		8.000	MTLY	08/01/2029			33,632	31,426	107.8940	33,907	32,634	210	2,253	553			1	08/08/2001	6.510
31384L-P7-3	FED NATL MTG ASSOC #527046		8.000	MTLY	05/01/2029			164,110	153,895	107.8940	166,043	159,810	1,026	11,532	3,128			1	08/08/2001	6.580
31384L-QH-0	FED NATL MTG ASSOC #527056		7.000	MTLY	03/01/2014	03/25/2014	100.000	101,478	97,838	106.4480	104,147	101,599	571	3,780	(121)			1	04/12/2002	5.520
31384L-YT-5	FED NATL MTG ASSOC #527322		8.000	MTLY	08/01/2029			70,076	65,530	107.8040	70,644	68,049	437	4,561	923			1	08/08/2001	6.520
31384L-3V-4	FED NATL MTG ASSOC #527412		6.500	MTLY	02/01/2029	02/25/2029	100.000	6,494	6,460	104.1920	6,731	8,681	35	97	(1)			1	02/05/2002	6.390
31384M-G2-2	FED NATL MTG ASSOC #527717		7.500	MTLY	06/01/2029			28,591	27,527	106.2530	29,249	42,439	172	1,305	301			1	02/07/2002	6.670
31384P-JB-2	FED NATL MTG ASSOC #529558		7.500	MTLY	10/01/2014			41,988	41,983	106.8310	44,851	43,099	262	2,741	0			1	01/05/2001	7.500
31384P-ND-3	FED NATL MTG ASSOC #529688		6.500	MTLY	05/01/2027			367,096	388,596	104.2880	405,259	372,688	2,105	23,679	(1,630)			1	11/06/2000	8.600
31384P-NF-8	FED NATL MTG ASSOC #529690		8.000	MTLY	04/01/2029			131,108	124,070	107.8940	133,864	128,800	827	8,955	1,554			1	08/08/2001	6.770
31384P-QF-5	FED NATL MTG ASSOC #529754		8.000	MTLY	05/01/2029			20,458	19,424	107.8040	20,940	20,170	129	1,427	257			1	08/08/2001	6.850
31384P-YT-6	FED NATL MTG ASSOC #530022		8.000	MTLY	05/01/2029			39,891	37,760	107.8940	40,741	39,200	252	2,696	505			1	08/08/2001	6.780
31384P-YX-7	FED NATL MTG ASSOC #530026		8.000	MTLY	09/01/2029			249,418	238,879	107.8040	257,522	247,588	1,593	19,898	1,339			1	08/08/2001	5.930
31384P-4A-0	FED NATL MTG ASSOC #530117		7.500	MTLY	09/01/2014			74,750	74,749	106.8310	79,856	75,357	467	5,095	(0)			1	10/13/2000	7.500
31384P-6A-8	FED NATL MTG ASSOC #530165		8.000	MTLY	09/01/2029			89,460	85,333	107.8040	91,993	88,586	569	6,274	787			1	08/08/2001	6.950
31384Q-RG-0	FED NATL MTG ASSOC #530687		8.000	MTLY	12/01/2014			246,555	243,850	108.0320	263,436	246,136	1,626	19,119	383			1	06/29/2000	7.390
31384Q-SL-8	FED NATL MTG ASSOC #530723		8.000	MTLY	11/01/2029			108,526	103,090	107.8040	111,135	107,053	687	7,437	(240)			1	08/08/2001	6.860
31384Q-TC-7	FED NATL MTG ASSOC #530747		7.500	MTLY	11/01/2014			46,881	46,878	106.8310	50,080	48,123	293	3,088	0			1	01/05/2001	7.500
31384Q-YY-3	FED NATL MTG ASSOC #530927		8.000	MTLY	10/01/2014			44,284	43,881	108.0320	47,405	44,292	293	3,689	(51)			1	06/29/2000	7.490
31384R-KG-5	FED NATL MTG ASSOC #531395		8.000	MTLY	06/01/2014			11,786	11,700	108.1200	12,650	11,810	78	873	(3)			1	06/29/2000	7.590
31384R-Q2-0	FED NATL MTG ASSOC #531573		7.500	MTLY	09/01/2029			210,027	201,839	106.2050	214,363	328,950	1,261	9,408	2,718			1	02/07/2002	6.630
31384R-TG-6	FED NATL MTG ASSOC #531651		8.000	MTLY	03/01/2014			99,203	98,400	108.1200	106,390	99,322	656	8,110	31			1	06/29/2000	7.550
31384R-WH-0	FED NATL MTG ASSOC #531748		7.500	MTLY	10/01/2029			84,823	81,013	106.2050	86,040	83,292	506	6,362	938			1	07/30/2001	6.500
31384R-Y8-8	FED NATL MTG ASSOC #531835		8.000	MTLY	11/01/2029			21,009	19,985	107.8040	21,545	20,747	133	1,512	228			1	08/08/2001	6.890
31384R-ZP-9	FED NATL MTG ASSOC #531850		7.500	MTLY	06/01/2014			25,109	25,106	106.8310	26,821	25,773	157	1,757	(0)			1	01/05/2001	7.500
31384S-AF-6	FED NATL MTG ASSOC #532006		8.000	MTLY	05/01/2027			10,524	10,528	108.1450	11,386	10,525	70	975	(1)			1	02/02/2000	8.020
31384S-V2-2	FED NATL MTG ASSOC #532633		8.000	MTLY	12/01/2014			86,642	86,039	108.0320	92,950	86,845	574	7,110	4			1	06/29/2000	7.610
31384S-WA-3	FED NATL MTG ASSOC #532641		8.000	MTLY	08/01/2014			224,142	222,538	108.1200	240,608	224,624	1,484	18,740	(61)			1	06/29/2000	7.590
31384S-WR-6	FED NATL MTG ASSOC #532656		7.000	MTLY	04/01/2015	04/25/2015	100.000	167,544	161,601	106.4360	172,002	167,813	943	6,309	(268)			1	04/12/2002	5.580
31384T-DU-8	FED NATL MTG ASSOC #533015		8.000	MTLY	04/01/2029			108,317	102,384	107.8040	110,374	106,319	683	7,341	1,599			1	08/08/2001	6.750
31384T-EB-9	FED NATL MTG ASSOC #533030		8.000	MTLY	11/01/2029			181,120	171,369	107.8040	184,743	177,956	1,142	12,112	1,435			1	08/08/2001	6.780
31384T-U5-4	FED NATL MTG ASSOC #533504		8.000	MTLY	08/01/2029			176,332	168,898	107.8040	182,079	175,390	1,126	13,051	653			1	08/08/2001	7.040
31384T-VT-1	FED NATL MTG ASSOC #533526		8.000	MTLY	11/01/2029			60,211	57,158	107.8040	61,619	59,355	381	4,261	769			1	08/08/2001	6.850
31384T-7H-4	FED NATL MTG ASSOC #533796		8.000	MTLY	08/01/2029			24,800	23,898	107.8040	25,763	24,760	159	2,004	17			1	07/06/2001	6.150
31384U-BY-9	FED NATL MTG ASSOC #533855		8.000	MTLY	11/01/2029			17,195	16,057	107.8040	17,310	16,674	107	1,205	275			1	08/08/2001	6.490
31384U-CA-0	FED NATL MTG ASSOC #533865		7.500	MTLY	07/01/2014			412,064	413,217	106.8450	441,503	413,126	2,583	28,908	(54)			1	10/13/2000	7.640
31384U-EA-8	FED NATL MTG ASSOC #533929		8.000	MTLY	01/01/2015			366,519	363,628	108.0320	392,835	367,037	2,424	30,167	100			1	06/29/2000	7.570
31384U-EQ-3	FED NATL MTG ASSOC #533943		7.000	MTLY	02/01/2015			155,692	150,434	106.4360	160,116	154,324	878	8,700	1,385			1	08/02/2001	6.000
31384U-ET-7	FED NATL MTG ASSOC #533946		8.000	MTLY	02/01/2015			19,552	19,404	108.0320	20,963	19,586	129	1,564	(19)			1	06/29/2000	7.580
31384U-EY-6	FED NATL MTG ASSOC #533951		7.500	MTLY	11/01/2014			28,432	28,615	106.8310	30,570	28,436	179	2,257	(1)			1	06/02/2000	7.810
31384U-FH-2	FED NATL MTG ASSOC #533968		8.000	MTLY	03/01/2014			140,559	139,367	108.1200	150,683	140,673	929	12,360	(55)			1	06/29/2000	7.490
31384U-KN-3	FED NATL MTG ASSOC #534101		8.000	MTLY	11/01/2029			54,493	51,246	107.8940	55,291	53,199	342	3,555	1,128			1	08/08/2001	6.650
31384U-MQ-4	FED NATL MTG ASSOC #534167		8.000	MTLY	07/01/2029			12,631	12,080	107.8040	13,023	12,541	81	894	52			1	08/08/2001	7.010
31384U-NK-6	FED NATL MTG ASSOC #534194		8.000	MTLY	07/01/2029			49,181	46,489	107.8040	50,117	48,261	310	3,421	419			1	08/08/2001	6.750
31384U-WC-4	FED NATL MTG ASSOC #534443		7.500	MTLY	08/01/2014			52,814	52,698	106.8310	56,298	52,427	329	3,653	(0)			1	02/15/2000	7.620
31384U-ZJ-6	FED NATL MTG ASSOC #534545		8.000	MTLY	06/01/2029			38,350	35,495	107.8040	38,265	36,860	237	2,318	1,134			1	08/08/2001	6.300
31384U-3L-6	FED NATL MTG ASSOC #534603		7.000	MTLY	12/01/2014			175,285	169,333	106.4360	180,232	173,712	988	10,763	945			1	08/02/2001	5.990
31384V-BT-8	FED NATL MTG ASSOC #534750		8.000	MTLY	11/01/2029			68,895	63,694	107.8940	68,722	66,142	425	3,985	2,491			1	08/08/2001	6.280
31384V-KQ-4	FED NATL MTG ASSOC #535003		7.000	MTLY	09/01/2013			123,663	125,703	106.4800	133,849	122,482	733	8,338	64			1	02/03/2000	7.710
31384V-NT-5	FED NATL MTG ASSOC #535102		7.000	MTLY	07/01/2014	07/25/2014	100.000	81,070	78,159	106.4480	83,199	81,164	456	3,025	(93)			1	04/12/2002	5.530
31384V-NU-2	FED NATL MTG ASSOC #535103		7.000	MTLY	06/01/2014	06/25/2014	100.000	1,260,281	1,224,878	106.4480	1,303,860	1,256,789	7,145	73,198	1,280			1	04/12/2002	6.060
31384V-NV-0	FED NATL MTG ASSOC #535104		7.000	MTLY	05/01/2014	05/25/2014	100.000	66,621	64,230	106.4480	68,372	66,699	375	2,493	(78)			1	04/12/2002	5.520

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31384V-QG-0	FED NATL MTG ASSOC #535155		8.000	MTLY	09/01/2029			165,884	159,714	107.8940	172,321	165,478	1,065	13,396	(39)			1	07/06/2001	6.210
31384V-QJ-4	FED NATL MTG ASSOC #535157		6.500	MTLY	11/01/2028	11/25/2028	100.000	1,606,063	1,601,189	104.1920	1,668,314	2,006,249	8,673	7,555	(151)			1	06/10/2002	6.430
31384V-UY-6	FED NATL MTG ASSOC #535299		7.500	MTLY	06/01/2029	06/25/2029	100.000	122,063	117,611	106.2530	124,965	216,770	735	5,383	1,439			1	02/07/2002	6.680
31384V-VG-4	FED NATL MTG ASSOC #535315		7.000	MTLY	11/01/2014	11/25/2014	100.000	1,088,698	1,049,567	106.4480	1,117,245	1,089,909	6,122	40,617	(1,211)			1	04/12/2002	5.540
31384V-YW-6	FED NATL MTG ASSOC #535425		7.500	MTLY	10/01/2029			2,069,963	1,978,616	106.2050	2,101,395	4,779,209	12,366	108,648	14,675			1	01/11/2002	5.410
31384V-4U-3	FED NATL MTG ASSOC #535535		6.500	MTLY	11/01/2028	11/25/2028	100.000	1,187,313	1,184,780	104.1920	1,234,448	1,464,071	6,418	18,249	115			1	07/02/2002	6.450
31384V-5P-3	FED NATL MTG ASSOC #535554		7.000	MTLY	02/01/2015			279,314	273,081	106.4360	290,657	279,225	1,593	17,610	(299)			1	07/17/2001	6.030
31384V-6X-5	FED NATL MTG ASSOC #535586		7.000	MTLY	04/01/2015	04/25/2015	100.000	284,964	274,781	106.4360	292,467	285,343	1,603	10,507	(379)			1	04/12/2002	5.570
31384W-A8-3	FED NATL MTG ASSOC #535631		7.000	MTLY	07/01/2015	07/25/2015	100.000	1,214,336	1,171,429	106.4360	1,246,824	1,216,455	6,833	44,854	(2,119)			1	04/12/2002	5.600
31384W-CL-2	FED NATL MTG ASSOC #535675		7.000	MTLY	01/01/2015	01/25/2015	100.000	812,421	783,226	106.4360	833,636	813,332	4,569	30,202	(911)			1	04/12/2002	5.550
31384W-DM-9	FED NATL MTG ASSOC #535708		6.500	MTLY	04/01/2029	04/25/2029	100.000	1,129,145	1,126,735	104.1920	1,173,970	1,462,530	6,103	17,022	116			1	07/02/2002	6.450
31384W-EA-4	FED NATL MTG ASSOC #535729		6.500	MTLY	05/01/2015			143,319	140,617	105.7680	148,729	143,539	762	8,636	(185)			1	12/06/2001	5.700
31384W-EM-8	FED NATL MTG ASSOC #535740		7.000	MTLY	05/01/2015	05/25/2015	100.000	1,910,921	1,842,850	106.4360	1,961,460	1,913,685	10,750	70,416	(2,764)			1	04/12/2002	5.580
31384W-E6-3	FED NATL MTG ASSOC #535757		8.000	MTLY	01/01/2029			235,362	222,917	107.8940	240,514	231,486	1,486	16,396	2,460			1	08/08/2001	6.790
31384W-GJ-3	FED NATL MTG ASSOC #535801		7.000	MTLY	08/01/2015	08/25/2015	100.000	575,329	555,401	106.4360	591,148	576,750	3,240	21,325	(1,420)			1	04/12/2002	5.640
31384W-GU-8	FED NATL MTG ASSOC #535811		6.500	MTLY	10/01/2030	10/25/2030	100.000	116,552	116,306	104.1690	121,155	155,255	630	1,745	10			1	07/02/2002	6.450
31384W-G8-7	FED NATL MTG ASSOC #535823		6.500	MTLY	10/01/2030	10/25/2030	100.000	1,118,534	1,109,539	104.1690	1,155,800	1,338,054	6,010	4,896	(406)			1	06/10/2002	6.250
31384W-HL-7	FED NATL MTG ASSOC #535835		6.500	MTLY	11/01/2015			614,132	601,553	105.7260	635,999	614,054	3,258	37,330	163			1	12/06/2001	5.930
31384W-JP-6	FED NATL MTG ASSOC #535870		6.500	MTLY	01/01/2016			558,729	548,765	105.7260	580,188	560,169	2,972	33,796	(1,318)			1	12/06/2001	5.760
31384W-KQ-2	FED NATL MTG ASSOC #535903		7.500	MTLY	08/01/2029			12,824	12,354	106.2530	13,127	12,702	77	981	62			1	07/30/2001	6.680
31384W-KY-5	FED NATL MTG ASSOC #535911		6.500	MTLY	11/01/2030	11/25/2030	100.000	498,217	500,974	104.1930	521,979	554,401	2,714	22,206	40			1	02/05/2002	6.640
31384W-LB-4	FED NATL MTG ASSOC #535922		8.000	MTLY	10/01/2029			187,573	179,610	107.8940	193,788	186,514	1,197	13,010	(78)			1	08/08/2001	7.040
31384W-LC-2	FED NATL MTG ASSOC #535923		6.500	MTLY	10/01/2030	10/25/2030	100.000	1,201,181	1,198,649	104.1690	1,248,626	1,586,500	6,493	18,027	94			1	07/02/2002	6.450
31384W-LX-6	FED NATL MTG ASSOC #535942		8.000	MTLY	04/01/2030			35,274	33,941	107.8040	36,590	35,166	226	2,912	(76)			1	07/06/2001	6.110
31384W-MK-3	FED NATL MTG ASSOC #535962		6.500	MTLY	12/01/2015			61,678	60,517	105.7260	63,982	61,775	328	3,769	(84)			1	12/06/2001	5.730
31384W-NW-6	FED NATL MTG ASSOC #536005		7.000	MTLY	05/01/2014	05/25/2014	100.000	321,119	309,596	106.4480	329,559	321,496	1,806	12,088	(377)			1	04/12/2002	5.520
31384W-QM-5	FED NATL MTG ASSOC #536060		7.000	MTLY	10/01/2015			98,033	96,064	106.4360	102,247	98,226	560	6,649	(89)			1	07/17/2001	6.430
31384W-S8-4	FED NATL MTG ASSOC #536143		8.000	MTLY	08/01/2029			87,798	82,396	107.8040	88,826	85,563	549	5,888	1,547			1	08/08/2001	6.600
31384W-UT-5	FED NATL MTG ASSOC #536194		8.000	MTLY	03/01/2029			83,504	78,708	107.8040	84,850	81,733	525	5,343	629			1	08/08/2001	6.690
31384W-XN-5	FED NATL MTG ASSOC #536285		8.500	MTLY	06/01/2030			135,694	125,834	107.4340	135,189	133,267	891	9,734	2,553			1	10/02/2001	6.830
31384W-Y3-8	FED NATL MTG ASSOC #536330		8.000	MTLY	10/01/2029			108,360	102,102	107.8040	110,070	106,027	681	6,594	1,062			1	08/08/2001	6.690
31384W-2H-2	FED NATL MTG ASSOC #536376		8.000	MTLY	03/01/2014			227,587	225,726	108.1200	244,055	227,843	1,505	18,912	76			1	06/29/2000	7.530
31384W-4F-4	FED NATL MTG ASSOC #536422		8.000	MTLY	11/01/2014			337,561	335,016	108.0320	361,925	338,157	2,233	27,210	(190)			1	06/29/2000	7.570
31384X-KD-9	FED NATL MTG ASSOC #536792		8.000	MTLY	08/01/2029			157,784	149,285	107.8040	160,936	154,977	995	10,933	1,988			1	08/08/2001	6.770
31384X-KF-4	FED NATL MTG ASSOC #536794		7.000	MTLY	11/01/2014	11/25/2014	100.000	351,637	339,052	106.4360	360,875	352,085	1,978	12,166	(447)			1	04/12/2002	5.550
31384X-UQ-9	FED NATL MTG ASSOC #537091		8.000	MTLY	03/01/2015			194,240	193,014	108.0320	208,518	194,824	1,287	19,696	(71)			1	06/29/2000	7.640
31384X-WN-4	FED NATL MTG ASSOC #537153		8.000	MTLY	07/01/2029			228,162	215,606	107.8040	232,432	223,893	1,437	15,508	2,216			1	08/08/2001	6.750
31384X-ZA-9	FED NATL MTG ASSOC #537237		7.500	MTLY	11/01/2029			124,239	119,152	106.2050	126,545	267,771	745	5,133	2,367			1	02/07/2002	6.590
31384X-4E-5	FED NATL MTG ASSOC #537321		8.000	MTLY	09/01/2014			184,098	182,416	108.0320	197,068	184,127	1,216	15,410	134			1	06/29/2000	7.490
31384X-4H-8	FED NATL MTG ASSOC #537324		8.000	MTLY	04/01/2029			143,031	133,977	107.8940	144,553	139,126	893	9,222	2,327			1	08/08/2001	6.550
31384Y-JS-6	FED NATL MTG ASSOC #537673		7.500	MTLY	12/01/2029			136,515	131,643	106.2050	139,812	298,741	823	5,653	1,888			1	02/07/2002	5.520
31384Y-J3-1	FED NATL MTG ASSOC #537682		8.000	MTLY	10/01/2029			185,176	173,996	107.8040	187,575	180,684	1,160	12,213	2,737			1	08/08/2001	6.630
31384Y-LM-6	FED NATL MTG ASSOC #537732		8.000	MTLY	10/01/2029			103,077	96,995	107.8040	104,565	100,693	647	6,743	1,746			1	08/08/2001	6.660
31384Y-LQ-7	FED NATL MTG ASSOC #537735		7.500	MTLY	06/01/2029			68,186	64,344	106.2050	68,337	66,153	402	5,236	1,613			1	07/30/2001	6.240
31384Y-QP-4	FED NATL MTG ASSOC #537862		8.000	MTLY	12/01/2029			25,754	24,466	107.8040	26,376	25,399	163	1,905	108			1	08/08/2001	6.860
31384Y-Q4-1	FED NATL MTG ASSOC #537875		8.000	MTLY	10/01/2014			146,190	144,935	108.0320	156,577	146,294	966	11,950	(112)			1	06/29/2000	7.520
31384Y-TY-2	FED NATL MTG ASSOC #537967		7.000	MTLY	02/01/2014	02/25/2014	100.000	262,573	253,225	106.4360	269,524	262,959	1,477	9,996	(386)			1	04/12/2002	5.530
31384Y-UE-4	FED NATL MTG ASSOC #537981		8.000	MTLY	12/01/2029			116,329	109,496	107.8040	118,041	113,705	730	7,454	611			1	08/08/2001	6.670
31384Y-2H-8	FED NATL MTG ASSOC #538176		7.500	MTLY	08/01/2014			150,529	150,529	106.8310	160,811	151,752	941	10,208	(0)			1	10/13/2000	7.500
31384Y-2Q-8	FED NATL MTG ASSOC #538183		8.000	MTLY	04/01/2030			81,143	74,189	108.1450	80,232	77,041	495	5,355	3,406			1	08/08/2001	6.060
31384Y-6R-2	FED NATL MTG ASSOC #538280		8.000	MTLY	11/01/2014			47,692	47,317	108.0320	51,118	47,761	315	3,940	(35)			1	06/29/2000	7.540
31384Y-6X-9	FED NATL MTG ASSOC #538286		8.000	MTLY	10/01/2029			6,641	6,036	107.8040	6,507	6,268	40	303	210			1	08/08/2001	5.930
31385A-DX-2	FED NATL MTG ASSOC #538418		6.500	MTLY	10/01/2008			478,272	483,430	105.9890	512,380	477,463	2,619	30,395	573			1	11/14/2000	7.020
31385A-H5-9	FED NATL MTG ASSOC #538552		7.500	MTLY	09/01/2029			44,796	43,003	106.2050	45,671	44,212	269	3,622	290			1	07/30/2001	6.600
31385A-K9-7	FED NATL MTG ASSOC #538620		8.000	MTLY	08/01/2012			227,052	225,127	108.0320	243,210	227,237	1,501	19,215	150			1	06/29/2000	7.480
31385A-RX-7	FED NATL MTG ASSOC #538802		8.000	MTLY	02/01/2030			65,681	60,688	107.8040	65,424	63,021	405	4,074	1,999			1	08/08/2001	6.280

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31385A-UD-7	FED NATL MTG ASSOC #538880		8.000	MTLY	10/01/2014			99,072	98,310	108.0320	106,207	99,232	655	8,169	96			1	06/29/2000	7.540
31385A-VU-8	FED NATL MTG ASSOC #538927		8.000	MTLY	01/01/2015			12,357	12,268	108.0320	13,253	12,383	82	1,006	(12)			1	06/29/2000	7.580
31385A-ZR-1	FED NATL MTG ASSOC #539052		8.000	MTLY	09/01/2029			18,094	17,348	107.8040	18,702	18,015	116	1,070	103			1	08/08/2001	7.060
31385A-7K-7	FED NATL MTG ASSOC #539198		8.000	MTLY	03/01/2015			29,673	29,420	108.0320	31,783	29,696	196	2,949	14			1	06/29/2000	7.530
31385B-D9-3	FED NATL MTG ASSOC #539328		8.000	MTLY	11/01/2029			109,043	102,240	107.8040	110,219	106,138	682	6,762	1,991			1	08/08/2001	6.580
31385B-XY-6	FED NATL MTG ASSOC #539895		8.000	MTLY	10/01/2029			15,765	15,016	107.8040	16,188	15,589	100	974	24			1	08/08/2001	6.920
31385B-ZN-8	FED NATL MTG ASSOC #539949		8.000	MTLY	08/01/2028			22,798	21,324	107.8040	22,988	22,144	142	1,582	400			1	08/08/2001	6.520
31385B-3M-5	FED NATL MTG ASSOC #540004		8.000	MTLY	02/01/2029			41,776	39,816	107.8040	42,923	41,346	265	2,837	378			1	08/08/2001	5.620
31385C-DZ-3	FED NATL MTG ASSOC #540220		7.500	MTLY	04/01/2030			85,461	81,612	106.2050	86,676	83,907	510	6,795	760			1	07/30/2001	6.500
31385C-EK-5	FED NATL MTG ASSOC #540238		8.000	MTLY	01/01/2029			70,136	64,913	107.8040	69,979	67,388	433	3,891	1,318			1	08/08/2001	6.300
31385C-GN-7	FED NATL MTG ASSOC #540305		7.000	MTLY	04/01/2015			123,919	119,909	106.4360	127,627	123,010	699	7,725	732			1	08/02/2001	6.050
31385C-HC-0	FED NATL MTG ASSOC #540327		8.000	MTLY	08/01/2013			175,342	173,725	108.0320	187,679	175,354	1,158	14,516	(108)			1	06/29/2000	7.460
31385C-R2-1	FED NATL MTG ASSOC #540605		7.000	MTLY	04/01/2014	04/25/2014	100.000	29,450	28,405	106.4360	30,233	29,497	166	803	(46)			1	04/12/2002	5.540
31385C-WQ-2	FED NATL MTG ASSOC #540755		8.000	MTLY	10/01/2029			136,083	128,808	107.8040	138,861	133,719	859	8,647	1,816			1	08/08/2001	5.280
31385C-YV-9	FED NATL MTG ASSOC #540824		7.000	MTLY	09/01/2014			241,204	233,727	106.4360	248,770	239,771	1,363	15,183	1,260			1	08/02/2001	6.070
31385D-EA-5	FED NATL MTG ASSOC #541129		8.000	MTLY	01/01/2030			167,141	158,630	107.8040	171,010	164,678	1,058	11,353	1,277			1	08/08/2001	6.840
31385D-FJ-5	FED NATL MTG ASSOC #541169		8.000	MTLY	06/01/2030			17,572	16,461	107.8040	17,746	17,094	110	1,207	110			1	08/08/2001	6.570
31385D-GU-9	FED NATL MTG ASSOC #541211		8.000	MTLY	10/01/2029			12,906	12,119	107.8040	13,065	12,585	81	835	207			1	08/08/2001	6.610
31385D-M4-0	FED NATL MTG ASSOC #541379		8.000	MTLY	10/01/2014			178,403	176,755	108.0320	190,952	178,412	1,178	12,621	(23)			1	06/29/2000	7.490
31385D-M9-9	FED NATL MTG ASSOC #541384		8.000	MTLY	04/01/2014			235,512	233,502	108.0320	252,257	235,691	1,557	18,756	(17)			1	06/29/2000	7.520
31385D-4T-5	FED NATL MTG ASSOC #541834		7.000	MTLY	03/01/2015	03/25/2015	100.000	107,923	104,080	106.4360	110,779	108,081	607	3,722	(158)			1	04/12/2002	5.570
31385E-AP-4	FED NATL MTG ASSOC #541914		8.000	MTLY	03/01/2015			104,635	103,777	108.0320	112,113	104,750	692	8,855	(18)			1	06/29/2000	7.540
31385E-BS-7	FED NATL MTG ASSOC #541949		7.500	MTLY	10/01/2029			646,982	623,242	106.2050	661,917	880,819	3,895	29,975	5,913			1	02/07/2002	6.680
31385E-FS-3	FED NATL MTG ASSOC #542077		8.000	MTLY	03/01/2030			198,894	187,745	107.8040	202,397	194,961	1,252	13,287	2,682			1	08/08/2001	6.730
31385E-GD-5	FED NATL MTG ASSOC #542096		8.000	MTLY	02/01/2015			120,374	119,421	108.0320	129,013	120,540	796	11,338	85			1	06/29/2000	7.540
31385E-UK-3	FED NATL MTG ASSOC #542486		7.500	MTLY	10/01/2014			112,386	112,386	106.8310	120,063	113,299	702	7,385				1	10/13/2000	7.500
31385E-WH-8	FED NATL MTG ASSOC #542548		8.000	MTLY	09/01/2029			59,457	55,976	107.8040	60,344	58,128	373	3,801	813			1	08/08/2001	6.670
31385E-XH-7	FED NATL MTG ASSOC #542580		8.000	MTLY	07/01/2029			236,262	222,563	107.8040	239,932	231,118	1,484	16,537	3,040			1	08/08/2001	6.680
31385F-CZ-7	FED NATL MTG ASSOC #542888		8.000	MTLY	11/01/2029			143,822	133,109	107.8040	143,498	138,184	887	8,554	3,676			1	08/08/2001	6.310
31385F-EM-4	FED NATL MTG ASSOC #542940		8.500	MTLY	02/01/2030			188,617	178,276	107.4340	191,529	188,805	1,263	13,641	142			1	10/02/2001	3.860
31385F-KC-9	FED NATL MTG ASSOC #543091		8.000	MTLY	07/01/2029			213,521	200,893	107.8040	216,571	208,615	1,339	14,272	2,915			1	08/08/2001	6.650
31385F-PL-4	FED NATL MTG ASSOC #543227		7.500	MTLY	04/01/2030			2,668	2,573	106.2050	2,732	6,912	16	103	45			1	02/07/2002	6.780
31385F-QZ-2	FED NATL MTG ASSOC #543272		8.000	MTLY	11/01/2029			172,429	164,245	107.8040	177,063	170,507	1,095	11,841	1,328			1	08/08/2001	6.920
31385F-U9-5	FED NATL MTG ASSOC #543408		8.000	MTLY	02/01/2030			3,413	3,227	107.8040	3,479	3,388	22	316	28			1	10/16/2001	6.760
31385F-5S-1	FED NATL MTG ASSOC #543657		8.000	MTLY	05/01/2029			160,946	150,243	107.8040	161,968	155,971	1,002	9,845	3,940			1	08/08/2001	6.480
31385G-E8-3	FED NATL MTG ASSOC #543859		8.500	MTLY	01/01/2030			1,180,762	1,112,341	107.4340	1,195,031	1,178,039	7,879	84,727	2,650			1	10/02/2001	3.600
31385G-PZ-1	FED NATL MTG ASSOC #544140		7.500	MTLY	12/01/2014			18,999	18,999	106.8310	20,297	19,154	119	1,042	(0)			1	10/13/2000	7.500
31385G-ZH-0	FED NATL MTG ASSOC #544444		8.000	MTLY	11/01/2029			8,927	8,577	107.8040	9,247	8,887	57	722	19			1	07/06/2001	5.990
31385H-AB-8	FED NATL MTG ASSOC #544602		8.000	MTLY	05/01/2015			134,467	133,307	108.0320	144,014	134,557	889	10,113	(22)			1	06/29/2000	7.530
31385H-AD-4	FED NATL MTG ASSOC #544604		7.000	MTLY	12/01/2014	12/25/2014	100.000	248,811	239,959	106.4360	255,403	249,182	1,400	9,219	(371)			1	04/12/2002	5.560
31385H-BX-9	FED NATL MTG ASSOC #544654		8.000	MTLY	04/01/2030			58,415	54,387	107.8940	58,681	56,478	363	3,738	1,598			1	08/08/2001	6.440
31385H-NN-8	FED NATL MTG ASSOC #544997		8.000	MTLY	02/01/2015			7,070	7,015	108.0320	7,579	7,081	47	643	(6)			1	06/29/2000	7.550
31385H-PJ-5	FED NATL MTG ASSOC #545025		6.500	MTLY	02/01/2016			626,669	615,558	105.7260	650,805	628,350	3,334	38,300	(1,546)			1	12/06/2001	5.770
31385H-S2-9	FED NATL MTG ASSOC #545137		7.500	MTLY	11/01/2030			842,173	809,306	106.2050	859,526	832,068	5,058	64,607	5,853			1	07/30/2001	6.640
31385H-TK-8	FED NATL MTG ASSOC #545154		7.000	MTLY	10/01/2015	10/25/2015	100.000	202,817	195,736	106.4360	208,334	203,260	1,142	7,611	(442)			1	04/12/2002	5.630
31385H-VT-6	FED NATL MTG ASSOC #545226		7.000	MTLY	10/01/2015	10/25/2015	100.000	38,727	37,374	106.4360	39,780	38,811	218	1,450	(84)			1	04/12/2002	5.630
31385H-ZE-5	FED NATL MTG ASSOC #545341		6.500	MTLY	07/01/2031	07/25/2031	100.000	1,334,928	1,332,126	104.1690	1,387,668	1,663,781	7,216	20,485	84			1	07/02/2002	6.450
31385H-2A-9	FED NATL MTG ASSOC #545369		7.000	MTLY	08/01/2015	08/25/2015	100.000	184,461	177,971	106.4360	189,425	184,811	1,038	6,853	(350)			1	04/12/2002	5.610
31385J-JC-3	FED NATL MTG ASSOC #545759		6.500	MTLY	01/01/2032			3,780,980	3,767,431	104.1680	3,924,443	4,329,028	20,407	59,350	(434)			1	07/02/2002	6.400
31385J-JF-6	FED NATL MTG ASSOC #545762		6.500	MTLY	01/01/2032	01/25/2032	100.000	124,523,152	123,910,909	104.1680	129,075,024	141,881,724	671,184	926,845	(25,191)			1	07/02/2002	6.370
31385J-K3-1	FED NATL MTG ASSOC #545814		6.500	MTLY	04/01/2032	04/25/2032	100.000	2,259,892	2,252,686	104.1680	2,346,569	2,545,387	12,202	35,695	(201)			1	07/02/2002	6.420
31385J-UL-0	FED NATL MTG ASSOC #546087		8.000	MTLY	11/01/2014			151,606	150,430	108.0320	162,513	151,840	1,003	12,245	(118)			1	06/29/2000	7.540
31385J-VG-0	FED NATL MTG ASSOC #546115		8.000	MTLY	03/01/2015			47,354	46,913	108.0320	50,681	47,353	313	3,815	(60)			1	06/29/2000	7.450
31385J-5K-0	FED NATL MTG ASSOC #546350		7.000	MTLY	02/01/2014	02/25/2014	100.000	267,819	258,217	106.4480	274,867	268,142	1,506	9,963	(323)			1	04/12/2002	5.510
31385K-ED-3	FED NATL MTG ASSOC #546532		8.000	MTLY	10/01/2029			66,497	63,645	107.8040	68,612	66,071	424	4,693	442			1	08/08/2001	7.030
31385K-FA-8	FED NATL MTG ASSOC #546561		8.000	MTLY	09/01/2029			36,046	33,705	107.8040	36,335	34,990	225	2,207	784			1	08/08/2001	6.430

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31385K-GC-3	FED NATL MTG ASSOC #546595		8.000	MTLY	08/01/2029			104,965	98,403	107.8040	106,082	102,185	656	6,805	2,146			1	08/08/2001	6.580
31385K-K5-3	FED NATL MTG ASSOC #546716		8.000	MTLY	02/01/2030			10,520	10,064	107.8040	10,850	10,451	67	663	(14)			1	08/08/2001	7.020
31385K-XE-0	FED NATL MTG ASSOC #547077		8.000	MTLY	10/01/2029			72,843	67,300	107.8040	72,552	70,665	449	5,689	1,733			1	10/16/2001	6.270
31385K-YD-1	FED NATL MTG ASSOC #547108		8.000	MTLY	11/01/2014			151,621	150,321	108.1200	162,527	151,731	1,002	12,982	35			1	06/29/2000	7.500
31385K-ZM-0	FED NATL MTG ASSOC #547148		7.000	MTLY	04/01/2015			128,198	124,492	106.4360	132,505	127,293	726	7,959	467			1	07/17/2001	6.160
31385K-3Y-9	FED NATL MTG ASSOC #547215		8.000	MTLY	09/01/2029			82,330	77,711	107.8040	83,776	80,674	518	5,776	544			1	08/08/2001	6.730
31385K-5H-4	FED NATL MTG ASSOC #547248		8.000	MTLY	09/01/2029			78,436	72,956	107.8040	78,649	75,760	486	4,786	1,884			1	08/08/2001	6.410
31385K-5V-3	FED NATL MTG ASSOC #547260		8.000	MTLY	02/01/2030			467,633	447,538	107.8940	482,866	464,715	2,984	34,422	1,388			1	08/08/2001	7.020
31385N-GV-5	FED NATL MTG ASSOC #547512		8.000	MTLY	04/01/2030			6,979	6,681	107.8040	7,203	6,922	45	576	20			1	07/06/2001	5.780
31385N-LZ-0	FED NATL MTG ASSOC #547644		8.000	MTLY	07/01/2029			33,742	32,138	107.8040	34,647	33,364	214	2,306	420			1	08/08/2001	6.930
31385N-TJ-8	FED NATL MTG ASSOC #547853		7.000	MTLY	04/01/2015			169,546	164,602	106.4360	175,196	168,305	960	10,539	877			1	07/17/2001	6.150
31385P-AC-8	FED NATL MTG ASSOC #548203		7.000	MTLY	09/01/2015			74,494	71,879	106.4360	76,505	73,738	419	4,618	519			1	08/02/2001	5.990
31385P-AH-7	FED NATL MTG ASSOC #548208		7.000	MTLY	12/01/2015			336,662	328,192	106.4360	349,315	336,592	1,914	22,340	(697)			1	08/02/2001	6.290
31385Q-6E-7	FED NATL MTG ASSOC #549969		7.000	MTLY	06/01/2015			23,428	22,560	106.4360	24,012	23,143	132	1,467	56			1	08/02/2001	5.920
31385R-N6-3	FED NATL MTG ASSOC #550413		7.000	MTLY	06/01/2015	06/25/2015	100.000	152,669	147,343	106.4360	156,827	153,007	860	5,401	(338)			1	04/12/2002	5.620
31385R-TC-4	FED NATL MTG ASSOC #550547		8.000	MTLY	09/01/2029			232,532	220,764	107.8040	237,993	229,181	1,472	15,894	829			1	08/08/2001	6.850
31385R-UV-0	FED NATL MTG ASSOC #550596		7.500	MTLY	05/01/2015			56,891	56,884	106.8310	60,770	58,395	356	3,968	(0)			1	01/05/2001	7.490
31385R-WB-2	FED NATL MTG ASSOC #550642		8.000	MTLY	12/01/2029			101,547	94,353	107.8040	101,716	97,980	629	6,290	2,651			1	08/08/2001	6.390
31385R-4G-2	FED NATL MTG ASSOC #550823		7.000	MTLY	05/01/2015	05/25/2015	100.000	117,568	113,415	106.4360	120,715	117,775	662	4,418	(207)			1	04/12/2002	5.590
31385S-AL-2	FED NATL MTG ASSOC #550911		7.000	MTLY	04/01/2015			64,561	61,389	106.4360	65,340	62,976	358	3,577	1,488			1	08/02/2001	5.560
31385S-K5-6	FED NATL MTG ASSOC #551216		7.500	MTLY	06/01/2030			482,427	463,854	106.2050	492,638	970,637	2,899	20,649	7,404			1	02/07/2002	6.650
31385U-P9-8	FED NATL MTG ASSOC #553148		7.000	MTLY	05/01/2015			152,365	147,459	106.4360	156,950	150,777	860	9,328	897			1	07/17/2001	6.060
31385W-J8-3	FED NATL MTG ASSOC #554787		8.000	MTLY	06/01/2023			1,250,859	1,252,610	108.9940	1,365,269	1,266,702	8,351	88,332	(111)			1	11/07/2000	8.080
31385W-LQ-0	FED NATL MTG ASSOC #554835		7.500	MTLY	11/01/2029			1,732,877	1,672,440	106.2050	1,776,220	1,737,247	10,453	100,323	(4,371)			1	01/11/2002	5.860
31385W-MS-5	FED NATL MTG ASSOC #554869		7.500	MTLY	07/01/2030			118,507	113,823	106.2050	120,886	117,024	711	9,200	643			1	07/30/2001	6.620
31385W-NA-3	FED NATL MTG ASSOC #554885		7.500	MTLY	09/01/2015			904,415	904,318	106.8310	966,093	928,339	5,652	63,902	(1)			1	01/05/2001	7.490
31385X-2P-1	FED NATL MTG ASSOC #556182		6.500	MTLY	03/01/2029	03/25/2029	100.000	1,580,341	1,571,583	104.1920	1,637,467	2,011,483	8,513	10,077	(318)			1	06/10/2002	6.380
31385X-5Y-9	FED NATL MTG ASSOC #556263		7.000	MTLY	02/01/2015			17,894	17,459	106.4360	18,583	17,852	102	1,153	24			1	07/17/2001	6.290
31385Y-EY-7	FED NATL MTG ASSOC #556451		8.000	MTLY	09/01/2030			17,232	16,186	107.8940	17,464	16,808	108	1,079	217			1	08/08/2001	6.630
31385Y-E6-8	FED NATL MTG ASSOC #556457		8.000	MTLY	03/01/2025			375,165	361,358	108.8010	393,160	375,135	2,409	28,864	(893)			1	08/08/2001	7.130
31386A-BN-5	FED NATL MTG ASSOC #557245		8.000	MTLY	10/01/2029			271,376	256,234	107.8940	276,461	266,083	1,708	18,701	3,826			1	08/08/2001	6.740
31386A-CV-6	FED NATL MTG ASSOC #557284		7.000	MTLY	11/01/2014			150,230	146,608	106.4360	156,044	150,399	855	9,810	(258)			1	08/02/2001	6.280
31386A-DZ-6	FED NATL MTG ASSOC #557320		7.000	MTLY	07/01/2015			11,683	11,410	106.4360	12,144	11,667	67	756	6			1	07/17/2001	6.330
31386A-4N-3	FED NATL MTG ASSOC #558029		7.000	MTLY	07/01/2015			15,660	15,250	106.4360	16,231	15,593	89	986	23			1	07/17/2001	5.800
31386B-UH-5	FED NATL MTG ASSOC #558684		7.500	MTLY	07/01/2030			21,667	20,952	106.2050	22,252	34,944	131	980	153			1	02/07/2002	5.700
31386B-UK-8	FED NATL MTG ASSOC #558686		8.000	MTLY	07/01/2030			101,569	98,454	107.8040	106,138	102,008	656	8,387	(294)			1	07/06/2001	6.320
31386B-7H-1	FED NATL MTG ASSOC #558996		7.500	MTLY	02/01/2015			546,279	546,278	106.8310	583,594	550,716	3,414	39,950	(0)			1	10/13/2000	7.500
31386C-QY-1	FED NATL MTG ASSOC #559471		7.000	MTLY	04/01/2015	04/25/2015	100.000	680,373	656,554	106.4360	698,811	681,790	3,830	25,024	(1,417)			1	04/12/2002	5.600
31386C-R9-5	FED NATL MTG ASSOC #559512		7.500	MTLY	12/01/2014			85,640	85,640	106.8310	91,490	87,914	535	5,994				1	01/05/2001	7.490
31386C-SY-9	FED NATL MTG ASSOC #559535		7.500	MTLY	01/01/2015			715,724	715,692	106.8310	764,581	734,702	4,473	51,683	(1)			1	01/05/2001	7.490
31386C-WE-8	FED NATL MTG ASSOC #559645		7.000	MTLY	06/01/2015	06/25/2015	100.000	244,104	235,554	106.4360	250,715	244,608	1,374	9,181	(504)			1	04/12/2002	5.610
31386C-5W-8	FED NATL MTG ASSOC #559861		7.500	MTLY	08/01/2015			36,605	36,605	106.8310	39,106	37,578	229	2,393				1	01/05/2001	7.490
31386D-ET-3	FED NATL MTG ASSOC #560046		7.500	MTLY	02/01/2030			14,391	13,856	106.1740	14,711	20,943	87	658	148			1	02/07/2002	6.680
31386D-RG-7	FED NATL MTG ASSOC #560387		7.000	MTLY	04/01/2015			17,478	16,999	106.4360	18,093	17,381	99	1,109	56			1	07/17/2001	6.200
31386D-TN-0	FED NATL MTG ASSOC #560457		7.500	MTLY	07/01/2030			489,974	471,248	106.2050	500,490	905,124	2,945	21,343	6,904			1	02/07/2002	6.650
31386E-PY-8	FED NATL MTG ASSOC #561239		8.000	MTLY	01/01/2031			57,324	55,193	107.4990	59,332	57,315	368	4,242	(123)			1	08/08/2001	7.170
31386E-QW-1	FED NATL MTG ASSOC #561269		7.000	MTLY	07/01/2015	07/25/2015	100.000	577,539	557,465	106.4360	593,344	578,892	3,252	22,250	(1,353)			1	04/12/2002	5.630
31386E-UE-6	FED NATL MTG ASSOC #561381		8.000	MTLY	03/01/2029			400,635	382,791	107.8940	413,008	397,505	2,552	29,384	2,029			1	08/08/2001	6.980
31386F-BM-6	FED NATL MTG ASSOC #561744		8.500	MTLY	08/01/2030			735,174	699,240	107.4340	751,221	740,539	4,953	54,764	(4,300)			1	10/02/2001	4.480
31386F-K9-5	FED NATL MTG ASSOC #562020		7.000	MTLY	06/01/2015			885,681	860,570	106.4360	915,958	879,933	5,020	51,796	4,646			1	07/17/2001	6.180
31386F-MY-8	FED NATL MTG ASSOC #562075		7.500	MTLY	11/01/2015			81,104	81,104	106.8310	86,645	83,259	507	5,658				1	01/05/2001	7.490
31386F-M3-6	FED NATL MTG ASSOC #562078		7.500	MTLY	09/01/2030			145,059	139,445	106.2050	148,098	283,352	872	6,155	2,223			1	02/07/2002	6.650
31386F-VF-9	FED NATL MTG ASSOC #562314		7.000	MTLY	09/01/2015	09/25/2015	100.000	667,782	644,728	106.4200	686,118	669,510	3,761	24,872	(1,728)			1	04/12/2002	5.650
31386F-3X-1	FED NATL MTG ASSOC #562514		6.500	MTLY	12/01/2029			554,794	552,257	104.1930	575,413	641,641	2,991	9,354	(17,966)			1	07/02/2002	6.390
31386G-K3-6	FED NATL MTG ASSOC #562914		6.500	MTLY	09/01/2015			14,305	14,162	105.7680	14,979	14,324	77	886	(13)			1	06/15/2001	6.140

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31386G-ZL-0	FED NATL MTG ASSOC #563347		7.000	MTLY	07/01/2015			288,684	281,555	106.4360	299,676	287,890	1,642	18,630	346			1	07/17/2001	6.290
31386H-L2-5	FED NATL MTG ASSOC #563845		7.000	MTLY	11/01/2015			234,555	227,216	106.4200	241,802	233,091	1,325	14,967	511			1	08/02/2001	6.110
31386H-MR-9	FED NATL MTG ASSOC #563868		7.500	MTLY	07/01/2030			3,747,135	3,586,007	106.2050	3,808,529	7,758,680	22,413	202,791	22,171			1	01/11/2002	6.550
31386H-4A-6	FED NATL MTG ASSOC #564317		8.500	MTLY	06/01/2030			14,534	13,741	107.4340	14,762	14,553	97	1,042	28			1	10/02/2001	3.960
31386J-FQ-5	FED NATL MTG ASSOC #564575		7.500	MTLY	07/01/2030			474,053	457,403	106.2050	485,786	703,394	2,859	21,469	3,961			1	02/07/2002	5.580
31386J-KL-0	FED NATL MTG ASSOC #564699		7.000	MTLY	08/01/2015	08/25/2015	100.000	186,770	180,277	106.4360	191,880	187,207	1,052	7,013	(436)			1	04/12/2002	5.630
31386K-YF-5	FED NATL MTG ASSOC #566010		7.000	MTLY	05/01/2015			12,943	12,631	106.4360	13,444	12,915	74	822	15			1	07/17/2001	6.300
31386L-S9-4	FED NATL MTG ASSOC #566744		7.500	MTLY	08/01/2030	08/25/2030	100.000	2,850,139	2,748,501	106.1740	2,918,194	4,218,901	17,178	143,996	12,945			1	02/07/2002	6.720
31386L-YZ-9	FED NATL MTG ASSOC #566928		7.000	MTLY	09/01/2015	09/25/2015	100.000	216,604	209,100	106.4360	222,558	217,137	1,220	8,064	(533)			1	04/12/2002	5.640
31386M-HB-9	FED NATL MTG ASSOC #567326		8.000	MTLY	09/01/2027			264,858	251,365	108.1450	271,838	260,949	1,676	17,020	3,047			1	08/08/2001	6.830
31386M-SP-6	FED NATL MTG ASSOC #567626		7.500	MTLY	10/01/2030	10/25/2030	100.000	90,644	87,422	106.1740	92,819	170,579	546	3,942	1,047			1	02/07/2002	6.720
31386M-UJ-7	FED NATL MTG ASSOC #567685		6.500	MTLY	07/01/2030			462,581	467,615	104.1930	487,222	462,209	2,533	28,796	150			1	01/29/2001	6.800
31386M-3B-4	FED NATL MTG ASSOC #567894		7.000	MTLY	08/01/2015	08/25/2015	100.000	281,440	271,692	106.4360	289,178	282,135	1,585	10,216	(695)			1	04/12/2002	5.640
31386M-5V-8	FED NATL MTG ASSOC #567960		6.000	MTLY	09/01/2030			36,658	37,542	103.5430	38,872	36,568	188	2,212	9			1	01/11/2001	6.450
31386N-B7-2	FED NATL MTG ASSOC #568062		7.000	MTLY	04/01/2016			158,523	151,569	106.4200	161,299	154,979	884	9,307	1,451			1	07/17/2001	5.780
31386N-C2-2	FED NATL MTG ASSOC #568089		8.000	MTLY	09/01/2027			329,290	313,864	108.3200	339,979	325,830	2,092	23,475	1,304			1	08/08/2001	6.920
31386N-DQ-8	FED NATL MTG ASSOC #568111		8.000	MTLY	05/01/2029			55,135	51,756	107.8940	55,841	53,745	345	3,879	870			1	08/08/2001	6.610
31386N-LR-7	FED NATL MTG ASSOC #568336		8.000	MTLY	02/01/2029			116,078	111,181	108.1450	120,236	115,194	741	9,813	364			1	07/06/2001	5.700
31386N-SH-2	FED NATL MTG ASSOC #568520		7.000	MTLY	09/01/2015			226,894	220,947	106.4360	235,168	225,918	1,289	14,547	742			1	07/17/2001	6.250
31386N-SM-1	FED NATL MTG ASSOC #568524		7.000	MTLY	09/01/2015	09/25/2015	100.000	97,780	94,392	106.4360	100,468	98,020	551	3,588	(241)			1	04/12/2002	5.640
31386N-VK-1	FED NATL MTG ASSOC #568618		7.000	MTLY	08/01/2015			35,885	34,778	106.4360	37,016	35,677	203	2,181	194			1	08/02/2001	6.120
31386N-WL-8	FED NATL MTG ASSOC #568651		7.500	MTLY	09/01/2030			780,246	753,444	106.2050	800,198	1,671,957	4,709	42,154	(2,394)			1	01/11/2002	5.910
31386N-XE-3	FED NATL MTG ASSOC #568677		7.500	MTLY	10/01/2030			529,117	507,787	106.2050	539,297	890,976	3,174	29,593	1,653			1	01/11/2002	6.610
31386N-6A-1	FED NATL MTG ASSOC #568865		8.000	MTLY	05/01/2029			410,587	393,462	107.8940	424,521	408,585	2,623	30,823	513			1	08/08/2001	7.050
31386P-N6-6	FED NATL MTG ASSOC #569313		7.000	MTLY	05/01/2016			261,385	251,498	106.4200	267,643	258,001	1,467	16,908	101			1	08/02/2001	5.960
31386P-RU-9	FED NATL MTG ASSOC #569399		8.000	MTLY	12/01/2026			98,329	88,943	107.8040	95,884	92,334	593	6,379	2,778			1	08/08/2001	5.780
31386Q-DC-2	FED NATL MTG ASSOC #569899		8.000	MTLY	02/01/2026			380,998	364,641	108.1450	394,340	378,657	2,431	28,198	2,131			1	08/08/2001	7.000
31386Q-E6-4	FED NATL MTG ASSOC #569957		7.000	MTLY	08/01/2015			167,628	162,283	106.4200	172,701	166,480	947	10,452	444			1	08/02/2001	5.640
31386Q-HS-3	FED NATL MTG ASSOC #570041		8.000	MTLY	04/01/2030			9,984	9,588	108.1450	10,369	9,934	64	788	63			1	07/06/2001	5.920
31386Q-XT-3	FED NATL MTG ASSOC #570490		7.000	MTLY	10/01/2014	10/25/2014	100.000	14,586	14,064	106.4360	14,969	14,605	82	559	(19)			1	04/12/2002	5.550
31386S-BY-2	FED NATL MTG ASSOC #571655		7.000	MTLY	02/01/2015	02/25/2015	100.000	514,571	497,019	106.4360	529,009	515,230	2,899	21,683	(736)			1	04/12/2002	5.670
31386S-LE-5	FED NATL MTG ASSOC #571925		6.500	MTLY	12/01/2030	12/25/2030	100.000	1,230,634	1,228,044	104.1690	1,279,246	1,518,270	6,652	19,006	83			1	07/02/2002	6.450
31386S-N7-8	FED NATL MTG ASSOC #572014		7.000	MTLY	11/01/2015	11/25/2015	100.000	236,939	228,727	106.4360	243,448	237,518	1,334	9,173	(579)			1	04/12/2002	5.650
31386S-T5-6	FED NATL MTG ASSOC #572172		7.500	MTLY	08/01/2030			95,720	92,421	106.2050	98,156	187,536	578	4,114	1,051			1	02/07/2002	5.610
31386T-AV-7	FED NATL MTG ASSOC #572520		6.500	MTLY	02/01/2016			215,040	211,149	105.7260	223,240	215,537	1,144	13,338	(452)			1	12/06/2001	5.760
31386T-B2-0	FED NATL MTG ASSOC #572557		7.000	MTLY	12/01/2015			363,497	354,466	106.4200	377,222	363,632	2,068	23,387	(334)			1	08/02/2001	6.300
31386T-FN-0	FED NATL MTG ASSOC #572673		6.500	MTLY	11/01/2030	11/25/2030	100.000	1,146,565	1,144,151	104.1690	1,191,855	1,522,467	6,197	17,200	89			1	07/02/2002	6.440
31386T-M7-7	FED NATL MTG ASSOC #572882		6.500	MTLY	09/01/2015			228,840	224,459	105.7680	237,407	229,123	1,216	13,998	(235)			1	12/06/2001	5.720
31386T-P8-2	FED NATL MTG ASSOC #572947		6.500	MTLY	10/01/2015			648,014	635,291	105.7680	671,937	648,493	3,441	39,573	(343)			1	12/06/2001	5.700
31386T-QG-3	FED NATL MTG ASSOC #572955		5.500	MTLY	12/01/2015			58,055	59,228	103.8250	61,493	57,913	271	3,384	59			1	05/04/2001	5.980
31386U-ZX-3	FED NATL MTG ASSOC #574158		7.000	MTLY	07/01/2015	07/25/2015	100.000	665,057	641,941	106.4360	683,257	666,615	3,745	25,771	(1,558)			1	04/12/2002	5.630
31386W-DN-5	FED NATL MTG ASSOC #575309		7.000	MTLY	03/01/2016	03/25/2016	100.000	68,941	66,574	106.4200	70,848	69,133	388	2,647	(192)			1	04/12/2002	5.690
31386W-FK-9	FED NATL MTG ASSOC #575370		8.000	MTLY	06/01/2029			330,085	316,620	108.3200	342,963	328,790	2,111	24,376	1,701			1	08/08/2001	7.080
31386X-AN-6	FED NATL MTG ASSOC #576113		7.500	MTLY	06/01/2030			61,962	59,928	106.2050	63,647	106,375	375	2,738	469			1	02/07/2002	5.700
31386X-AR-7	FED NATL MTG ASSOC #576116		6.500	MTLY	01/01/2016			56,068	55,058	105.7260	58,211	56,202	298	3,514	(122)			1	12/06/2001	5.770
31386X-B6-2	FED NATL MTG ASSOC #576161		6.500	MTLY	11/01/2015			215,770	211,629	105.7260	223,747	216,027	1,146	13,102	(211)			1	12/06/2001	5.710
31386X-TB-2	FED NATL MTG ASSOC #576646		7.500	MTLY	09/01/2030			153,869	148,529	106.2050	157,746	260,625	928	6,880	1,443			1	02/07/2002	5.610
31386Y-RW-6	FED NATL MTG ASSOC #577501		6.500	MTLY	11/01/2030	11/25/2030	100.000	1,254,054	1,251,412	104.1690	1,303,588	1,639,939	6,778	18,970	96			1	07/02/2002	6.450
31386Y-S8-8	FED NATL MTG ASSOC #577543		6.500	MTLY	03/01/2016			46,070	45,200	105.7260	47,788	46,139	245	2,843	(59)			1	12/06/2001	5.740
31386Y-XR-0	FED NATL MTG ASSOC #577688		8.000	MTLY	11/01/2030			446,825	420,672	107.4990	452,219	441,706	2,804	36,129	3,351			1	10/16/2001	6.690
31386Y-4P-6	FED NATL MTG ASSOC #577830		5.500	MTLY	12/01/2015			2,042,465	2,083,462	103.8250	2,163,148	2,037,235	9,549	117,787	2,803			1	05/04/2001	5.980
31387B-SD-6	FED NATL MTG ASSOC #579316		6.500	MTLY	04/01/2015			48,617	47,627	105.7260	50,354	48,617	258	2,991	10			1	12/06/2001	5.650
31387B-S7-9	FED NATL MTG ASSOC #579342		6.500	MTLY	04/01/2016			22,235	21,845	105.7260	23,096	22,299	118	1,386	(59)			1	12/06/2001	5.790
31387B-T8-6	FED NATL MTG ASSOC #579375		7.000	MTLY	09/01/2015			163,401	160,113	106.4360	170,418	163,715	934	10,518	(290)			1	07/17/2001	6.430
31387C-D9-9	FED NATL MTG ASSOC #579828		7.000	MTLY	10/01/2015	10/25/2015	100.000	31,080	29,986	106.4360	31,916	31,139	175	1,158	(59)			1	04/12/2002	5.610
31387C-EH-0	FED NATL MTG ASSOC #579836		5.500	MTLY	03/01/2016			2,443,415	2,494,224	103.8250	2,589,620	2,438,883	11,432	141,542	1,598			1	05/04/2001	5.990

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31387C-QK-0	FED NATL MTG ASSOC #580158		7.000	MTLY	05/01/2016			266,813	261,286	106.4200	278,060	267,165	1,524	17,523	(203)			1	07/17/2001	6.430
31387C-QU-8	FED NATL MTG ASSOC #580167		6.500	MTLY	05/01/2016			52,063	51,088	105.7260	54,013	52,149	277	3,175	(76)			1	12/06/2001	5.770
31387D-AJ-8	FED NATL MTG ASSOC #580609		6.500	MTLY	12/01/2030	12/25/2030	100.000	66,970	66,829	104.1690	69,616	76,421	362	1,050	4			1	07/02/2002	6.450
31387D-BR-9	FED NATL MTG ASSOC #580648		8.000	MTLY	11/01/2028			234,610	220,378	107.8940	237,774	228,780	1,469	15,941	2,575			1	08/08/2001	6.620
31387D-HP-7	FED NATL MTG ASSOC #580838		5.500	MTLY	01/01/2016			221,486	225,965	103.8250	234,608	220,952	1,036	12,938	228			1	05/04/2001	5.980
31387D-JH-3	FED NATL MTG ASSOC #580864		7.000	MTLY	02/01/2016	02/25/2016	100.000	453,273	437,762	106.4200	465,865	454,588	2,554	17,421	(1,315)			1	04/12/2002	5.700
31387D-KZ-1	FED NATL MTG ASSOC #580912		6.500	MTLY	01/01/2016			24,593	24,131	105.7260	25,513	24,633	131	1,522	(35)			1	12/06/2001	5.860
31387D-NM-7	FED NATL MTG ASSOC #580996		6.500	MTLY	06/01/2029	06/25/2029	100.000	7,804,039	7,763,898	104.1920	8,089,376	8,777,577	42,054	121,838	(785)			1	02/05/2002	6.340
31387D-SW-0	FED NATL MTG ASSOC #581133		7.000	MTLY	02/01/2016	02/25/2016	100.000	896,735	866,139	106.4200	921,743	899,432	5,052	35,072	(2,697)			1	04/12/2002	5.710
31387D-4W-6	FED NATL MTG ASSOC #581437		6.500	MTLY	04/01/2031			789,591	784,990	104.1690	817,719	789,957	4,252	35,699	(366)			1	03/07/2002	6.350
31387E-E2-9	FED NATL MTG ASSOC #581653		6.500	MTLY	02/01/2016			486,732	478,335	105.7260	505,725	488,275	2,591	30,199	(1,443)			1	12/06/2001	5.810
31387E-NM-5	FED NATL MTG ASSOC #581896		7.000	MTLY	05/01/2016			228,071	223,360	106.4200	237,699	228,385	1,303	15,085	(190)			1	07/17/2001	6.430
31387F-N2-6	FED NATL MTG ASSOC #582809		8.500	MTLY	01/01/2031			250,058	239,151	107.3000	256,608	253,276	1,694	17,843	(3,175)			1	10/02/2001	5.000
31387F-R9-7	FED NATL MTG ASSOC #582912		7.000	MTLY	05/01/2016	05/25/2016	100.000	173,407	167,505	106.4200	178,258	173,943	977	6,665	(536)			1	04/12/2002	5.730
31387H-WR-7	FED NATL MTG ASSOC #584856		5.500	MTLY	03/01/2016			115,177	117,535	103.8250	122,030	114,927	539	6,569	129			1	05/04/2001	5.980
31387H-YU-8	FED NATL MTG ASSOC #584923		7.500	MTLY	04/01/2031			187,200	181,182	106.1740	192,368	186,277	1,132	15,212	(425)			1	07/30/2001	6.800
31387H-2Y-5	FED NATL MTG ASSOC #584991		6.500	MTLY	07/01/2031	07/25/2031	100.000	692,723	690,721	104.1690	719,520	692,879	3,741	28,602	(156)			1	02/05/2002	6.430
31387J-HR-0	FED NATL MTG ASSOC #585340		5.500	MTLY	12/01/2015			781,429	796,852	103.8250	827,329	779,171	3,652	44,625	1,191			1	05/04/2001	5.960
31387J-QM-1	FED NATL MTG ASSOC #585560		6.500	MTLY	05/01/2016			49,403	48,516	105.7260	51,294	49,524	263	3,142	(112)			1	12/06/2001	5.910
31387K-BV-4	FED NATL MTG ASSOC #586052		5.500	MTLY	04/01/2016			1,658,734	1,692,027	103.8250	1,756,742	1,654,485	7,755	94,017	2,506			1	05/04/2001	5.960
31387M-A6-6	FED NATL MTG ASSOC #587829		7.000	MTLY	06/01/2016			814,191	796,510	106.4200	847,644	817,108	4,646	53,139	(1,942)			1	08/02/2001	6.410
31387M-QW-2	FED NATL MTG ASSOC #588269		6.500	MTLY	09/01/2015			20,361	19,952	105.7680	21,103	20,367	108	1,250	(2)			1	12/06/2001	5.690
31387N-Q5-9	FED NATL MTG ASSOC #589176		6.500	MTLY	03/01/2031			82,737	82,564	104.1690	86,006	109,279	447	1,243	6			1	07/02/2002	6.450
31387N-YP-6	FED NATL MTG ASSOC #589418		7.000	MTLY	01/01/2016	01/25/2016	100.000	286,971	277,237	106.4200	295,035	287,893	1,617	10,902	(922)			1	04/12/2002	5.730
31387N-ZK-6	FED NATL MTG ASSOC #589446		6.500	MTLY	04/01/2016			71,023	69,732	105.7260	73,725	71,181	378	4,432	(144)			1	12/06/2001	5.780
31387N-Z9-1	FED NATL MTG ASSOC #589468		7.000	MTLY	04/01/2016	04/25/2016	100.000	20,339	19,649	106.4200	20,910	20,404	115	770	(65)			1	04/12/2002	5.740
31387N-6D-4	FED NATL MTG ASSOC #589568		7.000	MTLY	08/01/2015			212,467	207,606	106.4360	220,968	212,277	1,211	14,075	419			1	07/17/2001	6.350
31387P-QF-2	FED NATL MTG ASSOC #590054		6.500	MTLY	05/01/2015			680,912	674,317	105.7680	713,215	682,008	3,653	43,282	(511)			1	06/15/2001	6.160
31387P-QZ-8	FED NATL MTG ASSOC #590072		6.500	MTLY	01/01/2016			663,057	651,501	105.7260	688,807	665,040	3,529	41,126	(1,849)			1	12/06/2001	5.800
31387P-SH-6	FED NATL MTG ASSOC #590120		6.500	MTLY	06/01/2016			140,303	137,849	105.7260	145,743	140,714	747	8,788	(384)			1	12/06/2001	5.810
31387P-SU-7	FED NATL MTG ASSOC #590131		6.500	MTLY	12/01/2030	12/25/2030	100.000	151,316	150,998	104.1690	157,293	181,800	818	2,352	10			1	07/02/2002	6.450
31387Q-UH-1	FED NATL MTG ASSOC #591084		7.000	MTLY	04/01/2016			197,899	192,041	106.4200	204,369	197,007	1,120	12,829	(857)			1	08/02/2001	6.190
31387R-AU-2	FED NATL MTG ASSOC #591419		6.500	MTLY	07/01/2016			1,452,279	1,427,076	105.7260	1,508,792	1,456,732	7,730	89,384	(4,172)			1	12/06/2001	5.820
31387R-B5-6	FED NATL MTG ASSOC #591460		6.500	MTLY	06/01/2016			45,361	44,538	105.7260	47,088	45,463	241	2,811	(93)			1	12/06/2001	5.790
31387R-XR-4	FED NATL MTG ASSOC #592088		6.500	MTLY	05/01/2016			24,143	23,722	105.7260	25,080	24,215	128	1,511	(67)			1	12/06/2001	5.800
31387R-5L-8	FED NATL MTG ASSOC #592251		7.500	MTLY	06/01/2031			140,683	136,251	106.1740	144,663	208,592	852	6,484	646			1	02/07/2002	5.920
31387S-QV-1	FED NATL MTG ASSOC #592768		6.500	MTLY	04/01/2031	04/25/2031	100.000	485,296	483,890	104.1690	504,065	485,402	2,621	18,961	(106)			1	02/05/2002	6.430
31387S-VS-2	FED NATL MTG ASSOC #592925		6.500	MTLY	03/01/2016			35,312	34,614	105.7260	36,596	35,334	187	2,035	(14)			1	12/06/2001	5.710
31387S-2S-4	FED NATL MTG ASSOC #593085		7.500	MTLY	03/01/2031			168,545	162,373	106.1740	172,398	336,579	1,015	7,313	2,270			1	02/07/2002	6.710
31387S-3T-1	FED NATL MTG ASSOC #593110		7.000	MTLY	05/01/2016			120,604	117,688	106.4200	125,243	120,731	687	8,019	(97)			1	08/02/2001	6.340
31387S-5G-7	FED NATL MTG ASSOC #593147		6.500	MTLY	06/01/2016			582,863	572,170	105.7260	604,933	584,060	3,099	35,271	(1,085)			1	12/06/2001	5.790
31387S-5H-5	FED NATL MTG ASSOC #593148		7.000	MTLY	07/01/2016			323,242	315,553	106.4200	335,810	323,713	1,841	21,849	(460)			1	08/02/2001	6.360
31387U-CR-0	FED NATL MTG ASSOC #594180		6.500	MTLY	03/01/2031	03/25/2031	100.000	1,102,947	1,100,630	104.1690	1,146,520	1,336,456	5,962	17,127	68			1	07/02/2002	6.450
31387U-SL-6	FED NATL MTG ASSOC #594623		6.500	MTLY	03/01/2016			1,908,563	1,874,706	105.7260	1,982,054	1,913,665	10,155	118,033	(4,712)			1	12/06/2001	5.790
31387U-TJ-0	FED NATL MTG ASSOC #594653		8.500	MTLY	02/01/2031			1,667,166	1,588,955	107.3000	1,704,943	1,682,803	11,255	121,739	(11,126)			1	10/02/2001	4.910
31387U-5Z-0	FED NATL MTG ASSOC #594964		7.000	MTLY	07/01/2016			165,373	161,698	106.4200	172,079	165,879	943	11,025	(304)			1	08/02/2001	6.400
31387V-WR-6	FED NATL MTG ASSOC #595656		7.000	MTLY	01/01/2016	01/25/2016	100.000	151,127	145,940	106.4200	155,309	151,549	851	5,939	(423)			1	04/12/2002	5.690
31387V-YQ-6	FED NATL MTG ASSOC #595719		6.500	MTLY	05/01/2016			469,668	460,818	105.7260	487,205	470,394	2,496	29,284	(636)			1	12/06/2001	5.770
31387V-2M-0	FED NATL MTG ASSOC #595780		7.500	MTLY	05/01/2031			247,935	237,228	106.1740	251,874	243,900	1,483	19,788	2,991			1	07/30/2001	6.570
31387W-LE-5	FED NATL MTG ASSOC #596225		7.000	MTLY	06/01/2016			255,867	250,152	106.4200	266,211	256,621	1,459	16,357	(623)			1	08/02/2001	6.390
31387W-QG-5	FED NATL MTG ASSOC #596355		6.500	MTLY	04/01/2016			711,869	698,981	105.7260	739,005	713,506	3,786	44,123	(1,494)			1	12/06/2001	5.780
31387W-QH-3	FED NATL MTG ASSOC #596356		6.500	MTLY	05/01/2016			741,816	728,739	105.7260	770,468	743,884	3,947	46,196	(1,918)			1	12/06/2001	5.800
31387W-TE-7	FED NATL MTG ASSOC #596449		6.500	MTLY	02/01/2031	02/25/2031	100.000	878,201	876,356	104.1690	912,895	1,105,990	4,747	13,491	58			1	07/02/2002	6.450
31387W-ZK-6	FED NATL MTG ASSOC #596646		6.500	MTLY	04/01/2016			446,545	437,085	105.7260	462,113	446,168	2,368	27,005	465			1	12/06/2001	5.660
31387X-HX-6	FED NATL MTG ASSOC #597046		6.500	MTLY	07/01/2016			579,341	569,441	105.7260	602,048	581,275	3,084	36,777	(1,821)			1	12/06/2001	5.840
31387X-JP-1	FED NATL MTG ASSOC #597070		6.500	MTLY	07/01/2016			60,824	59,702	105.7260	63,121	60,943	323	3,787	(107)			1	12/06/2001	5.780

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31387X-KF-1	FED NATL MTG ASSOC #597094		6.500	MTLY	05/01/2031	05/25/2031	100.000	158,813	158,480	104.1690	165,088	200,094	858	2,448	10			1	07/02/2002	6.450
31387X-ZJ-7	FED NATL MTG ASSOC #597545		6.500	MTLY	02/01/2031	02/25/2031	100.000	447,948	447,009	104.1690	465,647	531,888	2,421	7,011	25			1	07/02/2002	6.450
31387Y-MK-6	FED NATL MTG ASSOC #598062		7.500	MTLY	06/01/2031			99,414	96,210	106.1740	102,150	98,916	601	7,677	69			1	07/30/2001	6.810
31387Y-TE-3	FED NATL MTG ASSOC #598249		6.500	MTLY	05/01/2016			54,351	53,284	105.7260	56,335	54,391	289	3,269	(29)			1	12/06/2001	5.730
31387Y-5Z-2	FED NATL MTG ASSOC #598564		6.500	MTLY	07/01/2031	07/25/2031	100.000	1,508,787	1,505,623	104.1690	1,568,398	1,512,991	8,155	24,452	57			1	07/02/2002	6.450
31388A-K9-4	FED NATL MTG ASSOC #598920		6.500	MTLY	09/01/2016			539,761	529,982	105.7260	560,329	540,996	2,871	32,833	(1,132)			1	12/06/2001	5.800
31388A-W2-6	FED NATL MTG ASSOC #599265		6.500	MTLY	04/01/2016			252,280	247,922	105.7260	262,119	253,075	1,343	15,604	(744)			1	12/06/2001	5.820
31388B-Q2-1	FED NATL MTG ASSOC #599973		6.500	MTLY	05/01/2016			563,499	553,866	105.7260	585,581	565,376	3,000	35,167	(1,767)			1	12/06/2001	5.830
31388B-X8-0	FED NATL MTG ASSOC #600203		8.500	MTLY	03/01/2031			295,928	283,068	107.3000	303,731	299,787	2,005	21,955	(3,155)			1	10/02/2001	5.230
31388B-ZZ-8	FED NATL MTG ASSOC #600260		6.500	MTLY	05/01/2016			923,146	905,520	105.7260	957,371	924,338	4,905	56,547	(1,010)			1	12/06/2001	5.750
31388C-7G-9	FED NATL MTG ASSOC #601295		7.500	MTLY	06/01/2031			310,559	297,522	106.1740	315,892	305,890	1,860	23,657	2,234			1	07/30/2001	6.600
31388D-DP-0	FED NATL MTG ASSOC #601410		6.500	MTLY	02/01/2016			47,617	46,746	105.7260	49,423	47,718	253	2,897	(92)			1	12/06/2001	5.800
31388D-LC-0	FED NATL MTG ASSOC #601623		7.500	MTLY	03/01/2031			272,927	265,829	106.1740	282,241	273,305	1,661	20,735	(284)			1	07/30/2001	6.940
31388D-PB-8	FED NATL MTG ASSOC #601718		6.500	MTLY	07/01/2016			76,515	75,197	105.7260	79,502	76,759	407	4,813	(229)			1	12/06/2001	5.830
31388D-P4-4	FED NATL MTG ASSOC #601743		6.500	MTLY	04/01/2016			62,153	60,899	105.7260	64,386	62,164	330	3,746	1			1	12/06/2001	5.710
31388D-YP-7	FED NATL MTG ASSOC #602018		7.000	MTLY	04/01/2016			637,830	625,722	106.4200	665,892	639,801	3,650	42,582	(1,291)			1	07/17/2001	6.480
31388D-Y7-7	FED NATL MTG ASSOC #602034		8.000	MTLY	02/01/2029			97,217	92,031	107.8940	99,296	95,569	614	6,686	817			1	08/08/2001	6.810
31388D-ZG-6	FED NATL MTG ASSOC #602043		6.500	MTLY	04/01/2016			862,395	847,407	105.7260	895,931	865,017	4,590	53,657	(2,451)			1	12/06/2001	5.810
31388E-FY-7	FED NATL MTG ASSOC #602383		6.500	MTLY	04/01/2016			749,943	736,324	105.7260	778,486	751,625	3,988	46,410	(1,535)			1	12/06/2001	5.790
31388E-T7-1	FED NATL MTG ASSOC #602774		7.000	MTLY	02/01/2016	02/25/2016	100.000	306,751	296,253	106.4200	315,272	307,640	1,728	11,878	(890)			1	04/12/2002	5.710
31388E-UJ-3	FED NATL MTG ASSOC #602785		8.500	MTLY	11/01/2030			726,760	688,451	107.4340	739,630	729,113	4,877	52,978	(2,350)			1	10/02/2001	4.120
31388E-W4-4	FED NATL MTG ASSOC #602867		6.500	MTLY	05/01/2016			885,882	870,770	105.7260	920,631	888,866	4,717	55,890	(2,813)			1	12/06/2001	5.830
31388F-EJ-8	FED NATL MTG ASSOC #603237		6.500	MTLY	03/01/2031			200,219	199,798	104.1690	208,129	265,098	1,082	3,044	15			1	07/02/2002	6.450
31388H-NM-7	FED NATL MTG ASSOC #605296		6.500	MTLY	08/01/2016			80,907	79,514	105.7260	84,068	81,167	431	5,074	(245)			1	12/06/2001	5.830
31388H-R4-3	FED NATL MTG ASSOC #605407		8.500	MTLY	04/01/2029			167,631	160,162	107.5120	172,194	169,622	1,134	12,440	(1,370)			1	10/02/2001	4.920
31388H-TY-5	FED NATL MTG ASSOC #605467		8.500	MTLY	01/01/2031			1,023,536	976,493	107.3000	1,047,773	1,034,167	6,917	76,631	(8,025)			1	10/02/2001	4.980
31388J-XL-4	FED NATL MTG ASSOC #606483		6.500	MTLY	08/01/2016			22,215	21,830	105.7260	23,080	22,283	118	1,348	(64)			1	12/06/2001	5.830
31388K-K6-8	FED NATL MTG ASSOC #607017		6.500	MTLY	09/01/2016			132,811	130,503	105.7260	137,976	133,215	707	8,310	(379)			1	12/06/2001	5.830
31388K-PK-2	FED NATL MTG ASSOC #607126		6.500	MTLY	07/01/2031	07/25/2031	100.000	933,560	930,869	104.1690	969,680	933,778	5,042	40,043	(217)			1	02/05/2002	6.430
31388K-W4-0	FED NATL MTG ASSOC #607367		6.500	MTLY	07/01/2031	07/25/2031	100.000	71,953	71,803	104.1690	74,796	78,972	389	1,140	3			1	07/02/2002	6.450
31388K-X5-6	FED NATL MTG ASSOC #607400		6.500	MTLY	09/01/2031			8,582,002	8,501,069	104.1690	8,855,513	8,590,065	46,047	407,699	(8,063)			1	03/06/2002	6.260
31388K-4F-6	FED NATL MTG ASSOC #607522		6.500	MTLY	08/01/2031	08/25/2031	100.000	1,473,285	1,470,202	104.1690	1,531,500	1,603,459	7,964	23,444	61			1	07/02/2002	6.450
31388K-7A-4	FED NATL MTG ASSOC #607589		6.500	MTLY	09/01/2016			29,204	28,659	105.7260	30,300	29,255	155	1,804	(45)			1	12/06/2001	5.790
31388L-NZ-9	FED NATL MTG ASSOC #608008		6.500	MTLY	07/01/2031	07/25/2031	100.000	1,277,801	1,275,147	104.1690	1,328,313	1,456,337	6,907	20,202	39			1	07/02/2002	6.440
31388L-Q5-2	FED NATL MTG ASSOC #608076		6.500	MTLY	07/01/2031	07/25/2031	100.000	1,165,054	1,162,614	104.1690	1,211,088	1,509,927	6,297	17,654	74			1	07/02/2002	6.450
31388L-U7-3	FED NATL MTG ASSOC #608206		6.500	MTLY	12/01/2031			888,413	880,017	104.1690	916,708	889,161	4,767	47,412	(747)			1	02/07/2002	6.280
31388M-JQ-2	FED NATL MTG ASSOC #608771		6.500	MTLY	07/01/2016			2,085,097	2,063,069	105.7260	2,181,203	2,095,949	11,175	130,751	(1,249)			1	08/14/2001	6.220
31388M-K4-9	FED NATL MTG ASSOC #608815		6.500	MTLY	05/01/2016			2,668,714	2,641,093	105.7260	2,792,325	2,683,186	14,306	167,502	(2,508)			1	08/14/2001	6.220
31388M-S7-4	FED NATL MTG ASSOC #609042		6.500	MTLY	02/01/2016			576,365	566,085	105.7260	598,500	577,849	3,066	35,038	(1,373)			1	12/06/2001	5.810
31388M-UA-4	FED NATL MTG ASSOC #609077		6.500	MTLY	07/01/2016			79,970	78,562	105.7260	83,060	80,194	426	4,969	(209)			1	12/06/2001	5.810
31388M-5X-2	FED NATL MTG ASSOC #609362		6.500	MTLY	03/01/2016			699,305	687,168	105.7260	726,516	701,449	3,722	43,894	(2,000)			1	12/06/2001	5.800
31388N-BN-5	FED NATL MTG ASSOC #609445		8.500	MTLY	04/01/2031			932,541	892,124	107.3000	957,245	944,815	6,319	71,422	(9,113)			1	10/02/2001	5.180
31388N-FK-7	FED NATL MTG ASSOC #609570		6.500	MTLY	08/01/2016			855,904	841,315	105.7260	889,490	858,799	4,557	53,893	(2,733)			1	12/06/2001	5.850
31388N-GW-0	FED NATL MTG ASSOC #609613		6.500	MTLY	03/01/2016			464,935	456,874	105.7260	483,035	466,369	2,475	29,102	(1,338)			1	12/06/2001	5.800
31388Q-EG-0	FED NATL MTG ASSOC #611335		7.000	MTLY	09/01/2031	09/25/2031	100.000	1,888,596	1,846,698	105.1840	1,942,438	2,080,089	10,772	32,299	(2,064)			1	02/05/2002	6.190
31388Q-FG-9	FED NATL MTG ASSOC #611367		7.000	MTLY	08/01/2031	08/25/2031	100.000	1,275,888	1,249,040	105.1840	1,313,795	2,153,433	7,286	20,478	(1,300)			1	02/05/2002	6.240
31388Q-W8-8	FED NATL MTG ASSOC #611871		6.500	MTLY	03/01/2016			1,261,350	1,239,861	105.7260	1,310,856	1,265,626	6,716	79,543	(4,028)			1	12/06/2001	5.830
31388S-AN-5	FED NATL MTG ASSOC #613013		7.500	MTLY	01/01/2030			318,752	307,269	106.2050	326,336	572,362	1,920	13,992	3,651			1	02/07/2002	5.500
31388S-LU-7	FED NATL MTG ASSOC #613339		6.500	MTLY	07/01/2031	07/25/2031	100.000	795,873	794,206	104.1690	827,319	1,057,529	4,302	11,910	53			1	07/02/2002	6.450
31388T-WE-9	FED NATL MTG ASSOC #614545		8.500	MTLY	06/01/2031			628,958	599,747	107.3000	643,526	635,169	4,248	46,825	(4,261)			1	10/02/2001	5.140
31388U-HB-9	FED NATL MTG ASSOC #615026		6.500	MTLY	10/01/2031			26,463,040	26,474,390	104.1690	27,578,214	26,461,982	143,403	1,550,845	1,059			1	01/03/2002	6.510
31388U-K6-6	FED NATL MTG ASSOC #615117		6.500	MTLY	08/01/2031	08/25/2031	100.000	1,201,656	1,199,139	104.1690	1,249,136	1,443,726	6,495	18,661	65			1	07/02/2002	6.450
31388U-PK-0	FED NATL MTG ASSOC #615226		6.500	MTLY	05/01/2016			45,658	44,803	105.7260	47,368	45,734	243	2,792	(66)			1	12/06/2001	5.760
31388V-M2-1	FED NATL MTG ASSOC #616077		6.500	MTLY	09/01/2016			2,029,941	1,994,623	105.7260	2,108,837	2,036,074	10,804	127,419	(5,755)			1	12/06/2001	5.840
31388W-R2-4	FED NATL MTG ASSOC #617105		6.500	MTLY	10/01/2031			1,703,289	1,687,166	104.1690	1,757,510	1,704,696	9,139	90,149	(1,408)			1	02/07/2002	6.280
31388X-R9-7	FED NATL MTG ASSOC #618012		6.500	MTLY	10/01/2031			1,699,828	1,683,751	104.1690	1,753,953	1,701,246	9,120	89,887	(1,418)			1	02/07/2002	6.280

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31388X-UC-6	FED NATL MTG ASSOC #618079		6.500	MTLY	10/01/2016			553,085	542,903	105.7260	573,991	554,186	2,941	34,467	(1,000)			1	12/06/2001	5.810
31388Y-W3-2	FED NATL MTG ASSOC #619066		6.500	MTLY	09/01/2031			722,725	720,628	104.1690	750,674	722,880	3,903	30,060	(155)			1	02/05/2002	6.430
31389A-RK-1	FED NATL MTG ASSOC #619790		6.500	MTLY	08/01/2031			826,210	818,466	104.1690	852,591	826,970	4,433	43,561	(760)			1	02/07/2002	6.260
31389B-NL-1	FED NATL MTG ASSOC #620595		6.500	MTLY	10/01/2031			1,756,391	1,739,972	104.1690	1,812,519	1,758,052	9,425	93,162	(1,661)			1	02/07/2002	6.280
31389D-TA-5	FED NATL MTG ASSOC #622545		6.500	MTLY	12/01/2030			3,688,738	3,650,757	104.1690	3,802,972	3,691,246	19,775	193,963	(2,509)			1	02/08/2002	6.250
31389D-V3-8	FED NATL MTG ASSOC #622634		6.500	MTLY	05/01/2029	05/25/2029	100.000	3,528,117	3,520,588	104.1920	3,668,178	4,008,255	19,070	55,471	309			1	07/02/2002	6.450
31389E-AK-1	FED NATL MTG ASSOC #622910		6.000	MTLY	01/01/2031			912,714	912,714	103.5430	945,053	912,714	4,564	49,757				1	01/18/2002	6.000
31389E-MP-7	FED NATL MTG ASSOC #623266		7.000	MTLY	10/01/2014	10/25/2014	100.000	26,256	25,334	106.4480	26,968	26,308	148	953	(52)			1	04/12/2002	5.580
31389F-SU-7	FED NATL MTG ASSOC #624331		7.500	MTLY	04/01/2031			262,841	252,849	106.1740	268,460	432,107	1,580	11,623	3,278			1	02/07/2002	5.590
31389G-AT-7	FED NATL MTG ASSOC #624718		7.500	MTLY	08/01/2031			203,264	196,824	106.1740	208,976	434,567	1,230	8,687	1,893			1	02/07/2002	5.940
31389G-W5-5	FED NATL MTG ASSOC #625368		6.500	MTLY	10/01/2031	10/25/2031	100.000	2,541,509	2,532,874	104.1690	2,638,480	2,897,205	13,720	39,920	(190)			1	07/02/2002	6.420
31389H-NC-8	FED NATL MTG ASSOC #625987		6.500	MTLY	12/01/2016			283,437	277,726	105.7260	293,628	284,322	1,504	13,230	(884)			1	01/22/2002	5.760
31389H-2A-5	FED NATL MTG ASSOC #626369		6.500	MTLY	02/01/2032			293,257	292,646	104.1680	304,843	333,971	1,585	4,656	11			1	07/02/2002	6.450
31389J-TH-7	FED NATL MTG ASSOC #627052		6.500	MTLY	07/01/2031			865,047	855,741	104.1690	891,420	865,836	4,635	45,457	(789)			1	02/08/2002	6.250
31389L-D6-3	FED NATL MTG ASSOC #628425		6.500	MTLY	01/01/2032	01/25/2032	100.000	258,289	257,750	104.1680	268,492	277,345	1,396	4,129	9			1	07/02/2002	6.450
31389L-GW-3	FED NATL MTG ASSOC #628513		6.500	MTLY	12/01/2031	12/25/2031	100.000	1,277,059	1,274,396	104.1680	1,327,507	1,494,631	6,903	19,770	54			1	07/02/2002	6.450
31389L-UE-7	FED NATL MTG ASSOC #628881		6.500	MTLY	01/01/2032	01/25/2032	100.000	478,103	475,702	104.1680	495,527	531,821	2,577	7,524	(106)			1	02/05/2002	6.380
31389N-AH-8	FED NATL MTG ASSOC #630108		7.500	MTLY	12/01/2031			252,520	233,970	106.1740	248,415	2,021,324	1,462	7,335	9,484			1	01/11/2002	4.300
31389N-R3-1	FED NATL MTG ASSOC #630606		7.000	MTLY	03/01/2032	03/25/2032	100.000	2,136,679	2,092,019	105.1810	2,200,405	2,274,883	12,203	35,848	(2,521)			1	02/05/2002	6.300
31389N-TG-0	FED NATL MTG ASSOC #630651		7.500	MTLY	01/01/2032			1,306,893	1,263,961	106.1690	1,341,930	1,892,529	7,900	59,634	7,515			1	02/07/2002	6.000
31389P-P4-6	FED NATL MTG ASSOC #631443		6.000	MTLY	01/01/2032			765,350	776,244	103.5160	803,537	764,600	3,881	34,129	750			1	02/05/2002	6.260
31389Q-MM-7	FED NATL MTG ASSOC #632264		7.500	MTLY	11/01/2030			62,924	60,831	106.2050	64,606	74,894	380	2,968	276			1	02/07/2002	5.690
31389Q-XF-0	FED NATL MTG ASSOC #632578		6.500	MTLY	12/01/2030			594,094	587,654	104.1690	612,156	594,586	6,473	26,645	(493)			1	02/08/2002	6.230
31389S-DD-3	FED NATL MTG ASSOC #633800		6.000	MTLY	07/01/2030			1,499,885	1,499,885	103.5430	1,553,027	1,499,885	7,499	74,436				1	02/20/2002	6.000
31389T-SN-3	FED NATL MTG ASSOC #635125		7.000	MTLY	05/01/2032	05/25/2032	100.000	1,998,276	1,956,549	105.1810	2,057,916	2,364,121	11,413	32,186	(2,392)			1	02/05/2002	6.310
31389V-N4-5	FED NATL MTG ASSOC #636811		7.000	MTLY	11/01/2031	11/25/2031	100.000	1,290,684	1,263,653	105.1810	1,329,121	1,469,467	7,371	21,256	(1,465)			1	02/05/2002	6.270
31389V-RC-3	FED NATL MTG ASSOC #636883		7.500	MTLY	04/01/2032			1,100,490	1,066,543	106.1690	1,132,334	1,106,273	6,666	53,294	663			1	02/07/2002	6.160
31389V-RL-3	FED NATL MTG ASSOC #636891		7.500	MTLY	04/01/2032			1,618,755	1,568,822	106.1690	1,665,596	1,923,105	9,805	77,218	3,024			1	02/07/2002	6.170
31389V-TY-3	FED NATL MTG ASSOC #636967		7.500	MTLY	03/01/2032			1,096,283	1,062,372	106.1690	1,127,905	1,408,363	6,640	52,170	2,880			1	02/07/2002	6.140
31389V-6K-8	FED NATL MTG ASSOC #637274		6.500	MTLY	12/01/2031			369,892	369,121	104.1680	384,504	381,891	1,999	5,968	11			1	07/02/2002	6.450
31389V-7L-5	FED NATL MTG ASSOC #637299		7.500	MTLY	03/01/2032			422,560	409,490	106.1690	434,749	582,588	2,559	19,633	1,385			1	02/07/2002	6.140
31389W-AB-1	FED NATL MTG ASSOC #637302		7.500	MTLY	03/01/2032			712,150	690,121	106.1690	732,692	793,149	4,313	34,015	1,028			1	02/07/2002	6.140
31389W-EA-9	FED NATL MTG ASSOC #637429		6.500	MTLY	04/01/2032	04/25/2032	100.000	967,511	965,496	104.1680	1,005,734	1,001,016	5,230	15,606	26			1	07/02/2002	6.450
31389W-YG-4	FED NATL MTG ASSOC #638011		7.000	MTLY	02/01/2032	02/25/2032	100.000	2,272,768	2,225,217	105.1810	2,340,503	2,493,059	12,980	37,712	(2,632)			1	02/05/2002	6.290
31389X-JK-0	FED NATL MTG ASSOC #638466		7.500	MTLY	03/01/2032			540,839	524,109	106.1690	556,439	879,122	3,276	24,156	2,698			1	02/07/2002	6.140
31389X-6Y-4	FED NATL MTG ASSOC #639087		6.500	MTLY	03/01/2032	03/25/2032	100.000	649,491	648,149	104.1680	675,162	711,970	3,511	10,347	9			1	07/02/2002	6.450
31389Y-AE-1	FED NATL MTG ASSOC #639105		6.500	MTLY	06/01/2032	06/25/2032	100.000	188,685	187,695	104.1680	195,517	201,125	1,017	5,053	(66)			1	02/05/2002	6.380
31389Y-AL-5	FED NATL MTG ASSOC #639111		6.500	MTLY	07/01/2032			525,867	523,110	104.1680	544,911	591,631	2,834	13,890	(187)			1	02/05/2002	6.380
31389Y-UZ-2	FED NATL MTG ASSOC #639700		6.500	MTLY	01/01/2032	01/25/2032	100.000	605,644	603,927	104.1680	629,096	659,480	3,271	11,083	(23)			1	07/02/2002	6.430
31390A-BU-3	FED NATL MTG ASSOC #640051		6.500	MTLY	02/01/2032	02/25/2032	100.000	26,600	26,545	104.1680	27,651	30,036	144	420	1			1	07/02/2002	6.450
31390B-D4-7	FED NATL MTG ASSOC #641023		6.500	MTLY	04/01/2032	04/25/2032	100.000	136,003	135,287	104.1680	140,925	165,471	733	3,578	(46)			1	02/05/2002	6.370
31390B-E8-7	FED NATL MTG ASSOC #641059		6.500	MTLY	02/01/2032	02/25/2032	100.000	1,844,208	1,840,364	104.1680	1,917,063	2,090,098	9,969	29,054	69			1	07/02/2002	6.450
31390B-PH-5	FED NATL MTG ASSOC #641324		7.500	MTLY	04/01/2032			395,691	383,485	106.1690	407,141	849,840	2,397	16,920	3,370			1	02/07/2002	6.160
31390B-QV-3	FED NATL MTG ASSOC #641368		7.500	MTLY	03/01/2032	03/25/2032	100.000	9,012,085	8,685,302	106.1690	9,221,064	9,057,142	54,283	319,154	(45,057)			1	05/02/2002	6.000
31390B-RK-6	FED NATL MTG ASSOC #641390		7.500	MTLY	04/01/2032			71,312	69,112	106.1690	73,376	123,956	432	3,238	405			1	02/07/2002	6.170
31390B-YA-0	FED NATL MTG ASSOC #641605		7.500	MTLY	11/01/2031			259,566	251,435	106.1740	266,959	358,804	1,571	12,006	963			1	02/07/2002	6.020
31390C-NX-0	FED NATL MTG ASSOC #642206		6.500	MTLY	04/01/2032	04/25/2032	100.000	1,483,099	1,479,043	104.1680	1,540,684	1,749,691	8,011	23,406	(38)			1	07/02/2002	6.430
31390D-JK-1	FED NATL MTG ASSOC #642966		7.500	MTLY	03/01/2032			362,568	351,384	106.1690	373,059	563,165	2,196	16,472	1,595			1	02/07/2002	6.160
31390E-SP-8	FED NATL MTG ASSOC #644126		6.500	MTLY	03/01/2032	03/25/2032	100.000	134,747	134,466	104.1680	140,070	145,045	728	2,144	4			1	07/02/2002	6.450
31390J-CX-7	FED NATL MTG ASSOC #647286		7.000	MTLY	05/01/2032	05/25/2032	100.000	329,016	322,146	105.1810	338,836	365,624	1,879	5,433	(395)			1	02/05/2002	6.310
31390J-EP-2	FED NATL MTG ASSOC #647342		6.500	MTLY	06/01/2032	06/25/2032	100.000	451,600	449,230	104.1680	467,952	526,592	2,433	12,156	(157)			1	02/05/2002	6.380
31390J-J9-3	FED NATL MTG ASSOC #647488		6.500	MTLY	06/01/2032	06/25/2032	100.000	900,003	895,279	104.1680	932,591	928,037	4,849	24,103	(312)			1	02/05/2002	6.380
31390J-3Z-2	FED NATL MTG ASSOC #648016		6.500	MTLY	05/01/2032	05/25/2032	100.000	440,074	437,761	104.1680	456,005	479,033	2,371	11,717	(150)			1	02/05/2002	6.380
31390K-MJ-4	FED NATL MTG ASSOC #648461		7.500	MTLY	06/01/2032	06/25/2032	100.000	2,365,189	2,254,138	106.1690	2,393,187	2,380,933	14,088	55,872	(15,744)			1	08/06/2002	5.000
31390K-RX-8	FED NATL MTG ASSOC #648602		6.500	MTLY	04/01/2032	04/25/2032	100.000	113,999	113,427	104.1680	118,154	118,472	614	1,820	(26)			1	02/05/2002	6.380
31390L-WA-0	FED NATL MTG ASSOC #649641		6.500	MTLY	05/01/2032	05/25/2032	100.000	195,329	194,302	104.1680	202,400	231,902	1,052	5,180	(67)			1	02/05/2002	6.380

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
31390M-YU-2	FED NATL MTG ASSOC #650623		6.500	MTLY	06/01/2032	06/25/2032	100.000	101,934	101,399	104.1680	105,625	121,411	549	2,697	(36)			1	02/05/2002	6.380
31390N-TB-8	FED NATL MTG ASSOC #651346		7.500	MTLY	05/01/2032	05/25/2032	100.000	8,459,367	8,061,811	106.1690	8,559,111	8,515,288	50,386	199,971	(55,921)			1	08/06/2002	4.930
31390N-T5-1	FED NATL MTG ASSOC #651372		6.500	MTLY	05/01/2032	05/25/2032	100.000	187,635	186,648	104.1680	194,427	213,114	1,011	4,959	(64)			1	02/05/2002	6.380
31390N-VM-1	FED NATL MTG ASSOC #651420		6.500	MTLY	07/01/2032			4,512,584	4,488,926	104.1680	4,676,007	5,028,125	24,315	120,096	(1,600)			1	02/05/2002	6.380
31390N-2T-8	FED NATL MTG ASSOC #651586		6.500	MTLY	06/01/2032	06/25/2032	100.000	113,293	112,699	104.1680	117,395	119,754	610	3,029	(39)			1	02/05/2002	6.380
31390N-3C-4	FED NATL MTG ASSOC #651595		6.500	MTLY	06/01/2032	06/25/2032	100.000	21,603,939	21,493,079	104.1680	22,388,825	23,475,435	116,421	574,967	(7,435)			1	02/05/2002	6.380
31390P-GK-7	FED NATL MTG ASSOC #651902		6.500	MTLY	06/01/2032			622,254	618,572	104.1680	644,352	669,390	3,351	(10,058)	(239)			1	06/10/2002	6.360
31390Q-N5-0	FED NATL MTG ASSOC #653012		6.500	MTLY	03/01/2032	03/25/2032	100.000	1,364,664	1,361,819	104.1680	1,418,575	1,479,429	7,377	21,713	45			1	07/02/2002	6.450
31390Q-QQ-1	FED NATL MTG ASSOC #653063		6.500	MTLY	06/01/2032	06/25/2032	100.000	9,119,229	9,074,503	104.1680	9,452,692	10,052,666	49,154	242,863	(3,090)			1	02/05/2002	6.380
31390R-H2-2	FED NATL MTG ASSOC #653749		6.500	MTLY	12/01/2031	12/25/2031	100.000	853,467	848,949	104.1690	884,345	945,688	4,598	22,973	(259)			1	02/05/2002	6.370
31390U-AQ-9	FED NATL MTG ASSOC #656215		6.500	MTLY	06/01/2032	06/25/2032	100.000	1,884,832	1,873,680	104.1680	1,951,768	2,012,654	10,149	12,608	(721)			1	06/10/2002	6.360
31390U-B9-6	FED NATL MTG ASSOC #656264		6.500	MTLY	09/01/2031	09/25/2031	100.000	692,402	688,909	104.1690	717,632	695,200	3,732	11,184	(135)			1	02/05/2002	6.370
31390U-QB-5	FED NATL MTG ASSOC #656650		6.500	MTLY	03/01/2032	03/25/2032	100.000	263,550	262,236	104.1680	273,165	283,288	1,420	4,187	(68)			1	02/05/2002	6.370
31391C-J3-0	FED NATL MTG ASSOC #662782		6.500	MTLY	09/01/2030	09/25/2030	100.000	500,781	498,218	104.1930	519,108	502,633	2,699	8,090	(61)			1	02/05/2002	6.360
31391M-GG-2	FED NATL MTG ASSOC #670799		4.603	MTLY	11/01/2032			15,176,058	14,927,549	102.1320	15,245,830	15,181,201	57,260	57,260	(5,143)			1	10/09/2002	4.130
0ZF050-4A-6	FED NATL MTG ASSOC TBA-0	DRR	5.000	MTLY	11/16/2026			56,479,107	55,000,000	102.6890	56,479,107	56,022,659		106,944	456,448			1	12/12/2002	4.530
9Z9990-0A-5	FED NATL MTG ASSOC TBA-0	DRR	7.500	MTLY	11/16/2026									762,500				1	01/04/2002	
9Z9990-BA-3	FED NATL MTG ASSOC TBA-0	DRR	6.500	MTLY	11/16/2026									13,864,532				1	05/01/2002	
9Z9990-BC-9	FED NATL MTG ASSOC TBA-0	DRR	7.000	MTLY	11/16/2026									5,359,357				1	04/24/2002	
9Z9990-BS-4	FED NATL MTG ASSOC TBA-0	DRR	6.000	MTLY	11/16/2026	07/01/2032	100.000	6,212,045	6,000,000	103.5340	6,212,045	6,130,313		814,630	81,732			1	11/21/2002	4.860
9Z9990-BW-5	FED NATL MTG ASSOC TBA-0	DRR	5.500	MTLY	11/16/2026			18,138,591	19,070,840	102.1860	19,487,651	18,102,386		1,092,382	36,206			1	01/23/2002	6.380
9Z9998-LN-7	FED NATL MTG ASSOC TBA-0	DRR	6.000	MTLY	11/16/2011									315,000				1	01/22/2002	
9Z9998-LP-2	FED NATL MTG ASSOC TBA-0	DRR	5.500	MTLY	11/16/2011	12/10/2011	100.000	51,919,647	50,000,000	103.8390	51,919,647	51,425,780		106,944	493,867			1	12/05/2002	4.240
Total - UNITED STATES								1,381,809,706	1,351,314,304	XXX	1,412,364,298	1,538,558,917	5,664,089	68,784,135	11,971,068			XXX	XXX	XXX
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities								1,381,809,706	1,351,314,304	XXX	1,412,364,298	1,538,558,917	5,664,089	68,784,135	11,971,068			XXX	XXX	XXX
Defined Multi-Class Residential Mortgage-Backed Securities UNITED STATES																				
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		6.500	MTLY	08/15/2008	09/15/2007	100.000	17,992,435	18,000,000	106.5620	19,181,178	17,972,766	97,500	1,170,001	5,476			1	04/14/1998	6.530
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		6.250	MTLY	09/15/2023	03/15/2009	100.000	6,065,279	6,000,000	107.3850	6,443,127	6,114,051	31,250	375,000	(13,301)			1PE	09/24/1998	5.960
3133T4-5L-6	FED HOME LOAN MTG CORP 1722 PH		6.500	MTLY	08/15/2022	10/15/2007	100.000	10,096,903	10,000,000	104.3970	10,439,734	10,225,425	54,167	650,000	(35,110)			1PE	10/30/1998	6.080
3133T5-LJ-0	FED HOME LOAN MTG CORP 1727 G		6.500	MTLY	02/15/2023	04/15/2008	100.000	9,679,557	10,000,000	104.3220	10,432,247	9,286,556	54,167	650,000	110,147			1PE	05/18/1994	7.900
31358K-GK-8	FED NATL MTG ASSOC 1991-149 G		8.000	MTLY	10/25/2006	04/25/2004	100.000	463,937	461,130	102.4750	472,544	470,785	3,074	32,530	(1,800)			1PE	05/08/1996	6.920
31359D-VZ-3	FED NATL MTG ASSOC 1993-160 PH		6.500	MTLY	06/25/2020	12/25/2003	100.000	7,570,539	7,561,318	102.1240	7,721,916	7,629,977	40,957	499,844	(13,373)			1PE	09/24/1993	6.260
313399-GL-5	FHR 2351 EH		6.500	MTLY	08/15/2031	12/15/2015	100.000	15,017,768	15,000,000	105.8610	15,879,117	15,019,922	81,250	975,001	(1,629)			1PE	08/22/2001	6.480
31339M-LV-8	FHR 2407 HD		6.500	MTLY	10/15/2029	12/15/2005	100.000	10,408,490	10,000,000	105.6910	10,569,078	10,446,875	54,167	162,500	(38,385)			1PE	09/19/2002	4.860
Total - UNITED STATES								77,294,907	77,022,448	XXX	81,138,940	77,166,357	416,531	4,514,876	12,025			XXX	XXX	XXX
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities								77,294,907	77,022,448	XXX	81,138,940	77,166,357	416,531	4,514,876	12,025			XXX	XXX	XXX
3199996 - Bonds - Special Revenue - United States								17,654,010,389	20,200,677,719	XXX	18,766,652,361	17,797,969,229	231,903,467	728,834,769	567,514		78,934	XXX	XXX	XXX
3199999 - Total - Special Revenue Bonds								17,654,010,389	20,200,677,719	XXX	18,766,652,361	17,797,969,229	231,903,467	728,834,769	567,514		78,934	XXX	XXX	XXX
PUBLIC UTILITIES ISSUER OBLIGATIONS UNITED STATES																				
01958X-AL-1	ALLIED WASTE NA	LS	7.625	JJ	01/01/2006			141,492	150,000	99.5000	149,250	136,500	5,719	11,438	2,698			3	03/15/2000	9.830
025537-AA-9	AMERICAN ELECTRIC POWER CO	LS	6.125	MN	05/15/2006			4,989,278	5,000,000	98.4800	4,924,000	4,984,800	39,132	306,250	2,779			2	05/04/2001	6.200
14414C-AA-2	CAROLINA POWER & LIGHT		6.650	AO	04/01/2008			10,404,097	10,000,000	111.1140	11,111,360	10,480,000	166,250	665,000	(64,277)			2	10/19/2001	5.750
186108-BP-0	CLEVELAND ELEC ILLUM CO 1ST MTG		9.500	MN	05/15/2005			5,192,591	5,225,000	100.3330	5,242,399	5,133,301	63,426	496,375	11,619			2	06/06/1996	9.800
125896-AH-3	CMS ENERGY	LS	7.500	JJ	01/15/2009			935,000	1,100,000	85.0000	935,000	1,054,000	38,042	82,500	(111,849)			4	07/25/2000	8.220
197648-CA-4	COLUMBIA ENERGY		6.800	MN	11/28/2005			9,531,329	10,000,000	103.6550	10,365,500	9,201,020	62,333	680,000	136,330			2	05/25/2000	8.660
26439X-AB-9	DUKE ENERGY FIELD SVCS	LS	7.875	FA	08/16/2010			4,995,203	5,000,000	105.8320	5,291,600	4,994,200	147,656	393,750	444			2	08/10/2000	7.890
653522-DH-2	NIAGARA MHWK PWR		7.625	AO	10/01/2005			15,180,512	15,121,950	110.8010	16,755,272	15,221,301	288,262	1,153,049	(18,551)			2	09/07/2000	7.470
677347-BT-2	OHIO EDISON		6.875	AO	04/01/2005			8,390,277	8,500,000	106.0390	9,013,315	8,184,140	146,094	584,375	43,268			2PE	05/14/1997	7.510
694308-EU-7	PACIFIC GAS & ELEC CO 1ST & REF MTG		6.250	JD	08/01/2003			9,900,000	10,000,000	99.0000	9,900,000	9,419,000	52,083	625,000	400,000			6	07/11/1996	7.390
743263-AB-1	PROGRESS ENERGY		6.550	MS	03/01/2004			9,999,428	10,000,000	103.9320	10,393,200	9,998,600	218,333	655,000	458			2	02/14/2001	6.560
835415-AJ-9	SONAT INC		7.625	JJ	07/15/2011			2,881,000	4,300,000	67.0000	2,881,000	4,126,065	151,187	327,875	(1,262,299)			3	04/18/2000	8.180

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
872375-AG-5	TECO ENERGY INC.	LS	7.000	MN	05/01/2012			4,994,749	5,000,000	84.0000	4,200,000	4,994,500	58,333	163,333	249			2	05/08/2002	7.020
882389-CA-5	TEXAS EAST TRANS		7.300	JD	12/01/2010			9,958,065	10,000,000	110.5120	11,051,200	9,950,500	60,833	730,000	3,786			2	11/28/2000	7.370
882440-AQ-3	TEXAS GAS TRANSMISSION CORPNT		8.625	AO	04/01/2004			4,975,000	5,000,000	99.5000	4,975,000	5,288,450	107,813	431,250	(117,154)			4	04/26/1995	7.720
889175-BA-2	TOLEDO EDISON		7.875	FA	08/01/2004			4,766,195	4,757,000	106.1060	5,047,462	4,792,820	156,089	374,614	(5,268)			2	11/27/1996	7.740
Total - UNITED STATES								107,234,216	109,153,950	XXX	112,235,558	107,959,198	1,761,585	7,679,808	(977,768)			XXX	XXX	XXX
CANADA																				
C8852@-AB-3	ENBRIDGE FUNDING 8.17% SENIOR NOTES		8.170	MS	03/05/2007			5,000,000	5,000,000	114.0180	5,700,920	5,000,000	133,897	408,500				1	02/03/2000	8.170
669771-AV-9	NOVA GAS TRANSMISSION LTD NT		8.500	JD	12/08/2004			10,016,205	10,000,000	110.5950	11,059,500	10,061,200	54,306	850,000	(7,416)			1	01/18/1995	8.410
Total - CANADA								15,016,205	15,000,000	XXX	16,760,420	15,061,200	188,203	1,258,500	(7,416)			XXX	XXX	XXX
3299999 - Total Bonds - Public Utilities - Issuer Obligations								122,250,421	124,153,950	XXX	128,995,979	123,020,398	1,949,788	8,938,308	(985,183)			XXX	XXX	XXX
3899996 - Bonds - Public Utilities - United States								107,234,216	109,153,950	XXX	112,235,558	107,959,198	1,761,585	7,679,808	(977,768)			XXX	XXX	XXX
3899997 - Bonds - Public Utilities - Canada								15,016,205	15,000,000	XXX	16,760,420	15,061,200	188,203	1,258,500	(7,416)			XXX	XXX	XXX
3899999 - Total - Public Utilities Bonds								122,250,421	124,153,950	XXX	128,995,979	123,020,398	1,949,788	8,938,308	(985,183)			XXX	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES ISSUER OBLIGATIONS																				
004408-AB-6	ACE LTD	LS	6.000	AO	04/01/2007			9,985,393	10,000,000	107.0220	10,702,200	9,983,100	150,000	315,000	2,293			1PE	03/19/2002	6.040
00767#-AA-7	ADEPT INC. DEMAND NOTE		9.500	MATR	06/22/2010			200,000	200,000	100.0000	200,000	200,000	47,975					5*	08/18/2000	9.500
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		18.241	F28	02/28/2008			1,727,893	2,172,820	100.0000	1,727,470	1,537,970	23,995	64,376	66,000			1Z	05/06/1998	18.240
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)			N30	11/30/2004			1,687,592	2,246,890	94.1760	1,687,535	1,526,956		(248,446)	75,491			1	10/19/1999	4.350
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A			MS	03/01/2017			841,571	1,201,881	77.2390	812,052	794,118			47,453			1	04/01/2002	8.520
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B			MS	03/01/2017			2,314,167	3,304,955	77.2390	2,232,996	2,183,681			130,486			1	04/01/2002	8.520
008252-AC-2	AFFILIATED MANAGERS			MN	05/07/2021			300,510	350,000	89.6250	313,688	299,859			651			2	09/24/2002	0.830
001084-AD-4	AGCO CORP	LS	8.500	MS	03/15/2006	03/15/2003	100.000	448,753	450,000	101.0000	454,500	449,000	11,263	38,250	10,003			4	02/04/1997	8.500
001084-AG-7	AGCO CORPORATION		9.500	MN	05/01/2008	04/01/2007	100.000	1,776,574	1,725,000	108.0000	1,863,000	1,783,750	27,313	163,875	(7,176)			3	04/02/2002	8.670
00846U-AA-9	AGILENT TECHNOLOGIES INC		3.000	JD	12/01/2021	12/06/2004	100.000	1,119,166	1,000,000	95.8750	958,750	1,173,500	2,500	30,333	(54,334)			2	03/26/2002	(2.960)
00846U-AB-7	AGILENT TECHNOLOGIES INC		3.000	JD	12/01/2021			647,607	725,000	95.8750	695,094	647,313	1,813	9,000	294			2	12/18/2002	3.800
00770#-AA-2	AIC-MO/ADVANTAGE CAPITAL MO PRTNRS		27.321	M01	06/30/2008			929,867	661,234	140.6260	929,867	1,135,000	15,055	175,236	(30,858)			1	02/21/1997	11.930
001546-AE-0	AK STEEL CORP.	LS	7.875	FA	02/15/2009			748,420	750,000	101.0000	757,500	747,740	22,313	60,938	13,420			4	02/05/1999	7.920
001546-AF-7	AK STEEL CORP.	LS	7.750	JD	06/15/2012			995,862	1,000,000	100.7500	1,007,500	995,700	3,444	39,611	162			4	06/06/2002	7.810
013104-AE-4	ALBERTSON'S INC		6.950	FA	08/01/2009			5,255,562	5,000,000	110.9610	5,548,050	5,273,500	144,792	173,750	(17,938)			2PE	05/30/2002	6.000
013817-AH-4	ALCOA INC		5.375	JJ	01/15/2013			4,969,226	5,000,000	105.8380	5,291,900	4,968,350	103,021		876			1	08/08/2002	5.460
017363-AE-2	ALLEGHENY ENERGY SUPPLY		8.250	AO	04/15/2012			2,560,000	4,000,000	64.0000	2,560,000	3,992,880	69,667	171,417	(1,432,880)			4	04/03/2002	8.280
018490-AD-4	ALLERGAN INC	LS		MN	11/06/2022	11/06/2006	81.920	780,895	1,000,000	85.1250	851,250	779,410			1,485			1	11/01/2002	1.250
018606-AD-5	ALLIANCE IMAGING		10.375	AO	04/15/2011	04/15/2009	100.000	1,106,625	1,135,000	97.5000	1,106,625	1,138,263	24,860	117,756	(31,438)			4	04/09/2001	10.330
01958X-AM-9	ALLIED WASTE NA		7.875	JJ	01/01/2009			1,592,795	1,650,000	98.5000	1,625,250	1,595,948	64,969	80,719	1,021			3	10/30/2002	8.510
02261W-AB-5	ALZA CORP			JJ	07/28/2020	07/28/2003	60.280	430,287	650,000	77.7500	505,375	463,921			(33,635)			1	07/15/2002	(16.170)
02476F-AC-1	AMER BUS INFO	LS	9.500	JD	06/15/2008			829,282	850,000	101.5000	862,750	821,875	3,589	80,750	10,011			4	03/20/2002	10.110
023551-AF-1	AMERADA HESS		7.875	AO	10/01/2029			4,895,512	5,000,000	115.6180	5,780,900	4,892,900	98,438	393,750	1,090			2	06/12/2000	8.070
023551-AG-9	AMERADA HESS		5.900	FA	08/15/2006			7,495,202	7,500,000	106.9690	8,022,675	7,493,625	167,167	442,500	1,156			2	08/08/2001	5.920
02360X-AG-2	AMERENENERGY GENERATING		7.950	JD	06/01/2032			4,981,490	5,000,000	110.5550	5,527,750	4,981,400	33,125	193,229	90			2	06/03/2002	7.980
02364J-AC-8	AMERICA ONLINE			JD	12/06/2019	12/06/2004	63.980	845,671	1,400,000	55.0000	770,000	771,764			24,789			2	12/01/1999	2.980
02369A-AC-2	AMERICAN ACHIEVEMENT COR		11.625	JJ	01/01/2007			1,020,099	1,000,000	106.1250	1,061,250	1,023,256	58,125	42,302	(3,157)			4	03/06/2002	10.990
02378J-AR-9	AMERICAN AIRLINE		6.977	MN23	05/23/2021			5,074,517	5,074,517	85.8310	4,355,507	5,074,517	37,372	354,049				2	05/18/2001	6.980
026651-A#-6	AMERICAN HOMESTAR CORP SERIES B SR NTS		8.390	MJSD	09/15/2008			275,461	2,118,929	13.0000	275,461	2,118,929			(339,029)			6	08/07/1998	7.190
026874-AP-2	AMERICAN INTL GROUP	LS		MN	11/09/2031			2,244,900	3,475,000	64.2500	2,232,688	2,216,906			27,107			1	11/04/2002	1.520
02744R-AH-0	AMERICAN MEDIA OPERATIONS		10.250	MN	05/01/2009			641,072	650,000	103.5000	672,750	638,750	11,104	66,625	933			4	04/07/2000	10.560
029717-AC-9	AMERICAN STANDARD COS		7.375	FA	02/01/2008			763,338	750,000	104.5000	783,750	765,000	23,047	27,656	(1,662)			3	03/18/2002	6.950
029717-AM-7	AMERICAN STD INC		7.625	FA	02/15/2010			522,087	500,000	106.0000	530,000	522,500	14,403		(413)			3	10/24/2002	6.830
03073Q-AB-4	AMERISOURCE BERG		8.125	MS	09/01/2008			1,065,000	1,000,000	106.5000	1,065,000	1,072,500	27,083		(7,500)			3	10/24/2002	6.610
03073E-AA-3	AMERISOURCEBERGEN CORP	LS	7.250	MN	11/15/2012			1,000,000	1,000,000	102.5000	1,025,000	1,000,000	8,660					3Z	11/12/2002	7.250
U0267V-AC-0	AMERITECH CAP EURO		6.250	M	05/18/2009			5,072,916	5,000,000	106.4530	5,322,640	5,077,680	193,576		(4,764)			1PE	07/24/2002	5.970
031100-AC-4	AMETEK INC		7.200	JJ	07/15/2008			1,028,108	1,030,000	103.6860	1,067,966	1,027,044	34,196	74,160	26,989			3	07/14/1998	7.240
031162-AC-4	AMGEN INC			MS	03/01/2032			2,774,052	4,000,000	73.6250	2,945,000	2,753,294			20,758			1	05/31/2002	1.260
031162-AE-0	AMGEN INC			MS	03/01/2032			249,820	350,000	73.6250	257,688	248,955			865			1	09/10/2002	1.160

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
032479-AD-9	ANADARKO FINANCE CO		7.500	MN	05/01/2031			5,363,874	5,000,000	118.9060	5,945,300	5,367,350	62,500	375,000	(3,476)			2	02/21/2002	6.910
032511-AP-2	ANADARKO PETROLEUM CORP	LS		MS	03/07/2020	03/07/2003	55.440	754,473	1,300,000	61.1250	794,625	847,346			(92,873)			2	10/03/2002	(24.670)
032654-AC-9	ANALOG DEVICES		4.750	AO	10/01/2005			2,193,129	2,300,000	99.3750	2,285,625	2,126,313	27,313	109,250	33,638			2	11/29/2000	6.650
036731-AB-3	ANTEON CORPORATION		12.000	MN	05/15/2009			608,748	628,000	109.0000	684,520	604,875	9,629	75,360	1,791			4	08/16/2000	12.740
00184A-AC-9	AOL TIME WARNER		7.625	AO	04/15/2031			14,336,651	13,600,000	102.7780	13,977,808	15,820,050	218,922	1,037,000	(6,861)			2	02/14/2002	7.180
03760A-AE-1	APOGENT TECHNOLOGIES INC	LS	2.250	AO	10/15/2021	10/20/2004	100.000	1,074,675	1,050,000	102.8750	1,080,188	1,082,250	4,988	17,109	(7,575)			2	12/17/2002	0.920
001957-BD-0	AT&T CORP		8.000	MN	11/15/2031			15,168,763	15,000,000	110.2230	16,533,450	15,170,100	153,333	1,180,000	(1,337)			2	02/07/2002	7.900
00209A-AE-6	AT&T WIRELESS		7.875	MS	03/01/2011			12,446,865	12,000,000	100.5000	12,060,000	12,499,260	315,000	945,000	(38,926)			2	08/20/2001	7.260
00209A-AG-1	AT&T WIRELESS SVCS INC	LS	8.125	MN	05/01/2012			5,034,633	5,000,000	100.5000	5,025,000	5,036,350	67,708	220,052	(1,717)			2	04/16/2002	8.020
00207R-AC-5	ATMI INC		5.250	MN	11/15/2006	11/15/2004	102.100	397,250	350,000	113.5000	397,250	410,375	2,348		(13,125)			4Z	12/18/2002	(2.460)
04962V-AE-9	ATRIUM COMPANIES INC		10.500	MN	05/01/2009			751,750	775,000	97.0000	751,750	770,488	13,563	81,375	(2,250)			4	03/26/2002	10.600
053762-AD-2	AVIRON		5.250	FA	02/01/2008	02/05/2004	103.000	694,750	700,000	99.2500	694,750	749,000	15,313	18,375	(54,250)			3Z	03/14/2002	2.940
01958X-AS-6	AW 8 7/8 4/01/08		8.875	AO	04/01/2008			450,000	450,000	101.5000	456,750	450,000	9,984	39,938				3	01/25/2001	8.880
05567@-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC			M15	03/15/2010			1,396,183	2,675,650	100.0000	1,396,183	1,668,822			(492,925)			1	06/01/1998	
060505-AG-9	BANK OF AMERICA	LS	7.400	JJ	01/15/2011			20,667,096	20,000,000	117.7960	23,559,200	20,776,300	805,399	906,696	(60,507)			1	02/27/2001	6.850
06423A-AQ-6	BANK ONE CORP	LS	5.900	MN	11/15/2011			9,944,995	10,000,000	108.4090	10,840,900	9,939,900	75,389	581,806	4,584			1	11/13/2001	5.980
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS			MJSD	03/01/2008			8,213,247	11,560,323	100.0000	8,213,247	6,232,458			429,999			1	05/06/1998	
067774-AD-1	BARNES & NOBLE INC		5.250	MS	03/15/2009	03/20/2004	103.000	745,000	800,000	93.1250	745,000	964,750	12,367	36,750	(219,750)			4	04/12/2002	(2.670)
C8852*-AA-7	BARNES/3031786 NOVA SCOTIA CO. SR NTS		7.660	MN	11/12/2007			5,000,000	5,000,000	114.0620	5,703,102	5,000,000	52,131	382,985				2	10/01/1999	7.660
054937-AC-1	BB&T CORPORATION 144A		6.500	FA	08/01/2011			12,441,730	12,500,000	112.9430	14,117,875	12,434,875	338,542	807,986	4,918			1	07/27/2001	6.570
055381-AK-3	BE AEROSPACE INC	LS	8.875	MN	05/01/2011			269,269	375,000	73.5000	275,625	268,125	5,547	16,641	1,144			4	10/24/2002	14.890
073325-AD-4	BEA SYSTEMS	LS	4.000	JD	12/15/2006			543,000	600,000	90.5000	543,000	571,500	1,067	24,000	(28,500)			4	01/24/2002	5.110
07556Q-AG-0	BEAZER HOMES USA	LS	8.375	AO	04/15/2012			850,000	850,000	103.0000	875,500	850,000	15,028	35,198				3	04/11/2002	8.380
086516-AE-1	BEST BUY		2.250	JJ	01/15/2022			926,750	1,100,000	84.2500	926,750	1,088,188	11,413	12,375	(161,438)			3	05/24/2002	2.320
086516-AF-8	BEST BUY		2.250	JJ	01/15/2022			627,803	800,000	84.2500	674,000	626,344	8,300		1,460			3	10/23/2002	3.860
055472-AB-0	BISYS GROUP INC		4.000	MS	03/15/2006	03/15/2005	100.000	657,125	700,000	93.8750	657,125	701,750	8,244		(44,625)			3	09/11/2002	3.890
055482-AE-3	BJ SERVICES CO		0.395	AO	04/24/2022			392,694	500,000	81.7500	408,750	390,322	368	989	2,372			2	08/05/2002	1.700
09377@-AA-2	BLOOMBERG INC SENIOR SEC NTS		7.530	MS	03/30/2004			8,000,000	8,000,000	104.9930	8,399,450	8,000,000	152,273	610,400				1	01/22/1997	7.530
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)			JD	12/15/2009			286,336	397,727	71.9930	286,336	253,790		(135,000)	11,976			1	05/05/2000	9.830
097014-AG-9	BOEING CAPITAL CORP	LS	6.500	FA	02/15/2012			5,086,213	5,000,000	106.6210	5,331,050	5,092,150	122,778	162,500	(5,937)			1PE	02/14/2002	6.250
097014-AH-7	BOEING CAPITAL CORP	LS	5.800	JJ	01/15/2013			2,995,987	3,000,000	101.2810	3,038,430	2,995,860	75,400		127			1	07/18/2002	5.820
09777#-AA-6	BOME INVESTORS, II LLC SR. STRCTD. NTS			D	06/30/2008			2,070,161	2,728,755	100.0000	2,069,603	1,748,168		385,000	87,897			1	06/16/1998	
103304-AH-4	BOYD GAMING CORP	LS	9.250	FA	08/01/2009			1,259,626	1,275,000	108.7500	1,386,563	1,257,354	49,141	119,576	1,618			3	07/20/2001	9.500
10805*-AE-6	BRIDGE INFO. SYSTEMS. INC. SR. SECD. TERM B DUE 2005		7.250	JAJO	05/30/2005			383,354			365,829		298				1	6	01/07/2000	10.490
111201-AB-5	BRL UNIVERSAL EQ		8.875	FA	02/15/2008	02/15/2007	100.000	2,566,655	2,525,000	104.0000	2,626,000	2,569,813	84,658	90,969	(2,900)			3	09/17/2002	8.400
111621-AA-6	BROCADE COMMUNICATIONS		2.000	JJ	01/01/2007								1,000					4Z	10/09/2002	
111621-AB-4	BROCADE COMMUNICATIONS		2.000	JJ	01/01/2007			350,625	500,000	70.1250	350,625	389,250	4,028	4,222	(38,625)			3	12/31/2002	8.100
11434A-AB-6	BROOKS-PRI AUTOMATION		4.750	JD	06/01/2008			659,250	900,000	73.2500	659,250	774,563	3,563	42,750	(115,313)			4	05/22/2002	7.690
120568-AD-2	BUNGE LTD FINANCE CORP		3.750	MN	11/15/2022			600,000	600,000	102.2500	613,500	600,000	2,125					2Z	11/22/2002	3.750
12189T-AR-5	BURLINGTON NORTH SANTA FE		7.950	FA	08/15/2030			17,485,793	17,500,000	125.4960	21,961,800	17,485,475	525,583	1,391,250	140			2	08/03/2000	7.960
12201P-AK-2	BURLINGTON RESOURCES FIN		5.700	MS	03/01/2007			9,994,731	10,000,000	107.7080	10,770,800	9,993,800	190,000	294,500	931			2	02/21/2002	5.710
122574-AF-3	BURR-BROWN CORP	LS	4.250	FA	02/15/2007	02/20/2003	102.430	824,126	800,000	100.3750	803,000	876,000	12,844	34,000	(35,105)			1	07/06/2001	(0.170)
056039-AD-2	BWAY CORP	LS	10.000	AO	10/15/2010			1,000,000	1,000,000	103.7500	1,037,500	1,000,000	9,444					4Z	11/21/2002	10.000
056039-AC-4	BWAY CORP 144A		10.250	AO	04/15/2007			245,347	250,000	105.2500	263,125	243,313	5,410	25,625	787			4	02/11/2000	10.820
13077Q-AC-7	CALIF STEEL INDU		8.500	AO	04/01/2009	04/01/2007	100.000	2,126,314	2,125,000	100.7500	2,140,938	2,136,375	45,156	108,375	5,780			3	12/18/2002	8.330
13033#-AA-8	CALIFORNIA HOUSING LOAN INSUR. FUND-1ST FUNDING		6.900	MN	09/15/2013			444,993	444,993	100.0000	444,993	444,993	3,753	34,744				1	05/17/2000	6.900
13033#-AB-6	CALIFORNIA HOUSING LOAN INSUR. FUND-2ND FUNDING		6.210	MN	09/15/2013			874,965	874,965	100.0000	874,965	874,965	6,641	61,653				1	04/17/2001	6.210
13033#-AC-4	CALIFORNIA HOUSING LOAN INSUR. FUND-3RD FUNDING		5.210	MN	09/15/2013			1,498,183	1,498,183	100.0000	1,498,183	1,498,183	9,540	84,601				2	11/16/2001	5.210
140909-AD-4	CARAUSTAR INDS	LS	9.875	AO	04/01/2011	04/01/2009	100.000	1,434,966	1,450,000	103.0000	1,493,500	1,432,005	35,797	79,000	1,646			4	10/10/2002	10.040
143658-AM-4	CARNIVAL CORP		2.000	AO	04/15/2021			270,795	300,000	104.7500	314,250	269,250	1,267	6,000	1,224			1	09/20/2001	2.680
143658-AS-1	CARNIVAL CORP			AO	10/24/2021	10/24/2008	61.690	1,002,221	1,800,000	57.8750	1,041,750	995,904			6,317			1	08/19/2002	1.770
149123-BF-7	CATERPILLAR INC		6.625	JJ	07/15/2028			9,273,659	10,000,000	111.7790	11,177,900	9,253,600	305,486	662,500	9,662			1PE	01/03/2001	7.250
151313-AF-0	CENDANT CORP			FA	02/13/2021	02/13/2004	65.550	2,109,555	3,050,000	63.1250	1,925,313	2,182,656			(73,102)			2	04/11/2002	(4.800)
151313-AN-3	CENDANT CORP	LS	3.875	MN	11/27/2011	11/27/2004	100.000	725,710	700,000	98.7500	691,250	735,070	2,562	27,125	(9,360)			2	04/10/2002	1.900
156431-AC-2	CENTURY ALUMINUM		11.750	AO	04/15/2008			533,500	550,000	97.0000	533,500	543,521	13,643	64,625	(10,487)			3	03/28/2001	12.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
156708-AD-1	CEPHALON INC		2.500	JD	12/15/2006			1,108,500	1,200,000	92.3750	1,108,500	1,150,563	1,333	30,334	(42,063)			4	05/21/2002	3.490
156708-AE-9	CEPHALON INC		2.500	JD	12/15/2006			184,750	200,000	92.3750	184,750	192,000	222	2,500	(7,250)			4	12/04/2002	3.580
158916-AF-3	CHANCELLOR MEDIA		8.125	JD	12/15/2007	12/15/2005	100.000	331,173	325,000	104.1250	338,406	331,703	1,174	13,203	(530)			3	09/12/2002	7.400
158916-AL-0	CHANCELLOR MEDIA CORP 144A		8.000	MN	11/01/2008			124,406	125,000	109.1250	136,406	124,375	1,667	5,000	31			2	08/05/2002	8.100
165167-AS-6	CHESAPEAKE ENERGY CORP		8.125	AO	04/01/2011	04/01/2009	100.000	1,603,957	1,600,000	101.0000	1,616,000	1,604,313	32,500	89,375	(300)			4	03/26/2002	8.070
165167-AV-9	CHESAPEAKE ENERGY CORP		8.375	MN	11/01/2008			248,016	250,000	103.5000	258,750	247,725	3,490	20,705	1,141			4	10/26/2001	8.550
166751-AF-4	CHEVRON CORP		6.625	AO	10/01/2004			9,985,691	10,000,000	107.6430	10,764,300	9,963,300	165,625	662,500	7,473			1	10/06/1999	6.710
170040-AE-9	CHIRON CORP			JD	06/12/2031	06/12/2006	60.800	634,237	1,100,000	57.1250	628,375	632,610			1,627			2	10/28/2002	1.540
17273K-A*-0	CIRCOR SENIOR NOTES		8.230	A019	10/19/2006			4,000,000	4,000,000	108.3290	4,333,168	4,000,000	65,840	329,200				2	09/17/1999	8.230
172967-AZ-4	CITIGROUP INC		7.250	AO	10/01/2010			3,220,034	3,000,000	116.0870	3,482,610	8,636,960	54,375	217,500	(18,826)			1	02/14/2002	6.050
172967-BK-6	CITIGROUP INC	LS	5.000	MS	03/06/2007			4,930,230	4,940,000	106.7250	5,272,215	4,928,539	78,903	123,500	1,691			1PE	02/27/2002	5.050
172967-BL-4	CITIGROUP INC	LS	6.625	JD	06/15/2032			5,722,189	6,000,000	109.1730	6,550,380	5,721,000	17,667	208,688	1,189			1	07/29/2002	7.000
17453B-AB-7	CITIZENS COMM	LS	9.250	MN	05/15/2011			2,983,806	3,000,000	119.1010	3,573,030	2,981,880	35,458	277,500	1,231			2	05/18/2001	9.340
17453B-AA-9	CITIZENS COMMUNICATIONS		8.500	MN	05/15/2006			10,445,334	10,000,000	110.7390	11,073,900	10,601,100	108,611	850,000	(113,463)			2	08/07/2001	6.990
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE		2.625	AO	04/01/2003			845,754	850,000	99.2500	843,625	848,813	5,578	15,750	(3,059)			2	08/21/2002	4.690
125896-AQ-3	CMS ENERGY CORP		8.500	AO	04/15/2011			725,427	1,000,000	87.0000	870,000	722,500	17,944		2,927			4	10/31/2002	14.260
20029#-AH-4	COMCAR INDUSTRIES (AMENDED) SER B 12% SR NTS		12.000	MTLY	05/15/2006			3,957,405	4,186,302	100.0000	4,186,302	3,885,608	51,715	250,211	71,797		8,722	5	11/29/2002	17.400
20029P-AL-3	COMCAST CABLEVIS	LS	6.750	JJ	01/30/2011			7,449,220	7,500,000	104.0480	7,803,600	7,442,625	212,344	506,250	4,572			2	01/10/2001	6.860
20029P-AM-1	COMCAST CABLEVIS	LS	6.875	JD	06/15/2009			7,078,681	7,000,000	106.3890	7,447,230	7,093,170	21,389	481,250	(9,480)			2PE	06/06/2001	6.660
203668-AA-6	COMMUNITY HEALTH SYSTEMS		4.250	AO	10/15/2008			624,497	650,000	98.6250	641,063	624,000	5,832		497			4	11/08/2002	5.040
204912-AP-4	COMPUTER ASSOCIATES INC	LS	1.625	JD	12/15/2009			663,708	650,000	97.5000	633,750	663,813	587		(105)			2Z	12/06/2002	1.310
205862-AH-8	COMVERSE TECH		1.500	JD	12/01/2005	12/01/2003	100.380	673,000	800,000	84.1250	673,000	809,063	1,000	12,000	66,000			3	11/20/2000	1.150
205887-AW-2	CONAGRA INC		7.875	MS	09/15/2010			10,405,621	10,000,000	120.9320	12,093,200	10,465,100	231,875	787,500	(38,271)			2	05/24/2001	7.180
205887-AZ-5	CONAGRA INC		6.000	MS	09/15/2006			20,140,254	20,000,000	109.4250	21,885,000	20,183,000	353,333	1,216,667	(33,056)			2	09/07/2001	5.790
208251-AC-2	CONOCO INC		5.900	AO	04/15/2004			9,963,188	10,000,000	104.6790	10,467,900	9,866,300	124,556	590,000	25,768			1	06/22/2001	6.210
210805-CQ-8	CONTINENTAL AIRLINES	LS	6.545	F02	02/02/2019			5,452,113	5,944,289	86.7760	5,158,208	5,391,945	161,025	381,157	19,916			2	04/19/2000	7.890
21232@-AB-0	CONTRACT MAIL		13.750	MJSD	03/20/2006			7,490,611	13,619,293	55.0000	7,490,611	13,619,293		1,313,191	(6,128,682)			6	02/29/2000	14.480
21233#-AA-9	CONTRACT MAIL		14.000	M	03/20/2008				548,912	55.0000	301,902	548,912		67,410	(548,912)			6	02/29/2000	16.090
21233#-AC-5	CONTRACT MAIL		14.000	M	03/20/2009				246,770	55.0000	135,724	246,770		30,305	(246,770)			6	03/20/2000	13.550
21233#-AB-7	CONTRACT MAIL COMPANY		14.000	M	03/20/2008				196,166	55.0000	107,891	196,166		24,091	(196,166)			6	05/01/1998	13.830
216845-A*-8	COOPERATIVE COMPUTING, INC. SR. SECD. TERM B DUE 2004		5.707	MJSD	03/31/2004								39,090		0			4	02/04/1999	
21923#-AD-8	CORNERSTONE PROPANE SR SEC NTS		8.080	JJ31	07/31/2005			2,500,000	5,000,000	50.0000	2,500,000	5,000,000		202,000	(2,500,000)			6	10/13/1999	22.620
22160Q-AC-6	COSTCO			FA	08/19/2017	08/19/2003	61.520	607,770	950,000	69.2500	657,875	752,584			(99,184)			1	11/11/2002	(5.360)
22237U-AB-8	COUNTRYWIDE HOME LOAN		6.850	JD	06/15/2004			9,997,901	10,000,000	106.3770	10,637,700	9,993,600	30,444	685,000	1,328			1	06/17/1999	6.870
22406*-CS-1	COX ENTERPRISES 7.06% SR NTS, DUE 2007		7.060	AO	04/12/2007			5,069,446	5,000,000	107.7650	5,388,269	5,093,250	77,464	353,000	(13,604)			2	03/01/2001	6.680
126304-AJ-3	CSC HOLDINGS INC		7.250	JJ	07/15/2008			1,350,313	1,450,000	93.1250	1,350,313	1,445,671	48,474	105,125	(84,739)			4	10/30/1998	7.300
126408-GA-5	CSX CORP	LS		AO	10/30/2021	10/30/2008	87.840	1,655,786	1,950,000	83.7500	1,633,125	1,651,644			4,142			2	10/24/2002	0.580
231021-AL-0	CUMMINS INC	LS	9.500	JD	12/01/2010			1,250,000	1,250,000	106.5000	1,331,250	1,250,000	13,524					3	11/15/2002	9.500
231029-20-8	CUMMINS CAPITAL TRUST			MJSD	06/15/2031			624,750	14,000	44.6250	624,750	700,000	2,314	49,000	(75,250)			4	06/12/2001	
232572-AE-7	CYMER INC	LS	3.500	FA	02/15/2009			637,000	650,000	98.0000	637,000	685,750	8,594	11,375	(48,750)			4	06/19/2002	2.590
232806-AE-9	CYPRESS SEMICONDUCTOR	LS	4.000	FA	02/01/2005			1,826,000	2,200,000	83.0000	1,826,000	1,870,000	36,667	88,000	(97,964)			4	04/10/2001	8.730
25746U-AG-4	D 6 01/31/03		6.000	JJ	01/31/2003			24,999,237	25,000,000	100.1910	25,047,750	24,981,750	629,167	1,500,000	9,292			2PE	01/23/2001	6.040
235811-AU-0	DANA CORP	LS	9.000	FA	08/15/2011			2,291,207	2,375,000	96.5000	2,291,875	2,332,000	80,750	107,369	24,161			3	09/12/2002	9.300
23583*-BZ-9	DANA CREDIT CORP. 7.58% NOTES		7.580	FA	08/16/2004			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	142,125	379,000				3	08/09/1999	7.580
235851-AF-9	DANAHER	LS		JJ	01/22/2021			660,902	1,050,000	67.1250	704,813	637,875			16,727			1	08/08/2001	2.570
244199-BB-0	DEERE & CO		6.950	AO	04/25/2014			14,985,727	15,000,000	117.8110	17,671,650	14,985,150	191,125	544,417	577			1PE	04/10/2002	6.960
245217-AK-0	DEL MONTE CORP	LS	9.250	MN	05/15/2011			875,000	875,000	104.1250	911,094	875,000	10,342	80,938				4	05/03/2001	9.250
246688-AD-7	DELHAIZE AMERICA	LS	7.375	AO	04/15/2006			1,955,040	2,000,000	97.7520	1,955,040	2,082,600	31,139	147,500	(119,878)			3	06/22/2001	6.360
246688-AF-2	DELHAIZE AMERICA	LS	9.000	AO	04/15/2031			3,680,040	4,000,000	92.0010	3,680,040	4,350,880	76,000	180,000	(670,840)			3	06/18/2002	8.200
247126-AD-7	DELPHI AUTO SYST		6.550	JD	06/15/2006			11,588,856	11,500,000	105.4390	12,125,485	11,622,625	33,478	753,250	(22,385)			2	06/14/2001	6.300
247126-AC-9	DELPHI AUTO SYSTEMS	LS	7.125	MN	05/01/2029			4,833,990	5,272,000	85.1250	4,487,790	4,825,672	62,605	375,630	4,896			2PE	03/28/2001	7.880
25179M-AA-1	DEVON ENERGY CORP		4.900	FA	08/15/2008			695,084	700,000	100.0000	700,000	693,125	12,958	34,300	703			2	03/07/2001	5.050

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
251799-AA-0	DEVON ENERGY CORPORATION	LS	7.950	AO	04/15/2032			14,922,656	15,000,000	120.2210	18,033,150	14,922,150	251,750	662,500	506			2	03/20/2002	8.000
25179S-AC-4	DEVON ENERGY CORPORATION		6.875	AO	09/30/2011			6,976,713	7,000,000	111.3860	7,797,020	6,974,380	121,649	477,240	1,886			2	09/28/2001	6.930
252125-AA-7	DEX MEDIA EAST LLC/FIN	LS	9.875	MN	11/15/2009			1,000,000	1,000,000	107.0000	1,070,000	1,000,000	14,538					4	10/30/2002	9.880
252125-AD-1	DEX MEDIA EAST LLC/FIN	LS	12.125	MN	11/15/2012			1,000,000	1,000,000	110.7500	1,107,500	1,000,000	17,851					4	10/30/2002	12.130
23331A-AC-3	DHI 10 04/15/06		10.000	AO	04/15/2006	04/15/2003	100.000	301,520	300,000	101.5000	304,500	310,875	6,333	30,000	(5,041)			3	01/23/2001	8.170
252435-AF-9	DI GIORGIO CORP		10.000	JD	06/15/2007			1,078,151	1,100,000	98.2500	1,080,750	1,075,875	4,889	110,000	22,151			4	06/09/1999	10.400
25271C-AD-4	DIAMOND OFFSHORE	LS	1.500	AO	04/15/2031			1,900,816	2,100,000	91.5000	1,921,500	1,853,250	6,650	31,500	33,752			1	07/25/2001	3.480
25468P-BU-9	DISNEY (WALT) CO	LS	5.500	JD	12/29/2006			9,982,625	10,000,000	105.8240	10,582,360	9,977,000	3,056	826,528	3,787			2	06/25/2001	5.550
256159-AA-2	DOCUMENTUM INC	LS	4.500	AO	04/01/2007			643,467	750,000	91.2500	684,375	638,888	8,438	11,000	4,579			4Z	12/09/2002	8.590
25746U-AJ-8	DOMINION RESOURCES INC		6.250	JD	06/30/2012			4,991,097	5,000,000	106.1970	5,309,850	4,990,750	868	158,854	347			2	06/24/2002	6.280
260543-BP-7	DOW CHEMICAL		5.750	JD	12/15/2008			14,572,363	15,000,000	104.3490	15,652,350	14,522,550	38,333	867,292	49,813			1	02/14/2002	6.330
23331A-AD-1	DR HORTON		8.000	FA	02/01/2009			574,715	575,000	100.0000	575,000	584,593	19,167	26,000	(6,910)			3	03/18/2002	7.680
233331-AC-1	DTE ENERGY CO		6.000	JD	06/01/2004			13,140,093	13,075,000	104.7430	13,695,147	13,204,835	65,375	784,500	(42,992)			2PE	06/15/2001	5.630
233331-AG-2	DTE ENERGY COMPANY		6.650	AO	04/15/2009			4,993,503	5,000,000	110.4870	5,524,350	4,992,900	70,194	175,486	603			2PE	04/03/2002	6.680
263578-AB-2	DUANE READE INC		2.148	AO	04/16/2022			585,000	1,200,000	48.7500	585,000	698,562	5,370	12,887	(113,562)			3	04/10/2002	5.670
263534-BH-1	DUPONT EI NEMOUR	LS	6.750	AO	10/15/2004			7,991,247	8,000,000	108.5120	8,680,960	7,978,080	106,500	540,000	4,423			1PE	10/13/1999	6.820
266320-AH-6	DURA OPERATING CORP	LS	9.000	MN	05/01/2009			546,000	600,000	91.0000	546,000	566,188	9,000	54,000	(18,000)			4	02/08/2002	10.080
266320-AK-9	DURA OPERATING CORP	LS	8.625	AO	04/15/2012			500,000	500,000	100.5000	502,500	500,000	9,104	21,203				4	04/04/2002	8.630
27876G-AL-2	ECHOSTAR BROADBAND CORP	LS	10.375	AO	10/01/2007			1,750,000	1,750,000	108.2500	1,894,375	1,750,000	45,391	181,563				4	03/28/2001	10.380
278762-AG-4	ECHOSTAR COMMUNICATIONS	LS	5.750	MN	05/15/2008			1,998,042	2,400,000	90.1250	2,163,000	2,005,000	17,633	97,750	(6,958)			5	09/12/2002	9.630
27876G-AG-3	ECHOSTAR DBS	LS	9.375	FA	02/01/2009			200,000	200,000	105.7500	211,500	200,000	7,813	18,750	0			4	01/15/1999	9.380
281347-AC-8	EDO CORP		5.250	AO	04/15/2007			500,000	500,000	102.7500	513,750	500,000	5,542	14,073				4Z	03/27/2002	5.250
28176#-AA-3	EDWARDS MEGAPLEX HLDGS, LLC TERM B DUE 2006		10.875	MJSD	08/20/2006									52,387				6*	04/25/2000	
28336L-AC-3	EL PASO CORP			FA	02/28/2021			217,000	700,000	31.0000	217,000	287,000			(73,315)			3	09/26/2001	4.600
28368E-AD-8	EL PASO ENERGY		7.800	FA	08/01/2031			4,991,717	5,000,000	62.0000	3,100,000	4,991,650	162,500	195,000	67			2Z	02/14/2002	7.810
283695-BJ-2	EL PASO NATURAL GAS		8.375	JD	06/15/2032			3,725,000	5,000,000	74.5000	3,725,000	4,994,450	18,611	215,191	(1,269,450)			3	06/04/2002	8.390
285661-AB-0	ELECTRONIC DATA SYSTEMS	LS		MN	10/10/2021			489,992	600,000	76.0000	456,000	483,750			5,270			1	10/19/2001	1.080
532457-AT-5	ELI LILLY	LS	5.500	JJ	07/15/2006			9,971,724	10,000,000	107.9900	10,799,000	9,961,500	253,611	554,583	7,041			1PE	07/09/2001	5.590
292475-AB-6	EMULEX CORPORATION		1.750	FA	02/01/2007			768,313	950,000	80.8750	768,313	763,998	6,927		4,315			4	07/31/2002	6.860
29266M-AD-1	ENERGY EAST CORPORATION	LS	6.750	JD	06/15/2012			4,992,074	5,000,000	109.2600	5,463,000	4,991,750	15,000	169,688	324			2	06/11/2002	6.770
29382R-AB-3	ENTRAVISION COMM CORP		8.125	MS	03/15/2009			2,018,223	2,000,000	104.0000	2,080,000	2,019,875	47,847	79,896	(1,652)			4	04/02/2002	7.940
293904-AB-4	ENZON INC	LS	4.500	JJ	07/01/2008			958,423	1,300,000	74.0000	962,000	1,061,425	29,250	20,250	(103,002)			5	11/14/2002	8.560
29444N-AF-9	EQUISTAR CHEMICAL 10 1/8 9/01/08	LS	10.125	MS	09/01/2008			1,594,930	1,775,000	91.0000	1,615,250	1,662,500	59,906	79,995	(67,570)			4	10/31/2002	11.710
26882P-AN-2	ERAC USA FINANCE 144A		8.000	JJ	01/15/2011			9,989,501	10,000,000	114.9840	11,498,400	9,987,800	368,889	800,000	901			2	01/09/2001	8.020
26882X-D4-4	ERAC USA FINANCE CO NT		7.500	JD	06/15/2003			10,145,935	10,105,000	102.2120	10,328,492	10,468,881	33,683	757,875	(85,859)			2	10/29/1998	6.580
298785-CL-8	EUROPEAN INVT BK	LS	4.875	MS	09/06/2006			39,946,081	40,000,000	107.2050	42,882,000	39,929,000	622,917	1,950,000	13,052			1	09/07/2001	4.920
302182-AB-6	EXPRESS SCRIPTS INC		9.625	JD	06/15/2009			1,493,844	1,500,000	108.0000	1,620,000	1,492,229	6,016	144,375	639			3	08/01/2000	9.710
30218P-AB-5	EXPRESSJET CLASS B (CONTINENTAL AIRLINES)		7.420	M16	09/16/2009			8,245,246	8,245,246	90.0000	7,420,722	8,245,246	25,492	608,730				1	05/11/1999	7.420
30224P-AE-1	EXTENDED STAY		9.875	JD	06/15/2011			1,668,659	1,700,000	101.5000	1,725,500	1,668,125	7,461	93,813	534			4	10/23/2002	10.210
303727-AG-6	FAIRCHILD SEMICONDUCTOR	LS	10.500	FA	02/01/2009			750,000	750,000	108.0000	810,000	750,000	32,813	78,750				4	01/26/2001	10.500
303727-AH-4	FAIRCHILD SEMICONDUCTOR		5.000	MN	11/01/2008	11/05/2004	102.250	626,500	700,000	89.5000	626,500	805,395	5,833	35,097	(178,895)			4	03/15/2002	0.220
31410H-AS-0	FEDERATED DEPARTMENT STORES	LS	6.625	AO	04/01/2011			5,057,146	5,000,000	109.2280	5,461,400	5,061,500	82,813	331,250	(4,354)			2	02/21/2002	6.440
31428X-AB-2	FEDEX CORP		6.625	FA	02/12/2004			9,995,470	10,000,000	104.3240	10,432,400	9,988,500	255,799	662,500	3,800			2	02/06/2001	6.670
31428X-AF-3	FEDEX CORP	LS	7.250	FA	02/15/2011			9,937,747	10,000,000	115.3450	11,534,500	9,927,800	273,889	725,000	5,438			2	02/06/2001	7.350
30241L-AA-7	FEI COMPANY		5.500	FA	08/15/2008			568,750	700,000	81.2500	568,750	700,000	14,544	39,783	(112,875)			4	07/31/2001	5.500
30241L-AB-5	FEI COMPANY	LS	5.500	FA	08/15/2008			320,361	400,000	81.2500	325,000	319,000	8,311		1,361			2	11/08/2002	10.250
31430Q-AL-1	FELCOR LODGING	LS	8.500	JD	06/01/2011			782,618	850,000	98.5000	837,250	783,500	6,021	72,250	(1,701)			3	03/04/2002	9.810
315646-AB-5	FIBERMARK INC	LS	10.750	AO	04/15/2011	04/15/2009	100.000	1,539,416	1,550,000	101.0000	1,565,500	1,539,125	35,176	83,313	291			4	09/10/2002	10.870
316774-AX-6	FIFTH THIRD BK CINCINNATI OH SUB NT		6.750	JJ	07/15/2005			7,035,066	7,050,000	109.9000	7,747,950	7,003,470	219,431	475,875	5,218			1PE	07/18/1995	6.840
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII			D	02/28/2008			14,613,560	17,739,661	100.0000	14,654,170	13,052,068	338		469,596			1Z	01/01/1998	
319279-BG-9	FIRST BK SYS INC UNSEC SUB		7.625	MN	05/01/2005			10,006,209	10,000,000	111.6600	11,166,000	10,018,800	127,083	762,500	(2,350)			1PE	06/19/1996	7.600
319963-AD-6	FIRST DATA	LS	2.000	MS	03/01/2008	03/01/2004	100.000	1,273,996	1,200,000	110.0000	1,320,000	1,290,600	8,000	12,000	(15,707)			1	11/22/2002	(3.000)
336294-AJ-2	FIRST SECURITY CORP., 5.875, 11/01/2003		5.875	MN	11/01/2003			19,988,339	20,000,000	103.3050	20,661,000	19,940,079	195,833	1,175,000	13,289			1	10/29/1998	5.950
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		5.520	J01	04/01/2012			5,101,194	5,101,194	88.2220	4,500,375	5,101,194	23,465	279,843				1	10/01/1993	5.520
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		6.902	J01	04/01/2012			1,480,164	1,480,164	104.9210	1,553,001	1,480,164	8,513	101,610				1	10/01/1993	6.900
33738M-AE-1	FIRST UNION NATL BANK	LS	7.800	FA	08/18/2010			16,538,059	15,000,000	120.7250	18,108,780	16,672,050	432,250	585,000	(133,991)			1PE	02/14/2002	6.100

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15			Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest			
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment		NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
339130-AP-1	FLEMING COS INC	LS	10.125	AO	04/01/2008	04/01/2007	100.000	365,500	425,000	86.0000	365,500	443,063	10,758	21,516	(77,563)			4	04/09/2002	9.040
302491-AN-5	FMC CORP	LS	10.250	MN	11/01/2009			1,457,237	1,475,000	108.0000	1,593,000	1,456,887	29,398		350			3	10/09/2002	10.500
345397-SM-6	FORD MOTOR CRED	LS	7.375	AO	10/28/2009			12,829,859	12,500,000	99.0860	12,385,750	12,888,625	161,328	921,875	(36,779)			2	05/09/2001	6.880
345550-AC-1	FOREST CITY ENT		8.500	MS	03/15/2008	03/15/2006	100.000	1,475,000	1,475,000	100.0000	1,475,000	1,475,094	36,916	125,375	29,500			3	06/16/1998	8.500
346091-AL-5	FOREST OIL	LS	10.500	JJ	01/15/2006			596,238	600,000	105.5000	633,000	592,866	29,050	63,000	999			4	01/29/1999	10.750
346091-AP-6	FOREST OIL		8.000	JD	06/15/2008			500,000	500,000	105.5000	527,500	500,000	1,778	40,000				3	06/12/2001	8.000
364760-AH-1	GAP INC		5.750	MS	03/15/2009			1,826,394	1,650,000	124.7500	2,058,375	1,842,167	27,935	50,073	(15,773)			3	05/22/2002	3.860
365438-AF-7	GARDEN STATE NEW		8.625	JJ	07/01/2011			464,288	500,000	101.0000	505,000	458,750	21,563	43,125	2,585			4	09/18/2000	9.890
36962G-ZH-0	GENERAL ELEC CAP CORP	LS	4.625	MS	09/15/2009			5,491,598	5,500,000	102.4480	5,634,624	5,491,310	68,540		288			1	09/18/2002	4.650
370334-AT-1	GENERAL MILLS INC	LS		AO	10/28/2022	04/28/2007	73.460	2,358,976	3,500,000	71.8750	2,515,625	2,350,775			8,201			2	10/23/2002	1.990
370442-BB-0	GENERAL MOTORS	LS	7.200	JJ	01/15/2011			19,917,081	20,000,000	100.4190	20,083,800	19,902,800	664,000	1,440,000	7,371			2	01/04/2001	7.270
370442-73-3	GENERAL MOTORS SERIES B			MS	03/06/2014			3,838,138	157,500	23.1000	3,638,250	3,836,864	78,094	87,728	1,275			2	10/10/2002	5.610
370442-74-1	GENERAL MOTORS SERIES A			MS	03/06/2007			822,221	30,000	24.2500	727,500	833,616	12,750	16,406	(11,395)			2	04/22/2002	2.050
370425-SC-5	GENL MOTORS ACCEPT CORP	LS	7.000	FA	02/01/2012			11,448,208	11,500,000	100.4240	11,548,760	11,444,570	335,417	402,500	3,638			2	01/24/2002	7.070
372917-AJ-3	GENZYME CORP	LS	3.000	MN	05/15/2021			369,000	400,000	92.2500	369,000	398,000	1,533	12,000	(29,031)			3	07/26/2001	3.030
372917-AK-0	GENZYME CORP-GENL DIVISN		3.000	MN	05/15/2021			1,114,338	1,275,000	92.2500	1,176,188	1,116,700	5,158	9,375	(2,362)			3	12/31/2002	3.960
373298-BV-9	GEORGIA-PACIFIC	LS	8.125	MN	05/15/2011			1,900,000	2,000,000	95.0000	1,900,000	4,750,000	20,764	162,500				3	02/15/2002	8.930
375558-AB-9	GILEAD SCIENCES INC		5.000	JD	12/15/2007	12/20/2003	102.860	286,757	225,000	151.2500	340,313	318,346	500	5,625	(31,588)			3	07/02/2002	(17.050)
375558-AC-7	GILEAD SCIENCES INC		2.000	JD	12/15/2007	12/20/2005	100.800	1,009,625	1,000,000	102.7500	1,027,500	1,023,188	722		(13,563)			4Z	12/17/2002	1.330
44440*-AC-0	GM HUGHES /HUGHES AIR/AURORA IRE - SB		10.360	MS30	09/30/2012			1,540,593	1,407,566	120.9820	1,702,903	1,559,414	36,861	145,824	(4,235)			2	11/10/1999	8.220
44440*-AB-2	GM HUGHES/ HUGHES AIR/ AURORA IRE - BC		10.360	MS30	09/30/2012			365,270	333,185	116.1360	386,948	369,129	8,725	34,518	(407)			2	11/10/1999	7.140
44440*-AA-4	GM HUGHES/HUGHES AIR/AURORA IRE		10.360	MS30	09/30/2012			756,610	690,151	116.1360	801,514	764,605	18,074	71,500	(843)			2	11/10/1999	7.140
44440*-AD-8	GM HUGHES/HUGHES AIR/AURORA IRE - SC		10.360	MS30	09/30/2012			357,564	329,593	116.1360	382,777	365,150	8,631	34,146	(3,983)			2	11/10/1999	7.500
381130-AE-3	GOLDEN NORTHWEST		12.000	JD	12/15/2006			26,306	328,825	8.0000	26,306	330,469			(170,989)			5	11/04/1999	12.110
38141G-CG-7	GOLDMAN SACHS GROUP INC		5.700	MS	09/01/2012			10,095,648	10,000,000	104.0040	10,400,400	10,096,900	196,333		(1,252)			1	10/28/2002	5.570
38821G-AB-7	GRANT PRIDECO		9.625	JD	12/01/2007			2,309,791	2,250,000	106.0000	2,385,000	2,310,040	18,047	156,406	1,041			3	11/06/2002	8.960
40624@-AB-6	HALLMARK CARDS INC. SERIES B SR NTS		8.920	JJ	07/23/2012			10,579,617	10,000,000	129.8870	12,988,701	10,685,500	391,489	892,000	(39,068)			2	01/12/2000	8.040
41043F-AE-9	HANGER ORTHOPEDIC GROUP		10.375	FA	02/15/2009	02/15/2008	100.000	201,004	200,000	103.5000	207,000	201,125	7,839	10,375	(121)			4	02/11/2002	10.250
413627-AD-2	HARRAHS OPER INC		7.875	JD	12/15/2005			1,281,526	1,275,000	106.0000	1,351,500	1,282,313	4,463	91,547	(787)			3	08/02/2002	7.680
413875-AG-0	HARRIS CORP		3.500	FA	08/15/2022			1,029,674	1,000,000	99.1250	991,250	1,031,416	12,153		(1,742)			2	10/28/2002	2.810
418056-AN-7	HASBRO INC	LS	2.750	JD	12/01/2021			746,579	800,000	95.5000	764,000	746,000	1,833	11,000	579			3	09/16/2002	3.220
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS		14.150	FMAN	08/31/2007				6,250,000		0							5*	08/07/2002	
41933#-AC-6	HAVCO WOOD PRODUCTS, INC. NEW TERM A		4.080	MJSD	06/30/2006			614,107	614,107	100.0000	614,107	614,107	6,790	4,933				5Z	08/07/2002	4.280
41933#-AD-4	HAVCO WOOD PRODUCTS, INC. NEW TERM B		4.081	MJSD	06/30/2006			404,440	404,440	100.0000	404,440	404,440	4,472	3,223				5Z	08/07/2002	4.280
404119-AC-3	HCA 7 7/8 02/01/11	LS	7.875	FA	02/01/2011			995,575	1,000,000	109.6390	1,096,390	994,870	32,813	78,750	378			3	01/23/2001	7.950
42307T-AA-6	HEINZ (H.J.) CO. 144A		6.625	JJ	07/15/2011			14,981,316	15,000,000	113.1670	16,975,050	14,979,000	458,229	1,023,281	1,582			1	06/27/2001	6.640
427056-AY-2	HERCULES INC		11.125	MN	11/15/2007			840,585	775,000	111.5000	864,125	849,594	11,017	86,219	(9,009)			3	02/13/2002	8.940
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		8.550	J30	06/30/2011			1,807,423	1,800,000	103.4200	1,861,565	1,810,746	428	145,350	(628)			3	11/18/1999	8.430
600544-AA-8	HERMAN MILLER 7.125% (PUBLIC) NTS, DUE 2011		7.125	MS	03/15/2011			3,987,416	4,000,000	104.2950	4,171,800	3,985,480	83,917	285,000	1,094			2	03/01/2001	7.180
428236-AC-7	HEWLETT PACKARD CO CONV			AO	10/14/2017			809,989	1,600,000	44.1250	706,000	784,000			25,989			2	04/11/2002	4.610
428236-AF-0	HEWLETT-PACKARD CO	LS	5.500	JJ	07/01/2007			1,996,361	2,000,000	107.2490	2,144,980	1,996,000	56,528		361			1PE	06/21/2002	5.550
432848-AT-6	HILTON HOTLES	LS	8.250	FA	02/15/2011			2,263,890	2,250,000	104.6060	2,353,635	2,263,300	70,125	82,500	22,940			3	10/30/2002	8.150
40423Q-AF-4	HMH PROPERTIES		7.875	JD	08/01/2008			1,978,704	2,075,000	97.0000	2,012,750	1,977,728	7,263	155,531	59,305			3	09/10/2002	8.720
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		3.000	MTLY	12/01/2015			3,863,634	3,863,634	100.0000	3,863,634	3,863,634	19,318	96,903				4Z	02/12/2002	3.000
43713H-AC-4	HOME INTERIORS		10.125	JD	06/01/2008			142,647	375,000	93.0000	348,750	375,750	3,164	37,969	471			4	02/23/1999	10.090
440536-AB-6	HORNBECK-LEEVAC		10.625	FA	08/01/2008			639,999	650,000	105.5000	685,750	638,255	28,776	70,405	1,242			4	07/19/2001	11.000
44075L-AH-4	HORSESHOE GAMING		8.625	MN	05/15/2009	05/15/2007	100.000	1,468,555	1,500,000	106.2500	1,593,750	1,458,688	16,531	122,906	3,607			4	08/20/2002	9.060
44108E-AN-8	HOST MARRIOTT LP	LS	9.250	AO	10/01/2007			495,298	500,000	101.0000	505,000	493,705	11,563	46,250	753			3	09/29/2000	9.500
441812-KA-1	HOUSEHOLD FINANCE CORP	LS	6.375	MN	11/27/2012			3,477,962	3,500,000	104.3930	3,653,755	3,477,810	21,073		152			1	11/20/2002	6.460
444903-AF-5	HUMAN GENOME		5.000	FA	02/01/2007			973,688	1,350,000	72.1250	973,688	1,147,500	28,125	67,500	(173,813)			5	01/23/2002	8.760
449370-AC-9	IDEC PHARMACEUT			FA	02/16/2019			199,688	150,000	133.1250	199,688	367,864			(168,176)			3	03/08/2002	(5.280)
449370-AD-7	IDEC PHARMACEUTICALS			AO	04/29/2032			556,250	1,000,000	55.6250	556,250	599,160			(42,910)			3	04/24/2002	1.710
449370-AE-5	IDEC PHARMACEUTICALS			AO	04/29/2032			389,375	700,000	55.6250	389,375	390,180			(805)			3	10/09/2002	1.980
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		3.000	JAJO	01/01/2015			4,000,000	4,000,000	100.0000	4,000,000	4,000,000	30,000	60,000				3	12/10/2002	3.000
45256H-AF-5	IMPACT COMMUNITY CAPITAL SR NTS, DUE 2031		16.640	MTLY	07/25/2031				2,360,770			2,360,770	32,736	282,075	(2,360,770)			6*	11/16/2001	16.640
324477-K#-4	INGRAM OHIO BARGE SEC NTS/FNBC		6.980	JJ15	01/15/2009			6,264,468	6,264,468	107.1490	6,712,290	6,264,468	201,625	434,844				2	11/12/1996	6.980

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
45766Q-AE-1	INSIGHT HEALTH SERVICES		9.875	MN	11/01/2011			144,000	150,000	96.0000	144,000	150,000	2,469	14,854	(6,000)			4	10/25/2001	9.880
45768Y-AF-9	INSIGHT MIDWEST		10.500	MN	11/01/2010			1,032,728	1,075,000	97.2500	1,045,438	1,039,221	18,813	86,625	(7,096)			4	09/12/2002	11.130
457659-AM-2	INSILCO CORP		12.000	FA	08/15/2007			6,200	310,000	2.0000	6,200	310,000			(24,800)			6	11/02/1998	12.010
459056-PJ-0	INT BK RECON&DEV		6.625	FA	08/21/2006			20,005,153	20,000,000	113.3430	22,668,600	20,008,800	478,472	1,325,000	(1,216)			1PE	10/06/1999	6.620
458182-BX-9	INTERAMER DEV BK		6.125	MS	03/08/2006			9,625,175	10,000,000	111.3750	11,137,500	9,353,700	192,257	612,500	100,773			1PE	02/09/2000	7.470
458665-AG-1	INTERFACE INC		10.375	FA	02/01/2010			145,500	150,000	97.0000	145,500	156,000	6,484	8,387	(10,500)			4	02/21/2002	9.640
459056-QG-5	INTERNATIONAL BK FOR RECON & DEV	LS	5.000	MS	03/28/2006			14,992,804	15,000,000	108.0000	16,200,000	14,988,900	193,750	750,000	2,389			1PE	03/22/2001	5.020
460254-AD-7	INTERNATIONAL RECTIFIER CORP		4.250	JJ	07/15/2007			640,313	750,000	85.3750	640,313	750,000	14,698	31,875	23,438			4	07/14/2000	4.250
460690-AP-5	INTERPUBLIC GROUP COS	LS		JD	12/14/2021			827,742	1,000,000	78.0000	780,000	819,140			8,216			2	12/11/2001	1.000
460690-AQ-3	INTERPUBLIC GROUP COS	LS		JD	12/14/2021			875,705	1,200,000	78.0000	936,000	873,000			2,705			2	10/21/2002	1.660
459902-AJ-1	INTL GAME TECH		8.375	MN	05/15/2009			971,958	1,000,000	111.0000	1,110,000	962,500	10,701	83,750	3,147			3	09/01/1999	8.960
459902-AF-9	INTL GAME TECHNOLOGY		7.875	MN	05/15/2004			997,014	1,000,000	104.0000	1,040,000	990,530	10,063	78,750	1,982			2	05/11/1999	8.110
460146-BK-8	INTL PAPER CO		8.125	JJ	07/08/2005			16,491,505	16,500,000	111.9300	18,468,450	16,484,490	644,245	1,340,625	2,926			2	06/07/2000	8.150
460146-BM-4	INTL PAPER CO	LS		JJ	06/20/2021	06/20/2008	61.690	1,261,321	2,450,000	52.6250	1,289,313	1,234,188			27,133			2	04/29/2002	3.320
460254-AE-5	INTL RECTIFIER	LS	4.250	JJ	07/15/2007			640,313	750,000	85.3750	640,313	615,525	14,698	31,875	23,438			4	07/27/2001	8.110
46185R-AC-4	INVITROGEN INC		2.250	JD	12/15/2006			1,054,688	1,250,000	84.3750	1,054,688	1,250,000	1,250	28,438	(151,563)			3	12/05/2001	2.250
46185R-AD-2	INVITROGEN INC		2.250	JD	12/15/2006			570,520	700,000	84.3750	590,625	562,625	700	7,875	7,895			3	09/13/2002	7.770
460146-BN-2	IP 6 3/4 09/01/11	LS	6.750	MS	09/01/2011			7,500,000	7,500,000	111.2710	8,345,325	7,500,000	168,750	511,875				2	08/22/2001	6.750
462846-AA-4	IRON MOUNTAIN		8.625	AO	04/01/2013			750,000	750,000	104.5000	783,750	750,000	16,172	64,688				4	03/27/2001	8.630
450295-AE-0	ISP CHEMCO	LS	10.250	JJ	07/01/2011	07/01/2009	100.000	1,243,282	1,250,000	103.5000	1,293,750	1,242,275	64,063	77,729	662			4	10/24/2002	10.340
465823-AD-4	IVAX CORP	LS	5.500	MN	05/15/2007			1,393,300	1,650,000	88.8750	1,466,438	1,371,563	11,596	45,375	21,738			2	07/08/2002	9.980
46648@-AB-5	J.M. HUBER 7.07% SER. B SR NTS, DUE 2012		7.070	AO	10/30/2012			4,607,137	5,000,000	113.4620	5,673,109	4,539,950	59,899	353,500	25,140			1	02/01/2000	8.250
466313-AA-1	JABIL CIRCUIT	LS	1.750	MN	05/15/2021			902,193	950,000	96.7500	919,125	912,500	2,124	16,625	8,505			3	04/29/2002	2.000
480081-AD-0	JONES APPAREL			FA	02/01/2021	02/01/2004	55.440	1,605,230	3,000,000	54.8750	1,646,250	1,554,749			49,774			2	01/11/2002	3.220
442488-AH-5	K HOVNANIAN ENTERPRSIES		10.500	AO	10/01/2007			1,888,289	1,775,000	107.5000	1,908,125	1,903,438	46,594	107,625	(15,123)			3	03/26/2002	8.820
482240-AH-1	K&F INDUSTRIES		9.625	JD	12/15/2010			325,000	325,000	101.7500	330,688	325,000	956					4Z	12/13/2002	9.630
442488-AE-2	K. HOVNANIAN ENTERPRISES		9.125	MN	05/01/2009			100,000	100,000	102.0000	102,000	100,000	1,521	9,125				3	04/29/1999	9.130
442488-AL-6	K. HOVNANIAN ENTERPRISES	LS	8.000	AO	04/01/2012			215,078	225,000	97.0000	218,250	214,875	4,500	9,250	203			3	09/12/2002	8.700
487836-AR-9	KELLOGG CO	LS	6.000	AO	04/01/2006			36,102,561	36,000,000	108.3930	39,021,480	36,137,832	540,000	2,160,000	(28,298)			2	09/07/2001	5.900
492386-AP-2	KERR-MCGEE		5.250	FA	02/15/2010	02/15/2005	102.630	1,965,289	1,800,000	104.0000	1,872,000	2,041,510	35,700	36,750	(42,852)			2	10/11/2002	2.070
49337W-AA-8	KEYSPAN CORP		7.250	MN	11/15/2005			7,989,305	8,000,000	112.1340	8,970,720	7,982,720	74,111	580,000	3,238			1	11/15/2000	7.300
48245R-AL-8	KFW INTL FINANCE		7.125	FA	02/15/2005			22,968,902	23,000,000	110.8550	25,496,650	22,933,990	619,083	1,638,750	13,124			1PE	02/24/2000	7.190
495582-AG-3	KING PHARMACEUTICAL INC	LS	2.750	MN	11/15/2021			900,000	1,000,000	90.0000	900,000	935,007	3,514	16,622	(35,007)			3	05/21/2002	3.200
50075N-AC-8	KRAFT FOODS INC	LS	6.500	MN	11/01/2031			10,159,908	10,000,000	109.8850	10,988,500	10,162,100	108,333	648,194	(1,904)			1PE	10/31/2001	6.380
501044-BZ-3	KROGER CO	LS	7.500	AO	04/01/2031			8,442,779	8,500,000	111.8590	9,508,015	8,441,860	159,375	637,500	574			2	05/04/2001	7.560
502424-AD-6	L-3 COMMUNICATIONS HLDGS		4.000	MS	09/15/2011	10/24/2004	102.000	1,424,138	1,300,000	112.1250	1,457,625	1,443,295	15,311	13,000	(19,157)			3	11/08/2002	(0.510)
50540R-AC-6	LABORATORY CORP OF AMER			MS	09/11/2021	09/11/2006	74.190	707,351	1,000,000	66.6250	666,250	705,147			2,204			2	10/01/2002	1.290
50540R-AB-8	LABORATORY CORP OF AMERICA			MS	09/11/2021			1,171,554	1,600,000	66.6250	1,066,000	1,148,359			19,338			2	10/25/2001	1.670
512807-AD-0	LAM RESEARCH		4.000	JD	06/01/2006			783,000	900,000	87.0000	783,000	900,000	3,000	36,000	(14,625)			4Z	05/17/2001	4.000
512807-AE-8	LAM RESEARCH CORP		4.000	JD	06/01/2006			253,935	300,000	87.0000	261,000	249,000	1,000	6,000	4,935			4	07/18/2002	9.360
512815-AF-8	LAMAR ADVERTISING CO		5.250	MS	09/15/2006			794,385	825,000	100.7500	831,188	792,413	12,753		1,972			4	09/19/2002	6.390
521865-AE-5	LEAR CORP	LS	8.110	MN	05/15/2009			2,500,000	2,500,000	105.7500	2,643,750	2,500,000	25,907	202,750				3	05/13/1999	8.110
521865-AF-2	LEAR CORP			FA	02/20/2022			534,625	1,300,000	41.1250	534,625	593,509			(58,884)			3	05/09/2002	3.970
521865-AG-0	LEAR CORP			FA	02/20/2022	02/20/2007	49.450	411,250	1,000,000	41.1250	411,250	417,500			(6,250)			3	12/16/2002	4.070
524901-AH-8	LEGG MASON INC		6.750	JJ	07/02/2008			9,977,846	10,000,000	111.5170	11,151,700	9,973,100	335,625	675,000	3,222			2	06/27/2001	6.800
524908-DD-9	LEHMAN BROS HLDGS INC	LS	6.250	MN	05/15/2006			4,984,679	5,000,000	109.3340	5,466,700	4,978,500	39,931	312,500	3,958			1	05/23/2001	6.350
52536@-AA-0	LEINER HEALTH RESTRUCT. TERM A		6.500	MTLY	03/31/2004			2,279,691	2,519,280	91.2500	2,298,843	2,519,280	16,003	92,464	(209,782)			4	04/18/2002	7.000
526057-AB-0	LENNAR CORP		7.625	MS	03/01/2009			1,257,139	1,250,000	103.0000	1,287,500	1,257,500	31,771	47,656	(361)			3	08/07/2002	7.510
526057-AE-4	LENNAR CORP		9.950	JD	05/01/2010			327,617	350,000	109.0000	381,500	323,096	2,902	34,825	1,855			3	04/28/2000	11.240
526107-AA-5	LENNOX INTERNATIONAL		6.250	JD	06/01/2009			1,095,938	1,050,000	104.3750	1,095,938	1,157,105	5,469	37,005	(61,168)			4	09/23/2002	4.490
530715-AM-3	LIBERTY MEDIA		3.500	JJ	01/15/2031			650,000	650,000	64.1250	416,813	650,000	10,490	22,750				2	01/04/2001	3.500
530715-AP-6	LIBERTY MEDIA	LS	3.250	MS	03/15/2031			1,329,191	1,200,000	93.7500	1,125,000	1,333,700	11,483	39,000	(3,025)			2	07/06/2001	2.700
530715-AR-2	LIBERTY MEDIA	LS	3.250	MS	03/15/2031			374,285	400,000	93.7500	375,000	374,136	3,828		149			2	09/16/2002	3.620
530715-AG-6	LIBERTY MEDIA / AT&T CORP		4.000	MN	11/15/2029			823,609	1,600,000	53.8750	862,000	819,006	8,178	64,000	4,603			2	04/29/2002	9.200
53219L-AE-9	LIFEPOINT HOSPITALS HLDG	LS	4.500	JD	06/01/2009			1,315,014	1,350,000	98.6250	1,331,438	1,318,531	5,063	31,894	(3,517)			4	10/31/2002	4.910
53220K-AA-6	LIGAND PHARMACEUTICAL		6.000	MN	11/16/2007			650,000	650,000	109.7500	713,375	650,000	3,792					4Z	11/21/2002	6.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
532791-A#-7	LINCARE SERIES C 9.11% SR NTS		9.110	MS	09/15/2005			5,000,000	5,000,000	111.9400	5,597,024	5,000,000	134,119	455,781				2	08/14/2000	9.110
17121#-AA-2	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP		6.400	F28	08/31/2005			2,280,010	2,280,010	103.7260	2,364,960	2,280,010	49,046	133,513				1	03/19/1998	6.400
17121#-AB-0	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP		6.400	F28	08/31/2005			745,101	745,101	103.7260	772,863	745,101	16,028	43,632				1	03/19/1998	6.400
17121#-AC-8	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP		6.400	F28	08/31/2005			1,490,202	1,490,202	103.7260	1,545,725	1,490,202	32,056	87,264				1	03/19/1998	6.400
501940-AD-2	LNR PROPERTY CORP		10.500	JJ	01/15/2009			985,445	1,000,000	101.0000	1,010,000	982,510	48,417	105,000	1,636			4	02/08/2001	10.830
53961*-AN-6	LOCAL INITIATIVES SUPPORT CORP		4.000	JJ	12/18/2012			10,000,000	10,000,000	100.0000	10,000,000	10,000,000		600,000				3Z	12/18/1997	4.000
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION NOTE DUE 3/22/2015		4.000	JJ	03/22/2015			2,000,000	2,000,000	100.0000	2,000,000	2,000,000	40,000	120,000				3Z	03/22/2000	4.000
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORPORATION NOTE DUE 6/2/2014		4.000	JJ	06/02/2014			2,000,000	2,000,000	100.0000	2,000,000	2,000,000	40,000	120,000				3Z	06/02/1999	4.000
53961*-AT-3	LOCAL INITIATIVES SUPPORT CORPORATION WOODLAWN NOTE DUE 10/01/2009		7.000	F	10/01/2009			136,000	136,000	100.0000	136,000	136,000	8,727	9,860				3Z	11/28/2000	7.000
53961*-AU-0	LOCAL INITIATIVES SUPPORT CORPORATION- BRONZEVILLE NOTE DUE 10/1/2009		7.000	F	10/01/2009			86,000	86,000	100.0000	86,000	86,000	5,518	6,235				3Z	11/28/2000	7.000
539830-AE-9	LOCKHEED MARTIN NT		7.650	MN	05/01/2016			14,845,127	15,000,000	123.5430	18,531,450	14,827,450	191,250	1,147,500	5,650			2PE	03/21/2001	7.790
548661-CD-7	LOWES COMPANIES	LS		FA	02/16/2021	02/16/2004	65.550	329,095	500,000	73.7500	368,750	330,625			(1,205)			1	09/19/2001	(0.370)
548661-CF-2	LOWES COMPANIES			FA	02/16/2021	02/16/2004	65.550	1,419,190	2,000,000	73.7500	1,475,000	1,443,750			(20,600)			1	12/30/2002	(6.960)
502161-AE-2	LSI LOGIC	LS	4.000	FA	02/15/2005			534,000	600,000	89.0000	534,000	527,910	8,867	24,000	28,500			4	08/08/2001	7.990
502161-AG-7	LSI LOGIC CORP		4.000	MN	11/01/2006			1,382,838	1,700,000	81.5000	1,385,500	1,447,000	11,333	24,000	(64,162)			4	12/09/2002	8.290
552078-AS-6	LYONDELL CHEMICAAL CO		9.500	JD	12/15/2008			860,250	925,000	93.0000	860,250	904,188	3,906	2,685	(43,938)			3Z	11/25/2002	10.010
552078-AL-1	LYONDELL CHEMICAL CO	LS	9.625	MN	05/01/2007			768,000	800,000	96.0000	768,000	821,656	12,833	79,000	(51,250)			3	03/18/2002	8.990
552078-AQ-0	LYONDELL CHEMICAL CO		9.500	JD	12/15/2008			69,750	75,000	93.0000	69,750	75,000	317	7,530	(4,500)			3	11/30/2001	9.500
554273-AB-8	MACDERMID INC		9.125	JJ	07/15/2011			497,773	500,000	106.7500	533,750	497,525	21,038	48,793	166			3	06/15/2001	9.200
55972F-AA-2	MAGNUM HUNTER RE	LS	10.000	JD	06/01/2007			861,415	900,000	103.0000	927,000	842,000	7,500	90,000	6,163			4	01/17/2001	11.300
55972F-AD-6	MAGNUM HUNTER RES	LS	9.600	MS	03/15/2012	03/15/2010	100.000	1,044,427	1,000,000	106.2500	1,062,500	1,047,500	28,267	48,000	(3,073)			4	03/26/2002	8.760
562567-AF-4	MANDALAY RESORT GROUP		9.375	FA	02/15/2010			2,344,150	2,300,000	107.5000	2,472,500	2,345,575	81,458	140,755	(1,441)			3	08/08/2002	9.010
565849-AB-2	MARATHON OIL		6.800	MS	03/15/2032			6,972,012	7,000,000	103.7550	7,262,850	6,971,300	140,156	252,544	712			2	02/27/2002	6.830
57122#-AB-5	MARLIN WATER TRUST CERTIFICATES DUE 2004		8.340	JJ15	12/15/2004				7,000,000		0	7,066,644			(350,000)			6	08/14/2001	8.460
571900-AL-3	MARRIOT INTL INC		6.625	MN	11/15/2003			9,996,186	10,000,000	102.2340	10,223,400	9,981,372	84,653	662,500	4,120			2	11/10/1998	6.670
571900-AU-3	MARRIOT INTL INC		7.000	JJ	01/15/2008			9,975,762	10,000,000	112.1770	11,217,700	9,968,400	322,778	718,750	3,883			2	01/10/2001	7.060
574599-AV-8	MASCO CORP		6.000	MN	05/03/2004			9,991,357	10,000,000	104.3900	10,439,000	9,981,500	96,667	600,000	6,026			2PE	04/26/2001	6.070
574599-AW-6	MASCO CORP	LS		JJ	07/20/2031	07/20/2007	47.510	1,057,512	2,500,000	36.2500	906,250	1,055,240			2,272			2	12/03/2002	2.550
576323-AD-1	MASTEC INC		7.750	FA	02/01/2008			1,000,500	1,150,000	87.0000	1,000,500	1,122,531	37,135	89,125	40,250			3	02/28/2001	8.190
577778-BM-4	MAY DEPT STORES		8.500	JD	06/01/2019			4,990,899	5,000,000	119.8310	5,991,550	4,990,300	35,417	425,000	248			1PE	05/31/2000	8.520
5526E2-AB-5	MBNA AMERICA BANK NA		6.625	JD	06/15/2012			5,962,679	6,000,000	101.7900	6,107,370	5,961,180	17,667	195,438	1,499			2	06/11/2002	6.710
580589-A*-0	MCGRATH RENTCORP SENIOR NOTES		6.440	JJ15	07/15/2005			3,000,000	3,000,000	102.8000	3,083,992	3,000,000	89,087	193,336				2Z	06/12/1998	6.440
58446V-AB-7	MEDIACOM BROADBAND		11.000	JJ	07/15/2013			1,203,530	1,350,000	101.5000	1,370,250	1,202,500	68,475	40,211	1,030			4	10/30/2002	12.970
58446K-AA-3	MEDIACOM COMM	LS	5.250	JJ	07/01/2006			582,750	700,000	83.2500	582,750	700,000	18,375	37,158	(117,250)			5	06/22/2001	5.250
584690-AA-9	MEDICIS PHARMACEUTICAL		2.500	JD	06/04/2032			900,000	900,000	111.3750	1,002,375	900,000	1,688	11,250				3Z	05/30/2002	2.500
585055-AB-2	MEDTRONIC INC	LS	1.250	MS	09/15/2021	09/15/2006	100.630	2,781,935	2,700,000	104.7500	2,828,250	2,786,148	9,938		(4,213)			1	10/02/2002	0.590
587342-AH-9	MERCANTILE BANCP		7.050	JD	06/15/2004			5,003,404	5,000,000	107.1460	5,357,300	5,013,650	15,667	352,500	(2,150)			1PE	06/12/1997	7.000
589331-AG-2	MERCK & CO		5.250	JJ	07/01/2006			9,970,680	10,000,000	108.0510	10,805,100	9,959,700	262,500	523,542	7,430			1	06/27/2001	5.340
589405-AB-5	MERCURY INTERACTIVE	LS	4.750	JJ	07/01/2007			861,621	1,000,000	89.7500	897,500	847,500	23,750	29,688	40,683			4Z	01/16/2002	8.270
59018Y-DN-8	MERRILL LYNCH	LS	6.150	JJ	01/26/2006			14,966,368	15,000,000	108.1900	16,228,515	14,948,850	397,188	922,500	9,661			1	02/15/2001	6.230
590188-A7-3	MERRILL LYNCH & CO			JD	03/13/2032			5,011,316	5,100,000	97.2500	4,959,750	5,010,003			1,313			1	09/10/2002	0.060
552953-AC-5	MGM GRAND INC		9.750	JD	06/01/2007			565,032	550,000	110.5000	607,750	570,506	4,469	53,625	(2,668)			3	11/14/2000	8.990
552953-AE-1	MGM GRAND INC	LS	8.375	FA	02/01/2011			1,815,670	1,775,000	107.7500	1,912,563	1,817,125	61,940	50,250	4,483			3	09/12/2002	7.990
608190-AE-4	MOHAWK INDUSTRIES INC		6.500	AO	04/15/2007			6,984,512	7,000,000	109.0700	7,634,900	6,982,220	96,056	243,929	2,292			2	03/25/2002	6.560
608328-AK-6	MOHEGAN TRIBAL GAMING		8.000	AO	04/01/2012	04/01/2010	100.000	1,365,533	1,350,000	104.2500	1,407,375	1,366,000	27,000	66,300	(467)			3	09/12/2002	7.790
617446-DE-6	MORGAN STANLEY DEAN WITTER		5.625	JJ	01/20/2004			10,072,310	10,000,000	103.0000	10,300,000	10,169,900	251,563	562,500	(65,384)			1	06/22/2001	4.910
635405-AL-7	NATIONAL CITY CORP		5.750	FA	02/01/2009			9,974,165	10,000,000	106.9250	10,692,500	9,961,700	239,583	575,000	3,452			1PE	01/27/1999	5.800
63583*-AG-8	NATIONAL ENVELOPE SERIES B, CLASS 3, VARIABLE RATE NOTE		4.020	FA	02/01/2005			9,932,909	10,000,000	100.0000	10,000,000	9,829,000	170,850	494,281	2,476,909			3	01/01/1999	4.360
637432-CQ-6	NATIONAL RURAL UTILS		6.000	MN	05/15/2006			19,934,743	20,000,000	109.0910	21,818,200	19,908,000	153,333	1,200,000	16,948			1	05/16/2001	6.110

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
638902-AM-8	NAVISTAR FINANCIAL CORP	LS	4.750	AO	04/01/2009			685,125	900,000	76.1250	685,125	727,308	10,688	22,088	(42,183)			4	09/10/2002	8.650
638901-AP-3	NAVISTAR INTL		8.000	FA	02/01/2008			1,458,000	1,800,000	81.0000	1,458,000	1,803,375	60,000	144,000	(288,000)			4	10/20/1998	7.960
63934E-AE-8	NAVISTAR INTL		9.375	JD	06/01/2006			185,929	200,000	96.0000	192,000	185,500	1,563	9,375	429			3	11/12/2002	11.940
75523@-AC-2	NCLR/RAZA DEVELOPMENT FUND SR NTS		1.000	JAJO	10/23/2011			2,500,000	2,500,000	100.0000	2,500,000	2,500,000	6,250	27,808				4Z	11/16/2001	1.000
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		4.000	JAJO	07/15/2012			794,073	794,073	100.0000	794,073	794,073	7,941	6,794				3	07/15/2002	4.000
64016*-BW-7	NEIGHBORHOOD HSG SVCS AMER		1.000	JAJO	02/11/2014			2,500,000	2,500,000	100.0000	2,500,000	2,500,000	6,250	25,000				3	02/11/1994	1.000
64016*-DH-8	NEIGHBORHOOD HSG SVCS AMER		5.000	JAJO	11/12/2009			8,159,828	8,159,828	100.0000	8,159,828	8,159,828	101,998	407,991				3	11/12/1997	5.000
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER- DOWN-PAYMENT ASSISTANCE LOAN		4.000	JAJO	03/28/2010			882,676	882,676	100.0000	882,676	882,676	8,827	35,307				3	03/28/2000	4.000
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-REHABILITATION LOAN		4.000	JAJO	03/28/2010			741,945	741,945	100.0000	741,945	741,945	7,419	29,678				3	03/28/2000	4.000
64123L-AB-7	NETWORK ASSOCIATES INC		5.250	FA	08/15/2006	08/20/2004	101.310	914,570	750,000	122.6250	919,688	1,030,123	14,875	11,813	(115,553)			4	12/12/2002	(9.180)
65034*-AA-1	NEWARK GROUP 7.82% SENIOR NOTES		7.820	MS15	09/15/2009			5,000,000	5,000,000	109.5870	5,479,337	5,000,000	115,128	391,000				3	08/20/1999	7.820
651290-AF-5	NEWFIELD EXPLORATION CO	LS	8.375	FA	08/15/2012			495,944	500,000	106.6360	533,180	495,840	16,052		104			3	08/08/2002	8.500
652478-AH-1	NEWS AMER PUBG INC SR NT	LS	9.250	FA	02/01/2013			12,448,653	10,765,000	120.5770	12,980,114	12,543,593	414,901	497,881	(94,941)			2PE	02/21/2002	7.060
65332V-AV-5	NEXTEL COMMUNIC	LS	9.375	MN	11/15/2009			1,020,745	1,350,000	90.5000	1,221,750	1,013,250	16,172	63,281	7,495			4	10/10/2002	15.220
65332V-AM-5	NEXTEL COMMUNICATIONS			FA15	02/15/2008			546,539	675,000	91.5000	617,625	523,125			23,414			4	09/10/2002	15.090
65332V-BC-6	NEXTEL COMMUNICATIONS		6.000	JD	06/01/2011			810,179	1,350,000	85.7500	1,157,625	798,000	6,750	40,500	12,179			4	08/14/2002	14.330
655844-AH-1	NORFOLK SOUTHERN CORP	LS	7.350	MN	05/15/2007			5,132,280	5,000,000	114.8320	5,741,600	5,177,000	46,958	367,500	(25,313)			2	03/05/2001	6.640
655844-AP-3	NORFOLK SOUTHERN CORP	LS	6.750	FA	02/15/2011			5,197,560	5,000,000	113.1880	5,659,400	5,213,400	127,500	168,750	(15,840)			2	02/15/2002	6.130
656559-BB-6	NORTEK INC		9.875	JD	06/15/2011	06/15/2009	100.000	550,688	550,000	100.1250	550,688	561,594	2,414	54,313	(10,906)			4	05/08/2002	9.460
666807-AD-4	NORTHROP CORP NT		8.625	AO	10/15/2004			7,189,125	7,000,000	108.6630	7,606,410	7,667,240	127,458	603,750	(96,141)			2PE	02/24/1997	6.990
629377-AL-6	NRG ENERGY INC	LS	8.625	AO	04/01/2031			1,300,000	5,000,000	26.0000	1,300,000	4,982,800		215,625	(3,682,800)			6	02/15/2002	8.660
681904-AF-5	OMNICARE INC	LS	8.125	MS	03/15/2011	03/15/2009	100.000	1,284,295	1,250,000	107.0000	1,337,500	1,285,000	29,905	60,938	(705)			3	10/30/2002	7.580
681919-AK-2	OMNICOM GROUP INC			FA	02/07/2031			801,662	850,000	100.5000	854,250	800,875			787			1	07/24/2002	0.210
681919-AM-8	OMNICOM GROUP INC			JJ	07/31/2032			1,045,003	1,150,000	100.6250	1,157,188	1,043,691			1,312			1	08/15/2002	0.320
68233D-AE-7	ONCOR ELECTRIC DELIVERY		7.000	MS	09/01/2022			8,969,553	9,000,000	93.2410	8,391,690	8,969,310	211,750		243			2	08/27/2002	7.030
06423A-AM-5	ONE 6 1/2 02/01/06	LS	6.500	FA	02/01/2006			19,982,886	20,000,000	110.4620	22,092,400	19,973,800	541,667	1,300,000	4,863			1	01/23/2001	6.530
690768-BE-5	OWENS-ILL INC	LS	7.150	MN	05/15/2005			653,714	700,000	96.1250	672,875	646,375	6,395	26,813	6,111			4	09/10/2002	10.380
690768-BD-7	OWENS-ILL INC		7.500	MN	05/15/2010			1,133,647	1,270,000	92.0000	1,168,400	1,130,975	12,171	47,625	2,672			4	11/06/2002	9.570
695114-BT-4	PACIFICORP	LS	7.700	MN	11/15/2031			11,965,789	12,000,000	122.5570	14,706,840	11,965,440	118,067	908,600	315			1	11/16/2001	7.720
697933-AP-4	PANAMSAT CORP	LS	8.500	FA	02/01/2012			1,682,741	1,825,000	95.5000	1,742,875	1,706,313	66,410	24,438	(23,571)			4	10/31/2002	9.590
700690-AH-3	PARK PLACE ENT		9.375	FA	02/15/2007			674,099	675,000	106.7500	720,563	673,625	23,906	63,281	169			3	11/07/2000	9.420
700690-AJ-9	PARK PLACE ENT	LS	8.875	MS	09/15/2008			500,000	500,000	106.2580	531,290	500,000	13,066	44,375				3	09/12/2000	8.880
700690-AL-4	PARK PLACE ENT	LS	8.125	MN	05/15/2011			1,148,271	1,175,000	103.7500	1,219,063	1,145,688	12,199	95,469	3,105			3	03/18/2002	8.520
708160-BV-7	PENNEY (JC) CO INC	LS	5.000	AO	10/15/2008			1,069,963	1,100,000	106.6250	1,172,875	1,067,000	11,611	27,500	2,963			4	04/22/2002	5.560
708160-BW-5	PENNEY (JC) CO INC	LS	9.000	FA	08/01/2012			1,491,534	1,575,000	102.0000	1,606,500	1,490,688	61,031		846			3	10/30/2002	9.870
718507-BP-0	PHILLIPS PETE CO		8.500	MN	05/25/2005			10,016,199	10,000,000	113.7120	11,371,200	10,030,500	85,000	850,000	(5,863)			1	05/19/2000	8.420
727610-AB-3	PLASTIPAK HLDGS		10.750	MS	09/01/2011			742,741	750,000	105.1250	788,438	742,156	26,875	83,164	437			4	08/15/2001	10.920
72813P-AH-3	PLAYTEX PRODUCTS INC		9.375	JD	06/01/2011			750,000	750,000	110.5000	828,750	750,000	5,859	70,313				4	05/08/2001	9.380
69344M-AE-1	PMI GROUP INC		2.500	JJ	07/15/2021			513,184	450,000	106.8750	480,938	515,250	5,188	5,625	(2,066)			1	04/10/2002	1.620
69347U-AA-8	PNC BANK CORP		6.500	MN	05/01/2008			10,018,595	10,000,000	110.1380	11,013,780	10,030,400	108,333	650,000	(2,839)			2PE	05/01/1998	6.460
69352F-20-4	PPL CORP			MATR	05/18/2004			991,800	43,500	18.1500	789,525	991,800		84,281				2	07/26/2001	
74062#-AB-2	PRETIUM PACKAGING PRIORITY NOTE	R		MATR	12/31/2003			780,915	780,007	100.1340	781,053	780,915						5*	02/12/2002	(0.060)
74062#-AC-0	PRETIUM PACKAGING SUB NOTE	R		MATR	12/31/2003			260,002	260,002	100.0000	260,002	260,002						5*	02/12/2002	
74153Q-AB-8	PRIDE INTERNATIONAL INC		2.500	MS	03/01/2007	03/04/2005	101.000	1,297,574	1,200,000	114.7500	1,377,000	1,304,279	10,000		(6,705)			3Z	11/06/2002	(0.730)
741932-AC-1	PRIDE INTERNATIONAL INC		10.000	JD	06/01/2009	06/01/2007	100.000	2,142,641	2,130,000	108.0000	2,300,400	2,148,950	17,750	213,000	(2,202)			3	11/16/1999	9.830
74156D-AC-2	PRIME MED SVCS		8.750	AO	04/01/2008			601,250	650,000	92.5000	601,250	646,500	14,219	56,875				4Z	06/12/1998	8.830
743977-AE-0	PROVINCE HEALTHCARE		4.250	AO	10/10/2008			547,750	700,000	78.2500	547,750	652,250	6,694	14,875	(104,500)			4	08/13/2002	5.580
749136-AB-1	QWEST CORP	LS	8.875	MS	03/15/2012			4,850,000	5,000,000	97.0000	4,850,000	4,887,050	130,660	225,712	(37,050)			4	04/10/2002	9.230
750236-AE-1	RADIAN GROUP INC		2.250	JJ	01/01/2022			300,000	300,000	102.0000	306,000	300,000	3,188	3,188				1	01/08/2002	2.250
75040P-AF-5	RADIO ONE INC	LS	8.875	JJ	07/01/2011			950,000	950,000	107.0000	1,016,500	950,000	42,156	94,383				4	05/04/2001	8.880
755111-AB-7	RAYTHEON CO		6.500	JJ	07/15/2005			9,976,879	10,000,000	107.8580	10,785,800	9,963,800	299,722	650,000	8,112			2	05/03/2001	6.600
755111-AJ-0	RAYTHEON CO		6.750	MS	03/15/2018			4,884,820	5,000,000	104.7950	5,239,750	4,882,400	99,375	168,750	2,420			2	05/30/2002	7.000
755111-BH-3	RAYTHEON CO	LS	8.300	MS	03/01/2010			10,681,941	10,000,000	118.8640	11,886,400	10,777,400	276,667	830,000	(70,952)			2	08/16/2001	7.070
749275-AA-1	RBSG CAP CORP		10.125	MS	03/01/2004			8,801,279	8,500,000	109.1960	9,281,660	10,227,030	286,875	860,625	(240,314)			1	09/13/1995	6.910

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
75628*-AH-7	RECREATIONAL EQUIPMENT 7.57% SER. A SR. NTS		7.570	J08	03/08/2010			4,273,953	4,273,953	111.2460	4,754,593	4,273,953	20,671	321,079				2Z	02/14/2001	7.570
758753-AB-3	REGAL CINEMAS CORP	LS	9.375	FA	02/01/2012	02/01/2010	100.000	511,580	500,000	106.5000	532,500	512,500	19,531	23,698	(920)			4	02/07/2002	8.930
749941-AB-6	RF MICRO DEVICES	LS	3.750	FA	08/15/2005			735,250	850,000	86.5000	735,250	735,419	12,042	31,875	37,188			4Z	08/28/2001	7.430
769507-AM-6	RIVERWOOD INTL		10.625	FA	08/01/2007	08/01/2005	100.000	531,964	525,000	103.5000	543,375	539,252	23,242	55,781	(2,266)			5	08/25/2000	10.030
771196-AG-7	ROCHE HLDGS/GENENTECH			JJ	01/19/2015	01/19/2004	74.050	2,158,751	3,000,000	72.0000	2,160,000	1,991,580			58,087			3	01/12/2000	2.730
776696-A@-5	ROPER 7.68% SERIES B SR NOTES		7.680	MN	05/18/2010			5,000,000	5,000,000	118.1100	5,905,497	5,000,000	45,867	384,000				2	04/10/2000	7.680
780153-AM-4	ROYAL CARIBBEAN	LS		MN	05/18/2021	05/18/2006	49.450	1,076,400	2,600,000	41.4000	1,076,400	1,116,570			(40,170)			3	12/16/2002	4.120
79377W-AA-6	SAKS INC	LS	8.250	MN	11/15/2008			1,119,546	1,175,000	99.5000	1,169,125	1,117,250	12,386	63,938	2,296			4	09/10/2002	9.320
79549B-GP-6	SAL SMITH BAR	LS	6.500	FA	02/15/2008			9,948,401	10,000,000	111.8580	11,185,800	9,933,200	245,556	650,000	8,219			1	01/30/2001	6.620
800907-AB-3	SANMINA CORP	LS	4.250	MN	05/01/2004			1,021,585	1,100,000	97.2500	1,069,750	1,019,280	7,792	29,750	2,305			4	07/11/2002	9.310
800907-AE-7	SANMINA-SCI CORP		10.375	JJ	01/15/2010			775,000	775,000	101.0000	782,750	775,000	1,787					3Z	12/18/2002	10.380
805901-AP-0	SCANA CORP		6.875	MN	05/15/2011			12,699,079	12,500,000	112.6930	14,086,563	12,722,575	109,809	859,375	(17,459)			1PE	08/15/2001	6.630
808188-AF-3	SCHULER HOMES		9.375	JJ	07/15/2009	07/15/2008	100.000	783,589	775,000	102.0000	790,500	783,750	33,503		(161)			3	11/06/2002	9.120
80822#-AC-8	SCHURMAN FINE PAPERS SR. SUB NOTES		15.000	MJSD	06/30/2006			5,579,112	6,199,013	92.0800	5,708,052	6,199,013	235,046	1,341,762	(43,161)			4Z	06/05/1997	12.180
809388-AB-7	SCOTT CABLE COMMUNICATIONS INC		16.000	J	07/15/2003				11,028,976		0	3,750,001						6*	01/01/1997	52.030
810186-AE-6	SCOTTS COMPANY		8.625	JJ	01/15/2009	01/15/2007	100.000	153,169	150,000	105.5000	158,250	153,750	5,966	5,714	(581)			4Z	02/01/2002	8.000
812404-BH-3	SEARS ACCEPTANCE CORP	LS	6.750	FA	08/15/2011			5,130,094	5,000,000	95.3430	4,767,150	5,139,500	127,500	168,750	(9,406)			2	02/21/2002	6.350
812404-BJ-9	SEARS ROEBUCK ACCEPTANCE	LS	6.700	AO	04/15/2012			4,967,018	5,000,000	94.9220	4,746,100	4,965,100	70,722	186,111	1,918			2	03/18/2002	6.800
816851-AB-5	SEMPRA ENERGY		7.950	MS	03/01/2010			9,504,050	9,000,000	114.0270	10,262,430	9,568,680	238,500	715,500	(52,889)			2	10/29/2001	6.950
817320-AH-7	SEQUA CORP	LS	9.000	FA	08/01/2009			480,625	500,000	96.1250	480,625	500,000	18,750	22,500	(19,375)			3	03/20/2002	9.000
817320-AL-8	SEQUA CORP		8.875	AO	04/01/2008			573,000	600,000	95.5000	573,000	600,000	13,313	53,250	12,000			3	03/28/2001	8.880
817565-AP-9	SERVICE CORP INT	LS	7.700	AO	04/15/2009			1,009,897	1,075,000	94.0000	1,010,500	1,017,688	17,475	82,775	(7,790)			4	04/02/2002	8.730
817565-AR-5	SERVICE CORP INTL		6.500	MS	03/15/2008			827,875	925,000	89.5000	827,875	832,500	17,703	30,063	(4,625)			4	03/27/2002	8.690
820280-AC-9	SHAW GROUP			MN	05/01/2021			667,280	1,200,000	57.2500	687,000	648,800			37,280			3	03/12/2002	3.190
82668B-AF-3	SIGNATURE RESORT		9.250	MN	05/15/2006						0	0						4	05/07/1999	
829226-AL-3	SINCLAIR BROADCAST GROUP		8.750	JD	12/15/2011			300,000	300,000	107.6250	322,875	300,000	1,167	26,615				4	11/29/2001	8.750
829226-AN-9	SINCLAIR BROADCAST GROUP		8.000	MS	03/15/2012	03/15/2010	100.000	50,246	50,000	104.2500	52,125	50,250	1,178		(4)			4	10/25/2002	7.910
83001P-AD-1	SIX FLAGS INC	LS	8.875	FA	02/01/2010			987,143	1,150,000	94.0000	1,081,000	1,000,750	42,526	10,477	(13,607)			4	09/26/2002	11.630
83001P-AB-5	SIX FLAGS THEME PARKS, INC	LS	9.500	FA	02/01/2009	02/01/2008	100.000	482,500	500,000	96.5000	482,500	498,006	19,792	47,500	(15,601)			4	01/31/2001	9.570
83170#-AA-4	SMARTE CARTE CORP. TERM LN DUE 2006		5.905	MJSD	04/30/2006			1,891,289	1,910,000	99.0200	1,891,289	1,883,260	9,690	149,915	5,014			5	04/20/2001	6.240
373334-FF-3	SO 6.2 02/01/06		6.200	FA	02/01/2006			18,493,847	18,500,000	109.6870	20,292,095	18,490,565	477,917	1,147,000	1,760			1	01/26/2001	6.210
834182-AN-7	SOLECTRON CORP	LS	9.625	FA	02/15/2009			846,108	875,000	97.5000	853,125	858,345	31,816	29,055	(12,237)			3	09/12/2002	10.040
60467M-AC-5	SOUTHERN ENERGY MID-ATL		10.060	JD30	12/30/2028			9,791,659	14,614,416	67.0000	9,791,659	14,690,557	4,084	1,965,869	(4,902,603)			3	12/29/2000	9.990
843452-AZ-6	SOUTHERN NATURAL GAS CO	LS	8.000	MS	03/01/2032			4,400,000	5,000,000	88.0000	4,400,000	4,985,800	133,333	205,556	(585,800)			3	02/21/2002	8.030
843646-AC-4	SOUTHERN POWER CO		6.250	JJ	07/15/2012			4,993,225	5,000,000	105.6530	5,282,625	4,992,950	167,535		275			2PE	06/13/2002	6.270
844741-AV-0	SOUTHWEST AIRLINES CO		6.500	MS	03/01/2012			12,432,863	12,500,000	104.3300	13,041,250	12,428,500	270,833	406,250	4,363			2PE	02/26/2002	6.580
845905-AN-8	SOVEREIGN BANCORP, INC		8.625	MS	03/15/2004			1,499,276	1,500,000	104.8620	1,572,930	1,498,290	38,094	129,375	548			3	02/09/2001	8.670
846425-AK-2	SPANISH BROADCASTING SYSTEMS		9.625	MN	11/01/2009			1,000,000	1,000,000	103.5000	1,035,000	1,000,000	16,042	96,250	10,000			4	10/28/1999	9.630
847504-AC-1	SPECIALTY PAPERBOARD INC 144A	LS	9.375	AO	10/15/2006	10/15/2004	100.000	189,000	200,000	94.5000	189,000	205,375	3,958	18,750	13,000			4	02/09/1999	8.760
85375C-AJ-0	SPF 9 1/2 09/15/10		9.500	MS	09/15/2010			692,133	700,000	104.7500	733,250	691,375	19,581	66,500	653			3	10/25/2001	9.710
852060-AJ-1	SPRINT CAP CORP	LS	7.625	JJ	01/30/2011			2,511,016	2,500,000	95.0000	2,375,000	2,512,000	79,957	190,625	(960)			2	06/21/2001	7.550
852060-AF-9	SPRINT CAPITAL CORP		6.375	MN	05/01/2009			7,381,612	10,000,000	91.0000	9,100,000	7,300,000	97,396	318,750	81,612			2	09/09/2002	12.470
852060-AG-7	SPRINT CAPITAL CORP		6.900	MN	05/01/2019			2,226,518	2,500,000	82.0000	2,050,000	2,209,675	28,750	172,500	7,839			2	09/26/2000	8.120
784635-AD-6	SPX CORPORATION			FA	02/06/2021	02/06/2006	66.390	1,943,645	3,200,000	61.5000	1,968,000	1,982,670			(39,025)			3	10/04/2002	1.780
784635-AG-9	SPX CORPORATION		7.500	JJ	01/01/2013			775,000	775,000	101.3750	785,656	775,000	646					3Z	12/13/2002	7.500
85375C-AD-3	STANDARD PACIFIC CORP		8.000	FA	02/15/2008			1,105,610	1,115,000	99.5000	1,109,425	1,111,913	33,698	89,200	56,494			3	10/07/1999	8.060
85375C-AB-7	STANDRD PAC CORP		8.500	JD	06/15/2007	06/15/2005	100.000	506,037	500,000	102.2500	511,250	514,375	1,889	42,500	6,037			3	03/25/1998	7.950
85590A-AB-0	STARWOOD HOTELS RESORTS	LS		MN	05/25/2021			776,395	1,500,000	52.0000	780,000	773,160			3,235			3	11/14/2002	3.580
85590A-AC-8	STARWOOD HOTELS RESORTS		7.875	MN	05/01/2012			2,317,061	2,350,000	99.0000	2,326,500	2,328,125	30,844	56,700	(11,064)			3	12/03/2002	8.020
86063*-AA-1	STIFEL CAPCO SERIES A (BOND)		8.463	MATR	03/31/2010			1,422,343	3,001,075	47.3870	1,422,111	1,225,053			73,651			1Z	06/15/1999	23.720
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		9.204	MATR	12/31/2010			1,607,938	2,450,000	39.5850	1,607,918	1,414,116	2,477		87,602			1Z	06/15/1999	28.390
861589-AW-9	STONE CONTAINER CORP		9.250	FA	02/01/2008			125,000	125,000	105.7500	132,188	125,000	4,818	11,563				4	01/18/2001	9.250
861589-AX-7	STONE CONTAINER CORP		9.750	FA	02/01/2011			375,000	375,000	107.0000	401,250	375,000	15,234	36,563				4	01/18/2001	9.750
861589-AZ-2	STONE CONTAINER CORP		8.375	JJ	07/01/2012	07/01/2010	100.000	508,608	500,000	102.5000	512,500	508,750	21,519		(142)			4	10/24/2002	8.060
86787G-AB-8	SUNTRUST BANKS	LS	6.375	AO	04/01/2011			15,179,452	15,000,000	111.5200	16,728,045	15,200,400	239,063	956,250	(16,245)			1PE	09/10/2001	6.190
868536-AP-8	SUPERVALU INC			MN	11/02/2031	10/01/2006	32.750	563,969	2,000,000	28.3750	567,500	558,750			5,219			2	10/02/2002	3.990

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
786514-BA-6	SWY 7 1/4 02/01/31	LS	7.250	FA	02/01/2031			4,987,499	5,000,000	113.1500	5,657,500	4,987,250	151,042	362,500	134			2	01/26/2001	7.270
871503-AB-4	SYMANTEC CORP	LS	3.000	MN	11/01/2006	11/05/2004	100.750	572,022	500,000	140.8750	704,375	587,500	2,500	7,500	(15,478)			4	08/05/2002	(4.060)
87510@-AA-6	TAMKO ROOFING PRODUCTS SERIES A SR NTS		7.560	MN01	11/01/2006			4,000,000	4,000,000	108.5740	4,342,945	4,000,000	50,400	302,400				2	08/25/1999	7.560
87612E-AH-9	TARGET CORP	LS	5.875	MS	03/01/2012			12,958,437	13,000,000	108.4200	14,094,600	12,955,670	254,583	360,660	2,767			1	03/04/2002	5.920
88033G-AW-0	TENET HEALTHCARE CORP	LS	6.500	JD	06/01/2012			4,961,128	5,000,000	90.5000	4,525,000	4,958,750	27,083	238,335	2,378			2	03/04/2002	6.610
880770-AD-4	TERADYNE INC	LS	3.750	AO	10/15/2006			627,375	700,000	89.6250	627,375	654,500	5,542	13,125	(27,125)			3	08/22/2002	5.530
880779-AK-9	TEREX CORP	LS	8.875	AO	04/01/2008			1,757,438	1,950,000	90.1250	1,757,438	1,881,281	43,266	48,813	(123,844)			4	10/01/2002	9.720
87252@-AC-4	THC SYSTEMS, INC		8.990	FMAN	05/31/2005			4,184,893	4,184,893	100.0000	4,184,893	4,184,893	62,704	363,847				2	10/09/1996	8.990
883556-AH-5	THERMO INSTR SYS INC CONV		4.000	JJ	01/15/2005			1,042,770	1,100,000	98.0000	1,078,000	978,250	20,289	24,000	20,514			2	08/01/2002	6.780
872594-AB-2	TNP ENTERPRISES INC		10.250	AO	04/01/2010			1,269,000	1,350,000	94.0000	1,269,000	1,350,000	34,594	140,063	(81,000)			3	03/31/2000	10.250
889479-AH-4	TOLL CORP		8.000	MN	05/01/2009	05/01/2007	100.000	1,000,000	1,000,000	100.0000	1,000,000	1,005,000	13,333		(5,000)			3	11/06/2002	7.870
892332-AG-2	TOYOTA MTR CRED, 5.625%, 11/13/2003		5.625	MN	11/13/2003			9,996,844	10,000,000	103.3170	10,331,700	9,984,222	75,000	562,500	3,462			1PE	11/09/1998	5.660
893830-AE-9	TRANSOCEAN INC	LS	6.625	AO	04/15/2011			3,141,827	3,000,000	110.1090	3,303,270	3,147,600	41,958	99,375	(5,773)			2	07/18/2002	5.900
893830-AF-6	TRANSOCEAN INC		7.500	AO	04/15/2031			5,263,233	5,000,000	114.7120	5,735,600	5,264,450	79,167	187,500	(1,217)			2	07/30/2002	7.070
893830-AD-1	TRANSOCEAN SEDCO FOREX	LS	1.500	MN	05/15/2021			1,707,900	1,700,000	91.8750	1,561,875	1,708,500	3,258	25,500	(372)			2	05/15/2001	1.470
894172-AF-2	TRAVELCENTERS OF AMERICA		12.750	MN	05/01/2009	11/01/2008	100.000	1,027,369	1,025,000	106.0000	1,086,500	1,024,538	21,781	105,188	1,004			4	09/19/2002	12.690
896047-30-5	TRIBUNE			FMAN	05/15/2029			2,110,711	20,000	74.0000	1,480,000	2,129,748	10,641	58,875	(6,479)			2	03/20/2002	2.970
896106-AN-1	TRICO MARINE SERVICES	LS	8.875	MN	05/15/2012			899,930	975,000	92.5000	901,875	927,583	11,057	39,660	(27,653)			4	09/12/2002	9.670
74282#-AA-8	TRIPOINT GLOBAL (PRODELIN) TERM B		7.000	FMAN	05/31/2006			1,575,311	1,596,111	99.0420	1,580,822	1,576,159	12,258	82,544	2,700			4	11/21/2001	7.320
896778-AB-3	TRITON PCS INC			MN01	05/01/2008			683,368	850,000	83.2500	707,625	696,375			(13,008)			4	12/02/2002	14.780
89824@-AE-5	TRUSERV CORP. AMENDED SENIOR NOTES		13.160	MJSD	07/01/2008			4,867,750	5,726,764	85.0000	4,867,750	5,312,719	210,705	901,772	(543,363)			5	04/14/2000	12.070
89824@-AG-0	TRUSERV CORP. MAKE-WHOLE DELTA NOTE		13.160	MJSD	07/01/2008			2,030	95,271	85.0000	80,980	3,482	2,432	3,482	(1,452)			4Z	09/30/2002	0.330
89824@-AF-2	TRUSERV CORP. MAKE-WHOLE ORIG NOTE		9.250	MJSD	07/01/2008				79,420	85.0000	67,507		1,957	1,735				4Z	08/13/2002	
872649-BF-4	TRW INC NT REG		6.625	JD	06/01/2004			10,977,345	11,000,000	103.9350	11,432,850	10,928,720	60,729	728,750	14,764			2	05/26/1999	6.780
902124-AC-0	TYCO INT'L	LS		MN	11/17/2020			1,706,066	2,500,000	71.6250	1,790,625	1,700,000			6,066			3	10/30/2002	2.140
902118-AW-8	TYCO INTL GROUP SA	LS		FA	02/12/2021			1,276,917	1,700,000	75.3750	1,281,375	1,252,900			20,046			3	10/16/2001	1.580
902494-AM-5	TYSON FOODS INC		8.250	AO	10/01/2011			10,897,309	10,000,000	118.2310	11,823,100	10,960,300	206,250	822,708	(62,991)			2	02/15/2002	6.870
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		7.250	FMAN	06/09/2006				1,525,493	16.3400	249,266	1,152,510			(305,099)			5	04/28/2000	15.240
90347X-AB-6	UCAR FINANCE INC		10.250	FA	02/15/2012	02/15/2010	100.000	596,250	750,000	79.5000	596,250	757,500	29,042	39,375	(161,250)			4	02/20/2002	10.070
904763-AD-1	UNILAB FIN CORP		12.750	AO	10/01/2009			489,059	500,000	116.5000	582,500	486,340	15,938	63,750	958			4	09/21/1999	13.250
907770-BF-7	UNION OIL OF CALIFORNIA		7.350	JD	06/15/2009			3,234,007	3,000,000	115.5520	3,466,560	3,250,680	9,800	220,500	(16,673)			2PE	06/04/2002	5.880
907818-CK-2	UNION PACIFIC CO		6.650	JJ	01/15/2011			11,443,956	11,500,000	112.6250	12,951,875	11,434,450	352,635	764,750	5,110			2PE	01/26/2001	6.730
90782E-GV-0	UNION PACIFIC CORP MTN		6.790	MN	11/09/2007			9,000,000	9,000,000	113.8820	10,249,407	9,000,000	101,850	611,100				2	11/04/1998	6.790
911312-AB-2	UNITED PARCEL	LS	1.750	MS	09/27/2007			700,000	700,000	106.0000	742,000	700,000	3,199	12,250				1	09/21/2000	1.750
911363-AD-1	UNITED RENTALS		8.800	FA	08/15/2008			319,000	400,000	79.7500	319,000	358,125	13,298	35,200	(45,700)			4	01/10/2001	10.710
911363-AG-4	UNITED RENTALS INC	LS	9.250	JJ	01/15/2009			551,813	675,000	81.7500	551,813	606,281	28,791	39,313	(58,643)			4	08/01/2002	11.300
911365-AB-0	UNITED RENTALS, INC	LS	10.750	AO	04/15/2008			422,875	425,000	99.5000	422,875	425,000	9,645	45,688	(2,125)			4	04/12/2001	10.750
913017-AZ-2	UNITED TECH CORP		7.000	MS	09/15/2006			20,033,171	20,000,000	113.5810	22,716,200	20,056,000	412,222	1,400,000	(7,609)			1	10/05/1999	6.950
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25%			MJSD	09/01/2026			1,129,304	23,000	51.1250	1,175,875	1,128,968	6,988	59,375	265			2	07/12/2002	6.400
91159H-FE-5	US BANCORP		6.875	JD	12/01/2004			8,990,006	9,000,000	109.0260	9,812,367	8,976,420	51,563	618,750	4,721			1PE	11/23/1999	6.940
91263P-AB-1	US STEEL LLC	LS	10.750	FA	08/01/2008			492,500	500,000	98.5000	492,500	493,985	22,396	54,347	15,000			3	07/24/2001	11.000
902984-AC-7	USA INTERACTIVE		7.000	JJ	01/15/2013			7,000,000	7,000,000	103.4020	7,238,168	7,000,000	20,417					2PE	12/11/2002	7.000
902917-AH-6	USA WASTE SVCS INC		7.000	JJ	07/15/2028			4,518,148	5,000,000	98.9420	4,947,100	4,509,300	161,389	350,000	5,780			3	06/05/2001	7.880
902905-AU-2	USX-US STEEL GRP	LS	6.850	MS	03/01/2008			3,128,251	3,000,000	112.2970	3,368,910	3,145,890	68,500	205,500	(17,639)			2	02/21/2002	5.880
91913Y-AD-2	VALERO ENERGY CORP	LS	6.875	AO	04/15/2012			4,988,138	5,000,000	104.1410	5,207,050	4,987,500	72,569	171,875	638			2	04/10/2002	6.910
91913Y-AE-0	VALERO ENERGY CORP	LS	7.500	AO	04/15/2032			4,957,282	5,000,000	101.2940	5,064,700	4,957,000	79,167	187,500	282			2	04/10/2002	7.570
92203#-AA-6	VANGUARD GROUP, INC SR SEC NOTES		7.310	MS	09/19/2005			5,000,000	5,000,000	110.0300	5,501,509	5,000,000	103,558	365,500				1	08/16/1995	7.310
92203#-AK-4	VANGUARD GROUP, INC SR SECD NTS SER I		7.670	MS	09/01/2009			5,281,442	5,000,000	115.1950	5,759,772	5,314,450	127,833	383,500	(32,659)			1	12/20/2001	6.610
92276M-AB-1	VENTAS REALTY LP	LS	8.750	MN	05/01/2009			902,362	900,000	103.5000	931,500	902,438	13,125	42,438	(76)			3	10/10/2002	8.700
92276M-AD-7	VENTAS REALTY LP/CAP CRP	LS	9.000	MN	05/01/2012			800,000	800,000	104.5000	836,000	800,000	12,000	38,800				3	04/12/2002	9.000
92344G-AM-8	VERIZON GLOBAL		7.750	JD	12/01/2030			16,023,046	15,000,000	116.4560	17,468,400	16,043,850	96,875	1,162,500	(11,301)			1PE	02/02/2001	7.180
92344G-AP-1	VERIZON GLOBAL			MN	05/15/2021			1,483,186	2,600,000	57.7500	1,501,500	1,416,387			44,630			1	07/11/2001	3.060
92344G-AN-6	VERIZON GLOBAL FDG CORP	LS		MN	05/15/2021			500,387	900,000	57.7500	519,750	491,058			9,329			1	05/23/2002	3.200
92344W-AA-9	VERIZON MARYLAND INC		6.125	MS	03/01/2012			4,516,144	5,000,000	108.1280	5,406,400	4,502,400	102,083	158,229	13,744			1PE	08/12/2002	7.610
92344X-AA-7	VERIZON NEW YORK INC		6.875	AO	04/01/2012			9,533,873	10,000,000	112.3390	11,233,900	9,520,900	171,875	349,479	12,973			1PE	08/13/2002	7.590
92532F-AC-4	VERTEX PHARMACEUTICALS		5.000	MS	09/19/2007			599,000	800,000	74.8750	599,000	800,000	11,333	40,000	61,000			5	09/14/2000	5.000

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
925524-AN-0	VIACOM INC	LS	6.400	JJ	01/30/2006			3,031,553	3,000,000	110.4030	3,312,090	3,043,088	80,533	192,000	(9,067)			1	09/19/2001	6.020
925524-AQ-3	VIACOM INC	LS	6.625	MN	05/15/2011			8,215,916	8,000,000	113.0240	9,041,920	8,232,480	67,722	530,000	(16,564)			1	02/15/2002	6.210
960402-AQ-8	VIACOM INC		8.625	FA	08/01/2012			5,809,008	5,000,000	126.1640	6,308,200	5,843,800	179,688	215,625	(34,792)			1PE	05/30/2002	6.350
925610-AB-3	VICAR OPERATING INC		9.875	JD	12/01/2009	12/01/2008	100.000	518,694	500,000	108.0000	540,000	520,625	4,115	49,924	(1,931)			4	02/08/2002	9.040
928298-AD-0	VISHAY INTERTECHNOLOGY	LS		AO	06/04/2021	06/04/2006	63.980	969,750	1,800,000	53.8750	969,750	1,048,698			(78,948)			3	06/20/2002	2.380
928866-AC-6	VON HOFFMANN PRESS		10.875	MN	05/15/2007			770,000	1,000,000	77.0000	770,000	1,028,281	13,896	108,083	(130,000)			4	11/29/2001	10.620
931142-BF-9	WAL-MART STORES		7.550	FA	02/15/2030			5,561,836	5,000,000	126.3580	6,317,900	5,575,000	142,611	377,500	(7,267)			1	02/15/2001	6.650
25468P-BW-5	WALT DISNEY COMPANY		7.000	MS	03/01/2032			7,934,169	8,000,000	110.8610	8,868,904	7,933,600	186,667	284,667	569			2PE	02/21/2002	7.070
93933W-AA-4	WASH MUTUAL BANK FA	LS	6.875	JD	06/15/2011			15,548,102	15,000,000	112.1280	16,819,215	15,589,500	45,833	1,031,250	(41,398)			2	02/14/2002	6.310
942683-AA-1	WATSON PHARM INC		7.125	MN	05/15/2008			12,577,508	12,750,000	104.8690	13,370,798	12,543,075	116,078	908,438	25,209			3	11/20/2001	7.440
94769M-AA-3	WEBMD CORP		3.250	AO	04/01/2007			316,597	325,000	115.0000	373,750	315,250	2,641	5,281	1,347			4Z	03/26/2002	3.920
949746-CE-9	WELLS FARGO COMPANY	LS	6.375	FA	08/01/2011			10,248,939	10,000,000	112.0180	11,201,800	10,267,700	265,625	318,750	(18,761)			1	02/14/2002	6.000
961418-AB-6	WESTPORT RESOURCES CORP		8.250	MN	11/01/2011			650,000	650,000	105.0000	682,500	650,000	8,938	53,029				4	10/31/2001	8.250
961548-AT-1	WESTVACO CORP		6.850	MN	11/15/2004			19,983,632	20,000,000	106.3750	21,275,000	19,960,400	175,056	1,370,000	7,935			2PE	11/05/1999	6.900
962166-BP-8	WEYERHAEUSER CO	LS	6.750	MS	03/15/2012			14,908,711	15,000,000	109.0340	16,355,100	14,903,100	298,125	514,688	5,611			2	03/06/2002	6.840
96949V-AC-7	WILLIAMS SCOTSMAN INC		9.875	JD	06/01/2007			1,896,250	2,050,000	92.5000	1,896,250	2,052,438	16,870	202,438	(153,000)			4	04/01/2002	9.850
974280-AB-5	WINN DIXIE	LS	8.875	AO	04/01/2008	04/01/2007	100.000	800,894	800,000	102.2500	818,000	800,506	17,750	48,813	7,232			3	07/17/2002	8.820
976657-AB-2	WISCONSIN ENERGY		5.875	AO	04/01/2006			14,949,690	15,000,000	108.6600	16,299,000	14,926,200	220,313	881,250	13,645			1	03/23/2001	5.990
92929Q-AR-8	WMX TECHNOLOGIES INC	LS	7.000	AO	10/15/2006			10,059,476	10,000,000	106.4750	10,647,500	10,081,700	147,778	700,000	(13,344)			2	04/12/2001	6.820
978093-AE-2	WOLVERINE TUBE INC	LS	10.500	AO	04/01/2009			1,697,068	1,725,000	102.0000	1,759,500	1,696,364	45,281	65,742	704			4	11/12/2002	10.860
92931M-AC-6	WRC MEDIA CORPORATION		12.750	MN	11/15/2009			563,500	575,000	98.0000	563,500	564,196	9,368	73,313	(2,005)			4	11/10/1999	13.090
98411F-20-2	XEROX CAPITAL TRUST II			JJ	01/01/2010			1,476,427	29,250	55.2500	1,616,063	1,492,677		83,906	(16,250)			4	09/17/2002	1.800
984121-BB-8	XEROX	LS	0.570	AO	04/21/2018			937,830	1,750,000	63.0000	1,102,500	892,500	1,940	9,975	34,894			4	09/05/2001	4.920
984121-AU-7	XEROX CORPORATION	LS	7.150	FA	08/01/2004			66,275	70,000	96.5000	67,550	64,075	2,085	5,005	2,052			4	11/28/2001	10.900
984121-BE-2	XEROX CORPORATION	LS	9.750	JJ	01/15/2009			1,377,953	1,500,000	96.0000	1,440,000	1,372,500	67,438	48,208	5,453			4	10/31/2002	11.700
98412J-BM-5	XEROX CORPORATION		6.250	MN	11/15/2026			239,957	250,000	97.5000	243,750	228,750	1,997	15,625	10,895			4	11/28/2001	11.230
98372P-AB-4	XL CAPITAL LTD			MN	05/23/2021	05/23/2004	64.190	1,307,236	2,100,000	63.2500	1,328,250	1,294,125			13,111			1	07/11/2002	2.200
98385X-AA-4	XTO ENERGY INC		7.500	AO	04/15/2012			1,358,760	1,350,000	106.2500	1,434,375	1,359,188	21,375	48,375	(428)			3	04/30/2002	7.400
987434-AQ-0	YOUNG BROADCASTING INC	LS	8.500	JD	12/15/2008	12/15/2007	100.000	707,321	700,000	103.2500	722,750	707,500	2,644	38,628	(179)			4	10/31/2002	8.240
987434-AM-9	YOUNG BROADCASTING, INC	LS	10.000	MS	03/01/2011			505,493	510,000	99.7500	508,725	504,900	17,000	51,000	31,193			4	03/07/2001	10.160
988858-AB-2	ZALE CORP		8.500	AO	10/01/2007	10/01/2005	100.000	1,080,000	1,080,000	100.0000	1,080,000	1,099,544	22,950	76,075	50,938			3	12/05/2002	8.100
Total - UNITED STATES								2,073,095,386	2,165,037,673	XXX	2,217,050,176	2,127,328,691	35,942,566	119,713,629	(27,988,483)		8,723	XXX	XXX	XXX
CANADA																				
012873-AH-8	ALBERTA ENERGY		8.125	MS	09/15/2030			9,941,106	10,000,000	126.7670	12,676,700	9,939,900	239,236	812,500	552			2	09/12/2000	8.180
01853E-AA-3	ALLIANCE ATL COMMUNICATION		13.000	JD	12/15/2009			597,524	600,000	109.0000	654,000	597,000	3,467	78,000	208			4	09/15/2000	13.090
10549P-AE-1	BRASCAN CORP		7.125	JD	06/15/2012			7,894,369	8,000,000	99.3110	7,944,880	7,890,240	25,333	281,833	4,129			2	06/12/2002	7.320
15101Q-AA-6	CELESTICA INC			FA	08/01/2020			1,680,000	4,000,000	42.0000	1,680,000	1,930,587			183,188			3	08/19/2002	3.030
21061P-AD-8	CONSUMERS PACKAG		9.750	FA	02/01/2007						0	0						5	12/31/2001	
257561-AU-4	DOMTAR INC	LS	7.875	AO	10/15/2011			7,983,029	7,193,000	116.8760	8,406,891	8,011,851	119,584	283,224	(28,822)			2	07/23/2002	6.230
698935-AB-9	PAPERBOARD INDS		8.375	MS	09/15/2007	09/15/2005	100.000	1,212,500	1,250,000	97.0000	1,212,500	1,293,500	30,825	104,688	25,000			4	01/28/1998	7.700
73755L-AB-3	POTASH CORP		7.750	MN	05/31/2011			9,267,307	9,000,000	116.5770	10,491,930	9,277,860	60,063	581,250	(10,885)			2	06/25/2002	7.300
775100-AE-0	ROGERS CABLESYSTEMS LTD SR NT	LS	10.000	MS	03/15/2005			1,274,208	1,250,000	103.0000	1,287,500	1,318,500	36,806	125,000	(9,534)			2	06/03/1997	9.010
867229-AC-0	SUNCOR ENERGY INC		7.150	FA	02/01/2032			17,429,778	17,500,000	114.3860	20,017,550	17,429,125	521,354	632,576	653			1	01/24/2002	7.180
87971M-AB-9	TELUS CORP		7.500	JD	06/01/2007			2,358,521	2,250,000	97.0000	2,182,500	5,281,000	14,063	168,750	(17,929)			2	02/15/2002	6.230
87971K-AC-1	TEMBEC INDUSTR	LS	8.500	FA	02/01/2011			598,250	600,000	100.7500	604,500	601,706	21,250	43,563	(3,684)			3	07/18/2002	8.450
87971K-AA-5	TEMBEC INDUSTRIAL		8.625	JD	06/30/2009			325,170	325,000	100.7500	327,438	325,669	78	42,047	(382)			3	05/26/1999	8.590
87971K-AE-7	TEMBEC INDUSTRIES INC		7.750	MS	03/15/2012			719,889	750,000	97.0000	727,500	727,750	17,115	22,529	(7,861)			3	09/16/2002	8.210
C9045#-AC-5	UNIBOARD CANADA INC. SR NT		7.260	MO1	03/01/2004			1,982,716	2,000,000	99.1360	1,982,716	2,000,000	48,400	114,729	(17,284)			3	12/22/1995	7.260
Total - CANADA								63,264,365	64,718,000	XXX	70,196,604	66,624,687	1,137,572	3,290,689	117,346			XXX	XXX	XXX
Other Countries																				
12682N-AF-6	CABLE & WIRE OPT FIN 144A		8.000	JD	06/22/2010			19,200,638	18,000,000	113.0060	20,341,080	19,347,000	36,000	1,440,000	(112,259)			1PE	01/30/2002	6.850
09614#-AA-5	ILUKA RESOURCES LTD SR NTS (FORMER RGC)		7.190	JD	12/15/2004			6,600,000	6,600,000	107.2770	7,080,299	6,600,000	21,091	474,540				2	10/29/1996	7.190
054536-AA-5	AXASA 8.6 12/15/30	LS	8.600	JD	12/15/2030			5,285,636	5,000,000	114.2360	5,711,800	5,290,950	19,111	430,000	(2,666)			1	01/17/2001	8.080
35177P-AJ-6	FRANCE TELECOM	LS	8.700	MS	03/01/2006			7,554,546	7,500,000	109.4860	8,211,450	7,580,250	217,500	558,750	(14,786)			2	03/16/2001	8.430
35177P-AK-3	FRANCE TELECOM		9.250	MS	03/01/2011			20,671,264	20,000,000	115.6270	23,125,400	20,720,673	616,667	1,600,000	(49,408)			2	02/19/2002	8.670
F3995*-AA-3	SARESCO SR NT		6.970	JD	06/30/2005				4,044,132	27.7800	1,123,460	4,044,132						6*	11/27/1996	6.970

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
07274R-CM-4	BAYERISCHE LANDESBANK US FINANCE INC		5.000	JJ	07/20/2004			10,090,473	10,000,000	104.7730	10,477,310	10,161,800	223,611	500,000	(55,136)			1PE	09/07/2001	4.390
233835-AT-4	DAIMLERCHRYSLER NA HLDG	LS	7.300	JJ	01/15/2012			20,330,304	20,000,000	112.2150	22,443,000	20,352,100	673,222	725,940	(21,796)			2	02/21/2002	7.050
25156P-AC-7	DEUTSCHE TELEKOM		8.750	JD	06/15/2030			15,840,229	15,000,000	115.5150	17,327,250	15,849,800	58,333	1,275,000	(7,857)			2	02/15/2002	8.240
261561-AB-0	DRESDNER BK A.G. NY BRANCH SUB NT	LS	7.250	MS	09/15/2015			7,639,902	7,500,000	108.9460	8,170,950	7,650,375	160,104	543,750	(6,648)			1	05/17/2001	7.030
514886-AB-6	LB BADEN-WUERTT		7.875	AO	04/15/2004			24,354,807	23,330,000	101.0000	23,563,300	25,336,147	387,861	1,837,238	(757,815)			1PE	09/07/2001	4.330
957526-AB-2	WESTDEUTSCE LANDESBANK NY	LS	6.050	JJ	01/15/2009			5,180,879	5,000,000	111.6090	5,580,450	5,192,200	139,486		(11,321)			1PE	07/16/2002	5.340
88163V-AB-5	TEVA PHARM FINANCE LLC	LS	1.500	AO	10/15/2005	10/15/2003	100.380	1,033,221	1,000,000	107.0000	1,070,000	1,055,000	3,167	7,500	(21,779)			2	05/30/2002	(2.170)
88164M-AA-6	TEVA PHARMACEUT FIN NV		0.375	MN	11/15/2022			150,000	150,000	105.1250	157,688	150,000	67					2Z	11/13/2002	0.380
865622-AA-2	SUMITOMO MITSUI BANK NY	LS	8.000	JD	06/15/2012			3,496,926	3,500,000	111.0780	3,887,730	3,496,815	12,444	132,222	111			2	06/18/2002	8.010
910860-AD-0	MEXICAN UTD STS		9.875	FA	02/01/2010			7,759,439	7,500,000	122.7600	9,207,000	7,822,500	308,594	740,625	(25,054)			2	04/11/2000	9.200
861012-AB-8	STMICROELECTRONICS NV	LS		MS	09/22/2009	09/22/2004	88.590	889,435	1,050,000	67.0000	703,500	883,063			6,372			2	12/18/2002	2.170
904764-AG-2	UNILEVER NV		7.125	MN	11/01/2010			12,406,182	12,500,000	118.0300	14,753,750	12,388,000	148,438	890,625	8,636			1	10/19/2000	7.250
24821C-AA-8	DEN NORSKE BANK 144A	LS	7.729	JD	06/29/2049			15,000,000	15,000,000	113.3070	16,996,050	15,000,000	6,441	1,159,350				2	06/22/2001	7.730
143658-AN-2	CARNIVAL CORP	LS	2.000	AO	04/15/2021	04/15/2008	100.000	623,218	600,000	104.7500	628,500	625,500	2,533	6,000	(2,282)			1	06/12/2002	1.240
251594-AE-7	DEV BK SINGAPORE 144A	LS	7.125	MN	05/15/2011			2,495,351	2,500,000	112.6900	2,817,250	2,494,725	22,760	178,125	394			1	05/10/2001	7.150
82929R-AA-4	SING TELECOMMUNICATIONS	LS	6.375	JD	12/01/2011			2,990,492	3,000,000	107.3250	3,219,750	2,989,800	15,938	197,094	692			1	02/01/2002	6.420
055654-AB-3	BANCO SANTANDER	LS	7.625	MS	09/14/2010			6,479,277	6,000,000	113.7430	6,824,580	6,506,700	135,979	228,750	(27,423)			1	05/30/2002	6.300
879385-AB-8	TELEFONICA EUROP	LS	7.350	MS	09/15/2005			10,198,553	10,000,000	110.2500	11,025,000	10,317,700	216,417	735,000	(65,122)			1	02/09/2001	6.540
87203R-AC-6	BAE SYSTEMS CAN 144A		7.156	M15	12/15/2011			7,377,807	7,377,807	106.6780	7,870,492	7,377,807	155,454	395,967				1	06/04/2001	7.160
111021-AD-3	BRITISH TELECOM PLC	LS	8.375	JD	12/15/2010			10,508,387	10,000,000	119.8900	11,989,000	10,592,000	37,222	837,500	(45,082)			2	02/01/2001	7.510
111021-AE-1	BRITISH TELECOM PLC		8.875	JD	12/15/2030			5,949,039	5,000,000	127.4900	6,374,500	5,957,750	19,722	443,750	(8,711)			2	02/15/2002	7.280
G2163#-AD-0	COOKSON 7.79% SERIES B NOTES DUE 2007		7.790	MN	05/02/2007			5,000,000	5,000,000	110.7560	5,537,806	5,000,000	63,835	389,500				2	03/31/2000	7.790
G4048#-AA-3	INFAST GROUP PLC SR NTS		7.370	F07	02/07/2006			2,857,143	2,857,143	104.9070	2,997,343	2,857,143	84,229	184,266				2	12/12/1995	7.370
46621W-AA-9	JMH FINANCE LIMITED	LS	4.750	MS	09/06/2007			689,747	700,000	97.7500	684,250	690,375	10,622	21,375	750			2	04/12/2002	5.130
72146#-AH-3	PILKINGTON PLC SERIES E GTD NOTES		9.050	FA06	08/06/2007			4,213,333	4,166,667	111.8430	4,660,131	4,246,292	151,881	382,292	(7,561)			2	03/27/2000	8.550
G7405#-AD-7	PREMIER OIL, PLC AND PREMIER OIL HLDGS LTD SR NTS		7.440	MS11	03/11/2008			9,977,848	10,000,000	107.9780	10,797,787	9,957,000	227,333	744,000	6,089			2	03/11/1999	7.520
G7734#-AB-3	SSL INTERNATIONAL SERIES A SR NTS		8.020	MN03	11/03/2009			3,191,495	3,000,000	112.9630	3,388,900	3,244,200	38,763	240,580	(44,436)			3	10/16/2001	6.080
G9881#-AA-2	YULE CATTO SENIOR UNSEC. NOTES		7.660	MS08	09/08/2010			5,000,000	5,000,000	111.1760	5,558,780	5,000,000	120,219	382,980				2	07/26/1999	7.660
219868-AL-0	CORP ANDINA FOM CAF 7.375 01/18/11		7.375	JJ	01/18/2011			14,952,544	15,000,000	107.8290	16,174,350	14,944,650	500,885	1,106,250	4,181			1	01/10/2001	7.430
Total - Other Countries								275,988,114	272,875,749	XXX	300,479,885	281,722,446	4,835,929	18,788,968	(1,259,917)			XXX	XXX	XXX
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations								2,412,347,865	2,502,631,422	XXX	2,587,726,665	2,475,675,824	41,916,067	141,793,286	(29,131,053)		8,723	XXX	XXX	XXX
Single Class Mortgage-Backed/Asset-Backed Securities																				
UNITED STATES																				
25466K-DS-5	DISCOVER CARD MASTER TRUST I	LS	5.300	MN	11/16/2006	05/15/2004	100.000	14,990,915	15,000,000	104.8170	15,722,595	14,981,088	101,583	795,000	6,225			1	05/17/2001	5.350
76110V-GK-8	RESIDENTIAL FUNDING MORTGAGE S		5.700	MTLY	10/25/2014	01/25/2004	100.000	4,052,921	4,000,000	101.2790	4,051,149	4,097,969	19,000	114,000	(45,048)			1PE	06/13/2002	3.530
863572-KZ-5	STRUCTURED ASSET SECURITIES CORPORATION		7.750	MTLY	02/25/2028	02/25/2010	100.000	9,518,222	9,633,000	111.1940	10,711,345	9,497,536	62,213	808,771	12,468			2Z	04/10/2001	7.980
Total - UNITED STATES								28,562,057	28,633,000	XXX	30,485,089	28,576,593	182,796	1,717,771	(26,356)			XXX	XXX	XXX
4099999 - Total Bonds - Industrial, Misc. - Single Class Mortgage-Backed/Asset-Backed Securities								28,562,057	28,633,000	XXX	30,485,089	28,576,593	182,796	1,717,771	(26,356)			XXX	XXX	XXX
Defined Multi-Class Residential Mortgage-Backed Securities																				
UNITED STATES																				
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE REVENUE BOND (QUAL REHAB LN PRG) TAX 1999		5.750	MTLY	09/01/2032			760,798	760,798	100.0000	760,798	760,798	3,767	43,612	(0)			1	09/08/1999	5.750
3133T9-NW-1	FHR 1948 PJ		6.650	MTLY	03/15/2027			10,985,071	10,825,000	104.7990	11,344,501	11,000,906	59,989	539,897	(15,835)			1PE	02/26/2002	6.380
3133TU-HV-3	FHR 2322 KD		6.500	MTLY	04/15/2030	02/15/2006	100.000	13,717,216	13,300,000	104.6380	13,916,838	13,748,875	72,042	144,083	(31,659)			1	10/21/2002	5.050
31339M-BE-7	FHR 2386 LG		5.500	MTLY	02/15/2014	05/15/2007	100.000	5,184,826	5,000,000	105.0370	5,251,831	5,195,313	22,917	45,833	(10,486)			1PE	10/17/2002	4.240
31392W-GK-0	FHR 2516 GF		1.831	MTLY	10/15/2032	10/15/2007	100.000	19,839,032	19,839,032	99.7960	19,798,471	19,839,032	16,147	67,355				1PE	10/09/2002	1.830
31392X-4C-9	FHR 2517 FP		1.831	MTLY	06/15/2031	05/15/2009	100.000	35,911,694	35,889,795	99.7570	35,802,536	35,912,226	29,210	122,091	(532)			1PE	10/29/2002	1.810
31358S-NE-7	FNR 2000-31 PR		6.500	MTLY	06/25/2027	02/25/2006	100.000	25,994,479	25,000,000	103.4190	25,854,653	26,156,250	135,417	406,250	(161,771)			1	09/19/2002	3.930
313921-JJ-8	FNR 2001-57 PC		6.500	MTLY	09/25/2030	11/25/2006	100.000	5,151,897	5,000,000	104.8080	5,240,393	5,161,719	27,083	54,167	(9,822)			1PE	10/23/2002	5.210
31392D-QA-3	FNR 2002-39 FB		1.970	MTLY	06/18/2032	03/18/2032	100.000	22,859,712	22,838,659	100.0460	22,849,096	22,860,070	16,247	251,255	(358)			1PE	06/14/2002	1.960
31392E-CS-7	FNR 2002-55 OF		1.680	MTLY	04/25/2028	06/25/2011	100.000	14,709,693	14,696,149	99.9780	14,692,909	14,709,927	3,429	46,550	(233)			1PE	10/29/2002	1.660
31392E-ZC-7	FNR 2002-63 QF		1.720	MTLY	04/25/2029	08/25/2008	100.000	24,739,478	24,710,085	99.7290	24,643,058	24,740,200	5,903	112,461	(722)			1PE	10/23/2002	1.670
3837H1-Z9-5	GNR 1999-6 PG		6.500	MTLY	04/20/2028	11/20/2006	100.000	20,917,453	20,000,000	105.9070	21,181,456	21,000,000	108,333	216,667	(82,547)			1PE	10/09/2002	4.330
38373X-DJ-2	GNR 2002-45 QB		6.500	MTLY	04/20/2028	02/20/2005	100.000	23,641,719	22,598,000	107.8130	24,363,668	23,756,148	122,406	244,812	(114,428)			1PE	10/09/2002	3.910
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		7.750	MTLY	02/19/2030	09/19/2029	100.000	4,424,135	4,261,939	103.6870	4,419,093	4,449,064	27,525	323,430	(646)			1	08/18/1998	6.520
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		8.000	MTLY	09/19/2031	03/19/2031	100.000	1,972,483	1,888,059	111.0610	2,096,894	1,978,332	12,587	147,502	(273)			1PE	05/19/1998	6.550

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		7.750	MTLY	05/20/2030	03/19/2030	100.000	4,084,886	3,939,283	109.1130	4,298,269	4,104,856	25,441	297,011	(532)			1PE	06/22/1998	6.540
36228F-CG-9	GSMPS 99-2 A1		8.000	MTLY	09/20/2030	12/19/2029	100.000	7,718,939	7,518,260	103.9260	7,813,411	7,729,711	50,122	586,922	(1,144)			1PE	06/23/1999	7.320
55265K-CN-7	MASTR ASSET SECURITIZATION TRUST 2002-1 SR		6.000	MTLY	02/25/2017	01/25/2017	100.000	13,326,702	13,296,822	102.9370	13,687,358	13,327,984	66,484	638,327	(1,282)			1PE	02/04/2002	5.960
62913N-AA-3	NHSA 1999-1 LLC		5.000	MTLY	07/01/2032			12,012,334	12,012,334	100.0000	12,012,334	12,012,334	50,051	594,356				1	05/26/1999	5.000
Total - UNITED STATES								267,952,546	263,374,215	XXX	270,027,565	268,443,746	855,100	4,882,581	(432,273)			XXX	XXX	XXX
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities								267,952,546	263,374,215	XXX	270,027,565	268,443,746	855,100	4,882,581	(432,273)			XXX	XXX	XXX
Other Multi-Class Residential Mortgage-Backed Securities																				
UNITED STATES																				
00755W-EW-2	ADVANTA MTG LN TR 98-1 A6		6.430	MTLY	03/25/2028	03/25/2014	100.000	10,614,722	10,617,333	104.1700	11,060,034	10,612,608	56,891	673,343	92			1	03/12/1998	6.440
268917-EJ-6	EQCC HOME EQUITY LOAN TR 98-1 A6F		6.252	MTLY	12/15/2007	11/15/2004	100.000	2,622,973	2,622,973	103.6650	2,719,093	2,622,973	13,666	158,571				1	04/16/1998	6.250
Total - UNITED STATES								13,237,695	13,240,306	XXX	13,779,127	13,235,581	70,557	831,914	92			XXX	XXX	XXX
4299999 - Total Bonds - Industrial, Misc. - Other Multi-Class Residential Mortgage-Backed Securities								13,237,695	13,240,306	XXX	13,779,127	13,235,581	70,557	831,914	92			XXX	XXX	XXX
Defined Multi-Class Commercial Mortgage-Backed Securities																				
UNITED STATES																				
05947U-ES-3	BACM 2002-PB2, A4		6.186	MTLY	06/11/2035	01/11/2012	100.000	10,047,957	10,000,000	110.9910	11,099,050	10,050,410	51,550	360,850	(2,453)			1	05/09/2002	6.120
07383F-EH-7	BSCMS 2000-WF2, A2	LS	7.320	MTLY	10/15/2032	08/15/2010	100.000	21,455,502	20,000,000	117.8450	23,569,020	21,567,188	122,000	976,000	(111,686)			1	04/26/2002	6.090
07383F-JC-3	BSCMS 2002-TOP6, A2	LS	6.460	MTLY	10/15/2036	03/15/2012	100.000	15,172,709	15,000,000	112.6430	16,896,420	15,181,909	80,750	619,083	(9,200)			1	05/14/2002	6.290
07383F-JD-1	BSCMS 2002-TOP6, B		6.620	MTLY	10/15/2036	03/15/2012	100.000	5,025,131	5,000,000	112.9390	5,646,972	5,026,650	27,583	248,250	(1,519)			1	03/08/2002	6.550
07383F-JE-9	BSCMS 2002-TOP6, C		6.750	MTLY	10/15/2036	03/15/2012	100.000	6,769,390	6,739,000	112.6630	7,592,331	6,771,212	37,907	341,162	(1,823)			1	03/08/2002	6.680
131700-AG-1	CALW 2002-CALW		6.263	MTLY	02/15/2012			3,000,068	3,000,000	109.4130	3,282,403	3,000,072	8,351	150,834	(5)			1	02/15/2002	6.260
131700-AJ-5	CALW 2002-CALW, C		6.370	MTLY	02/15/2012			4,000,049	4,000,000	110.0770	4,403,092	4,000,052	11,324	204,548	(3)			1	02/15/2002	6.370
12478L-AE-1	CBA MORTGAGE CORP		6.670	MTLY	12/25/2003			2,484,135	2,492,490	104.2800	2,599,161	2,467,565	13,854	166,242	8,521			2	12/20/2000	7.050
161505-BQ-4	CCMSC 1997-2, D		6.600	MTLY	12/12/2029	12/19/2007	100.000	6,488,862	6,350,000	108.7100	6,903,115	6,510,983	34,925	384,175	(22,120)			2	01/17/2002	6.080
161505-FD-9	CCMSC 2000-2		8.122	MTLY	07/15/2032	07/15/2010	100.000	5,385,922	5,000,000	116.7680	5,838,392	5,417,969	33,842	344,208	(32,047)			2	02/21/2002	6.810
201730-AC-2	CMAT 1999-C1	LS	6.640	MTLY	09/17/2010			15,775,839	15,000,000	113.9460	17,091,959	15,844,337	55,333	664,000	(68,498)			1	05/03/2002	5.630
22540A-FR-4	CSFB 1998-C1		6.260	MTLY	12/17/2007			5,694,652	5,914,402	106.0180	6,270,315	5,587,492	20,569	364,699	41,195			1	05/10/2000	7.840
22540V-NF-5	CSFB 2001-CK6, ACP		0.933	MTLY	12/15/2008			6,873,936		4.8930	6,997,583	7,217,694	111,193	444,873	(343,759)			1	08/22/2002	
22540V-DL-3	CSFB 2001-CKN5, A-CP		1.936	MTLY	11/15/2008			8,888,061		10.0310	9,048,269	9,344,161	145,556	582,219	(456,100)			1	08/22/2002	
22540A-6E-3	CSFB 2001-CP4, A2		5.870	MTLY	12/15/2007			10,040,774	10,000,000	109.8340	10,983,395	10,050,000	48,917	587,000	(6,971)			1	08/17/2001	5.770
23322B-DA-3	DLJ COMMERCIAL MORTGAGE CORP 1998-CF2		6.480	MTLY	11/12/2008	10/12/2008	100.000	10,184,898	10,000,000	111.7720	11,177,183	10,218,750	54,000	648,000	(26,047)			1	09/05/2001	6.100
23322B-AD-0	DLJCM 1998-CF1		6.410	MTLY	02/15/2008			9,927,111	10,465,000	111.6260	11,681,638	9,667,044	55,901	670,807	98,126			1	02/23/2000	7.790
337367-AB-2	FIRST UNION-LEHMAN BROTHERS	LS	6.560	MTLY	11/18/2008	02/18/2008	100.000	20,772,290	20,525,000	113.1200	23,217,966	20,827,906	112,203	1,346,441	(43,444)			1	08/02/2001	6.270
361849-EA-6	GMAC COMMERCIAL MORTGAGE SECURITIES INC		6.420	MTLY	08/15/2008	07/29/2008	100.000	4,712,590	5,000,000	111.6830	5,584,130	4,618,946	26,750	321,000	39,704			1	06/28/2000	7.690
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMMERCIAL MORTGAGE PASS-THROUGH		6.414	MTLY	07/25/2031			15,830,123	15,405,380	102.7570	15,830,123	15,837,390	82,341	1,049,908	(6,629)			1	11/15/2001	6.210
45256H-AC-2	IMPACT FUNDING LLC SER 2001-A CL B COMMERC. MORTG. PASS-THOUGH		6.804	MTLY	07/25/2031			464,088	451,625	102.7600	464,088	464,290	2,561	32,811	(185)			1	11/15/2001	6.590
45256H-AD-0	IMPACT FUNDING LLC SER 2001-A CL C PASS-THOUGH COMMERC. MORTG. CERTS		7.004	MTLY	07/25/2031			928,146	903,251	102.7560	928,146	928,581	5,272	67,150	(401)			1	11/16/2001	6.790
45256H-AE-8	IMPACT FUNDING LLC SER 2001-A CL D PASS-THROUGH COMMERC. MORTG. PASS-THROUGH CER		7.464	MTLY	07/25/2031			400,828	390,040	102.7660	400,828	400,978	2,426	31,126	(136)			2	11/16/2001	7.230
617059-DD-9	JPMC 1997-C5, A2		7.069	MTLY	01/15/2007			5,118,805	4,891,571	107.7560	5,270,950	5,203,218	28,815	431,159	(84,412)			1	10/10/2001	4.630
617059-FF-2	JPMC 1999-C7, D		7.132	MTLY	10/15/2035	02/15/2009	100.000	7,786,672	7,500,000	111.1480	8,336,067	7,819,336	44,577	450,086	(32,664)			2	02/21/2002	6.360
46625M-LS-6	JPMCC 2002-C1, A3		5.376	MTLY	07/12/2037	07/12/2012	100.000	10,458,857	10,000,000	105.2900	10,528,979	10,469,531	44,800	134,400	(10,674)			1	09/18/2002	4.760
501773-CA-1	LB COMMERCIAL CONDUIT MORTGAGE TRUST	LS	6.210	MTLY	10/15/2035	10/15/2008	100.000	10,074,462	10,000,000	111.5350	11,153,464	10,090,625	51,750	621,000	(11,684)			1	08/02/2001	6.040
501773-DF-9	LB COMMERCIAL CONDUIT MORTGAGE TRUST		7.105	MTLY	07/15/2008			8,871,534	8,870,800	110.3670	9,790,395	8,871,840	52,523	627,779	(138)			1	09/08/2000	7.100
501773-CS-2	LB COMMERCIAL MORTGAGE TRUST 1999-C1	LS	6.780	MTLY	04/01/2009	04/15/2009	100.000	10,068,266	10,000,000	113.8460	11,384,634	10,096,211	56,500	678,000	(8,530)			1	05/26/1999	6.650
501773-CV-5	LBCMT 1999-C1, D		7.020	MTLY	06/15/2031	06/15/2009	100.000	8,408,983	8,202,000	110.1750	9,036,566	8,424,671	47,982	335,872	(15,688)			2	05/16/2002	6.530
501773-DJ-1	LBCMT 1999-C2, C		7.470	MTLY	10/15/2032	10/15/2009	100.000	5,271,576	5,000,000	116.4320	5,821,576	5,296,094	31,125	280,125	(24,518)			1	03/14/2002	6.470
52108H-CB-8	LBUBS 2000-C5, A2		6.510	MTLY	11/15/2010			10,427,509	10,000,000	113.4360	11,343,628	10,481,250	36,167	596,750	(44,618)			1	10/10/2001	5.800
52108H-DF-8	LBUBS 2001-C2, A2		6.653	MTLY	03/15/2011			17,849,547	17,000,000	114.0230	19,383,902	17,946,290	62,834	1,131,009	(80,369)			1	10/10/2001	5.870
52108H-EM-2	LBUBS 2001C3, F		7.310	MTLY	07/15/2011			5,019,991	5,000,000	110.2030	5,510,161	5,023,606	20,304	359,711	(1,645)			2	07/20/2001	7.250
52108H-JF-2	LBUBS 2002-C1, A2		5.969	MTLY	10/15/2008			10,043,744	10,000,000	110.0070	11,000,689	10,049,642	23,213	447,675	(5,898)			1	03/22/2002	5.860
52108H-MU-5	LBUBS 2002-C4, A5		4.853	MTLY	09/15/2012			10,052,222	10,000,000	101.5380	10,153,802	10,053,212	26,961	121,325	(991)			1	10/02/2002	4.780
61745M-AX-1	MORGAN STANLEY CAPITAL I		7.290	MTLY	07/15/2029	05/15/2007	100.000	10,129,060	9,754,000	114.5330	11,171,586	10,236,747	59,256	711,067	(73,038)			1	06/27/2001	6.270
61746W-QE-3	MSDWC 2002-IQ2, A3		5.520	MTLY	12/15/2035	08/15/2011	100.000	15,931,147	15,000,000	107.4720	16,120,727	15,960,938	69,000	207,000	(29,791)			1	09/17/2002	4.530

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
61746W-XN-5	MSDWC 2002-IQ3, A4		.5.080	MTLY	12/15/2012			10,050,151	10,000,000	103.1120	10,311,203	10,050,310	42,333		(159)			1PE	12/05/2002	5.010
655356-JF-1	NASC	LS	.6.590	MTLY	01/15/2010			10,096,505	10,000,000	113.5070	11,350,690	10,150,000	36,611	659,000	(15,452)			1	03/18/1999	6.370
74436J-DP-9	PSSF 1998-C1, B		.6.649	MTLY	07/15/2008			10,739,691	10,438,000	112.6690	11,760,357	10,787,021	57,835	694,022	(44,915)			1	12/06/2001	6.030
Total - UNITED STATES								366,721,783	343,292,559	XXX	396,934,951	368,012,119	1,937,692	19,091,362	(1,430,663)			XXX	XXX	XXX
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities								366,721,783	343,292,559	XXX	396,934,951	368,012,119	1,937,692	19,091,362	(1,430,663)			XXX	XXX	XXX
Other Multi-Class COMMERCIAL MORTGAGE-BACKED/ASSET BACKED UNITED STATES																				
00755W-HF-6	ADVANTA 2000-1 A3		.8.370	MTLY	12/01/2020	12/26/2003	100.000	9,999,911	10,000,000	103.3380	10,333,819	9,999,453	67,425	836,803	177			1PE	05/19/2000	8.370
00755W-HN-9	ADVANTA MTG LOAN 2000-2 A3		.7.760	MTLY	05/25/2018	11/25/2002	100.000	3,886,981	3,886,981	102.4930	3,983,873	3,886,951	25,136	301,384	9			1PE	08/16/2000	7.760
00103R-AP-1	AESOP		.3.850	MTLY	10/20/2006	10/20/2005	100.000	24,989,726	25,000,000	103.0210	25,755,245	24,988,100	29,410	390,347	1,626			1PE	07/18/2002	3.870
025928-AF-9	AMERICAN EXPRESS 94-3 A		.7.850	MS	08/15/2005	09/15/2004	100.000	20,295,277	19,250,000	109.8890	21,153,607	21,155,254	444,942	1,148,063	(335,435)			1	07/26/2002	4.530
02582J-AY-6	AMERICAN EXPRESS CREDIT ACCOUN		.1.580	MTLY	11/15/2007	04/15/2005	100.000	5,011,470	5,000,000	100.2760	5,013,779	5,011,914	3,725	6,636	(444)			1PE	11/25/2002	1.480
025928-AL-6	AMERICAN EXPRESS MASTER TRUST		.1.490	MTLY	12/15/2005	01/17/2005	100.000	6,001,189	6,000,000	100.0840	6,005,014	6,001,406	3,973	46,051	(217)			1PE	08/09/2002	1.480
07383F-EL-8	BSCMS 2000-WF2, C		.7.590	MTLY	09/15/2010			5,018,684	5,000,000	118.2230	5,911,129	5,022,400	31,625	379,500	(1,737)			1	09/27/2000	7.530
130335-AG-7	CALIFORNIA INFRASTRUCTURE PG&E-1	LS	.6.420	MJSD	09/25/2008	12/25/2006	100.000	10,076,052	10,000,000	108.8560	10,885,644	10,135,938	10,700	642,000	(31,129)			1	01/03/2001	6.050
130335-AH-5	CALIFORNIA INFRASTRUCTURE PG&E-1		.6.480	MJSD	12/26/2009	03/25/2008	100.000	7,724,708	7,715,000	112.7470	8,698,405	7,728,312	8,332	499,932	(1,861)			1	01/24/2001	6.450
130335-AX-0	CALIFORNIA INFRASTRUCTURE SDG&E-1		.6.370	MJSD	12/26/2009	03/25/2008	100.000	7,592,645	7,550,000	112.3220	8,480,311	7,607,781	8,016	480,935	(8,043)			1	02/07/2001	6.220
139732-CA-7	CAPITAL AUTO RECEIVABLES ASSET TRUST		.5.800	MTLY	07/15/2006			4,286,885	4,287,079	102.9530	4,413,686	4,286,659	11,051	231,375	89			1	01/10/2001	5.810
14040K-CD-8	CAPITAL ONE MASTER TRUST		.4.600	MTLY	08/17/2009	10/15/2006	100.000	11,975,998	12,000,000	105.2230	12,626,707	11,969,419	24,533	552,000	5,661			1	10/24/2001	4.660
140927-AB-0	CARAVELLE INVESTMENT FUND SR SEC FRN		.2.150	MJSD	12/31/2004			7,500,000	7,500,000	98.6000	7,395,000	7,500,000	448	202,972				1	03/13/1999	2.150
12613X-AQ-4	CASE NEW HOLLAND 2001-A CLASS B		.5.730	MTLY	05/15/2008	02/15/2005	100.000	2,365,772	2,365,964	104.0790	2,462,475	2,365,616	6,025	128,630	91			1PE	05/09/2001	5.740
149114-BG-4	CATERPILLAR FINANCIAL ASSET TRUST		.5.720	MTLY	07/25/2007	08/25/2004	100.000	4,499,771	4,500,000	105.3140	4,739,146	4,499,589	4,290	255,970	129			1PE	07/11/2001	5.720
161505-DK-5	CCMSC 1999-2		.7.198	MTLY	11/15/2009			10,036,906	10,000,000	117.1010	11,710,059	10,049,650	59,983	719,799	(4,415)			1	11/17/1999	7.130
161505-DN-9	CCMSC 1999-2		.7.519	MTLY	11/15/2009			4,999,874	5,000,000	117.2650	5,863,274	4,999,835	31,329	375,950	14			1	11/17/1999	7.520
16151P-AV-9	CHASE CC MSTR TR 98-3 B		.6.150	MTLY	08/15/2005	05/15/2003	100.000	12,089,275	12,090,000	101.7070	12,296,374	12,082,633	33,046	743,535	1,868			1PE	05/01/1998	6.170
161505-BL-5	CHASE COMMERCIAL MORTGAGE SECURITIES CORP		.6.600	MTLY	11/19/2007			12,327,876	12,510,000	111.5780	13,958,365	12,216,758	68,805	825,660	45,075			1	03/21/2000	7.090
16151P-AR-8	CHASE CREDIT CARD MASTER TRUST 97-5 B		.6.388	MTLY	08/15/2005	01/15/2003	100.000	18,408,980	18,409,000	100.1880	18,443,594	18,407,321	52,265	1,175,966	493			1PE	12/17/1997	6.390
161581-BT-9	CHASE MANHATTAN AUTO OWNER TRUST		.5.070	MTLY	02/15/2008	02/15/2005	100.000	14,995,945	15,000,000	105.7780	15,866,637	14,993,083	33,800	760,500	2,030			1PE	07/25/2001	5.090
161617-AG-0	CHASE MANHATTAN MARINE OWNER TRUST		.6.680	MTLY	08/15/2013	02/15/2005	100.000	10,553,460	10,650,000	107.6160	11,461,095	10,429,096	31,619	711,420	60,351			1PE	11/03/2000	7.340
163762-AN-7	CHEMICAL MASTER CC TR I 1996-3 A		.7.090	MTLY	02/15/2009	06/15/2006	100.000	25,379,157	25,000,000	112.3300	28,082,478	25,870,117	78,778	1,772,499	(94,579)			1	11/13/1996	6.600
163762-AM-9	CHEMICAL MASTER CREDIT CARD TR		.6.160	MTLY	09/15/2008	02/15/2006	100.000	9,686,353	9,500,000	107.3480	10,198,022	9,725,996	26,009	438,900	(39,643)			1PE	04/02/2002	5.480
130335-AP-7	CISCE 97-1 A6		.6.380	MJSD	09/25/2008	09/25/2006	100.000	30,176,603	30,000,000	109.2140	32,764,194	30,455,469	31,900	1,914,000	(72,764)			1	10/15/1998	6.090
12557R-AD-4	CIT EQUIPMENT COLLATERAL		.4.840	MTLY	09/20/2012	11/20/2006	100.000	20,999,279	21,000,000	104.7550	21,998,456	20,998,858	31,057	1,016,399	313			1	09/06/2001	4.840
12558M-AX-0	CIT GROUP HOME EQUITY LOAN TRU		.5.990	MTLY	02/25/2031	10/25/2009	100.000	7,997,133	8,000,000	103.6900	8,295,162	7,996,873	39,933	239,600	260			1PE	06/13/2002	6.000
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU		.6.390	MTLY	12/25/2030	10/25/2009	100.000	4,999,663	5,000,000	100.9060	5,045,313	4,999,633	26,625	159,750	30			1PE	06/13/2002	6.390
12558M-AJ-1	CITHE		.6.570	MTLY	01/25/2030	09/25/2009	100.000	4,999,181	5,000,000	106.6210	5,331,069	4,999,106	27,375	246,375	75			1PE	03/14/2002	6.570
12558M-AK-8	CITHE		.7.060	MTLY	01/25/2029	09/25/2009	100.000	8,686,835	8,690,000	107.0880	9,305,955	8,686,395	51,126	460,135	440			1PE	03/14/2002	7.070
17305E-AC-9	CITIBANK CREDIT CARD ISSUANCE TRUST		.7.450	MS	09/15/2005			12,302,562	12,175,000	109.1400	13,287,773	12,331,210	267,072	770,144	(31,881)			2	03/22/2002	7.030
17305E-AG-0	CITIBANK CREDIT CARD ISSUANCE TRUST		.6.875	MN	11/15/2009	11/15/2007	100.000	10,495,999	10,500,000	113.8490	11,954,167	10,494,645	92,240	721,875	671			1	11/17/2000	6.880
17303C-BJ-9	CITIBANK CREDIT CARD MASTER TRUST I		.5.550	JJ	01/09/2006	01/07/2004	100.000	9,876,712	10,000,000	103.8560	10,385,578	9,507,813	268,250	555,000	113,361			1PE	06/15/1999	6.830
17303C-BK-6	CITIBANK CREDIT CARD MASTER TRUST I		.5.500	FA	02/15/2006	02/15/2004	100.000	14,735,226	15,000,000	104.3510	15,652,586	14,180,274	311,667	825,000	219,267			1PE	04/20/2000	7.170
17303C-BM-2	CITIBANK CREDIT CARD MASTER TRUST I		.5.875	MS	03/10/2011	03/10/2009	100.000	12,253,143	12,435,000	110.3180	13,718,059	12,172,214	225,255	730,556	23,486			1	03/31/1999	6.160
17303C-BW-0	CITIBANK CREDIT CARD MASTER TRUST I		.6.650	MN	11/15/2006	11/15/2004	100.000	14,292,341	14,000,000	108.5780	15,200,959	14,522,813	118,961	931,000	(144,581)			1	05/15/2001	5.460
17303C-AY-7	CITIBANK CREDIT CARD MSTR TR I 98-2 A		.6.050	JJ	01/15/2010	01/15/2008	100.000	9,893,465	10,000,000	111.3810	11,138,108	9,817,578	278,972	605,000	17,465			1	01/27/1998	6.300
12613X-AK-7	CNH EQUIPMENT TRUST		.7.140	MTLY	09/15/2007	06/15/2004	100.000	2,573,757	2,573,884	104.6660	2,693,984	2,573,565	8,168	172,018	82			1PE	09/13/2000	7.150
20033T-AF-2	COMED 98-A6		.5.630	MJSD	06/25/2009	06/25/2007	100.000	21,994,530	22,000,000	109.1320	24,009,016	21,989,317	20,643	1,238,600	1,403			1	12/04/1998	5.640
210523-AD-8	CONFD 2001-1 CL A4		.4.980	JAJO	04/20/2012	04/20/2010	100.000	4,998,607	5,000,000	106.9270	5,346,350	4,998,397	49,108	236,550	185			1	10/31/2001	4.990
210523-AC-0	CONFD 2001-1 CL A3		.4.550	JAJO	04/20/2009	04/20/2007	100.000	4,998,406	5,000,000	105.8080	5,290,387	4,997,951	44,868	216,125	399			1PE	10/31/2001	4.560
210523-AF-3	CONFD 2001-1 CL A6		.5.760	JAJO	10/20/2016	01/20/2016	100.000	2,999,451	3,000,000	106.3910	3,191,744	2,999,416	34,080	164,160	31			1	10/31/2001	5.760
207678-AE-3	CONNECTICUT LIGHT & POWER 2001-1		.6.210	MJSD	12/30/2011	12/30/2010	100.000	16,017,351	16,020,343	112.7790	18,067,570	16,016,819	2,764	1,243,579	310			1PE	03/27/2001	6.210
20847U-AE-8	CONSECO FINANCE LEASE LLC		.7.690	MTLY	08/20/2005	04/20/2003	100.000	4,382,542	4,382,576	100.3260	4,396,873	4,382,274	10,298	304,982	94			1PE	08/02/2000	7.690
21724Q-AE-3	COPELCO CAPITAL FUNDING CORP		.5.950	MTLY	06/15/2004	12/15/2003	100.000	3,550,146	3,576,416	101.5740	3,632,691	3,437,830	9,458	210,134	43,829			1PE	06/28/2000	7.450
21724P-AF-2	COPELCO CAPITAL RECEIVABLES		.7.300	MTLY	03/20/2006	05/20/2004	100.000	3,807,968	3,808,142	105.0080	3,998,845	3,807,573	8,494	260,365	118			1PE	04/14/2000	7.310
126671-HP-4	COUNTRYWIDE ASSET-BACKED CERTIFICATES		.8.210	MTLY	06/25/2025	02/25/2004	100.000	1,834,782	1,834,795	99.8560	1,832,155	1,834,719	12,553	102,464	24			1PE	05/12/2000	8.210
12617A-AE-7	CPL TRANSITION FUNDING LLC		.6.250	JJ	01/15/2017	01/15/2016	100.000	4,992,381	5,000,000	110.4340	5,521,676	4,992,028	281,250		353			1PE	01/31/2002	6.270
22540A-AQ-1	CS FIRST BOSTON MORTGAGE SECURITIES CORP		.7.280	MTLY	06/20/2007			10,286,849	10,000,000	113.4930	11,349,289	10,387,500	60,667	728,000	(54,081)			1	01/30/2001	6.530

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
22540A-LK-2	CSFB 1999C1		7.290	MTLY	09/18/2009	09/15/2008	100.000	12,041,726	12,000,000	116.6940	14,003,280	12,060,000	48,600	874,800	(6,270)			1	11/04/1999	7.210
23383V-BL-3	DAIMLER CHRYSLER AUTO TRUST		3.850	MTLY	04/06/2006	12/06/2004	100.000	16,416,531	16,200,000	102.9800	16,682,737	16,480,970	43,313	259,875	(64,439)			1	07/18/2002	2.900
24763L-CZ-1	DELTA FUNDING HE LN TR 98-A A3F		6.330	MTLY	06/25/2026	11/25/2002	100.000	554,922	554,922	100.2460	556,285	554,767	2,927	12,872	27			1PE	03/19/1998	6.340
250854-AD-8	DETROIT EDISON SECURITIZATION FUNDING 2001-1 A4		6.190	MS	03/01/2013	03/01/2011	100.000	8,999,142	9,000,000	112.1930	10,097,397	8,998,972	185,700	557,100	96			1	03/02/2001	6.190
250854-AE-6	DETROIT EDISON SECURITIZATION FUNDING LLC		6.420	MS	03/01/2015	03/01/2013	100.000	3,998,955	4,000,000	113.2920	4,531,678	3,998,816	85,600	256,800	78			1	03/02/2001	6.420
250854-AF-3	DETROIT EDISON SECURITIZATION FUNDING LLC		6.620	MS	03/01/2016	03/01/2015	100.000	9,998,616	10,000,000	114.0580	11,405,762	9,998,477	220,667	662,000	79			1	03/02/2001	6.620
25466K-AC-3	DISCOVER CARD MASTER TR 1993 3 A		6.200	MN	05/16/2006	11/15/2003	100.000	10,368,140	10,375,000	104.0420	10,794,347	10,299,314	82,193	643,250	6,370			1PE	06/20/2001	6.290
25466K-CN-7	DISCOVER CARD MASTER TRUST I	LS	6.850	JJ	07/17/2007	01/15/2005	100.000	10,726,489	10,000,000	109.3480	10,934,763	10,870,313	315,861		(143,824)			1	07/25/2002	3.140
25466K-DZ-9	DISCOVER CARD MASTER TRUST I		5.450	MTLY	10/15/2009	05/15/2007	100.000	7,973,352	7,974,000	107.8180	8,597,415	7,973,264	19,315	277,650	88			1PE	04/17/2002	5.450
25466K-CP-2	DISCOVER CARD MASTER TRUST SERIES 1999-6 CLASS B		7.100	JJ	07/15/2007	01/15/2005	100.000	9,999,237	10,000,000	109.3180	10,931,751	9,998,280	327,389	710,000	337			1	12/08/1999	7.100
23322B-FE-3	DLJCM 1999-CG2, A1B		7.300	MTLY	06/10/2009			9,990,313	10,000,000	116.2810	11,628,078	9,987,500	60,833	730,000	1,251			1	08/16/2000	7.320
23322B-NE-4	DLJCMC-2000CKP1, B2		8.000	MTLY	10/10/2010			5,021,110	5,000,000	114.4490	5,722,447	5,025,000	33,333	400,000	(1,899)			2Z	10/27/2000	7.930
33743P-AP-2	FIRST USA CREDIT CARD MASTER T		6.450	MTLY	12/19/2006	04/19/2004	100.000	2,811,930	2,770,000	104.6310	2,898,280	2,835,355	5,956	133,999	(23,425)			2	03/20/2002	5.240
337435-DS-7	FIRST USA CREDIT CARD MASTER TRUST		5.280	MTLY	09/18/2006	01/18/2004	100.000	14,007,955	14,165,000	103.8160	14,705,497	13,636,085	27,008	747,912	139,120			1PE	07/06/2001	6.380
337435-DT-5	FIRST USA CREDIT CARD MASTER TRUST		5.550	MTLY	09/20/2006	01/18/2004	100.000	16,923,080	16,908,000	103.9050	17,568,259	16,910,286	33,886	913,419	(5,365)			1	05/29/2002	5.460
33743P-AM-9	FIRST USA CREDIT CARD MASTER TRUST		6.420	MTLY	10/19/2006	02/19/2004	100.000	12,700,489	12,600,000	101.7810	12,824,438	12,795,062	26,964	759,165	(74,220)			2PE	03/20/2002	5.690
33901H-BA-0	FLEET CREDIT CARD MASTER TRUST		3.860	MTLY	03/15/2007	09/15/2004	100.000	34,827,342	34,715,000	103.3730	35,885,874	34,860,327	59,556	959,501	(33,212)			1	06/14/2002	3.660
339028-AA-0	FLEET CREDIT CARD MASTER TRUST		7.700	MTLY	07/15/2005	02/15/2003	100.000	2,010,352	2,000,000	103.2500	2,065,000	2,061,016	6,844	89,833	(50,664)			2	05/20/2002	3.450
33901H-AY-9	FLEET CREDIT CARD MASTER TRUST II		5.600	MTLY	12/15/2008	06/15/2006	100.000	9,994,334	10,000,000	108.0410	10,804,112	9,992,181	24,889	559,999	1,445			1	06/12/2001	5.620
34527R-HT-3	FORD AUTO OWNER TRUST		4.810	MTLY	03/15/2007	06/15/2005	100.000	3,999,866	4,000,000	102.8080	4,112,309	3,999,840	8,551	90,321	26			2	06/18/2002	4.810
34527R-DU-4	FORD CREDIT AUTO OWNER TRUST		7.700	MTLY	10/15/2004	04/15/2003	100.000	18,578,757	18,580,000	102.4470	19,034,593	18,568,388	63,585	1,430,660	4,098			1	04/13/2000	7.720
34527R-EW-9	FORD CREDIT AUTO OWNER TRUST		7.000	MTLY	03/15/2006	02/15/2005	100.000	9,999,043	10,000,000	107.3440	10,734,375	9,998,197	31,111	700,000	404			1PE	10/18/2000	7.000
34527R-FZ-1	FORD CREDIT AUTO OWNER TRUST		5.250	MTLY	09/15/2005	06/15/2004	100.000	21,814,382	21,125,000	103.7150	21,909,870	22,026,114	49,292	462,109	(211,733)			1	07/25/2002	2.750
34527R-GJ-6	FORD CREDIT AUTO OWNER TRUST		4.720	MTLY	12/15/2005	12/15/2004	100.000	10,273,179	10,000,000	104.2880	10,428,825	10,339,453	20,978	196,667	(66,274)			1	07/18/2002	3.110
34527R-HL-0	FORD CREDIT AUTO OWNER TRUST		5.750	MTLY	12/15/2006	06/15/2005	100.000	19,996,617	20,000,000	105.1580	21,031,512	19,995,662	51,111	824,167	955			2	03/19/2002	5.760
34527R-BN-2	FORD CREDIT AUTO OWNER TRUST 1998-C C		6.300	MTLY	04/15/2003				0		0	0						1PE	07/20/1998	
34527R-FL-2	FORD CREDIT AUTO OWNER TRUST 2001-A CLASS B		5.960	MTLY	07/15/2005	03/15/2004	100.000	7,999,420	8,000,000	105.0430	8,403,448	7,998,572	21,191	476,800	451			1PE	01/18/2001	5.970
34527R-GK-3	FORD CREDIT AUTO OWNER TRUST 2001-D CLASS B		5.010	MTLY	10/15/2005	08/17/2004	100.000	4,999,899	5,000,000	104.0670	5,203,335	4,999,811	11,133	250,500	65			1PE	08/14/2001	5.010
44179C-AL-0	HOUSEHOLD AUTOMOTIVE TRUST		3.680	MTLY	04/17/2006	09/17/2004	100.000	30,114,189	30,000,000	101.5970	30,479,094	30,180,468	42,933	643,999	(66,279)			1PE	05/30/2002	3.280
44183R-AC-1	HOUSEHOLD PRVT LABEL CREDIT CARD MASTER NOTE TR I		4.950	MTLY	06/16/2008	08/16/2004	100.000	29,999,224	30,000,000	104.7510	31,425,438	29,998,644	66,000	1,485,000	426			1	08/08/2001	4.950
452106-AG-2	ILLINOIS POWER SPECIAL PURPOSE TRUST		5.650	MJSD	12/25/2010	12/25/2008	100.000	9,828,976	10,150,000	109.6770	11,132,228	9,669,510	9,558	573,475	49,906			1	01/26/2001	6.360
466115-AE-2	JCPMT E A		5.500	MTLY	06/15/2007	11/15/2003	100.000	4,994,252	5,000,000	103.4250	5,171,251	4,970,920	12,222	275,000	6,253			1PE	11/19/1998	5.640
501773-CU-7	LB COMMERCIAL MORTGAGE TRUST 1999-C1		7.020	MTLY	05/01/2009	05/15/2009	100.000	6,662,788	6,904,000	113.4170	7,830,296	6,581,723	40,388	484,661	28,448			1	11/29/1999	7.720
52108H-BQ-6	LBUBS 2000C4, F		8.070	MTLY	07/15/2010			5,000,237	5,000,000	116.0480	5,802,395	5,000,285	22,417	403,500	(22)			2Z	09/21/2000	8.070
863572-PY-3	LLL 1997-LLI, F		7.300	MTLY	04/12/2012			5,308,626	5,293,068	107.7630	5,703,967	5,309,609	22,540	321,995	(983)			2	02/15/2002	7.260
57631#-AF-0	MASSMUTUAL HIGH YIELD PARTNERS II LLC A2		3.025	JAJO	07/15/2005			5,000,000	5,000,000	94.2000	4,710,000	5,000,000	32,771	166,046				2	03/13/1999	3.030
57631#-AA-1	MASSMUTUAL HY PARTNERS II SR NTS A1		2.400	JAJO	01/15/2004			10,000,000	10,000,000	99.6000	9,960,000	10,000,000	52,000	517,161	10,000,000			1	03/13/1999	2.400
55262T-FJ-7	MBNA 2000-E	LS	7.800	MTLY	10/15/2012	05/15/2010	100.000	9,975,475	10,000,000	117.5390	11,753,944	9,969,722	34,667	780,000	2,366			1PE	05/23/2000	7.840
55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST		4.950	MTLY	06/15/2009	01/15/2007	100.000	7,518,040	7,630,000	107.6490	8,213,633	7,500,045	16,786	262,433	17,995			1	04/02/2002	5.350
55262T-CN-1	MBNA MASTER CC TRUST 97-I A		6.550	MTLY	01/15/2007	08/15/2004	100.000	19,977,696	20,000,000	107.4820	21,496,348	19,919,531	58,222	1,309,999	12,606			1	09/09/1997	6.620
55262T-DM-2	MBNA MASTER CREDIT CARD TRUST		1.926	MJSD	02/15/2008	09/15/2005	100.000	6,511,555	6,500,000	100.1140	6,507,389	6,511,933	29,868		(378)			1PE	11/25/2002	1.440
55262T-DT-7	MBNA MASTER CREDIT CARD TRUST		5.250	MTLY	02/15/2006	09/15/2003	100.000	8,742,360	8,715,000	102.6580	8,946,609	8,797,831	20,335	457,538	(37,245)			1	06/29/2001	4.800
55262T-EF-6	MBNA MASTER CREDIT CARD TRUST		6.500	MTLY	11/17/2008	06/15/2006	100.000	11,309,465	11,000,000	110.5660	12,162,288	11,369,961	31,778	536,250	(60,496)			1PE	03/22/2002	5.600
55264T-AC-5	MBNAM CREDIT CARD MASTER TRUST 2001-A1 CLASS A1	LS	5.750	MTLY	10/15/2008	05/15/2006	100.000	9,989,883	10,000,000	109.3540	10,935,445	9,985,770	25,556	574,997	2,641			1	05/17/2001	5.780
597706-AC-4	MIDLAND REALTY ACCEPT CORP 199		7.635	MTLY	08/25/2028	04/25/2006	100.000	7,270,824	7,054,174	110.1100	7,767,370	7,423,968	108,507	493,704	(87,171)			1	03/08/2001	6.170
61745M-JU-8	MORGAN STANLEY CAPITAL I		7.139	MTLY	11/15/2030	08/15/2008	100.000	4,737,406	5,000,000	111.1930	5,559,644	4,649,805	29,746	361,038	35,374			2	07/17/2000	8.320
61745M-KY-8	MORGAN STANLEY CAPITAL I INC		6.710	MTLY	12/15/2031	10/15/2008	100.000	10,078,903	10,000,000	114.0200	11,401,989	10,116,797	55,917	671,000	(11,371)			1	05/12/1999	6.540
61745M-EE-9	MORGAN STANLEY CAPITAL I INC. 1997-ALIC CLASS C		6.840	MTLY	11/15/2007	04/15/2007	100.000	15,721,400	15,000,000	112.4710	16,870,659	15,916,407	85,500	1,026,000	(167,129)			1	10/24/2001	5.430
61746W-DZ-0	MORGAN STANLEY DEAN WITTER CAPITAL I		7.200	MTLY	09/15/2010			10,043,722	10,000,000	116.9800	11,698,021	10,053,190	60,000	720,000	(4,551)			1	10/19/2000	7.120
61745M-BY-8	MSCI 1997-HF1		7.430	MTLY	05/15/2007			4,952,801	5,000,000	114.2150	5,710,753	4,929,688	30,958	371,500	9,065			1	04/07/2000	7.690
61745M-KL-6	MSCI 1999 - WF1 E		6.971	MTLY	11/15/2008			5,943,568	6,000,000	111.7930	6,707,560	5,929,022	34,854	422,994	7,727			2	06/01/1999	7.180
61745M-NR-0	MSCI 1999-LIFE1		7.110	MTLY	07/15/2009			9,780,874	10,000,000	116.2670	11,626,734	9,714,453	59,250	711,000	26,884			1	06/22/2000	7.560
638586-AA-5	NATIONSBANC CREDIT CARD 1993 2 A		6.000	MTLY	12/15/2005	12/15/2003	100.000	4,553,669	4,600,000	104.2370	4,794,920	4,439,008	12,267	276,000	45,251			1PE	04/18/2000	7.090
638586-AB-3	NATIONSBANK CREDIT CARD MASTER TRUST		6.250	MTLY	12/15/2005	01/15/2004	100.000	9,888,311	10,000,000	104.6530	10,465,252	9,613,672	27,778	625,000	99,754			1PE	01/12/2000	7.370

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
639051-AH-4	NATWEST ASSET TRUST SECURITIES R14B2		7.533	M15	09/15/2003			4,341,671	4,341,671	99.9270	4,338,479	4,341,671	96,294	327,036				1PE	09/19/1996	7.530
639051-AM-3	NATWEST ASSET TRUST SECURITIES R16-B1		6.797	MN	10/15/2003			13,000,000	13,000,000	99.9200	12,989,548	13,000,000	112,906	883,610				1PE	11/08/1996	6.800
65474R-AC-4	NISSAN AUTO RECEIVABLES OWNER TRUST		4.310	MTLY	05/16/2005	02/15/2004	100.000	9,999,507	10,000,000	101.9030	10,190,289	9,998,495	19,156	431,000	763			1PE	08/23/2001	4.320
68338S-CP-1	ONYX ACCEPTANCE AUTO TRUST		5.230	MTLY	05/15/2008	03/15/2006	100.000	9,399,370	9,400,000	105.9040	9,954,933	9,398,988	21,850	491,620	272			1	07/24/2001	5.230
68338S-BN-7	ONYX 2000-A CERTIFICATES		7.690	MTLY	09/15/2006	11/15/2004	100.000	6,449,393	6,450,000	104.2550	6,724,417	6,448,299	22,045	496,005	413			1PE	02/23/2000	7.700
68338S-BS-6	ONYX 2000-B A4		7.380	MTLY	08/15/2005	03/15/2004	100.000	15,292,845	15,297,165	102.9830	15,753,478	15,275,363	50,175	1,128,931	7,110			1	06/23/2000	7.430
68338S-AW-8	ONYX ACCEPTANCE AUTO TRUST		6.300	MTLY	04/15/2004			6,999,390	7,000,000	100.5970	7,041,762	6,997,564	19,600	441,000	543			1	05/12/1999	6.310
68338S-BB-3	ONYX ACCEPTANCE AUTO TRUST		7.060	MTLY	03/15/2006	05/15/2004	100.000	5,999,575	6,000,000	101.4470	6,086,837	5,998,057	18,827	423,600	493			1PE	08/25/1999	7.070
68338S-BG-2	ONYX ACCEPTANCE AUTO TRUST		7.000	MTLY	11/15/2004	10/15/2003	100.000	4,416,815	4,420,711	101.8340	4,501,806	4,395,154	42,537	264,575	6,393			1PE	04/06/2000	7.230
68338S-CK-2	ONYX ACCEPTANCE AUTO TRUST		5.490	MTLY	11/15/2007	11/15/2004	100.000	15,999,566	16,000,000	105.4090	16,865,485	15,999,170	39,040	878,400	249			1PE	05/11/2001	5.490
68338S-DE-5	ONYX ACCEPTANCE AUTO TRUST		3.290	MTLY	09/15/2006	04/15/2005	100.000	9,999,345	10,000,000	102.0330	10,203,311	9,999,167	14,622	135,256	178			1PE	07/09/2002	3.290
686328-AQ-8	ORIX CREDIT ALLIANCE OWNER TRUST		7.050	MTLY	07/15/2004	08/15/2003	100.000	4,002,942	4,001,408	101.4800	4,060,618	4,010,474	12,538	226,873	(2,092)			1PE	09/15/2000	6.920
686328-AS-4	ORIX CREDIT ALLIANCE OWNER TRUST		7.310	MTLY	05/15/2008	07/15/2003	100.000	1,447,639	1,447,662	102.4560	1,483,216	1,447,522	4,703	97,468	39			1PE	08/24/2000	7.320
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		3.057	FMAN	05/01/2010			4,970,100	5,000,000	99.4020	4,970,100	5,000,000	25,899	167,649	10,700			4	03/13/1999	2.200
69316Y-AA-7	PBG EQUIP TR A		6.270	MTLY	06/20/2012	05/20/2009	100.000	2,899,332	2,899,548	105.4410	3,057,313	2,899,281	20,705	161,448	23			1	06/25/1998	6.270
705220-AM-3	PECO ENERGY TRANSITION 2001-A		6.520	MS	12/31/2010	09/01/2010	100.000	13,000,000	13,000,000	114.3300	14,862,860	13,000,000	282,533	847,600				1	02/15/2001	6.520
705220-AD-3	PECO ENERGY TRANSITION TRUST		5.800	MS	03/01/2007	03/01/2005	100.000	5,000,000	5,000,000	106.1850	5,309,240	4,993,411	96,667	290,000				1	03/18/1999	5.830
705220-AG-6	PECO ENERGY TRANSITION TRUST		6.130	MS	03/01/2009	09/01/2008	100.000	17,861,118	18,000,000	112.1250	20,182,468	17,783,145	367,800	1,103,400	22,686			1	04/01/1999	6.310
705220-AF-8	PECO ENERGY TRANSITION TRUST 1999A-A6		6.050	MS	03/01/2009			11,000,000	11,000,000	110.4400	12,148,446	10,985,877	221,833	665,500				1	03/18/1999	6.070
69347B-AG-7	PNC STUDENT LOAN TRUST I 1997-2 A-7		6.728	JAJO	01/25/2007	07/25/2006	100.000	10,000,000	10,000,000	108.0610	10,806,115	10,000,000	123,347	672,800				1	06/20/1997	6.730
61746W-GR-5	POTOMAC/GURNEE MILLS TRUST		7.425	MTLY	03/05/2011			5,024,560	5,000,000	115.2940	5,764,689	5,027,500	24,750	371,250	(2,305)			1	04/20/2001	7.340
69350E-AF-7	PP&L TRANSITION BOND COMPANY LLC		6.960	MJSD	12/26/2007	12/25/2005	100.000	7,499,345	7,500,000	111.0850	8,331,377	7,498,653	8,700	522,000	221			1PE	07/29/1999	6.960
69350E-AG-5	PP&L TRANSITION BOND COMPANY LLC		7.050	MJSD	06/25/2009	06/25/2007	100.000	9,999,702	10,000,000	114.0150	11,401,501	9,999,491	11,750	705,000	67			1	07/29/1999	7.050
743975-AN-4	PROVIDIAN MASTER TRUST 97-4 B		6.450	MTLY	06/15/2007	01/15/2003	100.000	12,998,876	13,000,000	108.4330	14,096,265	12,931,924	37,267	838,500	27,887			1PE	08/22/2000	6.670
69364@-AA-1	PTCL 1997 RECEIVABLE TRUST CERTIFICATE		8.420	F14	08/14/2003			1,777,934	1,777,972	99.9980	1,777,934	1,777,972	19,545	115,271	(38)			4	03/13/1999	8.420
69363Y-AC-5	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC		6.480	FMAN	05/01/2015	05/01/2013	100.000	7,997,275	8,000,000	114.2120	9,136,926	7,996,893	86,400	518,400	232			1PE	04/20/2001	6.490
760985-JP-7	RESIDENTIAL ASSET MORTGAGE PRO		6.640	MTLY	03/25/2032	06/25/2016	100.000	5,052,692	5,055,000	105.9780	5,357,166	5,052,542	27,971	251,734	150			1PE	03/06/2002	6.650
76110W-JP-2	RESIDENTIAL ASSET SECURITIES C		8.185	MTLY	03/25/2031	07/25/2006	100.000	10,632,606	10,000,000	111.2690	11,126,918	10,767,188	68,208	545,500	(134,582)			1	04/05/2002	5.910
76110V-JU-3	RFMS2 2002-H13		5.080	MTLY	12/25/2014	11/25/2006	100.000	16,240,740	16,241,000	102.5000	16,647,025	16,240,704	68,754	412,521	35			1PE	06/05/2002	5.080
76110V-JV-1	RFMS2 2002-H13		5.420	MTLY	02/25/2016	02/25/2008	100.000	24,494,416	24,500,000	104.3620	25,568,798	24,493,853	110,658	663,950	563			1PE	06/05/2002	5.430
76110V-LH-9	RFMS2 2002-HI5		3.520	MTLY	10/25/2014	08/25/2006	100.000	18,996,367	19,000,000	99.9810	18,996,367	18,996,367	3,716					1PE	12/11/2002	
76110V-KG-2	RFMS2 2002-HS2		5.680	MTLY	03/25/2017	03/25/2009	100.000	4,999,508	5,000,000	101.3750	5,068,750	4,999,458	23,667	141,673	50			1	06/14/2002	5.680
76110V-JJ-8	RFMSII		5.170	MTLY	07/25/2013	10/25/2005	100.000	7,999,040	8,000,000	104.1040	8,328,297	7,998,733	34,467	310,200	307			1PE	03/08/2002	5.180
76110V-JK-5	RFMSII		5.640	MTLY	10/25/2014	09/25/2006	100.000	6,692,643	6,693,000	105.3810	7,053,155	6,692,568	31,457	283,114	76			1PE	03/08/2002	5.640
81234C-BN-0	SEARS CREDIT ACCOUNT MASTER TRUST		7.500	MTLY	11/15/2007	12/15/2003	100.000	5,021,098	5,000,000	103.6850	5,184,228	5,065,430	16,667	375,000	(20,616)			1PE	09/28/2000	7.040
81234C-AU-5	SEARS CREDIT ACCT MSTR TR 1996-3 CL A		7.000	MTLY	07/15/2008	07/15/2004	100.000	7,919,214	7,916,667	104.0350	8,236,109	7,936,459	24,630	544,444	(2,485)			1PE	09/25/1996	6.960
81234C-AV-3	SEARS CREDIT ACCT MSTR TR 96-3 B		7.100	MTLY	07/15/2008	08/15/2004	100.000	7,508,907	7,500,000	106.6110	7,995,806	7,534,863	23,667	532,500	(5,008)			1PE	10/18/1996	7.020
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		7.900	MTLY	12/15/2005			51,408	6,477,022	9.0000	582,932	6,451,114		(1,203)	(466,754)			6	12/17/1996	8.250
78465M-AG-0	SSB AUTO LOAN TRUST		8.000	MTLY	02/15/2009	09/15/2004	100.000	4,939,608	5,000,000	99.7550	4,987,775	4,937,775	17,778		1,834			3Z	12/16/2002	9.220
85333J-BE-6	STANDARD CREDIT CARD MSTR TR 94-2 A		7.250	A0	04/07/2008	04/07/2006	100.000	10,313,321	10,000,000	113.4950	11,349,510	10,621,359	169,167	725,000	(84,171)			1	02/02/1998	6.180
85333J-BM-8	STANDARD CREDIT CARD MSTR TR 95-1 A		8.250	JJ	01/07/2007	01/07/2005	100.000	9,257,888	8,900,000	111.8330	9,953,140	9,965,219	354,888	734,250	(162,033)			1	01/16/1998	6.100
85333J-BX-4	STANDARD CREDIT CARD MSTR TR 95-9 A		6.550	A0	10/07/2007	10/07/2005	100.000	9,850,313	10,000,000	110.6060	11,060,569	9,626,563	152,833	655,000	47,370			1	05/29/1997	7.160
87235M-AC-9	TCW LEVERAGED INCOME TRUST II, L.P		2.160	MJSD	06/15/2005			5,000,000	5,000,000	95.0000	4,750,000	5,000,000	5,100	139,984				1	03/15/1999	2.160
60934Y-AL-4	THE MONEY STORE HI TRUST 97-2 M1		7.170	MTLY	02/15/2020	10/15/2004	100.000	1,665,853	1,665,903	101.5820	1,692,261	1,665,643	9,954	94,309	25			1PE	06/24/1997	7.170
90253Q-AE-7	UACSC 1999-D CLASS B		7.070	MTLY	07/09/2007	05/08/2003	100.000	6,661,679	6,661,800	105.3160	7,015,913	6,660,723	30,091	470,989	328			1PE	11/02/1999	7.080
90253Q-AD-9	UACSC 1999-D A4		6.850	MTLY	02/08/2006	09/08/2003	100.000	27,701,308	27,758,308	102.9270	28,570,838	27,401,281	121,481	1,878,646	104,023			1PE	06/28/2000	7.440
90253R-AE-5	UNION ACCEPTANCE CORP		7.730	MTLY	01/08/2008	05/08/2005	100.000	6,500,000	6,500,000	108.8910	7,077,929	6,499,722	32,101	502,450	194			1PE	06/07/2000	7.700
921796-HM-3	VANDERBILT 1999-D IA2		6.815	MTLY	08/07/2012	11/07/2003	100.000	3,113,988	3,113,988	102.4280	3,189,607	3,113,988	17,685	197,616				1PE	11/16/1999	6.820
921796-HZ-4	VANDERBILT MORTGAGE FINANCE		7.580	MTLY	08/07/2012	02/07/2004	100.000	2,402,031	2,402,031	102.2030	2,454,948	2,402,031	15,173	167,304				1PE	02/17/2000	7.580
921796-DM-7	VANDERBILT MORTGAGE FINANCE 97-D 1A3		6.470	MTLY	03/07/2012	03/07/2004	100.000	7,035,821	7,035,967	102.2160	7,191,867	7,035,124	37,936	408,361	112			1PE	12/17/1997	6.470
928951-DC-3	WFS FINANCIAL OWNER TRUST		7.410	MJSD	09/20/2007	03/20/2005	100.000	19,566,086	19,000,000	104.5570	19,865,815	20,009,414	43,019	1,055,925	(443,328)			1	05/30/2002	3.200
98152D-AS-0	WOART 2002-A, A3		3.400	MTLY	07/15/2006	02/15/2005	100.000	19,997,405	20,000,000	102.4250	20,484,904	19,996,632	30,222	276,250	773			1	06/25/2002	3.410
981464-AD-2	WORLD FINANCIAL NETWORK CC MSTR TR		7.200	MTLY	04/15/2006	06/15/2003	100.000	10,013,985	10,000,000	102.5550	10,255,528	10,148,828	32,000	720,000	(29,212)			1PE	08/27/1997	6.890
Total - UNITED STATES								1,531,781,453	1,532,980,167	XXX	1,629,560,152	1,539,845,182	9,603,425	81,418,034	7,983,120			XXX	XXX	XXX
4499999 - Total Bonds - Industrial, Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities								1,531,781,453	1,532,980,167	XXX	1,629,560,152	1,539,845,182	9,603,425	81,418,034	7,983,120			XXX	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States								4,281,350,920	4,346,557,921	XXX	4,557,837,061	4,345,441,911	48,592,136	227,655,291	(21,894,562)		8,723	XXX	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig-nation	Date Acquired	Effec-tive Rate of In-terest
4599997 - Bonds - Industrial and Misc - Canada								63,264,365	64,718,000	XXX	70,196,604	66,624,687	1,137,572	3,290,689	117,346			XXX	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries								275,988,114	272,875,749	XXX	300,479,885	281,722,446	4,835,929	18,788,968	(1,259,917)			XXX	XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds								4,620,603,399	4,684,151,669	XXX	4,928,513,550	4,693,789,044	54,565,637	249,734,948	(23,037,133)		8,723	XXX	XXX	XXX
5499999 - Total - Issuer Obligations								20,127,123,621	23,085,751,998	XXX	21,568,073,542	20,078,836,096	287,710,327	864,628,990	(25,560,349)	103,576	87,657	XXX	XXX	XXX
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								1,773,261,263	1,739,275,753	XXX	1,824,270,299	1,933,373,053	7,916,315	90,096,405	11,570,655			XXX	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities								345,247,454	340,396,663	XXX	351,166,506	345,610,102	1,271,631	9,397,456	(420,248)			XXX	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities								13,237,695	13,240,306	XXX	13,779,127	13,235,581	70,557	831,914	92			XXX	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities								366,721,783	343,292,559	XXX	396,934,951	368,012,119	1,937,692	19,091,362	(1,430,663)			XXX	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities								1,531,781,453	1,532,980,167	XXX	1,629,560,152	1,539,845,182	9,603,425	81,418,034	7,983,120			XXX	XXX	XXX
6099999 Totals								24,157,373,268	27,054,937,446	XXX	25,783,784,578	24,278,912,133	308,509,947	1,065,464,162	(7,857,392)	103,576	87,657	XXX	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	Dividends		12	13	14	15
									10	11				
CUSIP Identification	Description	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation	Date Acquired
Public Utilities (Unaffiliated)														
UNITED STATES														
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CONV	20.000	0.01			1,100.000	22,000	22,000			(22,000)		P5*A	10/15/1993
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM	2,400.000	100.00	0.450	750	0.313	750	240,000		10,727	(211,650)		RP2A	09/19/1973
665262-4*-9	NORTHERN INDIANA PUB SERV CO., 7.75% CUM	13,913.000	100.00	101.500	1,412,170	101.500	1,412,170	1,391,300	26,956	180,116			RP2U	12/23/1977
665262-5*-8	NORTHERN INDIANA PUB SERV CO., 8.35% CUM	30,000.000	100.00	104.500	3,135,000	104.500	3,135,000	3,000,000		261,494			RP1U	06/30/1978
837004-4*-8	SOUTH CAROLINA ELECTRIC & GAS CO., 6.00% CUM	20,948.000	50.00	1.000	20,948	1.000	20,948	1,047,400		62,844	(1,026,452)		P1A	12/14/1966
85022*-91-5	SPRING VALLEY WATER COMPANY, INC., $8.75 CUM		0.01										RP2A	05/08/1979
	Total UNITED STATES				4,568,868	XXX	4,590,868	5,700,700	26,956	537,349	(1,260,102)		XXX	XXX
	6199999 - Total - Preferred Stock - Public Utility				4,568,868	XXX	4,590,868	5,700,700	26,956	537,349	(1,260,102)		XXX	XXX
Banks, Trust and Insurance Companies (Unaffiliated)														
UNITED STATES														
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING	35,000.000	1,000.00	1,857.350	37,146,900	1,061.340	37,146,900	35,412,470		2,701,293	1,734,430		P1A	05/16/2002
349916-20-5	FORTIS REGCAPS FUNDING TRUST I	25,000.000	1,000.00	1,033.750	25,843,750	1,033.750	25,843,750	25,000,000		1,864,877	(659,375)		P1A	02/23/2000
59156R-20-7	MET LIFE CAPITAL TRUST 1	23,000.000	50.00	82.230	1,891,290	82.230	1,891,290	1,150,000		92,000	(390,310)		P1A	04/04/2000
873168-50-4	TEXAS UTILITIES	30,000.000	50.00	28.600	858,000	28.600	858,000	733,500			124,500		P2L	11/25/2002
907824-40-3	UNION PACIFIC 6.25%	43,500.000	50.00	127.230	2,162,885	51.250	2,229,375	2,162,760	40,781	122,656	78,875		RP3L	04/26/2002
	Total UNITED STATES				67,902,825	XXX	67,969,315	64,458,730	40,781	4,780,826	888,120		XXX	XXX
Other Countries														
632525-30-9	NATIONAL AUSTRALIA BANK 7.875% CONVERTIBLE	17,000.000	25.00	32.550	553,350	32.550	553,350	565,760		8,367	(12,410)		P1L	09/27/2002
	Total Other Countries				553,350	XXX	553,350	565,760		8,367	(12,410)		XXX	XXX
	6299999 - Total - Preferred Stock - Banks, Trust, Insurance				68,456,175	XXX	68,522,665	65,024,490	40,781	4,789,193	875,710		XXX	XXX
Industrial and Miscellaneous (Unaffiliated)														
UNITED STATES														
003928-2*-8	ACCUCOM WIRELESS SERVICES, SERIES A-2 PREFE	477,223.000	1.00					478,806					P4AZ	06/30/1997
003928-4*-6	ACCUCOM WIRELESS SERVICES, SERIES B PREFE	269,508.000	1.00					300,000					P4AZ	09/29/1997
004408-20-9	ACE LIMITED FELINE PRIDES	12,000.000	50.00	96.370	722,760	60.230	722,760	871,440		40,734	(259,630)		P2L	05/08/2002
00767#-12-5	ADVANCED DRIVERS EDUCATION PRODUCTS AND TRAIN	2,379,649.000	0.01					3,288,855					P6A	03/27/2000
029166-2#-1	KEYSTONE PROPERTY TRUST	400,000.000	1.00	25.000	10,000,000	25.000	10,000,000	10,000,000		975,000			P5*A	09/27/1999
03674B-20-3	ANTHEM INC	5,500.000	50.00	77.680	427,240	77.680	427,240	406,000			21,240		P2U	11/22/2002
055453-74-0	BHP OPERATIONS	200.000	100,000.00	109,420.000	21,884,000	109,420.000	21,884,000	20,000,000		1,352,000	1,884,000		P2L	11/20/2000
071813-40-6	BAXTER INTERNATIONAL	50,000.000	50.00	50.100	2,505,000	50.100	2,505,000	2,500,000			5,000		P1LZ	12/11/2002
151313-88-9	CENDANT CORP	17,500.000	50.00	28.220	564,375	32.250	564,375	733,785		48,438	(235,175)		P2A	06/07/2002
151327-20-2	CENTAUR FUNDING	12,500,000.000	100.00	0.990	12,328,750	98.630	12,328,750	13,121,561	97,736	1,076,045	(1,515,000)		P2L	05/16/2001
171232-30-9	CHUBB CORPORATION	50,000.000	25.00	59.880	1,197,500	23.950	1,197,500	1,249,500			(52,000)		RP1A	12/10/2002
172474-20-7	CINERGY CORP	20,000.000	50.00	55.400	1,108,000	55.400	1,108,000	1,032,600		23,750	75,400		P2A	10/18/2002
17453B-20-0	CITIZENS COMMUNICATIONS		25.00				0	0					P2LZ	06/13/2001
190750-20-1	COBANK,ACB SER A CUMULATIVE PREF STK	300,000.000	50.00	50.000	15,000,000	50.000	15,000,000	15,000,000		1,172,100			P1A	06/07/2001
21233#-12-7	CONTRACT MAIL	422.970	1.00		1	1,000.000	422,965	422,965			(422,964)		RP6A	03/14/2000
231029-30-7	CUMMINS CAPITAL TRUST I	15,000.000	50.00	44.630	669,375	44.625	669,375	701,700	4,667	26,250	(32,325)		P3L	06/25/2002
25746U-40-6	DOMINION RESOURCES INC	22,500.000	50.00	72.840	1,092,600	48.560	1,092,600	1,136,250		59,245	(43,650)		P2AZ	05/17/2002
268939-40-2	EVI INC 5.0% CONVERTIBLE	31,000.000	50.00	58.840	1,588,750	51.250	1,588,750	1,454,860	12,917	41,875	133,731		P2U	08/08/2002
285661-20-3	ELECTRONIC DATA SYSTEMS	15,000.000	50.00	21.910	328,650	21.910	328,650	300,369			28,281		RP1A	11/06/2002
29477R-10-3	EQUITY SECURITIES TRUST ONE	25,000.000	36.50	20.050	501,250	20.050	501,250	358,200		14,645	143,050		P2L	09/10/2002
302571-40-1	FPL GROUP INC	15,000.000	50.00	53.380	800,700	53.380	800,700	750,000		25,667	50,700		P1A	06/06/2002
345395-20-6	FORD MOTOR CO CAP TR II	86,000.000	50.00	28.310	3,397,326	40.850	3,513,100	4,101,112	73,757	120,115	(703,786)		RP3L	11/20/2002
36227R-20-0	GS GLOBAL FINDINGS	200.000	100,000.00	103,500.000	20,700,000	103,500.000	20,700,000	20,000,000		1,324,000	700,000		P1A	10/24/2000
362338-3*-4	G T E SOUTHWEST, INC., $8.10 CUM		100.00							(571)			RP2A	11/16/1992
460137-30-0	INTERNATIONAL PAPER	28,000.000	50.00	28.550	1,270,670	46.375	1,298,500	1,281,846	7,249	73,500	(95,976)		RP3L	12/20/2000
52536#-11-8	LEINER HEALTH SERIES B	109.670	0.01										P5A	04/19/2002
60467Q-10-2	MIRANT TRUST I SERIE		50.00							6,250			P3A	10/03/2001
620076-20-8	MOTOROLA INC	30,000.000	50.00	20.000	960,000	32.000	960,000	1,213,582		58,994	(227,502)		P2L	11/12/2002
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B	8,000,000.000	100.00	1.000	8,000,000	109.932	8,794,560	8,000,000	105,056	620,000	(458,960)		RP1AZ	05/31/2000
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL PREFER	200,000.000	100.00	78.000	15,600,000	78.000	15,600,000	20,000,000		1,250,000			P2U	09/22/1998
717265-50-8	PHELPS DODGE CO	7,000.000	100.00	85.400	597,800	85.400	597,800	707,000	11,813	20,082	(109,200)		P3U	06/07/2002
744320-20-1	PRUDENTIAL FINANCIAL	25,000.000	50.00	54.570	1,364,250	54.570	1,364,250	1,250,000		76,641	(90,750)		RP1L	12/12/2001
744573-30-4	PUBLIC SVC ENTERPRISE GP	15,000.000	50.00	49.850	747,750	49.850	747,750	664,950		14,094	82,800		P2LZ	11/12/2002
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	32,500.000	50.00	28.270	1,187,446	42.600	1,384,500	1,187,446	4,250				P3L	12/31/2002
83237C-50-0	SMITHKLINE BEECHAM SERIE	150.000	100,000.00	75,000.000	15,000,000	100,000.000	15,000,000	15,279,200		265,826	(271,650)		P1A	07/10/1997

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	Dividends		12	13	14	15
									10	11				
CUSIP Identification	Description	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation	Date Acquired
83237C-88-0	SMITHKLINE BEECH SERIES C2 AUCTION RATE PRFD	200.000	100,000.00	102,736.770	20,547,354	102,736.770	20,547,354	20,000,000		1,283,584	547,354		P1L	07/11/1996
852061-60-5	SPRINT CAPITOL CORP	50,000.000	25.00	7.310	365,500	7.310	365,500	341,700			23,800		P2L	11/12/2002
873119-20-0	TXI CAPITAL TRUST I	22,000.000	50.00	50.100	701,346	32.000	704,000	757,850	2,017	40,563	(56,504)		P4U	08/02/2002
89420G-30-7	TRAVELERS PPTY CASUALTY	73,000.000	25.00	23.650	1,631,550	22.350	1,631,550	1,758,067	17,338	37,406	(126,517)		P2A	09/10/2002
92924#-10-6	WDG CAPITAL CORP., SERIES A	2,091,358.000	0.01	0.780	51,125		51,125	1,471,507			(631,147)		P4AZ	04/01/1999
939322-84-8	WASHINGTON MUTUAL INC	22,500.000	50.00	51.250	1,153,125	51.250	1,153,125	1,182,656		45,352	(29,531)		P2A	04/17/2002
Total UNITED STATES					163,994,193	XXX	165,555,029	173,303,808	336,798	10,091,582	(1,666,911)		XXX	XXX
Other Countries														
G68603-20-1	PARTNERRE LTD	12,000.000	50.00	52.440	629,280	52.440	629,280	692,100		48,000	(62,820)		P1U	03/12/2002
N4598#-AA-9	INTERNATIONAL MEZZANINE INVESTMENT	18,750,000.000	100.00	0.730	18,750,000	100.000	18,750,000	18,750,000	770,833	754,147			P3U	12/17/1997
002920-AB-2	ABBEY NATL PLC	16,415,000.000	100.00	1.070	17,541,890	106.865	17,541,890	16,009,550	48,880	1,099,805	1,627,711		P1L	06/01/2001
06738C-AF-6	BARCLAYS BK PLC	10,000,000.000	100.00	1.150	11,480,500	114.805	11,480,500	10,632,000	32,778	737,500	856,742		P1A	10/19/2001
06738C-AG-4	BARCLAYS BANK PLC	5,000,000.000	100.00	1.020	5,122,500	102.450	5,122,500	5,000,000	15,244	76,222	122,500		P1A	09/18/2002
Total Other Countries					53,524,170	XXX	53,524,170	51,083,650	867,736	2,715,674	2,544,133		XXX	XXX
6399999 - Total - Preferred Stock - Industrial, Misc.					217,518,363	XXX	219,079,199	224,387,457	1,204,534	12,807,256	877,222		XXX	XXX
Parent, Subsideraries, and Affiliates														
CANADA														
02002#-12-6	ALLSTATE INSURANCE CANADA PREFERRED STK	70,000.000	639.90	639.900	44,793,120		44,793,120	44,793,120					P1AZ	12/17/2002
6499999 - Total - Preferred Stock - Parent, Subsidiaries, Affiliates					44,793,120	XXX	44,793,120	44,793,120					XXX	XXX
6599999 Total - Preferred Stocks					335,336,525	XXX	336,985,851	339,905,767	1,272,271	18,133,798	492,830		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
Public Utilities (Unaffiliated)												
UNITED STATES												
018522-10-2	ALLETE INC	14,700.000	333,396	22.680	333,396	320,457		16,170	(37,044)		L	11/28/2000
018802-10-8	ALLIANT ENERGY CORPORATION	21,100.000	349,205	16.550	349,205	660,688		42,200	(291,391)		L	12/06/2000
025537-10-1	AMERICAN ELECTRIC POWER CO., INC	8,800.000	240,504	27.330	240,504	227,304			13,200		L	12/12/2002
029899-10-1	AMERICAN STATES WATER CO	4,100.000	94,915	23.150	94,915	90,667		3,356	(615)		L	04/06/2001
030411-10-2	AMERICAN WATER WORKS CO., INC	19,500.000	886,860	45.480	886,860	490,305		18,890	71,916		L	09/06/2002
00209A-10-6	AT&T WIRELESS SERVICES INC	681,483.000	3,850,379	5.650	3,850,379	6,968,122			(3,031,363)		L	12/05/2002
049560-10-5	ATMOS ENERGY CORP	10,400.000	242,528	23.320	242,528	235,086		9,243	17,477		L	12/06/2002
05379B-10-7	AVISTA CORP	10,600.000	122,536	11.560	122,536	181,154		5,088	(18,020)		L	04/06/2001
092113-10-9	BLACK HILLS CORP	5,500.000	145,860	26.520	145,860	174,205		6,380	(40,260)		L	11/29/2000
12541M-10-2	CH ENERGY GROUP INC	5,200.000	242,476	46.630	242,476	180,094		11,232	16,432		L	03/26/2001
172474-10-8	CINERGY CORP	106,900.000	3,604,668	33.720	3,604,668	3,346,076	7,869	72,792	192,840		L	12/30/2002
17453B-10-1	CITIZEN COMMUNICATIONS CO	45,900.000	484,245	10.550	484,245	484,537			79,307		L	12/12/2002
12561W-10-5	CLECO CORP. HOLDING CO	9,200.000	128,800	14.000	128,800	210,608		7,832	(69,902)		L	08/22/2002
210371-10-0	CONSTELLATION ENERGY GROUP							15,816			L	05/07/2001
233293-10-9	D P L, INC	16,600.000	254,644	15.340	254,644	338,839		5,805	(69,937)		L	11/08/2002
23329J-10-4	D Q E, INC	6,900.000	105,156	15.240	105,156	102,120	1,725		3,036		L	11/08/2002
233331-10-7	DETROIT EDISON CO	8,600.000	399,040	46.400	399,040	311,993	4,429	17,716	38,356		L	03/17/2000
25746U-10-9	DOMINION RESOURCES, INC	172,200.000	9,453,780	54.900	9,453,780	8,782,204		129,323	246,613		L	12/11/2002
264399-10-6	DUKE ENERGY CORP	44,400.000	867,576	19.540	867,576	927,379		27,885	(344,708)		L	09/25/2002
281020-10-7	EDISON INTL	122,900.000	1,456,365	11.850	1,456,365	1,359,337			97,028		L	12/05/2002
28336L-10-9	EL PASO CORPORATION	104,700.000	728,712	6.960	728,712	1,027,399	21,815	33,107	(298,687)		L	12/05/2002
283677-85-4	EL PASO ELECTRIC	10,600.000	116,600	11.000	116,600	151,867			(37,100)		L	10/18/2001
29265N-10-8	ENERGEN CORP	7,600.000	221,160	29.100	221,160	149,942		5,396	33,820		L	03/20/2001
29266M-10-9	ENERGY EAST CORPORATION	30,700.000	678,163	22.090	678,163	624,838		29,472	95,170		L	12/06/2000
29364G-10-3	ENTERGY CORP	118,900.000	5,420,651	45.590	5,420,651	4,674,075		80,361	540,773		L	12/12/2002
294549-10-0	EQUITABLE RESOURCES, INC	10,400.000	364,416	35.040	364,416	358,956		6,968	10,088		L	03/30/2001
30161N-10-1	EXELON CORP	119,000.000	6,279,630	52.770	6,279,630	5,537,637		74,184	535,289		L	12/05/2002
302571-10-4	F P L GROUP, INC	10,600.000	637,378	60.130	637,378	439,645		24,592	39,538		L	02/29/2000
337932-10-7	FIRSTENERGY CORP	126,000.000	4,154,220	32.970	4,154,220	3,766,833		69,563	237,482		L	12/30/2002
391164-10-0	GREAT PLAINS ENERGY INC	10,200.000	233,376	22.880	233,376	256,469		13,861	(19,078)		L	12/12/2002
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC	4,000.000	175,920	43.980	175,920	133,310		9,920	14,800		L	11/28/2000
451107-10-6	IDACORP INC	11,300.000	280,579	24.830	280,579	522,405		19,158	(157,253)		L	12/12/2002
49337W-10-0	KEYSPAN CORP	8,100.000	285,444	35.240	285,444	282,224		14,418	4,779		L	08/18/2000
49455P-10-1	KINDER MORGAN, INC	6,900.000	291,663	42.270	291,663	331,918		2,070	(92,598)		L	12/12/2000
505597-10-4	LACLEDE GROUP INC	4,300.000	104,060	24.200	104,060	88,378	1,441	5,762	1,290		L	03/29/2001
552690-10-9	M D U RESOURCES GROUP, INC	14,400.000	371,664	25.810	371,664	494,640	3,456	13,392	(33,696)		L	03/27/2001
629431-10-7	N U I CORP	3,000.000	51,780	17.260	51,780	82,734		2,940	(19,320)		L	04/06/2001
636180-10-1	NATIONAL FUEL GAS CO	11,632.000	241,131	20.730	241,131	336,051	3,024	11,923	(46,179)		L	12/06/2000
646025-10-6	NEW JERSEY RESOURCES CORP	8,250.000	260,618	31.590	260,618	178,277	2,558	9,900	3,218		L	03/11/2002
65473P-10-5	NISOURCE INC	131,200.000	2,624,000	20.000	2,624,000	2,326,062		38,454	320,631		L	12/05/2002
664397-10-6	NORTHEAST UTILITIES	35,373.000	536,608	15.170	536,608	713,925		18,571	(87,018)		L	11/27/2000
667655-10-4	NORTHWEST NATURAL GAS CO	7,100.000	192,126	27.060	192,126	168,758		8,946	11,076		L	04/06/2001
670837-10-3	OGE ENERGY CORP	20,855.000	367,048	17.600	367,048	444,488		27,737	(114,285)		L	11/28/2000
713291-10-2	PEPCO HOLDINGS INC	30,300.000	587,517	19.390	587,517	663,798		30,300	(96,354)		L	11/28/2000
718009-60-8	PHILADELPHIA SUBURBAN CORP	12,031.000	247,839	20.600	247,839	142,660		6,467	(23,460)		L	03/29/2001
720186-10-5	PIEDMONT NATURAL GAS CO., INC	7,800.000	275,730	35.350	275,730	208,901	3,120	12,363	(3,510)		L	03/28/2001
723484-10-1	PINNACLE WEST CAPITAL CORP	5,100.000	173,859	34.090	173,859	160,541		8,288	(39,576)		L	02/29/2000
69349H-10-7	PNM RESOURCES INC	11,686.000	278,361	23.820	278,361	287,845		9,104	(43,368)		L	12/12/2002
743263-10-5	PROGRESS ENERGY INC	47,400.000	2,054,790	43.350	2,054,790	1,916,014		14,824	48,126		L	12/05/2002
745310-10-2	PUGET ENERGY, INC	22,900.000	504,945	22.050	504,945	579,344		27,709	3,664		L	11/28/2000
748356-10-2	QUESTAR CORP	14,700.000	408,954	27.820	408,954	431,621		10,658	40,719		L	12/06/2000
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY	24,300.000	752,328	30.960	752,328	665,195	7,898	30,983	76,059		L	11/27/2000
816851-10-9	SEMPRA ENERGY	12,300.000	290,895	23.650	290,895	247,800	3,075	12,300	(11,070)		L	02/29/2000
826428-10-4	SIERRA PACIFIC RESOURCES	39,000.000	253,500	6.500	253,500	360,347		2,700	(98,786)		L	10/21/2002
842587-10-7	SOUTHERN CO	40,700.000	1,155,473	28.390	1,155,473	593,203		55,149	123,728		L	02/29/2000
844030-10-6	SOUTHERN UNION CO	13,650.000	225,225	16.500	225,225	207,591			(19,955)		L	06/27/2002
844895-10-2	SOUTHWEST GAS CORP	5,100.000	119,595	23.450	119,595	92,688		4,182	5,610		L	03/29/2001
845467-10-9	SOUTHWESTERN ENERGY CO	8,200.000	93,890	11.450	93,890	84,920			8,610		L	04/06/2001
873168-10-8	TXU CORPORATION (HLDG)	9,100.000	169,988	18.680	169,988	135,863	1,138		34,125		L	11/08/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
902681-10-5	U G I CORP	6,100.000	228,079	37.390	228,079	139,440	2,516	9,913	43,859		L	03/29/2001
902748-10-2	UIL HOLDINGS CORPORATION	4,100.000	142,967	34.870	142,967	135,682	2,952	11,808	(67,363)		L	03/29/2001
92240G-10-1	VECTREN CORPORATION	14,800.000	340,400	23.000	340,400	336,238		15,836	(14,504)		L	12/06/2000
95709T-10-0	WESTERN ENERGY INC	22,200.000	219,780	9.900	219,780	409,105	7,170	20,460	(121,250)		L	11/08/2002
958259-10-3	WESTERN GAS RESOURCES, INC	6,200.000	228,470	36.850	228,470	232,128	310	1,240	28,086		L	04/16/2001
92924F-10-6	WGL HOLDINGS INC	2,000.000	47,840	23.920	47,840	48,652		381	(812)		L	12/12/2002
976657-10-6	WISCONSIN ENERGY CORP	25,400.000	640,080	25.200	640,080	513,681		20,320	67,056		L	11/28/2000
Total UNITED STATES			57,320,384	XXX	57,320,384	57,075,261	74,495	1,215,403	(2,244,660)		XXX	XXX
OTHER COUNTRIES												
F58653-11-8	SUEZ	38,610.000	648,957	16.808	648,957	1,370,724		21,103	(680,167)	196,817	U	06/12/2002
D85916-10-0	E.ON AG	35,730.000	1,439,731	40.295	1,439,731	1,139,328	2,771	48,552	(812,931)	389,732	U	06/12/2002
D69671-11-9	SIEMANS AG	35,440.000	1,500,317	42.334	1,500,317	1,335,180	122	26,571	(1,097,939)	302,395	U	06/12/2002
Y16600-10-4	CHINA LIGHT AND POWER	294,000.000	1,187,466	4.039	1,187,466	1,207,248		28,649	(20,015)	232	U	08/27/2002
E41222-11-3	ENDESA SA	140,917.000	1,642,388	11.655	1,642,388	1,045,004	10,466	80,282	(1,146,680)	587,425	U	06/12/2002
G79314-12-9	SCOTTISH POWER	286,300.000	1,670,814	5.836	1,670,814	1,431,245		125,203	(81,550)	162,015	A	06/12/2002
G8857W-10-9	THUS GROUP PLC	131,222.000	19,013	0.145	19,013	33,508			(15,054)	559	U	05/27/1993
Total Other Countries			8,108,685	XXX	8,108,685	7,562,238	13,359	330,361	(3,854,335)	1,639,175	XXX	XXX
6699999 - Total - Common Stock - Public Utility			65,429,069	XXX	65,429,069	64,637,499	87,854	1,545,764	(6,098,996)	1,639,175	XXX	XXX
Banks, Trust and Insurance Companies (Unaffiliated) UNITED STATES												
00817Y-10-8	AETNA INC	23,300.000	958,096	41.120	958,096	878,982		932	(60,667)		L	06/17/2002
001055-10-2	AFLAC CORP	31,900.000	960,828	30.120	960,828	652,617		7,337	177,364		L	02/29/2000
019754-10-0	ALLAMERICA FINC. CORP	270,000.000	2,727,000	10.100	2,727,000	3,361,177			(437,200)		L	12/13/2002
025932-10-4	AMERICAN FINANCIAL GROUP INC	18,100.000	417,567	23.070	417,567	445,374		8,063	(26,300)		L	11/08/2002
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC	682,924.000	39,507,153	57.850	39,507,153	27,930,848		90,047	(10,213,551)		L	12/05/2002
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A	10,300.000	291,181	28.270	291,181	411,013		4,120	(119,832)		L	06/17/2002
032165-10-2	AMSOUTH BANCORP	22,550.000	432,960	19.200	432,960	365,227	5,187	19,844	6,765		L	02/29/2000
032839-10-2	ANCHOR BANCORP WISCONSIN	5,900.000	122,425	20.750	122,425	106,790		2,036	17,759		L	12/04/2001
037389-10-3	AON CORP	26,350.000	497,752	18.890	497,752	626,700		13,301	(257,576)		L	10/18/2002
045487-10-5	ASSOCIATED BANC-CORP	15,690.000	532,519	33.940	532,519	307,191		18,746	59,633		L	04/25/2002
046265-10-4	ASTORIA FINANCIAL CORP	23,400.000	635,310	27.150	635,310	471,051		18,018	16,146		L	11/27/2000
060505-10-4	BANK OF AMERICA CORP	482,309.000	33,554,237	69.570	33,554,237	22,631,245		863,918	2,299,357		L	12/05/2002
062540-10-9	BANK OF HAWAII CORP	15,300.000	464,967	30.390	464,967	212,261		11,169	68,850		L	11/28/2000
064057-10-2	BANK OF NEW YORK CO., INC	3,900.000	93,444	23.960	93,444	92,387		2,964	(65,676)		L	10/28/1997
06423A-10-3	BANK ONE CORPORATION	69,700.000	2,547,535	36.550	2,547,535	2,018,998	14,637	58,548	(174,250)		L	12/20/2000
06646R-10-7	BANKNORTH GROUP INC	33,200.000	750,320	22.600	750,320	600,931		19,256	2,656		L	11/27/2000
054937-10-7	BB&T CORPORATION	23,900.000	884,061	36.990	884,061	711,946		26,290	21,032		L	12/20/2000
125509-10-9	C I G N A CORP	20,900.000	859,408	41.120	859,408	1,237,398	6,897	12,052	(732,763)		L	10/18/2002
160903-10-0	CHARTER ONE FINL	12,948.000	371,996	28.730	371,996	257,536		10,713	38,362		L	09/11/2002
170228-10-0	CHITTENDEN CORP	7,550.000	192,374	25.480	192,374	173,984		5,965	(16,006)		L	03/29/2001
170388-10-2	CHOICEPOINT INC	16,433.000	648,939	39.490	648,939	351,607			21,580		L	08/22/2002
171232-10-1	CHUBB CORP	10,500.000	548,100	52.200	548,100	580,935	3,675	14,595	(176,400)		L	02/29/2000
172967-10-1	CITIGROUP INC	1,205,413.000	42,418,483	35.190	42,418,483	19,469,567		590,685	(8,780,764)		L	12/12/2002
178566-10-5	CITY NATIONAL CORP	9,000.000	395,910	43.990	395,910	287,588		7,020	(25,740)		L	11/27/2000
195493-30-9	COLONIAL BANCGROUP INC	30,000.000	357,900	11.930	357,900	427,824		15,600	(64,800)		L	06/25/2001
200340-10-7	COMERICA, INC	9,700.000	419,428	43.240	419,428	402,588	4,560	17,860	(133,538)		L	12/12/2002
200519-10-6	COMMERCE BANCORP INC	13,400.000	578,746	43.190	578,746	328,199		7,044	38,306		L	10/21/2002
201647-10-4	COMMERCIAL FEDERAL CORP	10,600.000	247,510	23.350	247,510	224,482	954	3,604	(1,590)		L	04/06/2001
203485-10-7	COMMUNITY BANK OF THE BAY	12,400.000	124,446	10.036	124,446	310,000			(185,554)		A	04/04/1996
203902-10-1	COMMUNITY FIRST BANKSHARES	11,200.000	296,352	26.460	296,352	224,665		8,960	8,624		L	04/06/2001
20449H-10-9	COMPASS BANKSHARES	29,800.000	931,846	31.270	931,846	534,003	7,450	29,204	88,506		L	11/27/2000
229899-10-9	CULLEN FROST BANKERS, INC	13,500.000	441,450	32.700	441,450	312,494		11,812	24,570		L	03/29/2001
247131-10-5	DELPHI FINANCIAL GROUP	5,680.000	215,613	37.960	215,613	152,262		1,647	26,469		L	04/06/2001
261018-10-5	DOWNEY FINANCIAL CORP	7,352.000	286,728	39.000	286,728	167,730		2,647	(16,542)		L	03/21/2001
27579R-10-4	EAST WEST BANCORP INC	7,100.000	256,168	36.080	256,168	137,765		1,917	73,343		L	04/06/2001
316326-10-7	FIDELITY NAT FINL CORP	23,810.000	781,682	32.830	781,682	363,144		8,878	253,531		L	09/06/2002
316773-10-0	FIFTH THIRD BANCORP	24,850.000	1,454,968	58.550	1,454,968	954,126	6,461	23,608	(69,083)		L	02/29/2000
318522-30-7	FIRST AMERICAN CORP	14,850.000	329,670	22.200	329,670	361,912	1,485	4,603	51,381		L	04/06/2001
318672-10-2	FIRST BANCORP	11,400.000	257,640	22.600	257,640	155,229		5,432	41,040		L	03/29/2001
337907-10-9	FIRST FED FINANCIAL	4,000.000	115,800	28.950	115,800	112,246			13,280		L	04/06/2001
320867-10-4	FIRST MIDWEST BANCORP	13,987.000	373,593	26.710	373,593	312,687	2,658	9,511	(34,688)		L	04/06/2001

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
337162-10-1	FIRST TENNESSEE NATIONAL CORP	3,300.000	118,602		118,602	76,962	2,220	4,050	(1,056)		L	11/29/2000
337477-10-3	FIRST VIRGINIA BANKS, INC	17,000.000	632,910	37.230	632,910	456,948	4,760	17,593	57,630		L	11/27/2000
337915-10-2	FIRSTMERIT CORP	18,800.000	407,208	21.660	407,208	406,941		18,424	(102,084)		L	11/27/2000
339030-10-8	FLEET BOSTON FINANCIAL CORPORATION	261,484.000	6,354,061	24.300	6,354,061	6,473,836	88,754	90,698	(247,911)		L	12/05/2002
357288-10-9	FREMONT GENERAL CORP	17,500.000	78,575	.4.490	78,575	89,842	350	1,750	(58,275)		L	04/06/2001
361475-10-6	GBC BANCORP	2,700.000	52,272	19.360	52,272	79,669	324	1,296	(27,378)		L	04/06/2001
381317-10-6	GOLDEN WEST FINANCIAL CORP	9,500.000	682,195	71.810	682,195	275,722		2,874	123,120		L	02/29/2000
38141G-10-4	GOLDMAN SACHS	18,600.000	1,266,660	68.100	1,266,660	1,245,945		2,232	20,715		L	09/26/2002
391648-10-2	GREATER BAY BANCORP	9,900.000	171,171	17.290	171,171	262,400	1,238	3,758	(105,618)		L	08/22/2002
395384-10-0	GREENPOINT FINANCIAL CORP	20,900.000	944,262	45.180	944,262	586,567		20,900	197,087		L	11/28/2000
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP	13,600.000	617,848	45.430	617,848	365,209	3,672	14,144	(236,640)		L	02/29/2000
404132-10-2	HCC INSURANCE HOLDINGS INC	9,700.000	238,620	24.600	238,620	268,823	631	2,243	(25,280)		L	08/22/2002
428656-10-2	HIBERNIA CORP	40,800.000	785,808	19.260	785,808	500,863		21,660	47,213		L	09/06/2002
444165-10-4	HUDSON UNITED BANCORP	11,886.000	369,655	31.100	369,655	233,424		13,075	28,526		L	04/06/2001
446150-10-4	HUNTINGTON BANCSHARES, INC	15,147.000	283,400	18.710	283,400	288,453	2,424	9,694	23,023		L	07/12/2000
45806@-10-9	INSURANCE SERVICES OFFICE, INC. CLASS B	192,760.000	6,274,338	32.550	6,274,338				1,455,338		A	01/01/1997
461915-10-0	INVESTORS FINANCIAL SERVICES CORP	13,100.000	358,809	27.390	358,809	262,778		568	(74,867)		L	12/12/2000
464119-10-6	IRWIN FINANCIAL	6,200.000	102,300	16.500	102,300	108,457		419	(6,157)		L	10/02/2002
475070-10-8	JEFFERSON-PILOT CORP	26,750.000	1,019,443	38.110	1,019,443	932,553		14,021	(123,514)		L	12/12/2002
46625H-10-0	JP MORGAN CHASE & COMPANY	399,750.000	9,594,000	24.000	9,594,000	7,136,514		148,716	(692,805)		L	12/13/2002
493267-10-8	KEYCORP	25,600.000	643,584	25.140	643,584	563,263		30,720	20,480		L	02/29/2000
514936-10-3	LANDAMERICA FINANCIAL GROUP	3,000.000	106,350	35.450	106,350	96,034		720	20,250		L	04/06/2001
527288-10-4	LEUCADIA NATIONAL CORP	6,300.000	235,053	37.310	235,053	216,069		1,575	37,288		L	11/08/2002
534187-10-9	LINCOLN NATIONAL CORP	19,500.000	615,810	31.580	615,810	461,842		14,848	(202,535)		L	10/18/2002
55261F-10-4	M&T BANK CORP	15,500.000	1,229,925	79.350	1,229,925	1,010,860		14,025	79,210		L	11/08/2002
55261R-10-8	MAF BANCORP	5,500.000	187,000	34.000	187,000	127,563	825	3,135	24,750		L	03/29/2001
571834-10-0	MARSHALL & ILSLEY CORP	12,000.000	328,560	27.380	328,560	291,031		7,500	(51,120)		L	09/22/2000
55262C-10-0	MBIA INC	9,750.000	427,635	43.860	427,635	329,719	1,658	5,907	(87,714)		L	12/12/2002
55262L-10-0	MBNA CORP	79,000.000	1,502,580	19.020	1,502,580	1,165,266	5,530	20,303	(344,567)		L	10/18/2002
587405-10-1	MERCANTILE BANKSHARES CORP	12,959.000	500,088	38.590	500,088	457,894		15,292	(57,668)		L	11/27/2000
591598-10-7	METRIS COMPANIES INC	25,500.000	62,985	2.470	62,985	197,384		568	(129,948)		L	12/12/2002
601148-10-9	MILLS CORP	96,700.000	2,837,178	29.340	2,837,178	2,528,277		58,130	264,198		L	12/17/2002
635405-10-3	NATIONAL CITY CORP	36,600.000	999,912	27.320	999,912	847,405		43,920	(70,272)		L	02/29/2000
63545P-10-4	NATIONAL COMMERCE FINANCIAL CORP	47,400.000	1,130,490	23.850	1,130,490	952,073	8,058	29,388	(68,730)		L	11/28/2000
648053-10-6	NEW PLAN EXCEL REALTY TRUST	223,600.000	4,268,524	19.090	4,268,524	4,131,813	92,235	222,131	127,362		L	10/04/2002
649445-10-3	NEW YORK COMMUNITY BANCORP INC	23,000.000	664,240	28.880	664,240	628,508		3,916	14,946		L	11/08/2002
659424-10-5	NORTH FORK BANCORPORATION	35,100.000	1,184,274	33.740	1,184,274	1,222,220		15,345	(145,607)		L	10/18/2002
67019E-10-7	NSTAR	12,800.000	568,192	44.390	568,192	542,600		27,136	(5,888)		L	09/08/2000
677240-10-3	OHIO CAS CORP	11,500.000	148,925	12.950	148,925	99,866			(30,226)		L	11/08/2002
680223-10-4	OLD REPUBLIC INTL CORP	26,100.000	730,800	28.000	730,800	672,108		16,443	(261)		L	11/27/2000
693475-10-5	PNC FINANCIAL SERVICES GROUP	17,400.000	729,060	41.900	729,060	799,595		33,408	(248,820)		L	12/29/1999
743315-10-3	PROGRESSIVE CORP	21,300.000	1,057,119	49.630	1,057,119	704,140		1,615	30,127		L	07/23/2002
743674-10-3	PROTECTIVE LIFE CORP	16,700.000	459,584	27.520	459,584	401,633		9,369	(24,309)		L	11/08/2002
743859-10-0	PROVIDENT BANKSHARES CORP	6,590.000	152,301	23.111	152,301	125,094		5,601	(7,836)		L	04/26/2001
743866-10-5	PROVIDENT FINANCIAL GROUP	12,595.000	327,848	26.030	327,848	382,209		12,091	(3,149)		L	11/28/2000
74406A-10-2	PROVIDIAN FINANCIAL CORP	25,000.000	162,250	6.490	162,250	110,250			52,000		L	11/08/2002
749607-10-7	R L I CORP	5,800.000	161,820	27.900	161,820	130,500	522	1,474	24,049		L	12/23/2002
750236-10-1	RADIAN GROUP INC	19,600.000	728,140	37.150	728,140	608,874		1,526	(107,961)		L	11/08/2002
758940-10-0	REGIONS FINANCIAL	13,400.000	447,024	33.360	447,024	379,118	3,886	15,410	45,828		L	12/20/2000
766570-10-5	RIGGS NATIONAL CORP	9,000.000	139,410	15.490	139,410	143,262		1,800	13,680		L	04/06/2001
778162-10-7	ROSLYN BANCORP	15,900.000	286,677	18.030	286,677	229,040		8,427	8,427		L	11/21/2000
786429-10-0	SAFECO CORP	7,700.000	266,959	34.670	266,959	218,769		5,698	27,104		L	02/29/2000
78402P-10-4	SCPIE HOLDINGS INC	2,900.000	19,111	6.590	19,111	65,205		1,160	(65,714)		L	04/06/2001
81170Q-10-6	SEACOST FINANCIAL	5,400.000	108,059	20.011	108,059	119,267		1,728	(11,207)		L	04/22/2002
816300-10-7	SELECTIVE INSURANCE GROUP	9,000.000	226,620	25.180	226,620	199,599		5,400	31,050		L	04/06/2001
82515#-10-2	SHOREBANK CORPORATION	218.000	627,509	2,878.480	627,509	627,508		2,180			A	07/23/1993
827064-10-6	SILICON VY BANCSHARES	8,550.000	156,038	18.250	156,038	318,250			(72,504)		L	11/29/2000
837841-10-5	SOUTH FINANCIAL GROUP INC	9,700.000	200,402	20.660	200,402	148,679		4,656	28,227		L	12/04/2001
844730-10-1	SOUTHTRUST CORP	20,300.000	504,455	24.850	504,455	301,256	3,451	13,195	3,654		L	02/29/2000
84476R-10-9	SOUTHWEST BANCORP	6,400.000	184,384	28.810	184,384	134,173			(9,344)		L	03/26/2001
845905-10-8	SOVEREIGN BANCORP, INC	58,700.000	824,735	14.050	824,735	433,716		5,630	103,031		L	11/08/2002
792860-10-8	ST. PAUL COMPANIES, INC	3,500.000	119,175	34.050	119,175	78,418	1,015	4,025	(34,720)		L	02/29/2000

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
857550-10-7	STATEN ISLAND BANCORP	13,800.000	277,932	20.140	277,932	125,231		6,348	52,854		L	03/21/2001
867914-10-3	SUNTRUST BANKS, INC	7,800.000	443,976	56.920	443,976	396,572		13,416	(45,084)		L	02/29/2000
869099-10-1	SUSQUEHANNA BANCSHARES INC	9,000.000	187,569	20.841	187,569	166,943		7,290	(81)		L	04/06/2001
87161C-10-5	SYNOVUS FINANCIAL CORP	2,700.000	52,380	19.400	52,380	44,294	398	1,539	(15,255)		L	02/29/2000
872275-10-2	TCF FINANCIAL	9,928.000	433,754	43.690	433,754	386,710		10,497	(34,143)		L	11/08/2002
69344M-10-1	THE PMI GROUP INC	344,306.000	10,342,952	30.040	10,342,952	10,222,766	8,608	1,412	(206,263)		L	12/13/2002
891027-10-4	TORCHMARK CORP	15,700.000	573,521	36.530	573,521	451,110		2,736	(18,247)		L	11/08/2002
898349-10-5	TRUSTCO BANK CORP NY	14,782.000	159,350	10.780	159,350	122,594	2,217	8,869	(26,460)		L	10/17/2001
902973-30-4	U.S. BANCORP	115,600.000	2,453,032	21.220	2,453,032	2,012,168	22,542	89,301	33,524		L	10/22/2001
902737-10-5	UICI COMPANY	11,300.000	175,715	15.550	175,715	209,815			(34,100)		L	04/02/2002
908068-10-9	UNION PLANTERS CORP	12,150.000	341,901	28.140	341,901	276,987		16,202	(23,652)		L	02/29/2000
909907-10-7	UNITED BANKSHARES	10,300.000	299,328	29.061	299,328	230,777	2,575	9,579	2,070		L	04/06/2001
91529Y-10-6	UNUM PROVIDENT CORP	62,700.000	1,099,758	17.540	1,099,758	1,377,539		15,665	(338,266)		L	09/06/2002
929903-10-2	WACHOVIA CORP	490,200.000	17,862,888	36.440	17,862,888	14,625,422		445,168	2,130,999		L	12/12/2002
938824-10-9	WASHINGTON FEDERAL	15,187.000	377,397	24.850	377,397	271,783	3,493	13,464	40,452		L	02/06/2002
939322-10-3	WASHINGTON MUTUAL	57,800.000	1,995,834	34.530	1,995,834	1,109,719		61,268	105,774		L	12/28/1999
947890-10-9	WEBSTER FINANCIAL CORP	9,200.000	320,160	34.800	320,160	212,471		6,808	30,084		L	11/28/2000
949746-10-1	WELLS FARGO & CO	519,900.000	24,367,713	46.870	24,367,713	23,983,990		296,420	(194,799)		L	12/05/2002
957090-10-3	WESTAMERICA BANCORPORATION	5,040.000	202,507	40.180	202,507	161,608		4,536	3,074		L	11/21/2000
966612-10-3	WHITNEY HOLDING CORP	8,600.000	286,638	33.330	286,638	210,314	2,580	9,152	35,231		L	03/26/2001
971807-10-2	WILMINGTON TRUST CORPORATION	9,922.000	314,329	31.680	314,329	261,711		7,728	2,465		L	11/08/2002
989701-10-7	ZIONS UTAH BANCORP	5,600.000	220,354	39.349	220,354	309,916		4,480	(74,094)		L	12/06/2000
Total UNITED STATES			257,684,016	XXX	257,684,016	190,087,399	317,928	4,043,330	(17,391,251)		XXX	XXX
OTHER COUNTRIES												
Q97417-10-1	WESTPAC BANKING CORP	112,539.000	872,402	7.752	872,402	765,672	22,731	14,841	(178,038)	96,011	U	06/13/2002
G3223R-10-8	EVEREST RE GROUP LTD	9,500.000	525,350	55.300	525,350	548,954		2,696	(122,933)		L	11/08/2002
K28155-10-7	DANSKE BANK	53,650.000	886,798	16.529	886,798	435,248	3,331	22,294	(147,328)	151,406	U	06/12/2002
F06106-10-2	AXA	90,468.000	1,200,963	13.275	1,200,963	1,387,883		31,408	(1,178,685)	520,270	U	06/12/2002
F07875-19-2	BNP PARIBAS S.A.	71,460.000	2,832,460	39.637	2,832,460	3,068,894		80,274	(990,069)	550,754	U	06/12/2002
F43638-14-1	SOCIETE GENERALE	59,906.000	3,403,320	56.811	3,403,320	1,934,056		103,628	(532,706)	645,090	U	09/29/1999
F92124-10-0	TOTAL FINA ELF-B	22,808.000	3,230,457	141.637	3,230,457	1,287,559		75,514	(600,003)	626,915	U	06/12/2002
D03080-11-2	ALLIANZ						2,624				U	06/12/2002
D08064-10-3	BAYERISCHE HYPO AND VEREINSBANK						1,089				L	01/31/1997
D15642-10-7	COMMERZBANK AG						1,502				U	02/18/2000
D55535-10-4	MUNCHENER RUCK	9,010.000	1,073,659	119.163	1,073,659	1,974,835		12,028	(1,786,953)	508,641	U	06/12/2002
X1687N-11-9	ALPHA BANK	9,530.000	113,559	11.916	113,559	276,096		7,657	(84,150)	27,847	U	05/29/2000
G02072-11-7	ALLIED IRISH BANK PLC	147,330.000	2,017,390	13.693	2,017,390	1,718,884		55,038	(11,840)	310,346	U	06/12/2002
G07672-11-9	BANK OF IRELAND	43.000	442	10.273	442	164	6	14	(36)	73	L	07/20/1999
T02772-13-4	ALLEANZA	245,030.000	1,849,241	7.547	1,849,241	2,995,946		30,791	(1,119,725)	338,198	U	06/12/2002
T1700N-10-9	BANCA INTESA SPA	546,996.000	1,149,239	2.101	1,149,239	2,207,765		19,332	(547,245)	265,807	U	06/12/2002
T3643A-14-5	ENI SPA	122,260.000	1,943,632	15.898	1,943,632	1,478,471		90,208	113,494	249,610	L	06/12/2002
X04608-10-9	BANCO BPI	195,491.000	447,479	2.289	447,479	450,279		11,451	(66,650)	63,850	U	06/12/2002
E15870-34-3	BANCO SANTANDER CENTRAL HISP	226,930.000	1,557,352	6.863	1,557,352	2,553,938	8,673	53,125	(671,863)	327,135	L	06/12/2002
W25381-14-1	SKAND ENSKILDA A	202,120.000	1,672,745	8.276	1,672,745	1,766,727		66,929	(559,199)	373,868	U	06/12/2002
W90937-11-6	SVENSKA HANDELSBANKEN A FREE	223,280.000	2,829,181	12.671	2,829,181	1,471,307		83,484	(1,227,283)	767,473	U	06/12/2002
H36954-16-4	HOLDERBANK							10,189			U	04/08/1999
H98469-36-6	ZURICH INSURANCE							12,217			U	04/08/1999
G08036-12-4	BARCLAYS	427,656.000	2,650,659	6.198	2,650,659	2,237,481		91,769	(1,269,082)	421,943	U	11/17/1998
G15596-11-0	BP PLC	400,922.000	2,756,045	6.874	2,756,045	3,071,346		98,684	(714,908)	336,936	L	06/12/2002
G4634U-16-9	HSBC PLC	273,759.000	3,025,573	11.052	3,025,573	2,478,206		187,737	(539,938)	357,055	U	08/10/1999
Total Other Countries			36,037,946	XXX	36,037,946	34,109,711	39,956	1,161,310	(12,235,141)	6,939,226	XXX	XXX
6799999 - Total - Common Stock - Banks, Trust, Insurance			293,721,962	XXX	293,721,962	224,197,110	357,883	5,204,640	(29,626,392)	6,939,226	XXX	XXX
Industrial and Miscellaneous (Unaffiliated)												
UNITED STATES												
885535-10-4	3 COM CORP	72,000.000	333,360	4.630	333,360	1,099,110			(108,587)		L	07/25/2002
88579Y-10-1	3M COMPANY	23,700.000	2,922,210	123.300	2,922,210	886,052		58,776	120,633		L	02/21/1990
350865-10-1	4 KIDS ENTERTAINMENT INC	2,900.000	64,032	22.080	64,032	39,505			5,945		L	04/06/2001
65440K-10-6	99 CENTS ONLY STORES	13,366.000	359,011	26.860	359,011	199,940			(24,426)		L	03/29/2001
000361-10-5	A A R CORP	8,050.000	41,458	5.150	41,458	107,506		604	(31,073)		L	04/06/2001
002535-20-1	AARONS RENTS	1,900.000	41,572	21.880	41,572	30,552	38	76	10,602		L	04/06/2001
002824-10-0	ABBOTT LABORATORIES	285,100.000	11,404,000	40.000	11,404,000	8,846,928		186,509	(2,895,796)		L	12/05/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
000957-10-0	ABM INDUSTRIES	12,400.000	192,200	15.500	192,200	135,201		4,428	(2,170)		L	04/06/2001
00437V-10-4	ACCREDO HEALTH	9,225.000	325,181	35.250	325,181	180,584			81,026		L	04/06/2001
003928-3*-7	ACCUCOM WIRELESS SERVICES, WARRANT A-2	11,500.000				13,225					A	06/30/1997
003928-5*-5	ACCUCOM WIRELESS SERVICES, WARRANT B	100,000.000				115,000					A	06/30/1997
004934-10-5	ACTEL CORP	5,300.000	85,966	16.220	85,966	111,829			(19,557)		L	04/06/2001
004933-10-7	ACTION PERFORMANCE CO	3,000.000	57,000	19.000	57,000	41,181	90	90	(34,830)		L	04/06/2001
004930-20-2	ACTIVISION	13,800.000	201,342	14.590	201,342	342,474			(141,132)		L	08/22/2002
00508Y-10-2	ACUITY BRANDS INC	9,300.000	125,922	13.540	125,922	127,849		5,580	13,392		L	12/04/2001
005125-10-9	ACXIOM CORP	29,500.000	453,710	15.380	453,710	1,113,105			(61,655)		L	11/29/2000
00651F-10-8	ADAPTEC INC	22,700.000	128,255	5.650	128,255	197,786			(200,895)		L	05/15/2001
007094-10-5	ADMINISTAFF INC	6,100.000	36,600	6.000	36,600	114,366			(130,601)		L	04/06/2001
00724F-10-1	ADOBE SYSTEMS INC	14,500.000	359,615	24.801	359,615	266,223		725	(90,611)		L	12/20/2000
00738A-10-6	ADTRAN INC	9,400.000	309,260	32.900	309,260	336,075			70,728		L	10/21/2002
007973-10-0	ADVANCED ENERGY INDUSTRIES	7,800.000	99,216	12.720	99,216	178,365			(108,576)		L	04/06/2001
00754A-10-5	ADVANCED FIBRE COMM	17,700.000	295,236	16.680	295,236	430,436			(17,523)		L	12/06/2000
00753T-10-5	ADVANCED MARKETING SERVICE INC	4,100.000	60,270	14.700	60,270	79,450		164	(14,555)		L	10/08/2001
00763M-10-8	ADVANCED MEDICAL OPTICS	7,400.000	88,578	11.970	88,578	75,426			13,152		L	07/02/2002
007903-10-7	ADVANCED MICRO DEVICES, INC	33,000.000	213,180	6.460	213,180	401,598			(201,508)		L	12/12/2002
00790K-10-9	ADVANCEPCS	19,800.000	439,758	22.210	439,758	431,863			(143,278)		L	05/13/2002
007974-10-8	ADVENT SOFTWARE	4,900.000	66,787	13.630	66,787	198,852			(95,369)		L	12/12/2002
007585-10-2	ADVO INC	5,500.000	180,565	32.830	180,565	110,329			(55,935)		L	03/29/2001
007768-10-4	AEROFLEX INC	12,300.000	84,870	6.900	84,870	139,330			(147,969)		L	04/06/2001
008190-10-0	AFFILIATED COMPUTER SERV	27,400.000	1,442,610	52.650	1,442,610	772,242			(11,371)		L	11/29/2000
001084-10-2	AGCO CORP	12,700.000	280,670	22.100	280,670	127,382			80,264		L	12/06/2000
00846U-10-1	AGILENT TECHNOLOGIES	22,921.000	411,661	17.960	411,661	150,201			(241,817)		L	08/14/2000
001204-10-6	AGL RESOURCES INC	11,200.000	272,160	24.300	272,160	253,513		8,127	12,180		L	11/08/2002
009158-10-6	AIR PRODUCTS & CHEMICALS, INC	143,400.000	6,130,350	42.750	6,130,350	5,785,866	30,114	11,316	130,934		L	12/05/2002
009269-10-1	AIRBORNE, INC	9,000.000	133,470	14.830	133,470	84,013		1,485			L	11/28/2000
009363-10-2	AIRGAS INC	12,300.000	212,175	17.250	212,175	92,066			26,199		L	11/28/2000
001547-10-8	AK STEEL HOLDING CORP	22,900.000	183,200	8.000	183,200	207,621			(77,402)		L	11/27/2000
011659-10-9	ALASKA AIR GROUP, INC	2,400.000	51,960	21.650	51,960	61,279			(11,022)		L	07/25/2002
012348-10-8	ALBANY INTERNATIONAL CORP	5,200.000	107,432	20.660	107,432	53,274	286	1,040	(5,408)		L	11/29/2000
012653-10-1	ALBEMARLE CORP	9,400.000	267,430	28.450	267,430	206,172	1,316	4,982	41,830		L	11/28/2000
013104-10-4	ALBERTSON'S, INC	20,483.000	455,952	22.260	455,952	524,119		15,567	(189,058)		L	02/29/2000
013817-10-1	ALCOA INC	380,960.000	8,678,269	22.780	8,678,269	7,796,182		76,221	204,756		L	12/12/2002
014482-10-3	ALEXANDER & BALDWIN, INC	7,800.000	201,162	25.790	201,162	207,622		7,020	(7,098)		L	11/29/2000
015271-10-9	ALEXANDRIA REAL ESTATE	70,000.000	2,982,000	42.600	2,982,000	2,930,974	35,000	35,000	51,026		L	07/22/2002
01741R-10-2	ALLEGHENY TECHNOLOGIES INC	3,450.000	21,494	6.230	21,494	58,716		2,277	(36,294)		L	03/17/2000
018091-10-8	ALLEN TELECOM INC	8,700.000	82,389	9.470	82,389	122,311			8,439		L	04/06/2001
018490-10-2	ALLERGAN, INC	7,900.000	455,198	57.620	455,198	331,475		2,844	(137,697)		L	02/29/2000
01877H-10-0	ALLIANCE SEMICONDUCTOR CORP	9,800.000	38,514	3.930	38,514	133,484			(79,870)		L	04/06/2001
018804-10-4	ALLIANT TECHSYSTEMS, INC	9,262.000	577,486	62.350	577,486	224,111			100,801		L	12/05/2001
019589-30-8	ALLIED WASTE INDUSTRIES INC	61,600.000	616,000	10.000	616,000	618,785			(47,195)		L	07/23/2002
020039-82-2	ALLTEL CORP	31,000.000	1,591,230	51.330	1,591,230	1,517,700		32,303	73,530		L	12/31/2002
020039-10-3	ALLTEL CORP	18,800.000	958,800	51.000	958,800	839,247	6,580	25,568	(201,724)		L	08/27/1998
020813-10-1	ALPHARMA INC	11,500.000	136,965	11.910	136,965	213,642		1,782	(134,993)		L	04/25/2002
021441-10-0	ALTERA CORP	138,800.000	1,711,404	12.330	1,711,404	2,323,186			(135,304)		L	11/19/2002
00163T-10-9	AMB PROPERTY CORP	330,000.000	9,028,800	27.360	9,028,800	7,207,602	135,300	506,966	448,800		L	04/21/1998
023139-10-8	AMBAC FINANCIAL GROUP	400.000	22,496	56.240	22,496	19,359		152	(648)		L	11/27/2000
002896-20-7	AMBERCROMBIE & FITCH CL A	19,800.000	405,108	20.460	405,108	508,886			(118,014)		L	12/12/2002
023551-10-4	AMERADA HESS CORP	32,100.000	1,767,105	55.050	1,767,105	2,043,754	9,630	9,180	(339,542)		L	12/05/2002
023608-20-1	AMEREN CORP	30,000.000	804,900	26.830	804,900	786,000			18,900		L	12/03/2002
023608-10-2	AMEREN CORPORATION	74,200.000	3,084,494	41.570	3,084,494	3,014,221		62,929	9,995		L	12/05/2002
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC	14,750.000	203,255	13.780	203,255	382,954			(171,653)		L	12/12/2002
025816-10-9	AMERICAN EXPRESS CO	58,500.000	2,067,975	35.350	2,067,975	1,554,580	4,680	18,624	(19,332)		L	10/18/2002
026075-10-1	AMERICAN FINANCIAL HOLDINGS	5,600.000	167,328	29.880	167,328	127,680		4,032	25,032		L	06/19/2001
026375-10-5	AMERICAN GREETINGS CORP., CLASS A	22,700.000	358,660	15.800	358,660	485,407			(76,895)		L	06/17/2002
026652-10-7	AMERICAN HOMESTAR CORP SERIES C	171,960.000	343,920	2.000	343,920	344,692			(772)		A	04/29/2002
026651-2#-5	AMERICAN HOMESTAR CORP WAR	82,249.000									U	01/01/2001
027070-10-1	AMERICAN ITALIAN PASTA CO	4,100.000	147,518	35.980	147,518	119,283			(24,805)		L	03/29/2001
027352-10-3	AMERICAN MANAGEMENT SYSTEMS, INC	11,000.000	131,890	11.990	131,890	200,005			(66,990)		L	04/06/2001
029712-10-6	AMERICAN STANDARD COMPANIES	6,000.000	426,840	71.140	426,840	263,387			17,460		L	11/27/2000

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
03060R-10-1	AMERICREDIT CORP	32,100.000	248,454	7.740	248,454	458,778			(394,446)		L	10/21/2002
03073T-10-2	AMERIGROUP CORPORATE	4,500.000	136,395	30.310	136,395	143,963			(7,568)		L	10/03/2002
03071D-10-9	AMERIPATH INC	7,000.000	150,500	21.500	150,500	203,345			(52,845)		L	05/07/2002
031100-10-0	AMETEK INC	6,000.000	230,940	38.490	230,940	132,986		1,440	39,600		L	11/29/2000
031162-10-0	AMGEN, INC	256,284.000	12,388,769	48.340	12,388,769	10,855,299			(486,627)		L	12/05/2002
001735-10-9	AMLI RESIDENTIAL PROPERTIES TRUST	17,900.000	380,912	21.280	380,912	450,320		21,984	(69,408)		L	05/30/2002
03232P-40-5	AMSUNG CORP	4,600.000	93,978	20.430	93,978	116,197			(22,219)		L	07/09/2002
032511-10-7	ANADARKO PETROLEUM CORP	14,500.000	694,550	47.900	694,550	583,926		4,713	(129,775)		L	12/20/2000
032654-10-5	ANALOG DEVICES, INC	315,100.000	7,521,437	23.870	7,521,437	9,276,763			(2,275,646)		L	12/20/2002
032657-20-7	ANALOGIC CORP	4,000.000	201,152	50.288	201,152	169,746	320	1,160	47,112		L	04/06/2001
032681-10-8	ANALYSTS INTERNATION CORP	4,450.000	8,811	1.980	8,811	36,594			(9,568)		L	04/06/2001
034425-10-8	ANDREW CORP	22,600.000	232,328	10.280	232,328	239,332			(30,664)		L	12/12/2002
034663-10-4	ANGELICA CORP	4,800.000	99,120	20.650	99,120	54,631	480	1,536	47,088		L	04/06/2001
035290-10-5	ANIXTER INTERNATIONAL INC	9,300.000	216,225	23.250	216,225	166,555			(53,568)		L	03/29/2001
036115-10-3	ANNTAYLOR STORES INC	9,050.000	184,801	20.420	184,801	107,364			(26,366)		L	04/06/2001
03662Q-10-5	ANSYS INC	3,300.000	66,660	20.200	66,660	81,840			(15,180)		L	02/22/2002
03674B-10-4	ANTHEM INC	2,500.000	157,250	62.900	157,250	156,575			675		L	08/12/2002
00184A-10-5	AOL TIME WARNER INC	1,054,900.000	13,819,190	13.100	13,819,190	13,794,608	569,646		(4,717,280)		L	12/05/2002
037411-10-5	APACHE CORP	65,260.000	3,719,167	56.990	3,719,167	3,517,859		9,074	47,201		L	12/05/2002
03748R-10-1	APARTMENT INVT & MGMT CO CL A	273,850.000	10,263,898	37.480	10,263,898	10,696,567		1,074,570	(2,600,233)		L	11/26/2002
037598-10-9	APOGEE ENTERPRISES, INC	8,500.000	76,084	8.951	76,084	84,333		1,891	(58,387)		L	04/06/2001
03760A-10-1	APOGENT TECHNOLOGIES INTL	23,100.000	480,480	20.800	480,480	502,564			(101,814)		L	07/25/2002
037604-10-5	APOLLO GROUP INC	12,000.000	528,000	44.000	528,000	249,671			153,143		L	10/18/2002
037833-10-0	APPLE COMPUTER, INC	422,500.000	6,054,425	14.330	6,054,425	6,341,561			(344,759)		L	12/05/2002
037899-10-1	APPLEBEES INTL INC	13,100.000	303,802	23.191	303,802	137,146	786	688	5,122		L	03/14/2001
038020-10-3	APPLERA CORPORATION	21,900.000	384,126	17.540	384,126	1,479,596	918	2,185	(302,780)		L	12/12/2002
03815A-10-6	APPLICA INC	5,300.000	26,500	5.000	26,500	43,896			(21,253)		L	04/06/2001
03820C-10-5	APPLIED INDUSTRIAL TECH INC	6,600.000	124,740	18.900	124,740	122,980		3,168	1,650		L	04/06/2001
038222-10-5	APPLIED MATERIALS, INC	84,500.000	1,101,035	13.030	1,101,035	1,021,977			(593,190)		L	12/20/2000
03822W-10-9	APPLIED MICRO CIRCUITS CORP	17,400.000	64,206	3.690	64,206	1,305,816			(132,762)		L	12/29/2000
037933-10-8	APRIA HEALTHCARE GROUP INC	10,900.000	242,416	22.240	242,416	229,361			(29,975)		L	11/27/2000
038334-10-8	APROPOS TECHNOLOGY INC	1,185,429.000	1,612,183	1.360	1,612,183	3,000,000			(1,292,118)		L	02/17/2000
038336-10-3	APTARGROUP INC	9,300.000	290,532	31.240	290,532	263,888		2,232	(35,247)		L	04/06/2001
038750-10-8	ARBITRON INC	6,700.000	224,450	33.500	224,450	146,885			(4,355)		L	04/06/2001
03937R-10-2	ARCH CHEMICALS INC	5,300.000	96,725	18.250	96,725	104,079		4,240	(26,235)		L	03/29/2001
039380-10-0	ARCH COAL INC	9,100.000	196,469	21.590	196,469	169,442		2,093	(10,101)		L	07/24/2001
039483-10-2	ARCHER-DANIELS-MIDLAND CO	40,150.000	497,860	12.400	497,860	410,700		8,833	(78,293)		L	08/30/2001
039583-10-9	ARCHSTONE SMITH TRUST	607,448.000	14,299,326	23.540	14,299,326	1,148,246		1,195,169	(1,826,189)		L	12/04/2002
039670-10-4	ARCTIC CAT INC	9,500.000	152,000	16.000	152,000	104,073		2,280	(9,500)		L	03/28/2001
039793-10-4	ARDEN REALTY INC	175,000.000	3,876,250	22.150	3,876,250	4,919,770	88,375	326,042	(761,250)		L	02/12/1998
040228-10-8	ARGOSY GAMING COMPANY	6,700.000	126,831	18.930	126,831	188,831			(91,053)		L	08/28/2001
040790-10-7	ARKANSAS BEST CORP DEL	5,800.000	150,690	25.981	150,690	125,301			(20,916)		L	11/05/2002
042260-10-9	ARMOR HOLDINGS INC	5,300.000	72,981	13.770	72,981	89,506			(70,066)		L	03/21/2001
04269E-10-7	ARQULE INC	2,400.000	7,320	3.050	7,320	27,747			(33,480)		L	03/28/2001
04269X-10-5	ARRAY BIOPHARMA INC	11,636.000	64,580	5.550	64,580	97,917			(33,337)		L	12/03/2002
042735-10-0	ARROW ELECTRONICS INC	24,400.000	312,076	12.790	312,076	546,241			(378,398)		L	12/12/2002
043127-10-9	ARTESYN TECHNOLOGIES	8,500.000	32,640	3.840	32,640	111,952			(46,495)		L	04/06/2001
043136-10-0	ARTHRO CARE CORP	5,100.000	50,235	9.850	50,235	73,660			(41,208)		L	04/06/2001
043353-10-1	ARVINMERITOR INC	15,900.000	265,053	16.670	265,053	210,493		6,360	(47,223)		L	12/06/2000
04362P-10-8	ASCENTIAL SOFTWARE CORPORATION	60,300.000	144,720	2.400	144,720	194,383			(90,286)		L	12/12/2002
044204-10-5	ASHLAND, INC	16,100.000	459,333	28.530	459,333	455,057		7,893	(39,609)		L	11/08/2002
046224-10-1	ASTEC INDS INC	2,400.000	23,832	9.930	23,832	37,566			(10,872)		L	04/06/2001
04644A-10-1	ASTROPOWER INC	4,100.000	32,759	7.990	32,759	85,445			(77,750)		L	04/06/2001
001957-50-5	AT & T	182,448.000	4,763,717	26.110	4,763,717	10,596,853	34,209	96,283	(9,347,425)		L	12/05/2002
048396-10-5	ATLANTIC COAST AIRLINES INC	9,300.000	111,879	12.030	111,879	124,065			(104,718)		L	03/29/2001
00207R-10-1	ATMI INC	7,100.000	131,492	18.520	131,492	134,016			(37,843)		L	04/06/2001
050095-10-8	ATWOOD OCEANICS INC	3,300.000	99,330	30.100	99,330	126,563			(15,675)		L	04/06/2001
050757-10-3	AUDIOVOX CL A	4,500.000	46,535	10.341	46,535	66,709			12,965		L	04/06/2001
052769-10-6	AUTODESK, INC	17,800.000	254,540	14.300	254,540	241,129	534	1,140	6,949		L	06/17/2002
053015-10-3	AUTOMATIC DATA PROCESSING, INC	39,500.000	1,550,375	39.250	1,550,375	1,324,756	4,740	17,480	(748,620)		L	10/18/2002
053332-10-2	AUTOZONE INC	5,600.000	395,640	70.650	395,640	138,806			(6,440)		L	02/29/2000
053484-10-1	AVALON BAY COMMUNITIES, COMMON	185,318.000	7,253,347	39.140	7,253,347	4,842,946	129,723	624,047	(1,514,048)		L	05/01/2000

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
053499-10-9	AVAYA INC	85,012.000	208,279	2.450	208,279	186,771			3,402		L	10/18/2002
053611-10-9	AVERY DENNISON CORP	6,700.000	409,236	61.080	409,236	317,127		9,045	30,485		L	02/29/2000
05367P-10-0	AVID TECHNOLOGY INC	6,200.000	142,290	22.950	142,290	104,704			66,960		L	04/06/2001
053807-10-3	AVNET, INC	29,300.000	317,319	10.830	317,319	520,114		1,988	(379,000)		L	10/21/2002
053893-10-3	AVOCENT CORP	11,500.000	255,530	22.220	255,530	393,938			17,441		L	10/21/2002
054303-10-2	AVON PRODUCTS, INC	6,200.000	333,994	53.870	333,994	167,974		4,960	45,694		L	02/29/2000
05453N-10-0	AWARE INC	5,300.000	11,554	2.180	11,554	86,472			(32,436)		L	04/06/2001
054540-10-9	AXCELIS TECHNOLOGIES	22,700.000	127,324	5.609	127,324	215,241			(165,279)		L	03/26/2001
005125-2#-5	AXCIOM CORPORATION WARRANTS	100,000.000									U	03/24/1999
054802-10-3	AZTAR CORP	12,000.000	171,360	14.280	171,360	96,158			(48,240)		L	03/28/2001
057224-10-7	BAKER HUGHES, INC	20,000.000	643,800	32.190	643,800	389,014		9,200	(85,600)		L	02/29/2000
057741-10-0	BALDOR ELECTRIC CO	8,700.000	171,825	19.750	171,825	179,749	1,131	4,524	(10,005)		L	04/06/2001
058498-10-6	BALL CORP	7,000.000	358,330	51.190	358,330	207,096		1,872	88,198		L	06/17/2002
05873K-10-8	BALLY TOTAL FITNESS	7,500.000	53,175	7.090	53,175	194,787			(109,757)		L	04/26/2002
059815-10-0	BANDAG, INC	3,500.000	135,380	38.680	135,380	132,709	1,120	4,410	13,720		L	11/29/2000
05564E-10-6	BANKAMERICA REALTY INVESTORS	101,700.000	3,173,040	31.200	3,173,040	3,090,606		195,338	24,408		L	09/10/2001
066821-10-9	BANTA CORP	4,300.000	134,461	31.270	134,461	100,009		2,752	7,525		L	12/06/2000
067383-10-9	BARD (C.R.), INC	5,500.000	319,000	58.000	319,000	266,878		2,666	(13,526)		L	10/18/2002
067774-10-9	BARNES & NOBLE	15,000.000	271,050	18.070	271,050	403,467			(172,950)		L	12/06/2000
067806-10-9	BARNES GROUP INC	5,200.000	105,820	20.350	105,820	102,826		4,160	(18,928)		L	04/06/2001
068306-10-9	BARR LABS INC	10,200.000	663,918	65.090	663,918	389,770			(120,216)		L	07/25/2002
068313-10-5	BARRA, INC	4,800.000	145,584	30.330	145,584	182,343			(80,448)		L	03/28/2001
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC	4,800.000	68,736	14.320	68,736	67,168		3,840	1,488		L	04/06/2001
071707-10-3	BAUSCH & LOMB, INC	11,800.000	424,800	36.000	424,800	459,318	1,534	3,068	33,412		L	10/18/2002
071813-10-9	BAXTER INTERNATIONAL, INC	31,900.000	893,200		893,200	423,819	22,931	18,566	(817,597)		L	05/21/2002
073302-10-1	BE AEROSPACE	6,400.000	23,296	3.640	23,296	130,791			(35,392)		L	04/06/2001
073325-10-2	BEA SYSTEMS INC	283,100.000	3,247,157	11.470	3,247,157	1,967,667			1,279,490		L	10/24/2002
073902-10-8	BEAR STEARNS COS., INC	16,884.000	1,002,910	59.400	1,002,910	767,269		5,743	82,232		L	07/23/2002
075811-10-9	BECKMAN COULTER INC	13,000.000	383,760	29.520	383,760	523,502		4,550	(192,140)		L	09/11/2000
075887-10-9	BECTON, DICKINSON & CO	19,100.000	586,179	30.690	586,179	338,532	1,910	5,967	(35,890)		L	10/18/2002
075896-10-0	BED BATH & BEYOND INC	15,200.000	524,856	34.530	524,856	217,252			9,576		L	02/29/2000
05538P-10-4	BEI TECHNOLOGIES INC	3,400.000	38,046	11.190	38,046	97,444		136	(21,250)		L	07/19/2001
077347-30-0	BEL FUSE INC	2,400.000	48,168	20.070	48,168	62,213		480	(11,952)		L	04/06/2001
077459-10-5	BELDEN INC	6,100.000	92,842	15.220	92,842	139,723	305	1,220	(50,813)		L	04/06/2001
078137-10-6	BELL MICROPRODUCTS INC	3,500.000	19,390	5.540	19,390	45,711			(24,780)		L	04/06/2001
079860-10-2	BELLSOUTH CORP	507,400.000	13,126,438	25.870	13,126,438	12,878,764		168,388	(2,152,931)		L	12/05/2002
080555-10-5	BELO CORPORATION	25,700.000	547,924	21.320	547,924	440,584		7,710	66,049		L	12/06/2000
081437-10-5	BEMIS CO., INC	3,200.000	158,816	49.630	158,816	106,269		3,328	1,440		L	12/20/2000
08160H-10-1	BENCHMARK ELECTRONICS INC	3,100.000	88,846	28.660	88,846	66,063			30,070		L	04/06/2001
086516-10-1	BEST BUY, INC	14,750.000	356,213	24.150	356,213	267,888			(376,174)		L	12/20/2000
089302-10-3	BIG LOTS INC	6,700.000	88,641	13.230	88,641	102,992			18,961		L	02/29/2000
090578-10-5	BIO TECHNOLOGY GENERAL CORP	13,900.000	44,494	3.201	44,494	102,382			(69,903)		L	04/06/2001
090597-10-5	BIOGEN INC	8,900.000	356,534	40.060	356,534	710,950			(153,881)		L	03/17/2000
090945-10-6	BIOSITE INC	3,400.000	115,668	34.020	115,668	69,319			46,349		L	02/26/2002
055472-10-4	BISYS GROUP	25,400.000	403,860	15.900	403,860	285,003			(387,079)		L	12/12/2002
055482-10-3	BJ SERVICES CO	117,700.000	3,802,887	32.310	3,802,887	3,277,844			174,717		L	12/05/2002
05548J-10-6	BJ'S WHOLESALE CLUB	13,800.000	252,540	18.300	252,540	465,666			(346,439)		L	12/12/2002
091797-10-0	BLACK & DECKER CORP	3,800.000	162,982	42.890	162,982	140,047		1,824	19,608		L	02/29/2000
091826-10-7	BLACK BOX CORP	4,300.000	192,640	44.800	192,640	192,703	215		(34,744)		L	04/06/2001
093671-10-5	BLOCK (H. & R.), INC	21,800.000	876,360	40.200	876,360	760,379	3,924	9,252	(132,667)		L	08/12/2002
09643P-10-8	BLYTH INC	11,300.000	302,388	26.760	302,388	281,797		2,442	37,513		L	09/06/2002
055921-10-0	BMC SOFTWARE INC	14,900.000	254,939	17.110	254,939	698,864			10,959		L	12/12/2002
096761-10-1	BOB EVANS FARMS, INC	7,400.000	172,790	23.350	172,790	141,953		3,108	(9,028)		L	11/27/2000
097023-10-5	BOEING CO	59,300.000	1,956,307	32.990	1,956,307	1,169,780		37,043	(292,592)		L	12/12/2002
097383-85-5	BOISE CASCADE	15,000.000	629,850	41.990	629,850	750,000		57,968	(75,650)		L	11/29/2001
099709-10-7	BORDERS GROUP INC	18,200.000	293,020	16.100	293,020	219,200			(68,068)		L	11/27/2000
099724-10-6	BORG WARNER INC	74,100.000	3,736,122	50.420	3,736,122	3,693,480		13,140	(52,727)		L	12/05/2002
100582-10-5	BOSTON COMMUNICATIONS GROUP INC	3,800.000	48,298	12.710	48,298	39,678			5,168		L	04/06/2001
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC	5,200.000	103,272	19.860	103,272	109,307		832	(11,492)		L	11/06/2001
101121-10-1	BOSTON PROPERTIES INC	260,800.000	9,613,088	36.860	9,613,088	8,766,210	159,088	620,704	(297,312)		L	10/17/2001
101137-10-7	BOSTON SCIENTIFIC CORP	24,400.000	1,037,488	42.520	1,037,488	521,240			448,960		L	02/29/2000
102183-10-0	BOWATER, INC	10,300.000	432,085	41.950	432,085	532,543	2,060	8,240	(59,225)		L	11/28/2000

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
103043-10-5	BOWNE & CO., INC	9,800.000	117,110	11.950	117,110	107,279		2,156	(8,330)		L	04/06/2001
103430-10-4	BOYKIN LODGING	4,700.000	43,851	9.330	43,851	46,930	846	846	(3,079)		L	07/02/2002
104674-10-6	BRADY CORPORATION	6,200.000	206,770	33.350	206,770	188,830		4,774	(20,150)		L	03/29/2001
109043-10-9	BRIGGS & STRATTON CORP	5,100.000	216,597	42.470	216,597	188,095	1,632	6,477	(1,173)		L	04/06/2001
109641-10-0	BRINKER INTERNATIONAL, INC	21,200.000	683,700	32.250	683,700	475,301			53,113		L	10/21/2002
110122-10-8	BRISTOL-MYERS SQUIBB CO	375,000.000	8,681,250	23.150	8,681,250	7,042,564	105,000	230,468	(5,204,159)		L	12/05/2002
111320-10-7	BROADCOM CORP CL A	2,000.000	30,120	15.060	30,120	32,880			(2,760)		L	12/12/2002
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC	792,100.000	3,279,294	4.140	3,279,294	4,334,370			(1,055,076)		L	12/31/2002
11442E-10-2	BROOKS PRI AUTOMATION INC	7,100.000	81,366	11.460	81,366	270,266			(198,709)		L	05/15/2002
114580-10-3	BROOKTROUT INC	2,700.000	14,310	5.300	14,310	27,300			(3,240)		L	04/06/2001
115236-10-1	BROWN & BROWN	10,800.000	349,056	32.320	349,056	363,852			(14,796)		L	12/12/2002
115736-10-0	BROWN SHOE COMPANY	6,100.000	145,363	23.830	145,363	100,321	610	2,440	46,299		L	03/28/2001
117043-10-9	BRUNSWICK CORP	19,600.000	389,256	19.860	389,256	400,677		5,450	(21,094)		L	12/12/2002
117421-10-7	BRUSH ENGINEERED MATERIALS INC	4,100.000	22,550	5.500	22,550	61,582			(35,834)		L	03/29/2001
118255-10-8	BUCKEYE TECHNOLOGIES INC	8,800.000	54,120	6.150	54,120	101,737			(47,080)		L	04/06/2001
121579-10-6	BURLINGTON COAT FACTORY WRHS	9,900.000	177,705	17.950	177,705	161,240		198	11,385		L	03/21/2001
12189T-10-4	BURLINGTON NORTHERN SANTA FE	23,800.000	619,038	26.010	619,038	551,890	2,856	11,424	(59,976)		L	02/29/2000
122014-10-3	BURLINGTON RESOURCES, INC	13,000.000	554,450	42.650	554,450	396,235	1,788	7,150	66,430		L	02/29/2000
123655-10-2	BUTLER MANUFACTURING CO	2,600.000	50,310	19.350	50,310	68,283	468	1,872	(21,710)		L	04/06/2001
124661-10-9	C & D TECHNOLOGIES	5,500.000	97,185	17.670	97,185	91,287		378	(28,490)		L	03/29/2001
125071-10-0	C D I CORP	5,200.000	140,296	26.980	140,296	79,804			41,496		L	04/06/2001
126408-10-3	C S X CORP	36,200.000	1,024,822	28.310	1,024,822	1,066,019		7,550	(99,541)		L	11/08/2002
126501-10-5	C T S CORP	6,700.000	51,925	7.750	51,925	142,405	201	804	(54,605)		L	04/06/2001
12541W-10-0	C.H. ROBINSON WORLDWIDE	14,000.000	436,800	31.200	436,800	402,867	1,120	3,360	31,990		L	11/29/2000
126924-10-9	CABLE DESIGN TECH	10,625.000	62,688	5.900	62,688	160,081			(82,663)		L	04/06/2001
127055-10-1	CABOT CORP	14,500.000	384,830	26.540	384,830	345,994		7,540	(132,820)		L	11/29/2000
12709P-10-3	CABOT MICROELECTRONICS CORPORATION	4,900.000	231,280	47.200	231,280	204,139			(134,851)		L	12/12/2002
127097-10-3	CABOT OIL & GAS CORP -CL A	6,400.000	158,592	24.780	158,592	125,648		1,024	4,672		L	04/06/2001
127190-30-4	CACI INTERNATIONAL SERVICES	5,200.000	185,328	35.640	185,328	62,393			(19,994)		L	03/26/2001
127387-10-8	CADENCE DESIGNS SYS INC	56,900.000	670,851	11.790	670,851	1,288,212			(519,642)		L	12/12/2002
127914-10-9	CAL DIVE INTL	7,500.000	176,250	23.500	176,250	194,175			(8,850)		L	04/06/2001
131193-10-4	CALLOWAY GOLF COMPANY	20,700.000	274,275	13.250	274,275	362,804		5,670	(117,762)		L	10/21/2002
132011-10-7	CAMBREX CORP	5,900.000	178,239	30.210	178,239	211,696		708	(79,001)		L	04/06/2001
133131-10-2	CAMDEN PROP	55,400.000	1,828,200	33.000	1,828,200	1,985,328	35,179	29,972	(157,128)		L	12/10/2002
134429-10-9	CAMPBELL SOUP CO	10,200.000	239,394	23.470	239,394	235,110	1,607		4,284		L	10/18/2002
139733-10-9	CAPITAL AUTOMOTIVE REIT	6,200.000	146,940	23.700	146,940	153,333		4,960	(6,393)		L	08/06/2002
14040H-20-4	CAPITAL ONE FINANCIAL	20,000.000	573,000	28.650	573,000	586,300			(13,300)		L	11/18/2002
14040H-10-5	CAPITAL ONE FINANCIAL CORP	23,700.000	704,364	29.720	704,364	830,891		632	(126,527)		L	09/18/2002
14071N-10-4	CAPTARIS INC	7,100.000	17,040	2.400	17,040	33,746			(9,159)		L	04/06/2001
140909-10-2	CARAUSTAR INDS	6,900.000	65,412	9.480	65,412	75,562		207	17,595		L	04/06/2001
140781-10-5	CARBO CERAMICS INC	3,400.000	114,580	33.700	114,580	107,551		1,224	(18,564)		L	09/24/2001
14149Y-10-8	CARDINAL HEALTH INC	28,100.000	1,663,239	59.190	1,663,239	1,090,273	703	2,520	(159,449)		L	10/18/2002
141665-10-9	CAREER EDUCATION CORP	8,900.000	356,000	40.000	356,000	464,542			(108,542)		L	11/08/2002
141705-10-3	CAREMARK RX INC	16,500.000	268,125	16.250	268,125	241,010			27,115		L	10/11/2002
142339-10-0	CARLISLE CORP	7,000.000	289,660	41.380	289,660	295,901		5,950	30,800		L	11/29/2000
143130-10-2	CARMAX INC	22,400.000	400,512	17.880	400,512	443,029			32,545		L	10/21/2002
143658-10-2	CARNIVAL CRUISE LINES	35,200.000	878,240	24.950	878,240	1,234,575		14,784	(110,176)		L	02/29/2000
144285-10-3	CARPENTER TECHNOLOGY CORP	5,500.000	68,475	12.450	68,475	179,760		5,899	(77,935)		L	11/29/2000
144418-10-0	CARRAMERICA REALTY CORP	165,600.000	4,148,280	25.050	4,148,280	4,738,061		382,650	(925,635)		L	06/05/2001
144433-10-9	CARREKER CORP	5,100.000	23,103	4.530	23,103	93,693			(6,987)		L	04/06/2001
147528-10-3	CASEYS GENERAL STORES, INC	14,800.000	180,708	12.210	180,708	171,393		1,480	(39,812)		L	04/06/2001
14754D-10-0	CASH AMERICA INTERNATIONAL INC	7,500.000	71,400	9.520	71,400	48,086		375	7,650		L	04/06/2001
148411-10-1	CASTLE A M & CO	4,800.000	21,840	4.550	21,840	49,119			(17,520)		L	04/06/2001
148867-10-4	CATALINA MARKETING CORP	10,150.000	187,775	18.500	187,775	397,249			(162,833)		L	12/12/2002
149016-10-7	CATAPULT COMMUNICATIONS	3,000.000	35,850	11.950	35,850	76,522			(42,330)		L	06/19/2001
149111-10-6	CATELLUS DEVELOPMENT CORP	186,200.000	3,696,070	19.850	3,696,070	3,445,084			115,428		L	06/24/2002
149123-10-1	CATERPILLAR, INC	20,700.000	946,404	45.720	946,404	518,968		28,980	(135,171)		L	01/04/2000
149205-10-6	CATO CORP NEW	4,300.000	92,837	21.590	92,837	52,845	645	2,451	11,567		L	04/06/2001
124830-10-0	CBL AND ASSOCIATES	98,300.000	3,936,915	40.050	3,936,915	2,699,069	64,387	172,771	622,647		L	07/12/2002
125010-10-8	C-COR.NET CORPORATION	7,300.000	24,236	3.320	24,236	66,560			(82,125)		L	04/06/2001
125129-10-6	CDW COMPUTER CENTERS INC	17,400.000	762,990	43.850	762,990	771,745			(171,564)		L	12/06/2000
125137-10-9	CEC ENTERTAINMENT INC	7,500.000	230,250	30.700	230,250	156,444			(95,175)		L	03/26/2001

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
151313-10-3	CENDANT CORPORATION	1,292,300.000	13,543,304	10.480	13,543,304	13,395,401			(9,549,720)		L	12/05/2002
151895-10-9	CENTERPOINT PROPERTIES CORP	113,000.000	6,457,950	57.150	6,457,950	5,282,987		205,837	543,652		L	09/24/2002
154785-10-9	CENTRAL PARKING CORP	7,500.000	141,450	18.860	141,450	147,842	113	450	(5,850)		L	04/06/2001
156431-10-8	CENTURY ALUMINUM COMPANY	4,700.000	34,827	7.410	34,827	86,950		705	(27,965)		L	07/12/2001
156700-10-6	CENTURYTEL INC	8,500.000	249,730	29.380	249,730	186,187		1,145	25,647		L	07/25/2002
156700-40-3	CENTURYTEL INC	45,000.000	1,156,500	25.700	1,156,500	1,116,725		40,603	39,775		L	05/23/2002
156708-10-9	CEPHALON INC	12,800.000	622,950	48.668	622,950	408,545			(344,538)		L	09/19/2001
156779-10-0	CERIDIAN CORP NEW	31,400.000	452,788	14.420	452,788	467,609			(135,962)		L	04/17/2001
156782-10-4	CERNER CORP	8,100.000	253,206	31.260	253,206	164,993			(151,227)		L	04/06/2001
156880-10-6	CERTEGY INC	13,500.000	331,425	24.550	331,425	400,200			(114,237)		L	10/21/2002
158496-10-9	CHAMPION ENTERPRISES, INC	11,400.000	32,490	2.850	32,490	76,099			(107,844)		L	04/06/2001
159864-10-7	CHARLES RIVER LAB	11,700.000	450,216	38.480	450,216	449,489			727		L	12/12/2002
161726-10-4	CHATEAU COMMUNITIES	40,382.000	928,786	23.000	928,786	980,679		33,536	(278,636)		L	02/09/2000
162813-10-9	CHECKFREE CORP	16,600.000	265,617	16.001	265,617	800,817			(24,799)		L	10/21/2002
162825-10-3	CHECKPOINT SYSTEMS, INC	9,300.000	96,162	10.340	96,162	93,622			(28,458)		L	04/06/2001
163072-10-1	CHEESECAKE FACTORY INC	9,400.000	339,810	36.150	339,810	65,905			12,972		L	03/20/2001
163421-10-0	CHELSEA PPTY GROUP	85,700.000	2,854,667	33.310	2,854,667	2,819,776		41,565	34,891		L	11/15/2002
163596-10-9	CHEMED CORP	4,100.000	144,935	35.350	144,935	144,019		1,845	5,945		L	04/06/2001
165159-10-4	CHESAPEAKE CORP	3,600.000	64,260	17.850	64,260	74,696		3,168	(35,856)		L	04/06/2001
166764-10-0	CHEVRONTEXACO CORP	263,652.000	17,527,585	66.480	17,527,585	17,500,989		423,366	(3,079,340)		L	12/05/2002
168615-10-2	CHICO FAS INC	18,100.000	342,271	18.910	342,271	137,304			117,635		L	03/29/2001
168905-10-7	CHILDREN'S PLACE	6,000.000	63,840	10.640	63,840	216,929			(153,089)		L	04/29/2002
170040-10-9	CHIRON CORP	11,800.000	443,680	37.600	443,680	516,520			(72,434)		L	08/12/2002
171046-10-5	CHRISTOPHER AND BANKS CORP	5,550.000	115,163	20.750	115,163	141,092			(74,925)		L	06/04/2001
171340-10-2	CHURCH & DWIGHT CO	7,900.000	240,397	30.430	240,397	169,985		2,370	30,020		L	12/06/2000
17163B-10-2	CIBER INC	13,700.000	70,555	5.150	70,555	111,952			(58,910)		L	04/06/2001
171779-10-1	CIENA CORP	28,100.000	144,434	5.140	144,434	394,019			(169,747)		L	07/23/2002
171796-10-5	CIMA LABS INC	3,200.000	77,411	24.191	77,411	89,444			(12,033)		L	12/09/2002
171798-10-1	CIMAREX ENERGY CO	9,300.000	166,470	17.900	166,470	166,086			385		L	10/03/2002
172062-10-1	CINCINNATI FINL CORP	9,500.000	356,725	37.550	356,725	310,583	2,114	8,336	(5,700)		L	02/29/2000
172737-10-8	CIRCUIT CITY STORES, INC	7,100.000	52,682	7.420	52,682	68,334	124	130	(51,199)		L	07/23/2002
172755-10-0	CIRRUS LOGIC INC	28,400.000	81,792	2.880	81,792	121,836			(40,044)		L	12/12/2002
17275R-10-2	CISCO SYSTEMS, INC	1,632,000.000	21,379,200	13.100	21,379,200	14,049,125			(3,407,198)		L	12/05/2002
179584-10-7	CLAIRES STORES, INC	10,200.000	225,114	22.070	225,114	234,195		1,632	71,094		L	12/06/2000
179895-10-7	CLARCOR INCORPORATED	7,100.000	229,117	32.270	229,117	124,237		3,426	36,352		L	04/06/2001
184190-10-6	CLAYTON HOMES, INC	26,000.000	316,680	12.180	316,680	253,091		1,664	(127,920)		L	12/06/2000
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	214,600.000	8,002,434	37.290	8,002,434	8,882,723			(653,367)		L	12/05/2002
185896-10-7	CLEVELAND-CLIFFS, INC	2,400.000	47,640	19.850	47,640	46,791			3,720		L	04/06/2001
189054-10-9	CLOROX CO	21,200.000	874,500	41.250	874,500	982,403		12,212	(150)		L	12/12/2002
12612W-10-4	CNF INC	13,700.000	455,388	33.240	455,388	385,573		4,400	5,647		L	09/06/2002
189754-10-4	COACH INC	17,400.000	572,808	32.920	572,808	259,590			226,923		L	08/22/2002
189873-10-2	COACHMAN INDUSTRIES, INC	3,600.000	56,880	15.800	56,880	39,850		792	13,680		L	04/06/2001
19034Q-11-0	COAST FEDERAL LITIGATION CONTINGENT PAYMENT RIGHTS TRUST	10,800.000	3,888	0.360	3,888				3,888		L	01/01/2002
191098-10-2	COCA COLA BOTTLING COMPANY	1,400.000	90,314	64.510	90,314	56,042		1,400	37,310		L	04/06/2001
191216-10-0	COCA-COLA CO	639,000.000	28,013,760	43.840	28,013,760	22,631,719		416,860	(2,244,452)		L	12/05/2002
191219-10-4	COCA-COLA ENTERPRISES, INC	35,200.000	764,544	21.720	764,544	574,435		5,520	190,109		L	12/12/2002
192422-10-3	COGNEX CORP	9,900.000	182,457	18.430	182,457	187,681			(71,082)		L	03/21/2001
192479-10-3	COHERENT, INC	6,900.000	137,655	19.950	137,655	222,020			(75,693)		L	04/06/2001
192576-10-6	COHU INC	4,500.000	66,150	14.700	66,150	97,939	225	900	(22,725)		L	04/06/2001
194162-10-3	COLGATE-PALMOLIVE CO	32,900.000	1,724,947	52.430	1,724,947	1,435,151		23,688	(175,028)		L	02/29/2000
195872-10-6	COLONIAL PROPERTY TRUST	58,800.000	1,995,672	33.940	1,995,672	1,546,887		193,197	120,319		L	01/31/2002
20030N-10-1	COMCAST CORP CLASS A	437,232.000	10,305,558	23.570	10,305,558	6,695,944			3,609,614		L	12/20/2002
20030N-20-0	COMCAST CORP. CLASS A SPECIAL	15,000.000	338,850	22.590	338,850	534,441			(173,465)		L	05/31/2002
201723-10-3	COMMERCIAL METALS CO	9,600.000	155,904	16.240	155,904	123,649	768	2,784	(12,000)		L	04/06/2001
203004-10-6	COMMONWEALTH INDUSTRIALS INC	3,500.000	23,905	6.830	23,905	19,077		700	7,455		L	04/06/2001
203372-10-7	COMMSCOPE INC	14,200.000	112,180	7.900	112,180	220,981			(138,609)		L	10/21/2002
204912-10-9	COMPUTER ASSOCIATES INTERNATIONAL, INC	22,500.000	303,750	13.500	303,750	360,734	900	1,800	(472,275)		L	12/20/2000
205363-10-4	COMPUTER SCIENCES CORP	18,700.000	644,215	34.450	644,215	669,561			(25,346)		L	09/06/2002
205477-10-2	COMPUTER TASK GROUP, INC	4,100.000	14,309	3.490	14,309	40,477			(1,845)		L	04/06/2001
205887-10-2	CONAGRA FOODS INC	39,600.000	990,396	25.010	990,396	827,927		27,614	35,271		L	07/25/2002
20602T-10-6	CONCERTO SOFTWARE INC	3,100.000	20,925	6.750	20,925	41,303			(9,052)		L	04/06/2001
206156-10-1	CONCORD CAMERA	6,200.000	33,666	5.430	33,666	49,697			(15,438)		L	04/06/2001

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase (Decrease) by Foreign Exchange Adjustment		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment		NAIC Desig-nation (a)	Date Acquired
206186-10-8	CONCORD COMMUNICATIONS	2,900.000	26,071	8.990	26,071	37,503			(33,814)		L	04/06/2001
207410-10-1	CONMED CORP	4,350.000	85,217	19.590	85,217	62,506			(1,610)		L	04/06/2001
20825C-10-4	CONOCOPHILLIPS	126,820.000	6,136,820	48.390	6,136,820	6,375,663		55,574	(457,855)		L	12/05/2002
209115-10-4	CONSOLIDATED EDISON CO. OF NEW YORK, INC	99,200.000	4,247,744	42.820	4,247,744	3,871,538		66,378	274,066		L	11/26/2002
209341-10-6	CONSOLIDATED GRAPHICS	3,000.000	66,750	22.250	66,750	59,659		9,000			L	04/06/2001
21233#-10-1	CONTRACT MAIL HOLDINGS INC	684.300	230,917	337.450	230,917	230,916					A	03/14/2000
21233#-11-9	CONTRACT MAIL HOLDINGS INC. WARRANTS	703.090									A	07/15/1999
212485-10-6	CONVERGYS CORP	11,200.000	169,680	15.150	169,680	151,473			(209,587)		L	12/12/2002
216640-10-2	COOPER CAMERON CORP	11,000.000	548,020	49.820	548,020	627,964			104,060		L	12/06/2000
216648-40-2	COOPER COMPANIES INC	7,200.000	180,144	25.020	180,144	144,240	216	360	216		L	03/21/2001
216831-10-7	COOPER TIRE & RUBBER CO	38,000.000	582,920	15.340	582,920	663,907		7,182	(88,135)		L	12/12/2002
217204-10-6	COPART INC	18,300.000	216,672	11.840	216,672	377,821			(161,149)		L	12/12/2002
218868-10-7	CORINTHIAN COLLEGES INC	10,000.000	378,600	37.860	378,600	221,750			174,150		L	05/15/2001
219023-10-8	CORN PRODUCTS INTL INC	10,300.000	310,339	30.130	310,339	273,240	1,030	4,120	(52,736)		L	04/06/2001
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST	60,000.000	841,800	14.030	841,800	585,776	13,200	55,115	125,485		L	08/07/2000
221485-10-5	COST PLUS INC	5,100.000	146,217	28.670	146,217	130,645			11,067		L	04/06/2001
22160K-10-5	COSTCO WHOLESALE CORP	10,000.000	280,600	28.060	280,600	103,686			(163,200)		L	11/18/1996
222372-10-4	COUNTRYWIDE FINANCIAL GROUP	10,500.000	542,325	51.650	542,325	410,302		3,174	78,372		L	12/12/2002
222795-10-6	COUSINS PROPERTY	206,700.000	5,105,490	24.700	5,105,490	5,571,643		255,330	(206,892)		L	07/12/2002
222816-10-0	COVANCE INC	9,800.000	240,982	24.590	240,982	82,790			18,522		L	11/27/2000
222862-10-4	COVENTRY HEALTH CARE INC	12,900.000	374,487	29.030	374,487	129,900			117,132		L	03/29/2001
12489V-10-6	CRACKER BARREL OLD COUNTRY STORE, INC	12,700.000	382,651	30.130	382,651	266,816	254	254	8,763		L	11/27/2000
224399-10-5	CRANE CO	3,600.000	71,748	19.930	71,748	78,292		1,440	(20,556)		L	02/29/2000
225302-10-8	CREDENCE SYS CORP	13,700.000	127,821	9.330	127,821	246,428			(102,286)		L	12/12/2002
225447-10-1	CREE INC	16,600.000	271,410	16.350	271,410	323,563			(52,153)		L	10/21/2002
225756-10-5	CRESCENT REAL ESTATE	292,500.000	4,867,200	16.640	4,867,200	5,187,825		110,368	(429,632)		L	07/26/2002
227116-10-0	CROMPTON CORPORATION	34,500.000	205,275	5.950	205,275	277,859		5,580	(93,169)		L	10/21/2002
228186-10-2	CROWN AMERICAN REALTY	113,100.000	1,040,520	9.200	1,040,520	1,029,744		11,705	(16,534)		L	09/30/2002
228903-10-0	CRYOLIFE INC	4,300.000	29,369	6.830	29,369	103,333			(99,631)		L	04/06/2001
126349-10-9	CSG SYSTEMS INTERNATION	14,000.000	191,100	13.650	191,100	464,634			(255,118)		L	10/21/2002
231021-10-6	CUMMINS INC	188,300.000	5,296,879	28.130	5,296,879	4,785,004		54,660	501,648		L	12/05/2002
126583-10-3	CUNO INC	3,800.000	125,856	33.120	125,856	99,310			9,956		L	03/29/2001
231561-10-1	CURTIS WRIGHT CORP	2,400.000	153,168	63.820	153,168	127,906		1,440	25,262		L	02/13/2002
126650-10-0	CVS CORP	19,900.000	496,903	24.970	496,903	730,352		4,577	(92,137)		L	02/29/2000
232572-10-7	CYMER, INC	6,200.000	199,950	32.250	199,950	138,285			34,224		L	04/06/2001
232806-10-9	CYPRESS SEMICONDUCTOR CORP	32,300.000	184,756	5.720	184,756	621,568			(316,320)		L	10/21/2002
232820-10-0	CYTEC INDUSTRIES INC	9,000.000	245,520	27.280	245,520	308,188			2,520		L	11/29/2000
232946-10-3	CYTYC CORPORATION	25,300.000	258,060	10.200	258,060	574,772			(298,008)		L	07/25/2002
235811-10-6	DANA CORP	8,900.000	104,664	11.760	104,664	245,242		356	(18,868)		L	02/29/2000
235851-10-2	DANAHER CORP	96,700.000	6,353,190	65.700	6,353,190	5,484,624	2,418	408	775,122		L	12/05/2002
237194-10-5	DARDEN RESTAURANTS INC	17,200.000	351,740	20.450	351,740	251,804		836	(48,380)		L	10/18/2002
238113-10-4	DATASCOPE CORP	3,600.000	89,284	24.801	89,284	103,758	180	720	(32,828)		L	03/29/2001
242370-10-4	DEAN FOODS	17,100.000	634,410	37.100	634,410	435,112			48,420		L	08/22/2002
244199-10-5	DEERE & CO., INC	5,000.000	229,250	45.850	229,250	169,703	1,100	4,400	10,950		L	01/05/1999
247025-10-9	DELL COMPUTER, INC	884,200.000	23,643,508	26.740	23,643,508	23,678,162			71,659		L	12/05/2002
247357-10-6	DELTA AND PINE LAND	8,833.000	180,282	20.410	180,282	206,684		1,767	(19,609)		L	04/06/2001
248019-10-1	DELUXE CORP	24,300.000	1,023,030	42.100	1,023,030	1,009,711		15,392	(70,738)		L	10/18/2002
248239-10-5	DENDRITE INTERNATIONAL INC	8,500.000	63,495	7.470	63,495	119,275			(55,760)		L	04/06/2001
249030-10-7	DENTSPLY INTERNATIONAL INC	15,300.000	569,160	37.200	569,160	355,111	704	2,765	57,120		L	11/29/2000
249509-10-0	DEPSRTMENT 56 INC	2,200.000	28,380	12.900	28,380	24,866			9,460		L	04/06/2001
251591-10-3	DEVELOPERS DIVER REALTY CORP	229,600.000	5,048,904	21.990	5,048,904	4,832,482	87,248	181,146	216,422		L	07/15/2002
25179M-10-3	DEVON ENERGY CORP	89,400.000	4,103,460	45.900	4,103,460	4,518,282		7,935	(211,609)		L	12/05/2002
251893-10-3	DEVRY INC	13,100.000	217,591	16.610	217,591	490,294			(153,220)		L	07/25/2002
252450-10-1	DIAGNOSTIC PRODUCTS CORP	7,500.000	289,650	38.620	289,650	132,270		1,800	(39,975)		L	04/06/2001
25247D-10-1	DIAL CORP	238,700.000	4,862,319	20.370	4,862,319	4,649,828	9,548	11,452	93,430		L	12/05/2002
252826-10-2	DIANON SYSTEMS	2,900.000	138,359	47.710	138,359	187,419			(49,060)		L	05/15/2002
253651-10-3	DIEBOLD, INC	14,600.000	601,812	41.220	601,812	430,927		9,636	11,388		L	11/29/2000
253798-10-2	DIGI INTERNATIONAL INC	2,100.000	6,111	2.910	6,111	14,444			(7,266)		L	04/06/2001
254067-10-1	DILLARDS INC	22,100.000	350,506	15.860	350,506	480,500	884	1,544	(104,022)		L	07/23/2002
253922-10-8	DIME COMMUNITY BANCSHARES	5,850.000	112,028	19.150	112,028	100,967		2,454	2,594		L	08/29/2001
254394-10-9	DIMON INC	9,800.000	58,800	6.000	58,800	46,317		2,205	(11,760)		L	03/29/2001
254546-10-4	DIONEX CORP	5,500.000	163,185	29.670	163,185	163,322			22,880		L	04/06/2001

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1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
254687-10-6	DISNEY (WALT) CO. (THE)	125,600.000	2,048,536	16.310	2,048,536	1,293,941	26,376		(553,896)		L	02/28/1991
256605-10-6	DOLE FOODS CO	12,500.000	407,250	32.580	407,250	159,856		7,275	71,880		L	09/06/2002
256669-10-2	DOLLAR GENERAL	2,162.000	25,836	11.950	25,836	33,107	69	208	(6,378)		L	01/04/1999
256747-10-6	DOLLAR TREE STORES INC	22,600.000	555,282	24.570	555,282	847,714			(142,216)		L	11/08/2002
257651-10-9	DONALDSON CO	9,400.000	338,400	36.000	338,400	219,669		3,102	(26,696)		L	11/27/2000
257867-10-1	DONNELLEY (R.R.) & SONS CO	16,800.000	365,736	21.770	365,736	399,587		7,252	(60,394)		L	12/12/2002
260003-10-8	DOVER CORP	11,700.000	341,172	29.160	341,172	321,874		6,318	(92,547)		L	02/29/2000
260543-10-3	DOW CHEMICAL CO	52,000.000	1,544,400	29.700	1,544,400	1,314,484	17,420	69,680	(212,160)		L	06/18/2001
260561-10-5	DOW JONES & CO., INC	1,700.000	73,491	43.230	73,491	82,128		1,700	(19,550)		L	01/05/1999
23331A-10-9	DR HORTON INC	29,950.000	519,633	17.350	519,633	364,999		6,668	(163,109)		L	04/06/2001
261570-10-5	DRESS BARN, INC	6,500.000	86,450	13.300	86,450	48,350			5,168		L	04/14/1997
261878-10-2	DREYER'S GRAND ICE CREAM, INC	6,000.000	425,760	70.960	425,760	167,142	360	1,440	194,700		L	11/27/2000
261934-10-3	DREYFUS MONEY MARKET	3,064.690	3,065	100.000	3,065	3,065	62,697	110,500			L	12/17/2002
262037-10-4	DRIL QUIP	4,100.000	69,290	16.900	69,290	110,679			(29,520)		L	04/06/2001
23330X-10-0	DRS TECHNOLOGIES INC COM	5,100.000	159,783	31.330	159,783	172,755			(12,972)		L	12/18/2002
23332B-10-6	DSP GROUP	6,100.000	96,502	15.820	96,502	141,621			(45,384)		L	12/06/2000
233326-10-7	DST SYSTEMS INC	23,800.000	846,090	35.550	846,090	1,512,853			(340,340)		L	11/28/2000
263534-10-9	DU PONT (E.I.) DE NEMOURS & CO., INC	451,498.000	19,143,515	42.400	19,143,515	17,440,387		281,257	246,099		L	12/05/2002
263578-10-6	DUANE READE	5,600.000	95,200	17.000	95,200	193,632			(98,432)		L	05/16/2002
264399-54-4	DUKE ENERGY CORP	92,500.000	1,469,825	15.890	1,469,825	1,473,393		37,500	(3,568)		L	10/30/2002
264411-50-5	DUKE REALTY CORPORATION	325,000.000	8,271,250	25.450	8,271,250	7,007,089		632,637	364,000		L	10/01/1999
26483E-10-0	DUN AND BRADSTREET CORP	11,300.000	389,737	34.490	389,737	259,346			(9,153)		L	11/27/2000
26613X-10-1	DUPONT PHOTOMASKS INC	4,000.000	93,000	23.250	93,000	190,147			(80,800)		L	04/06/2001
267475-10-1	DYCOM INDUSTRIES INC	10,800.000	143,100	13.250	143,100	460,359			(37,368)		L	12/06/2000
281347-10-4	E D O CORP	4,500.000	93,510	20.780	93,510	127,454	135	1,578	(33,944)		L	03/05/2002
268648-10-2	E M C CORP	119,700.000	734,958	6.140	734,958	1,446,190			(873,810)		L	09/01/1998
269246-10-4	E TRADE GROUP INC	70,900.000	344,574	4.860	344,574	593,517			(343,893)		L	12/12/2002
277276-10-1	EASTGROUP PROPERTY	43,000.000	1,096,500	25.500	1,096,500	1,042,565		60,630	53,935		L	04/29/2002
277432-10-0	EASTMAN CHEMICAL COMPANY	34,000.000	1,250,180	36.770	1,250,180	1,286,675	6,380	8,536	(34,541)		L	12/12/2002
277461-10-9	EASTMAN KODAK CO	270,500.000	9,478,320	35.040	9,478,320	7,807,962		231,930	1,670,358		L	12/12/2002
278058-10-2	EATON CORP	4,200.000	328,062	78.110	328,062	267,773		7,392	15,540		L	02/25/2000
278265-10-3	EATON VANCE CORP	14,100.000	398,325	28.250	398,325	177,741		3,431	(81,061)		L	11/08/2002
278642-10-3	EBAY INC	17,200.000	1,166,504	67.820	1,166,504	949,969			216,535		L	10/18/2002
28139T-10-1	EDUCATION MGMT CORP	7,400.000	278,240	37.600	278,240	269,788			9,316		L	12/12/2002
281760-10-8	EDWARDS (AG), INC	19,000.000	626,240	32.960	626,240	886,299	3,040	12,160	(212,990)		L	12/06/2000
28176E-10-8	EDWARDS LIFESCIENCES CORP	12,600.000	320,922	25.470	320,922	186,192			(26,582)		L	12/12/2002
28224R-10-1	EFUNDS CORPORATON	11,500.000	104,765	9.110	104,765	196,909			(92,144)		L	02/06/2002
268484-10-2	EGL INC	10,200.000	145,350	14.250	145,350	345,290			3,060		L	12/06/2000
28336L-20-8	EL PASO CORPORATION	5,000.000	133,000	26.600	133,000	209,000		5,625	(76,000)		A	08/19/2002
285229-10-0	ELECTRO SCIENTIFIC, INC	5,900.000	118,000	20.000	118,000	167,628			(59,059)		L	04/06/2001
285512-10-9	ELECTRONIC ARTS INC	112,600.000	5,604,102	49.770	5,604,102	6,014,242			(410,140)		L	12/20/2002
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	38,300.000	705,869	18.430	705,869	1,485,252		16,920	(1,388,260)		L	12/12/2002
287456-10-7	ELKCORP	5,600.000	96,880	17.300	96,880	95,046		1,120	(58,744)		L	04/06/2001
29084Q-10-0	EMCOR GROUP INC	3,500.000	185,535	53.010	185,535	140,638			26,635		L	11/06/2001
291011-10-4	EMERSON ELECTRIC CO	220,000.000	11,187,000	50.850	11,187,000	10,341,451		80,227	845,549		L	12/05/2002
291525-10-3	EMMIS COMMUNICATIONS CORP	12,200.000	254,126	20.830	254,126	312,306			(18,948)		L	07/25/2002
292475-20-9	EMULEX CORP	230,200.000	4,270,210	18.550	4,270,210	4,628,541			(358,331)		L	12/05/2002
29266R-10-8	ENERGIZER HOLDINGS INC	16,300.000	454,770	27.900	454,770	341,461			133,789		L	08/22/2002
292973-10-4	ENESCO GROUP INC	3,300.000	23,364	7.080	23,364	24,807			2,574		L	04/06/2001
292866-10-0	ENGINEERED SUPPORT SYSTEMS INC	3,750.000	137,475	36.660	137,475	124,239	68		13,237		L	07/15/2002
26874Q-10-0	ENSCO INTERNATIONAL, INC	26,900.000	792,205	29.450	792,205	809,251		2,690	123,740		L	12/06/2000
293639-10-0	ENTERCOM COMMUNICATIONS CORP	9,300.000	436,356	46.920	436,356	449,935			(28,274)		L	12/12/2002
294100-10-2	ENZO BIOCHEM, INC	6,490.000	90,860	14.000	90,860	73,714			(50,475)		L	01/31/2002
294429-10-5	EQUIFAX, INC	5,200.000	120,328	23.140	120,328	65,058		416	(5,252)		L	02/29/2000
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	1,179,730.000	29,469,655	24.980	29,469,655	18,935,961		2,107,339	(5,314,270)		L	12/05/2002
29476L-10-7	EQUITY RESIDENTIAL	896,900.000	22,045,802	24.580	22,045,802	17,697,524	387,909	1,694,804	(3,728,367)		L	12/10/2002
269151-10-6	ESS TECHNOLOGY	9,600.000	60,384	6.290	60,384	65,290			(143,712)		L	04/06/2001
297178-10-5	ESSEX PROPERTY	60,300.000	3,066,255	50.850	3,066,255	2,871,954	39,578	120,848	49,403		L	12/04/2002
297425-10-0	ESTERLINE CORP	4,000.000	70,680	17.670	70,680	85,163			6,640		L	04/06/2001
297602-10-4	ETHAN ALLEN INTERIORS	10,350.000	355,729	34.370	355,729	332,940		2,070	(74,727)		L	04/06/2001
299900-30-8	EVERGREEN RESOURCES	4,400.000	197,340	44.850	197,340	161,348			27,456		L	08/02/2001
30064@-10-8	EXAMEN, INC	504,545.000	2,497,498	4.950	2,497,498	2,499,998					A	11/12/1996

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1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
300645-10-8	EXAR CORPORATION	8,800.000	109,120	12.400	109,120	177,055			(74,360)		L	09/06/2001
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC	19,700.000	643,205	32.650	643,205	168,534		2,184	79,470		L	12/12/2002
302182-10-0	EXPRESS SCRIPTS	16,400.000	787,856	48.040	787,856	577,274			20,992		L	11/27/2000
30224P-10-1	EXTENDED STAY AMERICA	147,800.000	2,180,050	14.750	2,180,050	2,226,264			(243,870)		L	10/03/2001
30231G-10-2	EXXON MOBIL CORPORATION	1,761,808.000	61,557,572	34.940	61,557,572	37,415,078		1,202,654	(5,502,074)		L	12/05/2002
302491-30-3	F M C CORP	5,100.000	139,332	27.320	139,332	131,560			(5,972)		L	11/08/2002
30303#-10-7	FACILITY INSURANCE HOLDING CORP. CLASS A, COMMON	179,716.000	111,424	0.620	111,424				111,424		A	11/19/1997
303075-10-5	FACTSET RESEARCH SYSTEMS	6,100.000	172,447	28.270	172,447	177,229		1,159	(40,748)		L	04/06/2001
303250-10-4	FAIR ISAAC & CO	11,015.000	470,341	42.700	470,341	263,459		701	30,060		L	08/05/2002
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	23,700.000	253,827	10.710	253,827	620,144			(366,317)		L	05/30/2002
307000-10-9	FAMILY DOLLAR STORES, INC	4,700.000	146,687	31.210	146,687	93,516	306	1,199	5,781		L	11/27/2000
313586-70-3	FANNIE MAE	500,000.000	23,975,000	47.950	23,975,000	25,000,000		1,057,200	(1,025,000)		L	03/15/2000
311900-10-4	FASTENAL CO	13,200.000	493,548	37.390	493,548	368,653		590	54,175		L	12/12/2002
313135-50-1	FEDDERS CORPORATION	14,210.000	40,214	2.830	40,214	67,640		1,279	(27,425)		L	03/27/2002
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	60,700.000	3,904,831	64.330	3,904,831	747,936		80,124	(920,819)		L	07/20/1990
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT	74,100.000	2,083,692	28.120	2,083,692	1,591,673	35,939	145,249	368,695		L	11/26/2002
313855-10-8	FEDERAL SIGNAL CORP	14,100.000	273,822	19.420	273,822	302,414	2,820	9,620	(32,065)		L	10/21/2002
31410H-10-1	FEDERATED DEPARTMENT STORES	16,300.000	468,788	28.760	468,788	476,038			(204,125)		L	06/17/2002
31428X-10-6	FEDEX CORPORATION	26,100.000	1,415,142	54.220	1,415,142	1,084,288	1,305	2,165	98,041		L	08/12/2002
30241L-10-9	FEI COMPANY	6,900.000	105,501	15.290	105,501	145,697			(98,256)		L	10/21/2002
31430F-10-1	FELCOR LODGING TRUST INC	155,200.000	1,775,488	11.440	1,775,488	2,979,221	23,280	29,547	(1,092,662)		L	03/15/2002
315405-10-0	FERRO CORP	5,000.000	122,150	24.430	122,150	105,399		2,552	(6,034)		L	12/12/2002
316869-10-6	FILENET CORP	8,100.000	98,820	12.200	98,820	106,406			(65,529)		L	04/06/2001
317492-10-6	FINANCIAL FEDERAL CORP	4,100.000	103,033	25.130	103,033	117,599			(25,092)		L	07/06/2001
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND	701,700.000	15,437,400	22.000	15,437,400	15,736,173		23,129	(298,773)		L	10/31/2002
319963-10-4	FIRST DATA CORP	318,000.000	11,260,380	35.410	11,260,380	10,544,838	6,360	2,856	(326,253)		L	12/05/2002
320960-10-7	FIRST HEALTH GROUP CORPORATION	17,100.000	416,385	24.350	416,385	359,994			(6,669)		L	11/21/2000
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST	153,000.000	4,284,000	28.000	4,284,000	3,939,155	104,805	276,700	(446,955)		L	07/15/2002
336158-10-0	FIRST REPUBLIC BANK	3,100.000	61,969	19.990	61,969	71,377			(12,896)		L	07/17/2001
337738-10-8	FISERV INC	15,050.000	510,948	33.950	510,948	497,537			(88,547)		L	12/12/2002
338271-10-9	FITZGERALDS GAMING CORP	25,199.000				252					L	11/24/1998
339099-10-3	FLEETWOOD ENTERPRISES, INC	6,100.000	47,885	7.850	47,885	64,424			(21,228)		L	04/06/2001
339130-10-6	FLEMING COS., INC	7,600.000	49,932	6.570	49,932	125,220		608	(90,668)		L	03/20/2001
302445-10-1	FLIR SYSTEMS	3,800.000	185,440	48.800	185,440	174,988			10,452		L	05/13/2002
341140-10-1	FLORIDA ROCK INDUSTRIES, INC	6,650.000	253,033	38.050	253,033	161,278	665	2,461	9,776		L	04/06/2001
34354P-10-5	FLOWSERVE CORPORATION	12,000.000	177,480	14.790	177,480	232,366			(122,282)		L	11/08/2002
343412-10-2	FLUOR CORP	8,800.000	246,400	28.000	246,400	208,430	1,408	2,944	(17,620)		L	10/18/2002
30249U-10-1	FMC TECHNLOGIES INC	12,988.000	265,345	20.430	265,345	207,448			57,897		L	12/31/2001
344849-10-4	FOOT LOCKER INC	272,600.000	2,862,300	10.500	2,862,300	2,857,807			4,493		L	12/05/2002
344912-10-0	FOOTSTAR INC	6,200.000	43,152	6.960	43,152	180,871			(150,908)		L	04/06/2001
345370-86-0	FORD MOTOR COMPANY	101,510.000	944,043	9.300	944,043	940,949		40,604	(651,694)		L	08/02/2000
345838-10-6	FOREST LABORATORIES, INC	78,200.000	7,680,804	98.220	7,680,804	5,611,335			1,905,941		L	08/28/2002
346091-70-5	FOREST OIL CORP	10,500.000	290,325	27.650	290,325	278,145			(5,880)		L	08/31/2001
346361-95-9	FORMAN PETROLEUM WARRANTS SERIES A	164.000									L	01/02/2001
346361-94-2	FORMAN PETROLEUM WARRANTS SERIES B	491.000									L	01/02/2001
346361-93-4	FORMAN PETROLEUM WARRANTS SERIES C	491.000									L	01/02/2001
346361-92-6	FORMAN PETROLEUM WARRANTS SERIES D	491.000									L	01/02/2001
349853-10-1	FORWARD AIR CORP	4,800.000	93,168	19.410	93,168	162,695			(69,648)		L	04/06/2001
349882-10-0	FOSSIL INC	12,025.000	244,589	20.340	244,589	167,837			76,239		L	04/06/2001
302571-20-3	FPL GROUP INC	10,000.000	553,600	55.360	553,600	500,000		33,292	53,600		L	01/30/2002
354613-10-1	FRANKLIN RESOURCES, INC	14,700.000	500,976	34.080	500,976	443,123	1,103	4,116	(17,493)		L	02/29/2000
313400-30-1	FREDDIE MAC	389,000.000	22,970,450	59.050	22,970,450	19,045,348		258,060	(1,489,603)		L	12/05/2002
356108-10-0	FRED'S INC	5,900.000	151,630	25.700	151,630	183,163		708	(31,533)		L	02/12/2002
359065-10-9	FRONTIER AIRLINES INC	6,150.000	41,574	6.760	41,574	73,965			(62,976)		L	04/06/2001
35914P-10-5	FRONTIER OIL	5,900.000	101,598	17.220	101,598	129,964	295	590	(28,366)		L	05/02/2002
359694-10-6	FULLER (H.B.) CO	7,400.000	191,512	25.880	191,512	125,831		3,238	(21,386)		L	11/29/2000
360921-10-0	FURNITURE BRANDS	11,300.000	269,505	23.850	269,505	181,259			(92,321)		L	11/29/2000
361268-10-5	G & K SERVICES	5,600.000	198,246	35.401	198,246	125,583	98	392	17,366		L	04/06/2001
362418-10-5	GABLES RESIDENTIAL TRUST	9,300.000	231,849	24.930	231,849	238,737		1,868	(6,888)		L	12/04/2002
363576-10-9	GALLAGHER (ARTHUR J & CO)	15,300.000	449,514	29.380	449,514	151,007	2,295	8,186	(71,046)		L	08/22/2002
364730-10-1	GANNETT CO., INC	15,900.000	1,141,620	71.800	1,141,620	983,762	3,816	14,787	72,663		L	02/29/2000
364760-10-8	GAP STORES, INC. (THE)	44,250.000	686,760	15.520	686,760	1,070,352		3,246	54,977		L	12/12/2002

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase (Decrease) by Foreign Exchange Adjustment		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment		NAIC Desig-nation (a)	Date Acquired
365558-10-5	GARDNER DENVER INC	3,800.000	77,140	20.300	77,140	72,285			(7,676)		L	03/26/2001
366651-20-6	GARTNER INC	18,200.000	171,990	9.450	171,990	150,110			(31,850)		L	12/06/2000
361448-10-3	GATX CORP	15,300.000	349,146	22.820	349,146	644,906		21,025	(116,352)		L	10/21/2002
368682-10-0	GENCORP, INC	9,600.000	76,032	7.920	76,032	103,568		1,152	(59,424)		L	04/06/2001
369385-10-9	GENERAL COMMUNICATION - CL A	10,700.000	71,797	6.710	71,797	63,056			(19,474)		L	03/21/2001
369550-10-8	GENERAL DYNAMICS CORP	7,100.000	563,527	79.370	563,527	307,288		8,378	(1,917)		L	02/29/2000
369604-10-3	GENERAL ELECTRIC CO	2,397,000.000	58,366,950	24.350	58,366,950	30,907,136	455,430	1,162,134	(25,503,039)		L	12/05/2002
370021-10-7	GENERAL GROWTH PROPERTIES, INC	205,500.000	10,686,000	52.000	10,686,000	6,067,880		293,317	2,251,715		L	10/02/2002
370334-10-4	GENERAL MILLS, INC	167,800.000	7,878,210	46.950	7,878,210	7,007,877		7,920	768,761		L	12/05/2002
370442-10-5	GENERAL MOTORS CORP	35,700.000	1,315,902	36.860	1,315,902	1,068,004		68,850	(394,876)		L	10/18/2002
371532-10-2	GENESCO, INC	5,300.000	98,739	18.630	98,739	127,202			(11,289)		L	04/06/2001
371901-10-9	GENTEX CORP	13,800.000	436,632	31.640	436,632	157,441			65,462		L	11/08/2002
372460-10-5	GENUINE PARTS CO	7,800.000	240,240	30.800	240,240	190,377	2,407	9,009	(46,020)		L	02/29/2000
372917-10-4	GENZYME CORP	9,000.000	266,130	29.570	266,130	386,373			(272,610)		L	11/03/2000
373200-20-3	GEORGIA GULF CORP	8,100.000	187,434	23.140	187,434	116,684	648	2,592	37,584		L	03/26/2001
373298-10-8	GEORGIA-PACIFIC CORP	13,544.000	218,871	16.160	218,871	498,550		6,772	(155,079)		L	09/21/1999
373730-10-0	GERBER SCIENTIFIC, INC	6,200.000	25,172	4.060	25,172	48,951			(32,488)		L	04/06/2001
375558-10-3	GILEAD	233,300.000	7,932,200	34.000	7,932,200	7,033,035			228,969		L	12/12/2002
375766-10-2	GILLETTE CO	30,000.000	910,800	30.360	910,800	41,427		19,500	(91,200)		L	09/06/1983
377316-10-4	GLATFELTER	6,200.000	81,592	13.160	81,592	71,120	1,085	4,340	(15,004)		L	11/21/2000
37803P-10-5	GLENBOROUGH REALTY	63,900.000	1,138,698	17.820	1,138,698	1,316,187	27,477	27,477	(177,489)		L	07/25/2002
379302-10-2	GLIMCHER REALTY TRUST	103,500.000	1,837,125	17.750	1,837,125	1,837,139	49,763	43,969	(43,971)		L	07/16/2002
37934A-10-0	GLOBAL IMAGING SYSTEMS INC	4,700.000	86,386	18.380	86,386	91,116			(4,730)		L	11/22/2002
37940X-10-2	GLOBAL PAYMENTS INC	6,040.000	193,340	32.010	193,340	107,033		966	(14,436)		L	03/29/2001
382388-10-6	GOODRICH CORPORATION	26,000.000	476,320	18.320	476,320	557,873	5,200	7,290	(78,342)		L	10/18/2002
382550-10-1	GOODYEAR TIRE & RUBBER CO. (THE)	26,600.000	181,146	6.810	181,146	486,621		6,612	(188,689)		L	10/18/2002
382588-10-1	GOODY'S FAMILY CLOTHING INC	8,800.000	39,072	4.440	39,072	59,894			2,112		L	04/06/2001
384109-10-4	GRACO, INC	11,650.000	333,773	28.650	333,773	196,327		3,160	30,484		L	04/06/2001
384313-10-2	GRAFTECH INTERNATIONAL LTD	11,800.000	70,328	5.960	70,328	115,875			(55,932)		L	12/06/2000
384802-10-4	GRAINGER (W.W.), INC	5,700.000	293,835	51.550	293,835	235,243		4,076	20,235		L	02/29/2000
387328-10-7	GRANITE CONSTRUCTION INC	10,000.000	155,000	15.500	155,000	189,416	800	3,200	(85,800)		L	11/29/2000
38821G-10-1	GRANT PRIDECO INC	23,400.000	272,376	11.640	272,376	389,815			3,276		L	12/06/2000
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC	9,000.000	72,540	8.060	72,540	89,207			(141,480)		L	04/06/2001
398433-10-2	GRIFFON CORP	10,130.000	137,971	13.620	137,971	70,795			(13,979)		L	08/16/2001
398905-10-9	GROUP 1 AUTOMOTIVE	5,100.000	121,788	23.880	121,788	66,034			(23,613)		L	04/06/2001
400518-10-6	GTECH HOLDINGS	13,500.000	376,110	27.860	376,110	121,147			70,403		L	11/29/2000
401698-10-5	GUIDANT CORP	18,600.000	573,810	30.850	573,810	1,023,527			(352,470)		L	02/29/2000
403777-10-5	GYMBOREE CORP	4,300.000	68,198	15.860	68,198	57,234			16,899		L	04/06/2001
405024-10-0	HAEMONETICS CORP	5,600.000	120,176	21.460	120,176	179,430			(69,776)		L	04/09/2001
405217-10-0	HAIN CELESTIAL GROUP INC	6,700.000	101,840	15.200	101,840	191,924			(82,142)		L	04/06/2001
406069-10-4	HALL KINION AND ASSOCIATES INC	2,200.000	12,300	5.591	12,300	21,984			(8,336)		L	04/06/2001
406216-10-1	HALLIBURTON CO	144,600.000	2,705,466	18.710	2,705,466	2,538,576		25,763	166,890		L	12/05/2002
410768-10-5	HANOVER COMPRESSOR	8,700.000	79,866	9.180	79,866	87,538			(6,354)		L	12/12/2002
412693-10-3	HARLAND (JOHN H.) CO	6,900.000	152,697	22.130	152,697	111,787		2,070	207		L	03/21/2001
412822-10-8	HARLEY-DAVIDSON, INC	16,000.000	739,200	46.200	739,200	553,290		2,160	(129,760)		L	02/29/2000
413086-10-9	HARMAN INTERNATIONAL	7,500.000	446,250	59.500	446,250	204,977		750	108,000		L	04/06/2001
413160-10-2	HARMONIC LIGHTWAVES INC	13,500.000	31,050	2.300	31,050	99,066			(131,220)		L	04/06/2001
413619-10-7	HARRAH'S ENTERTAINMENT INC	167,900.000	6,648,840	39.600	6,648,840	7,503,968			(996,469)		L	12/05/2002
413875-10-5	HARRIS CORP	15,600.000	410,280	26.300	410,280	486,918		4,038	(65,801)		L	09/06/2002
415864-10-7	HARSCO CORP	12,600.000	401,814	31.890	401,814	282,441		11,100	(20,058)		L	09/06/2002
416196-10-3	HARTE HANKS COMMUNICATIONS	20,100.000	375,267	18.670	375,267	307,365		1,938	(2,211)		L	11/29/2000
41933#-YY-2	HAVCO WOOD PRODUCT COMMON STOCK (BL)	7.530									A	08/07/2002
41933#-ZZ-8	HAVCO WOOD PRODUCT COMMON STOCK (PP)	395.310	400,000		400,000	400,000					A	08/07/2002
41933*-11-4	HAVCO WOOD PRODUCTS, INC WARRANTS	6,731.990	1		1	250,000			(250,025)		A	06/23/1999
419596-10-1	HAVERTY FURNITURE	5,700.000	79,230	13.900	79,230	108,547		656	(29,317)		L	06/13/2002
404119-10-9	HCA INC	33,300.000	1,381,950	41.500	1,381,950	689,765		2,664	98,568		L	02/29/2000
42222G-10-8	HEALTH NET INC	28,900.000	762,960	26.400	762,960	615,744			133,237		L	09/06/2002
421924-10-1	HEALTHSOUTH CORP	35,200.000	147,840	4.200	147,840	154,318			(145,288)		L	10/18/2002
422347-10-4	HEARTLAND EXPRESS INC	11,486.000	263,156	22.911	263,156	45,859			188,895		L	11/06/2002
422819-10-2	HEIDRICK & STRUGGLES	4,300.000	63,081	14.670	63,081	142,156			(14,964)		L	04/06/2001
42307T-20-7	HEINZ (H.J.) COMPANY	150.000	15,000,000	100,000.000	15,000,000	15,000,000		933,900			U	06/26/2001
423319-10-2	HELIX TECHNOLOGY	4,500.000	50,400	11.200	50,400	88,504		1,260	(51,075)		L	04/06/2001

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
423452-10-1	HELMERICH & PAYNE, INC	13,300.000	371,203	27.910	371,203	324,730		4,123	(72,751)		L	12/06/2000
426281-10-1	HENRY JACK & ASSOCIATES	20,700.000	249,228	12.040	249,228	245,383		2,646	(180,312)		L	12/12/2002
427866-10-8	HERSHEY FOODS CORP	8,200.000	553,008	67.440	553,008	420,235		10,332	(2,132)		L	02/29/2000
428236-10-3	HEWLETT-PACKARD CO	1,008,994.000	17,516,136	17.360	17,516,136	14,460,210	86,136	84,039	1,359,067		L	12/05/2002
431284-10-8	HIGHWOODS PROPERTIES	100,000.000	2,210,000	22.100	2,210,000	2,223,564		273,178	(424,178)		L	10/13/2000
431294-10-7	HILB ROGAL & HAMILTON CO	5,900.000	241,310	40.900	241,310	106,055		2,109	75,963		L	04/06/2001
431573-10-4	HILLENBRAND INDUSTRIES, INC	14,100.000	681,171	48.310	681,171	692,201		14,335	(98,136)		L	11/27/2000
432848-10-9	HILTON HOTELS CORP	33,200.000	421,972	12.710	421,972	329,871		1,776	37,318		L	12/12/2002
43357B-10-4	HISPANIC BROADCASTING CORP	22,500.000	462,375	20.550	462,375	639,575			(110,348)		L	12/12/2002
437076-10-2	HOME DEPOT, INC. (THE)	492,247.000	11,823,773	24.020	11,823,773	14,718,527		82,334	(9,787,378)		L	12/05/2002
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	76,200.000	2,625,090	34.450	2,625,090	2,053,433		172,452	183,469		L	12/04/2002
438092-10-8	HON INDUSTRIES, INC	14,900.000	421,372	28.280	421,372	369,269		7,450	9,387		L	11/29/2000
438516-10-6	HONEYWELL INTERNATIONAL INC	62,700.000	1,504,800	24.000	1,504,800	2,294,740		37,238	(467,818)		L	12/12/2002
439104-10-0	HOOPER HOLMES	13,700.000	84,118	6.140	84,118	120,935		548	(38,497)		L	04/06/2001
440327-10-4	HORACE MANN EDUCATORS	8,400.000	128,772	15.330	128,772	134,572		3,528	(49,476)		L	11/28/2000
440452-10-0	HORMEL (G.A.) CO	27,500.000	641,575	23.330	641,575	498,495		10,725	(97,350)		L	12/06/2000
44106M-10-2	HOSPITALITY PROPERTY TRUST	18,400.000	647,680	35.200	647,680	552,702		42,684	55,990		L	07/02/2002
44107P-10-4	HOST MARRIOTT CORP	768,900.000	6,804,765	8.850	6,804,765	8,545,271		(212,434)	(208,846)		L	06/24/2002
441339-10-8	HOT TOPIC	7,350.000	168,168	22.880	168,168	168,323			7,033		L	05/02/2001
441815-10-7	HOUSEHOLD INTERNATIONAL, INC	28,400.000	789,804	27.810	789,804	820,661	7,100	7,100	(30,857)		L	09/18/2002
443510-20-1	HUBBELL, INC. CLASS B	14,000.000	491,960	35.140	491,960	362,582	4,620	18,480	80,640		L	12/06/2000
444356-10-9	HUFFY CORP	4,500.000	26,865	5.970	26,865	34,675			(1,935)		L	04/06/2001
444482-10-3	HUGHES SUPPLY, INC	5,500.000	150,260	27.320	150,260	93,631		1,870	(19,525)		L	04/06/2001
444859-10-2	HUMANA, INC	39,700.000	397,000	10.000	397,000	645,094			(94,789)		L	08/08/2002
445658-10-7	HUNT (J.B.) TRANSPORT SERVICES, INC	6,200.000	181,660	29.300	181,660	84,589			35,924		L	12/12/2002
448407-10-6	HUTCHINSON TECH	6,100.000	126,270	20.700	126,270	104,700			(15,372)		L	04/06/2001
44860M-11-6	HYBRIDON INC., CLASS A WARRANTS	92,977.000	28,823	0.310	28,823				(87,398)		A	03/06/1998
448774-10-9	HYDRIL INC	5,100.000	120,207	23.570	120,207	134,392			(14,185)		L	10/15/2002
44914M-10-4	HYPERION SOLUTIONS CORP	7,155.000	183,669	25.670	183,669	127,478			41,571		L	04/06/2001
448924-10-0	ICN PHARMACEUTICALS, INC	27,700.000	302,207	10.910	302,207	449,682		3,482	(149,627)		L	10/21/2002
44930G-10-7	ICU MEDICAL	3,400.000	126,820	37.300	126,820	115,080			11,740		L	06/13/2002
449370-10-5	IDEC PHARMECEUTICALS CORP	137,300.000	4,554,241	33.170	4,554,241	5,420,926			(1,100,868)		L	12/05/2002
45167R-10-4	IDEX CORP	6,700.000	219,090	32.700	219,090	194,126		3,752	(12,060)		L	04/06/2001
45168D-10-4	IDEXX LABS CORP	10,300.000	338,355	32.850	338,355	168,050			44,702		L	04/06/2001
449623-10-7	IHOP CORP	6,400.000	153,600	24.000	153,600	119,292			(33,920)		L	04/06/2001
452308-10-9	ILLINOIS TOOL WORKS, INC	122,700.000	7,958,322	64.860	7,958,322	7,165,259	28,221	7,387	574,904		L	12/05/2002
45247T-10-4	IMAGISTICS INTERNATIONAL	4,500.000	90,000	20.000	90,000	43,162			34,425		L	12/07/2001
45245A-10-7	IMATION CORP	7,300.000	256,084	35.080	256,084	123,824			98,550		L	12/06/2000
449669-10-0	IMC GLOBAL INC	20,400.000	217,668	10.670	217,668	237,685		1,504	(45,039)		L	12/12/2002
45255G-10-1	IMPATH INC	3,600.000	70,992	19.720	70,992	161,781			(89,244)		L	04/06/2001
45321E-10-6	IMPROVNET INC	812,465.000	97,496	0.120	97,496	3,249,996			24,374		L	05/01/2001
453235-10-3	INAMED CORP	4,800.000	147,840	30.800	147,840	112,931			3,504		L	04/06/2001
45337C-10-2	INCYTE GENOMICS INC	21,800.000	99,408	4.560	99,408	267,289			(114,403)		L	10/21/2002
453414-10-4	INDEPENDENCE COMMUNITY BANK	13,600.000	345,168	25.380	345,168	312,120		6,800	35,632		L	10/09/2001
456607-10-0	INDYMAC BANCORP INC	13,100.000	242,219	18.490	242,219	361,306			(57,311)		L	11/08/2002
45665B-10-6	INFOCUS CORP	12,400.000	76,384	6.160	76,384	291,978			(124,628)		L	10/21/2002
456727-10-6	INFORMATION HOLDINGS	5,100.000	79,152	15.520	79,152	118,250			(65,229)		L	04/06/2001
456905-10-8	INFORMATION RESOURCES, INC	7,100.000	11,360	1.600	11,360	44,986			(47,570)		L	04/06/2001
45716*-10-0	INGRAM OHIO BARGE COMPANY TRUST CRT	1,105,494.330	1,177,004	106.469	1,177,004	1,105,494	35,581	76,737	30,407		A	11/12/1996
4576J0-10-4	INNKEEPERS TRUST	110,200.000	844,132	7.660	844,132	1,112,826	17,632	21,632	(268,694)		L	05/30/2002
457652-10-5	INPUT/OUTPUT INC	11,800.000	50,150	4.250	50,150	123,120			(46,728)		L	04/06/2001
45765U-10-3	INSIGHT ENTERPRISES INC	10,325.000	85,801	8.310	85,801	208,663			(168,194)		L	04/06/2001
457659-13-4	INSILCO CORP 144A WARRANT EXP. 08/15/07	310.000									L	05/07/1999
457667-10-3	INSITUFORM TECHNOLOGIES CL A	6,100.000	104,005	17.050	104,005	151,247			(52,033)		L	04/06/2001
458118-10-6	INTEGRATED DEVISE TECHNOLOGY	24,600.000	205,902	8.370	205,902	862,558			(379,394)		L	12/12/2002
458140-10-0	INTEL CORP	1,542,900.000	24,022,953	15.570	24,022,953	17,248,603		70,319	(11,336,771)		L	12/05/2002
458665-10-6	INTERFACE INC	12,900.000	39,603	3.070	39,603	94,589		581	(32,766)		L	04/06/2001
458771-10-2	INTERMAGNETICS GENERAL CORP	3,600.000	70,704	19.640	70,704	115,037			(22,536)		L	08/15/2001
45881K-10-4	INTERMET CORP	7,600.000	31,920	4.200	31,920	34,029	304	1,216	6,460		L	04/06/2001
459200-10-1	INTERNATIONAL BUSINESS MACHINE	320,900.000	24,869,750	77.500	24,869,750	14,079,965		126,015	(6,051,183)		L	12/05/2002
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES, INC	5,900.000	207,090	35.100	207,090	208,589	885	3,540	31,801		L	02/29/2000
459902-10-2	INTERNATIONAL GAME TECHNOLOGY	5,200.000	394,784	75.920	394,784	219,323			32,667		L	12/12/2002

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
460043-10-2	INTERNATIONAL MULTIFOODS CORP	4,300.000	91,117	21.190	91,117	73,974			(11,653)		L	03/29/2001
460146-10-3	INTERNATIONAL PAPER CO	203,998.000	7,133,810	34.970	7,133,810	7,190,871		69,273	(79,171)		L	12/05/2002
460254-10-5	INTERNATIONAL RECTIFIER CORP	15,700.000	289,822	18.460	289,822	493,292			(205,137)		L	12/12/2002
460335-20-1	INTERNATIONAL SPEEDWAY	9,900.000	369,171	37.290	369,171	354,290		594	(17,919)		L	11/29/2000
46060X-10-7	INTERNET SECURITY SYSTEMS	10,800.000	197,964	18.330	197,964	331,029			(127,671)		L	12/12/2002
460690-10-0	INTERPUBLIC GROUP OF COS., INC.	3,500.000	49,280	14.080	49,280	39,480		333	9,800		L	10/18/2002
46069S-10-9	INTERSIL CORP	29,800.000	415,412	13.940	415,412	817,511			(402,099)		L	12/12/2002
46072H-10-8	INTERSTATE BAKERIES CORP	14,800.000	225,700	15.250	225,700	254,257		3,346	(128,371)		L	09/09/2002
458372-10-9	INTER-TEL INC	7,100.000	148,461	20.910	148,461	83,305	213	639	11,999		L	04/06/2001
461202-10-3	INTUIT INC	17,800.000	835,176	46.920	835,176	689,688			63,446		L	09/06/2002
461203-10-1	INVACARE CORP	7,600.000	253,080	33.300	253,080	200,268	95	380	(3,116)		L	04/06/2001
46145F-10-5	INVESTMENT TECHNOLOGY GROUP	8,950.000	200,122	22.360	200,122	199,482			(144,773)		L	12/12/2002
462218-10-8	IONICS, INC	4,800.000	109,440	22.800	109,440	129,921			(34,704)		L	04/06/2001
450058-10-2	IRT PROPERTY	114,800.000	1,362,676	11.870	1,362,676	1,347,365		64,608	15,311		L	10/11/2002
45031U-10-1	ISTAR FINANCIAL	158,300.000	4,440,315	28.050	4,440,315	4,443,333		269,136	(3,018)		L	10/09/2002
465741-10-6	ITRON INC	3,600.000	69,012	19.170	69,012	111,528			(40,068)		L	12/04/2001
45068B-10-9	ITT EDUCATIONAL SVCS INC	11,500.000	270,825	23.550	270,825	169,167			58,823		L	04/12/2001
450911-10-2	ITT INDUSTRIES, INC	97,200.000	5,899,068	60.690	5,899,068	4,636,863	13,455	44,820	728,019		L	12/05/2002
466189-10-7	J.JILL GROUP	5,100.000	71,298	13.980	71,298	123,304			(52,006)		L	06/13/2002
466313-10-3	JABIL CIRCUIT INC	22,800.000	408,576	17.920	408,576	626,341			(45,641)		L	10/18/2002
466367-10-9	JACK IN THE BOX INC	10,500.000	181,545	17.290	181,545	154,509			(107,625)		L	04/06/2001
469814-10-7	JACOBS ENGINEERING GROUP INC	12,500.000	445,000	35.600	445,000	259,942			32,500		L	12/06/2000
47012E-10-6	JAKKS PACIFIC	3,600.000	48,492	13.470	48,492	43,528			(19,728)		L	04/06/2001
46612K-10-8	JDA SOFTWARE GROUP INC	8,000.000	77,280	9.660	77,280	202,142			(124,862)		L	07/02/2002
472319-10-2	JEFFERIES GROUP INC NEW	4,000.000	167,880	41.970	167,880	93,296		800	(1,360)		L	03/29/2001
466210-10-1	JLG INDUSTRIES INC	11,400.000	85,842	7.530	85,842	135,771	57	228	(35,568)		L	03/26/2001
832696-40-5	JM SMUCKER COMPANY	3,600.000	143,316	39.810	143,316	133,470		360	9,846		L	12/12/2002
47758P-10-9	JOANN STORES INC	5,900.000	135,523	22.970	135,523	35,380			93,338		L	04/06/2001
41014S-10-6	JOHN HANCOCK FINANCIAL SERVICES, INC	11,600.000	323,640	27.900	323,640	461,130		3,712	(155,440)		L	05/31/2001
478160-10-4	JOHNSON & JOHNSON	660,300.000	35,464,713	53.710	35,464,713	18,872,204		409,632	(2,928,944)		L	12/05/2002
478366-10-7	JOHNSON CONTROLS, INC	78,700.000	6,309,379	80.170	6,309,379	6,185,539	28,332	23,628	(3,189)		L	12/05/2002
480074-10-3	JONES APPAREL GROUP INC	8,600.000	304,784	35.440	304,784	284,609			15,046		L	12/12/2002
482732-10-4	K2 INC	6,600.000	62,040	9.400	62,040	72,977			14,454		L	04/06/2001
483548-10-3	KAMAN CORP, CLASS A	8,100.000	89,100	11.000	89,100	110,343	891	3,564	(37,260)		L	03/29/2001
485170-30-2	KANSAS CITY SOUTHERN	13,700.000	164,400	12.000	164,400	222,078			(29,181)		L	05/29/2001
486587-10-8	KAYDON CORPORATION	6,200.000	131,502	21.210	131,502	133,582	744	2,976	(9,114)		L	11/27/2000
48666K-10-9	KB HOME	2,600.000	111,410	42.850	111,410	56,896		780	7,150		L	02/29/2000
486665-10-2	KEANE INC	19,400.000	174,406	8.990	174,406	237,783			(162,051)		L	10/21/2002
487584-10-4	KEITHLEY INSTRUMENTS	3,600.000	45,000	12.500	45,000	76,789		540	(15,840)		L	04/06/2001
487836-10-8	KELLOGG CO	224,300.000	7,686,761	34.270	7,686,761	7,411,457		113,423	247,660		L	12/05/2002
488044-10-8	KELLWOOD CO	5,300.000	137,800	26.000	137,800	108,277		3,392	10,547		L	04/06/2001
488152-20-8	KELLY SERVICES INC. CLASS A	8,800.000	217,448	24.710	217,448	206,714		3,520	24,816		L	11/29/2000
488360-10-8	KEMET CORP	18,300.000	159,942	8.740	159,942	312,155			(147,853)		L	12/12/2002
489170-10-0	KENNAMETAL, INC	8,100.000	279,288	34.480	279,288	216,887		5,508	(46,899)		L	11/28/2000
492386-10-7	KERR-MCGEE CORP	5,700.000	252,510	44.300	252,510	229,313	2,565	10,260	(59,850)		L	07/23/1999
49427F-10-8	KILROY REALTY CORPORATION	111,200.000	2,563,160	23.050	2,563,160	2,376,325	55,044	90,136	(306,212)		L	07/12/2002
494368-10-3	KIMBERLY-CLARK CORP	19,700.000	935,159	47.470	935,159	824,788	6,360	23,246	(242,901)		L	11/05/1998
49446R-10-9	KIMCO REALTY CORP	343,650.000	10,529,436	30.640	10,529,436	8,830,855	185,571	614,952	(638,078)		L	10/01/2002
495582-10-8	KING PHARMACEUTICALS INC	13,533.000	232,632	17.190	232,632	367,599			(337,513)		L	10/02/2000
497266-10-6	KIRBY CORP	6,100.000	167,079	27.390	167,079	112,152			(976)		L	03/26/2001
482480-10-0	KLA-TENCOR CORP	14,700.000	519,939	35.370	519,939	427,715			(154,353)		L	08/06/2002
499064-10-3	KNIGHT TRANSPORTATION INC	8,700.000	182,700	21.000	182,700	169,212			13,488		L	10/16/2002
499040-10-3	KNIGHT-RIDDER, INC	4,400.000	278,300	63.250	278,300	214,066		4,488	(7,392)		L	03/17/2000
500255-10-4	KOHLS CORP	17,700.000	990,315	55.950	990,315	555,972			(256,473)		L	02/29/2000
500600-10-1	KOPIN CORP	14,500.000	56,840	3.920	56,840	103,609			(146,160)		L	04/06/2001
500643-20-0	KORN/FERRY INTERNATIONAL	9,000.000	67,320	7.480	67,320	297,731			(28,530)		L	12/06/2000
50075N-10-4	KRAFT FOODS INC	169,900.000	6,614,207	38.930	6,614,207	5,611,055	25,485	61,776	611,209		L	12/05/2002
501014-10-4	KRISPY KREME DOUGHNUTS INC	10,900.000	368,093	33.770	368,093	370,367			(2,274)		L	07/23/2002
501044-10-1	KROGER CO	49,600.000	766,320	15.450	766,320	819,020			(268,832)		L	02/29/2000
501049-10-0	KROLL INC	9,100.000	173,628	19.080	173,628	139,519			10,868		L	10/18/2002
501052-10-4	KRONOS INC	5,350.000	197,897	36.990	197,897	71,548			(60,936)		L	04/06/2001
482686-10-2	K-SWISS INC	4,800.000	104,208	21.710	104,208	67,956	48	168	24,408		L	04/06/2001

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC	12,400.000	70,928	5.720	70,928	172,940			(141,732)		L	04/06/2001
502161-10-2	L S I LOGIC CORP	23,200.000	133,864	5.770	133,864	212,330			(174,996)		L	07/23/2002
502392-10-3	L T X CORP	11,500.000	69,345	6.030	69,345	257,852			(125,641)		L	10/21/2002
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	18,800.000	844,308	44.910	844,308	639,795			(4,874)		L	11/08/2002
505401-20-8	LABOR READY INC	10,100.000	64,842	6.420	64,842	59,240			13,231		L	04/06/2001
505447-10-2	LABRANCHE & CO INC	12,800.000	340,992	26.640	340,992	556,400			(81,664)		L	11/08/2002
512807-10-8	LAM RESEARCH CORP	29,288.000	316,310	10.800	316,310	463,476			(321,873)		L	10/21/2002
513847-10-3	LANCASTER COLONY CORP	10,100.000	394,708	39.080	394,708	255,076		7,474	36,057		L	11/27/2000
514606-10-2	LANCE, INC	6,600.000	78,137	11.839	78,137	69,616		4,224	(16,177)		L	12/06/2000
51508L-10-3	LANDRY'S RESTAURANTS INC	5,800.000	123,192	21.240	123,192	56,331		580	15,022		L	04/06/2001
515098-10-1	LANDSTAR SYSTEMS INC	5,400.000	315,144	58.360	315,144	95,969			119,367		L	03/21/2001
518415-10-4	LATTICE SEMICONDUCTOR	31,201.000	273,633	8.770	273,633	403,824			(171,165)		L	10/21/2002
520776-10-5	LAWSON PRODUCTS, INC	3,000.000	92,940	30.980	92,940	76,740	480	1,920	14,940		L	04/06/2001
505336-10-7	LAZBOY CHAIR CO	14,100.000	338,118	23.980	338,118	227,275		5,499	30,456		L	04/06/2001
521865-10-5	LEAR SEATING CORP	14,600.000	485,888	33.280	485,888	323,146			(70,956)		L	12/06/2000
523768-10-9	LEE ENTERPRISES, INC	11,600.000	388,832	33.520	388,832	322,773	1,972	7,888	(33,060)		L	12/06/2000
524651-10-6	LEGATO SYS INC	29,400.000	147,882	5.030	147,882	252,402			(155,803)		L	12/12/2002
524901-10-5	LEGG MASON, INC	13,800.000	669,852	48.540	669,852	669,057	1,518	5,658	(19,872)		L	06/02/2000
524660-10-7	LEGGETT & PLATT, INC	24,800.000	556,512	22.440	556,512	514,477	1,586	5,782	(6,342)		L	12/12/2002
524908-10-0	LEHMAN BROTHERS HOLDING INC	14,400.000	767,376	53.290	767,376	358,899		5,184	(194,544)		L	02/29/2000
526057-10-4	LENNAR CORP	13,700.000	706,920	51.600	706,920	450,563		685	65,486		L	11/29/2000
526107-10-7	LENNOX INTERNATIONAL INC	12,881.000	161,657	12.550	161,657	134,802	1,224	4,895	36,711		L	04/06/2001
529771-10-7	LEXMARK INTERNATIONAL INC	11,600.000	701,800	60.500	701,800	489,671			6,615		L	12/12/2002
529898-10-8	LIBBEY INC	3,600.000	93,600	26.000	93,600	105,351		1,080	(23,940)		L	04/06/2001
531172-10-4	LIBERTY PROPERTY TRUST	279,100.000	8,914,454	31.940	8,914,454	8,518,688	167,460	516,637	459,328		L	12/12/2002
53219L-10-9	LIFEPOINT HOSPITALS INC	7,700.000	230,469	29.931	230,469	288,268			(26,890)		L	11/08/2002
532457-10-8	LILLY (ELI) & CO	54,600.000	3,467,100	63.500	3,467,100	809,982		67,704	(821,184)		L	12/30/1993
532716-10-7	LIMITED BRAND INC	258,858.000	3,605,892	13.930	3,605,892	3,955,496		25,330	(367,731)		L	12/05/2002
532791-10-0	LINCARE HOLDINGS INC	21,500.000	679,830	31.620	679,830	446,643			63,304		L	10/21/2002
535555-10-6	LINDSAY MANUFACTURING	2,450.000	52,430	21.400	52,430	47,405		343	5,023		L	04/06/2001
535678-10-6	LINEAR TECHNOLOGY CORP	17,900.000	460,388	25.720	460,388	474,022		895	16,148		L	09/03/2002
535679-10-4	LINENS 'N THINGS INC	9,600.000	216,960	22.600	216,960	283,440			(27,840)		L	04/06/2001
539320-10-1	LIZ CLAIBORNE, INC	450,500.000	13,357,325	29.650	13,357,325	13,156,110		60,120	147,198		L	12/05/2002
539830-10-9	LOCKHEED MARTIN CORP	11,800.000	681,450	57.750	681,450	206,117		5,192	130,744		L	02/29/2000
542307-10-3	LONE STAR STEAKHOUSE SALOON	5,700.000	110,238	19.340	110,238	46,614		3,420	25,707		L	12/06/2000
542312-10-3	LONE STAR TECHNOLOGIES, INC	5,500.000	81,895	14.890	81,895	234,172			(14,905)		L	04/06/2001
543162-10-1	LONGS DRUG STORES CORP	10,000.000	207,400	20.740	207,400	219,731	1,400	5,600	(26,400)		L	07/09/2001
543213-10-2	LONGVIEW FIBRE CO	9,700.000	70,131	7.230	70,131	128,320		282	(43,034)		L	11/08/2002
548661-10-7	LOWE'S COS., INC	151,700.000	5,688,750	37.500	5,688,750	5,452,280		5,482	(785,082)		L	12/05/2002
549271-10-4	LUBRIZOL CORP	11,701.000	356,881	30.500	356,881	252,091		12,169	(53,708)		L	11/28/2000
549282-10-1	LUBYS CAFETERIAS, INC	8,500.000	24,735	2.910	24,735	78,395			(23,800)		L	04/06/2001
550819-10-6	LYDALL INC DEL	5,700.000	64,695	11.350	64,695	68,680			7,695		L	04/06/2001
552078-10-7	LYONDELL PETROCHEMICAL CO	38,600.000	487,904	12.640	487,904	523,082		25,763	(51,269)		L	10/21/2002
554273-10-2	MACDERMID INC	4,000.000	91,400	22.850	91,400	83,188	80	320	23,600		L	04/06/2001
554382-10-1	MACERICH COMPANY	122,800.000	3,776,100	30.750	3,776,100	2,828,399		224,008	374,427		L	10/11/2002
554489-10-4	MACK-CALI REALTY CORP	155,000.000	4,696,500	30.300	4,696,500	4,070,789		403,367	(131,826)		L	03/29/2001
556100-10-5	MACROMEDIA INC	12,926.000	137,662	10.650	137,662	594,507			(50,428)		L	12/12/2002
559424-10-6	MAGNETEK, INC	5,700.000	25,308	4.440	25,308	60,179			(26,049)		L	04/06/2001
562567-10-7	MANDALAY RESORT GROUP	16,600.000	508,126	30.610	508,126	336,916			148,582		L	09/06/2002
562750-10-9	MANHATTAN ASSOCIATES	6,400.000	151,424	23.660	151,424	201,472			(35,136)		L	12/10/2001
563571-10-8	MANITOWOC INC	6,900.000	175,950	25.500	175,950	172,709		1,932	(38,640)		L	04/06/2001
564055-10-1	MANOR CARE, INC	5,700.000	106,077	18.610	106,077	92,030			(29,070)		L	02/29/2000
56418H-10-0	MANPOWER, INC	15,200.000	484,880	31.900	484,880	487,059		2,940	(27,282)		L	11/08/2002
564682-10-2	MANUFACTURED HOME COMMUNITIES, INC	101,901.000	3,019,327	29.630	3,019,327	2,078,137	48,403	122,919	(269,454)		L	07/01/2002
565105-10-3	MAPINFO CORP	2,800.000	15,540	5.550	15,540	60,002			(28,392)		L	04/06/2001
565849-10-6	MARATHON OIL CORP	34,100.000	725,989	21.290	725,989	890,363		20,746	(192,422)		L	10/18/2002
566330-10-6	MARCUS CORP	8,700.000	123,540	14.200	123,540	122,646		1,914	435		L	04/06/2001
571748-10-2	MARSH & MC LENNAN CO., INC	32,800.000	1,515,688	46.210	1,515,688	952,437		35,540	(246,492)		L	11/24/1999
573284-10-6	MARTIN MARIETTA MATERIALS	8,000.000	245,280	30.660	245,280	312,735		4,640	(127,520)		L	11/29/2000
574599-10-6	MASCO CORP	264,800.000	5,574,040	21.050	5,574,040	5,281,028		14,661	229,081		L	12/13/2002
576206-10-6	MASSEY ENERGY COMPANY	17,500.000	170,100	9.720	170,100	255,528	700	2,800	(192,675)		L	03/21/2001
576674-10-5	MATERIAL SCIENCES CORP	5,500.000	71,170	12.940	71,170	49,450			15,510		L	04/06/2001

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
577081-10-2	MATTEL, INC	376,000.000	7,200,400	19.150	7,200,400	7,197,323		15,945	(9,740)		L	12/05/2002
577914-10-4	MAVERICK TUBE CORP	9,400.000	122,482	13.030	122,482	120,881			1,601		L	07/16/2002
57772K-10-1	MAXIM INTEGRATED PRODUCTS	17,100.000	564,984	33.040	564,984	202,754		342	(332,937)		L	10/09/1998
577933-10-4	MAXIMUS INC	5,200.000	135,720	26.100	135,720	154,247			(82,992)		L	04/06/2001
577778-10-3	MAY DEPARTMENT STORES CO	17,900.000	411,342	22.980	411,342	207,101		17,005	(250,600)		L	02/29/2000
578592-10-7	MAYTAG CORP	5,400.000	153,900	28.500	153,900	147,721		3,600	(12,810)		L	08/12/2002
579780-20-6	MCCORMICK & CO., INC	26,000.000	603,200	23.200	603,200	452,923	2,860	9,912	57,590		L	11/27/2000
580031-20-1	MCDATA CORPORATION	25,400.000	180,340	7.100	180,340	585,086			(392,090)		L	12/12/2002
580135-10-1	MCDONALD'S CORP	43,500.000	699,480	16.080	699,480	343,449		10,223	(451,965)		L	02/25/1991
58155Q-10-3	MCKESSON CORP	24,600.000	664,938	27.030	664,938	926,850	1,476	4,338	(224,193)		L	08/12/2002
58155P-50-1	MCKESSON CORP $2.5 CONVERTIBLE SERIES 144A	18,000.000	873,000	48.500	873,000	860,750			12,250		L	12/05/2002
552676-10-8	MDC HOLDINGS INC	5,787.000	221,411	38.260	221,411	148,741		1,794	2,720		L	12/13/2001
583062-10-4	MEADE INSTRUMENTS CORP	3,800.000	11,856	3.120	11,856	30,209			(1,748)		L	04/06/2001
584404-10-7	MEDIA GENERAL, INC., CLASS A	5,700.000	341,715	59.950	341,715	206,178		4,104	57,684		L	12/06/2000
584690-30-9	MEDICIS PHARMACEUTICAL CORP	6,900.000	342,723	49.670	342,723	249,381			(102,948)		L	03/21/2001
584699-10-2	MEDIMMUNE INC	175,700.000	4,773,769	27.170	4,773,769	4,297,192			476,577		L	12/05/2002
585055-10-6	MEDTRONICS, INC	500,360.000	22,816,416	45.600	22,816,416	19,000,858	32,748	59,128	679,017		L	10/28/2002
58551A-10-8	MELLON FINANCIAL CORP	4,500.000	117,495	26.110	117,495	121,410		585	(3,915)		L	10/18/2002
586002-10-7	MEMBER WORKS INC	3,500.000	62,930	17.980	62,930	92,148			13,895		L	04/06/2001
587118-10-0	MENS WEARHOUSE	8,950.000	153,493	17.150	153,493	215,576			(31,325)		L	04/06/2001
587188-10-3	MENTOR CORP	5,900.000	227,150	38.500	227,150	132,775		708	58,646		L	04/06/2001
587200-10-6	MENTOR GRAPHICS CORP	16,500.000	129,690	7.860	129,690	374,702			(246,639)		L	10/21/2002
589331-10-7	MERCK & CO., INC	547,500.000	30,993,975	56.610	30,993,975	16,268,734	191,160	478,446	373,043		L	12/05/2002
589378-10-8	MERCURY COMPUTER SYSTEMS	4,500.000	137,340	30.520	137,340	168,991			(38,655)		L	04/06/2001
589405-10-9	MERCURY INTERACTIVE CORPORATION	108,900.000	3,228,885	29.650	3,228,885	2,742,975			485,910		L	12/05/2002
589433-10-1	MEREDITH CORP	20,600.000	846,866	41.110	846,866	838,496		1,404	(4,294)		L	12/12/2002
58984Y-10-3	MERISTAR HOSPITALITY CORP	134,400.000	887,040	6.600	887,040	1,661,392		(24,017)	(1,070,264)		L	05/30/2002
590188-10-8	MERRILL LYNCH & CO., INC	367,600.000	13,950,420	37.950	13,950,420	12,698,466		98,560	(717,071)		L	12/05/2002
590479-10-1	MESA AIR GROUP INC	5,500.000	22,385	4.070	22,385	41,128			(18,975)		L	03/29/2001
591520-20-0	METHODE ELECTRONICS CLASS A	9,300.000	102,021	10.970	102,021	51,378		1,860	27,621		L	04/06/2001
59156R-10-8	METLIFE	140,800.000	3,807,232	27.040	3,807,232	3,527,601		24,003	279,631		L	12/05/2002
59163F-10-5	METRO ONE TELECOMMUNICATIONS	4,100.000	26,445	6.450	26,445	78,660			(97,580)		L	04/06/2001
552880-10-6	MGI PHARMA, INC	3,100.000	22,475	7.250	22,475	33,778			(24,893)		L	04/06/2001
552848-10-3	MGIC INVESTMENT CORP	6,400.000	264,320	41.300	264,320	262,152		640	(130,688)		L	03/17/2000
594087-10-8	MICHAEL'S STORES INC	13,700.000	428,810	31.300	428,810	111,540			(22,605)		L	04/06/2001
594793-10-1	MICREL INC	23,100.000	207,438	8.980	207,438	177,352			30,086		L	12/12/2002
594901-10-0	MICRO SYSTEMS INC	3,000.000	67,260	22.420	67,260	59,390			(8,040)		L	04/06/2001
595017-10-4	MICROCHIP TECHNOLOGY INC	41,925.000	1,025,066	24.450	1,025,066	705,800		839	(58,424)		L	10/21/2002
595112-10-3	MICRON TECHNOLOGY, INC	34,200.000	333,108	9.740	333,108	860,692			(727,092)		L	12/20/2000
595137-10-0	MICROSEMI CORP	6,700.000	40,803	6.090	40,803	185,938			(158,187)		L	05/24/2001
594918-10-4	MICROSOFT CORP	1,275,200.000	65,927,840	51.700	65,927,840	24,898,279			(13,155,524)		L	12/23/2002
59523C-10-7	MID ATLANTIC MEDICAL SVCS	11,200.000	362,880	32.400	362,880	178,696			108,640		L	03/26/2001
595626-10-2	MIDAS INC	3,800.000	24,434	6.430	24,434	57,412			(19,266)		L	04/06/2001
598148-10-4	MIDWAY GAMES	8,796.000	36,679	4.170	36,679	71,199			(95,349)		L	04/06/2001
597911-10-6	MIDWEST EXPRESS HOLDINGS	3,500.000	18,725	5.350	18,725	59,908			(32,375)		L	04/06/2001
598709-10-3	MILACRON INC	8,500.000	50,575	5.950	50,575	129,909		340	(83,810)		L	04/06/2001
600544-10-0	MILLER HERMAN, INC	14,600.000	268,640	18.400	268,640	319,584	529	1,392	(48,546)		L	10/21/2002
603158-10-6	MINERAL TECH INC	3,016.000	130,140	43.150	130,140	101,603		272	(9,371)		L	12/12/2002
60740F-10-5	MOBILE MINI INC	3,000.000	47,010	15.670	47,010	86,580			(70,350)		L	10/11/2001
607828-10-0	MODINE MANUFACTURING CO	2,400.000	42,432	17.680	42,432	60,844		1,200	(13,560)		L	12/06/2000
608190-10-4	MOHAWK INDUSTRIES INC	13,404.000	763,358	56.950	763,358	303,554			27,746		L	11/27/2000
608554-10-1	MOLEX, INC	11,800.000	271,872	23.040	271,872	485,523	295	1,180	(93,338)		L	02/29/2000
60886R-10-3	MONACO COACH CORP	6,550.000	108,403	16.550	108,403	82,025			(34,846)		L	04/06/2001
61166W-10-1	MONSANTO COMPANY	14,360.000	276,430	19.250	276,430	227,031		1,591	49,399		L	12/12/2002
615369-10-5	MOODY'S CORPORATION	4,600.000	189,934	41.290	189,934	71,529		828	6,578		L	01/02/1998
617446-44-8	MORGAN STANLEY	358,500.000	14,311,320	39.920	14,311,320	12,979,317		185,081	(2,197,625)		L	12/05/2002
620076-10-9	MOTOROLA, INC	161,700.000	1,398,705	8.650	1,398,705	817,381	6,468	27,600	(847,215)		L	10/18/2002
553409-10-3	MPS GROUP INC	20,600.000	114,124	5.540	114,124	74,266			(32,960)		L	11/28/2000
55347W-10-5	MRO SOFTWARE INC	5,200.000	63,154	12.145	63,154	67,474			(58,422)		L	04/06/2001
624756-10-2	MUELLER INDUSTRIES INC	9,800.000	267,050	27.250	267,050	267,019			(58,800)		L	04/06/2001
626717-10-2	MURPHY OIL CORP	18,774.000	804,466	42.850	804,466	547,384		14,550	15,582		L	12/06/2000
628464-10-9	MYERS INDS INC	9,655.000	103,309	10.700	103,309	50,741	483	1,873	(2,124)		L	08/08/2001

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
628530-10-7	MYLAN LABORATORIES, INC	24,906.000	869,219	34.900	869,219	597,224	1,245	3,793	(59,097)		L	12/12/2002
631158-10-2	NASH-FINCH CO	2,700.000	20,871	7.730	20,871	45,550		972	(63,099)		L	03/29/2001
636518-10-2	NATIONAL INSTRUMENTS CORP	10,300.000	334,647	32.490	334,647	486,834			(51,191)		L	12/21/2000
637071-10-1	NATIONAL OILWELL INC	15,600.000	340,704	21.840	340,704	342,052			(1,348)		L	12/12/2002
637640-10-3	NATIONAL SEMICONDUCTOR CORP	10,800.000	162,108	15.010	162,108	281,962			(170,424)		L	12/20/2000
639027-10-1	NATURES SUNSHINE PRODUCTS INC	5,300.000	51,463	9.710	51,463	46,357		706	(10,759)		L	04/06/2001
639089-10-1	NAUTICA ENTERPRISES INC	9,600.000	106,656	11.110	106,656	179,360			(16,128)		L	04/06/2001
63934E-10-8	NAVISTAR INTERNATIONAL CORP	187,200.000	4,550,832	24.310	4,550,832	4,553,135			(2,303)		L	12/05/2002
628782-10-4	NBTY INC	15,800.000	277,764	17.580	277,764	118,913			92,904		L	04/06/2001
628858-10-2	NCO GROUP INC	5,800.000	92,510	15.950	92,510	73,289			19,221		L	10/02/2002
62886E-10-8	NCR CORP	18,500.000	439,190	23.740	439,190	562,456			(115,193)		L	12/12/2002
639480-10-2	NDC HEALTH CORP	7,600.000	151,240	19.900	151,240	174,196		1,216	(111,340)		L	04/06/2001
640204-20-2	NEIMAN MARCUS GROUP INC	9,642.000	293,020	30.390	293,020	281,847			(6,557)		L	11/29/2000
640376-10-9	NELSON THOMAS INC	6,200.000	62,124	10.020	62,124	44,862			(6,696)		L	04/06/2001
64110P-10-7	NETEGRITY INC	7,100.000	23,096	3.253	23,096	141,531			(114,360)		L	12/17/2001
640938-10-6	NETWORK ASSOCIATES INC	33,640.000	541,268	16.090	541,268	485,077			(279,160)		L	12/12/2002
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY	6,700.000	26,264	3.920	26,264	35,934			(10,251)		L	04/06/2001
641234-10-9	NEUBERGER BERMAN INC	12,050.000	403,555	33.490	403,555	581,575		3,165	(99,617)		L	12/12/2002
64352D-10-1	NEW CENTURY FINANCIAL CORP	5,900.000	149,801	25.390	149,801	114,503			35,298		L	10/16/2002
643872-10-4	NEW ENGLAND BUSINESS SERVICE	3,800.000	92,720	24.400	92,720	73,078		3,040	19,950		L	04/06/2001
650111-10-7	NEW YORK TIMES CO	9,800.000	448,154	45.730	448,154	329,494		5,194	24,304		L	02/29/2000
651229-10-6	NEWELL RUBBERMAID INC	17,369.000	526,802	30.330	526,802	441,269		13,498	43,375		L	12/12/2002
651290-10-8	NEWFIELD EXPLORATION CORP	9,800.000	353,290	36.050	353,290	249,532			5,292		L	04/06/2001
651824-10-4	NEWPORT CORP	9,100.000	114,296	12.560	114,296	426,685			(57,872)		L	12/12/2002
65332V-10-3	NEXTEL COMMUNICATIONS INC	308,400.000	3,562,020	11.550	3,562,020	2,755,970			806,050		L	12/12/2002
654106-10-3	NIKE INC. CLASS B	16,300.000	724,861	44.470	724,861	541,735	2,282	7,824	(191,851)		L	02/29/2000
67066G-10-4	NIVIDIA	17,400.000	200,274	11.510	200,274	346,885			(453,255)		L	10/18/2002
655044-10-5	NOBLE ENERGY INC	10,400.000	390,520	37.550	390,520	413,127		1,664	23,504		L	12/06/2000
655663-10-2	NORDSON CORP	7,536.000	187,119	24.830	187,119	200,769	1,130	4,296	(11,907)		L	11/29/2000
655664-10-0	NORDSTROM, INC	5,400.000	102,438	18.970	102,438	120,938		2,052	(6,804)		L	02/29/2000
655844-10-8	NORFOLK SOUTHERN CORP	23,100.000	461,769	19.990	461,769	487,711		6,006	38,346		L	02/29/2000
666807-10-2	NORTHROP GRUMMAN CORP	80,600.000	7,818,200	97.000	7,818,200	8,573,155		59,320	(939,891)		L	12/05/2002
666807-40-9	NORTHRUP GRUMMAN	10,000.000	1,077,400	107.740	1,077,400	1,044,225			33,175		L	12/16/2002
668074-10-7	NORTHWESTERN	8,600.000	43,688	5.080	43,688	154,732		7,969	(92,351)		L	10/10/2002
670006-10-5	NOVELL, INC	134,000.000	447,560	3.340	447,560	510,903			108,107		L	07/23/2002
670008-10-1	NOVELLUS SYSTEM INC	209,000.000	5,868,720	28.080	5,868,720	6,565,214			(620,134)		L	12/05/2002
670009-10-9	NOVEN PHARMACEUTICALS	5,900.000	54,457	9.230	54,457	75,835			(50,268)		L	04/06/2001
670346-10-5	NUCOR CORP	4,700.000	194,110	41.300	194,110	110,244	893	3,478	(54,802)		L	03/19/1992
670928-10-0	NUVEEN MUNI VALUE FUND	1,293,400.000	12,067,422	9.330	12,067,422	10,226,906		667,912	155,208		L	01/11/2000
62944T-10-5	NVR INC	1,700.000	555,050	326.500	555,050	114,264			208,250		L	03/14/2001
670712-10-8	NYFIX INC	5,700.000	25,650	4.500	25,650	148,465			(88,464)		L	04/06/2001
670823-10-3	O CHARLEYS INC	3,800.000	78,014	20.530	78,014	73,150			7,676		L	03/23/2001
686091-10-9	O REILLY AUTOMOTIVE INC	10,900.000	275,661	25.290	275,661	193,891			(121,862)		L	04/06/2001
674599-10-5	OCCIDENTAL PETROLEUM CORP	334,250.000	9,509,413	28.450	9,509,413	7,786,637	83,563	271,225	585,884		L	12/05/2002
67481E-10-6	OCEAN ENERGY INC	32,800.000	655,016	19.970	655,016	475,205		5,248	25,256		L	12/06/2000
675232-10-2	OCEANEERING INTERNATIONAL INC	6,100.000	150,914	24.740	150,914	109,524			15,982		L	03/29/2001
676220-10-6	OFFICE DEPOT INC	42,800.000	631,728	14.760	631,728	719,916			(152,979)		L	06/17/2002
676255-10-2	OFFSHORE LOGISTICS	6,600.000	144,672	21.920	144,672	134,267			27,456		L	04/06/2001
680665-20-5	OLIN CORP	10,000.000	155,500	15.550	155,500	170,922		8,000	(5,900)		L	11/29/2000
670872-10-0	OM GROUP INC	6,200.000	42,656	6.880	42,656	211,104		2,604	(367,722)		L	04/06/2001
681904-10-8	OMNICARE INC	20,274.000	483,129	23.830	483,129	329,118		1,825	(21,288)		L	12/06/2000
681919-10-6	OMNICOM GROUP, INC	62,800.000	4,056,880	64.600	4,056,880	4,147,711	12,560	10,880	(365,884)		L	12/05/2002
682129-10-1	OMNOVA SOLUTIONS INC	10,100.000	40,703	4.030	40,703	73,185			(27,977)		L	04/06/2001
682159-10-8	ON ASSIGNMENT INC	5,100.000	43,452	8.520	43,452	108,911			(73,695)		L	04/06/2001
682680-10-3	ONEOK INC	29,400.000	564,480	19.200	564,480	514,206		11,858	20,356		L	09/09/2002
68389X-10-5	ORACLE CORP	976,500.000	10,546,200	10.800	10,546,200	7,915,202			(282,521)		L	12/05/2002
68750P-10-3	ORTHODONTIC CENTERS OF AMERICA	12,900.000	140,739	10.910	140,739	221,421			(252,711)		L	04/06/2001
688222-20-7	OSHKOSH B GOSH, INC. CLASS A	2,200.000	61,710	28.050	61,710	45,166		572	(30,558)		L	03/26/2001
688239-20-1	OSHKOSH TRUCK CORP	4,100.000	252,150	61.500	252,150	131,086		1,415	52,275		L	03/29/2001
688582-10-5	OSTEOTECH, INC	3,300.000	21,252	6.440	21,252	26,974			2,937		L	04/06/2001
689899-10-2	OUTBACK STEAKHOUSE INC	15,764.000	542,912	34.440	542,912	401,147		1,892	2,995		L	12/06/2000
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC	6,700.000	119,930	17.900	119,930	158,594		4,020	(30,820)		L	12/06/2000

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
69039R-10-0	OVERTURE SERVICES INC	12,500.000	341,375	27.310	341,375	356,000			(14,625)		L	12/12/2002
690732-10-2	OWENS & MINOR, INC	9,800.000	160,916	16.420	160,916	116,372		3,038	(20,384)		L	04/06/2001
691471-10-6	OXFORD HEALTH PLANS INC	18,491.000	673,997	36.450	673,997	673,337			116,678		L	11/29/2000
691497-30-9	OXFORD INDUSTRIES, INC	2,900.000	74,385	25.650	74,385	56,138		2,436	5,945		L	04/06/2001
693506-10-7	P P G INDUSTRIES, INC	14,300.000	717,145	50.150	717,145	689,011		19,103	(42,602)		L	08/12/2002
693718-10-8	PACCAR, INC	77,500.000	3,575,075	46.130	3,575,075	2,641,736	54,250	19,910	836,607		L	09/12/2002
694873-10-0	PACIFIC SUNWEAR CALIF INC	11,700.000	206,973	17.690	206,973	139,266			47,697		L	04/06/2001
695112-10-2	PACIFICARE HEALTH SYSTEMS	5,120.000	143,872	28.100	143,872	71,655			59,259		L	12/12/2002
695156-10-9	PACKAGING CORPORATION OF AMERICA	19,600.000	357,504	18.240	357,504	387,216			1,764		L	07/31/2001
695257-10-5	PACTIV CORPORATION	9,500.000	207,670	21.860	207,670	120,537			39,045		L	02/29/2000
696429-30-7	PALL CORP	7,400.000	123,432	16.680	123,432	163,044		3,256	(54,612)		L	02/29/2000
69806L-10-4	PAN PACIFIC REALTY	107,000.000	3,908,710	36.530	3,908,710	2,655,282		142,722	623,566		L	11/27/2002
69840W-10-8	PANERA BREAD COMPANY	6,200.000	215,822	34.810	215,822	115,136			54,498		L	05/23/2001
698813-10-2	PAPA JOHNS INTL INC	3,982.000	111,018	27.880	111,018	96,695			1,593		L	11/27/2000
699462-10-7	PAREXEL INTERNATIONAL CORP	6,700.000	73,633	10.990	73,633	99,884			(22,512)		L	04/06/2001
700416-20-9	PARK ELECTROCHEMICAL CORP	4,800.000	92,160	19.200	92,160	93,140	288	1,152	(34,560)		L	04/06/2001
700690-10-0	PARK PLACE ENTERTAINMENT	57,400.000	482,160	8.400	482,160	782,798			(44,106)		L	12/12/2002
701094-10-4	PARKER-HANNIFIN CORP	7,000.000	322,910	46.130	322,910	249,404		5,040	1,540		L	12/20/2000
70212E-10-6	PARTHUSCEVA INC	2,033.000	12,015	5.910	12,015	16,541			(4,526)		L	05/15/2002
703224-10-5	PATINA OIL & GAS CORP	5,625.000	178,031	31.650	178,031	101,917		1,125	54,281		L	04/06/2001
703412-10-6	PATTERSON DENTAL CO	12,600.000	551,124	43.740	551,124	162,624			35,406		L	03/21/2001
703481-10-1	PATTERSON UTI ENERGY INC	16,000.000	482,720	30.170	482,720	341,776			105,548		L	12/12/2002
704227-10-7	PAXAR CORP	9,225.000	136,069	14.750	136,069	109,920			5,074		L	04/06/2001
704326-10-7	PAYCHEX, INC	16,025.000	447,098	27.900	447,098	410,096		7,051	(111,374)		L	02/29/2000
704379-10-6	PAYLESS SHOESOURCE INC	4,621.000	237,843	51.470	237,843	277,919			(20,714)		L	12/12/2002
704549-10-4	PEABODY ENERGY	10,200.000	298,146	29.230	298,146	258,876		1,020	39,270		L	10/21/2002
705324-10-1	PEDIATRIX MEDICAL GROUP	4,100.000	164,246	40.060	164,246	104,142			25,174		L	04/06/2001
705906-10-5	PEGASUS SOLUTIONS INC	4,500.000	45,135	10.030	45,135	45,769			(18,765)		L	04/06/2001
708160-10-6	PENNEY (J.C.) CO., INC	37,200.000	855,972	23.010	855,972	800,561		11,675	(50,229)		L	06/17/2002
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	41,000.000	1,066,000	26.000	1,066,000	998,195		41,820	67,805		L	07/15/2002
709631-10-5	PENTAIR, INC	11,800.000	407,690	34.550	407,690	331,379		8,732	(23,128)		L	12/06/2000
712713-10-6	PEOPLESOFT INC	17,200.000	314,760	18.300	314,760	356,530			(376,680)		L	02/29/2000
713278-10-9	PEPBOYS MANNY MOE & JACK	12,400.000	143,840	11.600	143,840	74,690		3,348	(68,820)		L	04/06/2001
713409-10-0	PEPSI BOTTLING GROUP	28,900.000	742,730	25.700	742,730	713,653	224	660	7,050		L	12/12/2002
71343P-20-0	PEPSIAMERICAS INC	34,200.000	459,306	13.430	459,306	480,610		1,368	(12,654)		L	11/28/2000
713448-10-8	PEPSICO, INC	382,190.000	16,136,062	42.220	16,136,062	13,543,360	55,544	52,386	(597,830)		L	12/05/2002
713755-10-6	PERFORMANCE FOOD GROUP CO	9,300.000	315,819	33.959	315,819	186,903			(11,262)		L	10/11/2001
713831-10-5	PERICOM SEMICONDUCTOR CORP	5,500.000	45,705	8.310	45,705	98,139			(34,045)		L	04/06/2001
714046-10-9	PERKINELMER INC	39,100.000	322,575	8.250	322,575	220,329		1,092	21,261		L	10/18/2002
714290-10-3	PERRIGO COMPANY	24,400.000	296,460	12.150	296,460	188,159			8,285		L	12/12/2002
716768-10-6	PETSMART INC	28,000.000	479,640	17.130	479,640	416,984			62,656		L	09/06/2002
69333Y-10-8	PF CHANGS CHINA BISTRO	4,400.000	159,720	36.300	159,720	75,635			55,660		L	04/06/2001
717081-10-3	PFIZER, INC	1,792,375.000	54,792,904	30.570	54,792,904	35,996,268		669,325	(10,859,692)		L	12/05/2002
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL	12,400.000	362,948	29.270	362,948	172,019			(37,696)		L	03/26/2001
71713U-10-2	PHARMACIA CORPORATION	330,231.000	13,803,656	41.800	13,803,656	12,554,472		143,698	93,733		L	12/12/2002
717265-10-2	PHELPS DODGE CORP	3,910.000	123,752	31.650	123,752	124,079			(2,933)		L	12/03/1999
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS	3,800.000	134,520	35.400	134,520	119,464			(8,778)		L	09/06/2001
718592-10-8	PHILLIPS-VAN HEUSEN CORP	8,800.000	101,728	11.560	101,728	118,007		1,320	5,808		L	03/29/2001
719153-10-8	PHOENIX TECHNOLOGIES LTD	5,900.000	34,043	5.770	34,043	91,883			(34,633)		L	04/06/2001
719364-10-1	PHOTON DYNAMICS	2,700.000	61,560	22.800	61,560	59,856			(61,695)		L	04/06/2001
719405-10-2	PHOTRONICS INC	6,100.000	83,570	13.700	83,570	130,399			(107,665)		L	04/06/2001
720279-10-8	PIER 1, INC	17,700.000	335,061	18.930	335,061	299,260		1,705	35,801		L	11/08/2002
723456-10-9	PINNACLE ENTERTAINMENT INC	7,600.000	52,668	6.930	52,668	79,537			6,840		L	04/06/2001
723481-10-7	PINNACLE SYSTEMS, INC	11,400.000	155,154	13.610	155,154	121,400			64,638		L	04/06/2001
723787-10-7	PIONEER NATURAL RESOURCES CO	22,798.000	575,650	25.250	575,650	322,832			136,560		L	11/29/2000
723877-10-6	PIONEER STANDARD ELECTRONICS INC	8,100.000	74,358	9.180	74,358	96,294		972	(28,512)		L	04/06/2001
724479-10-0	PITNEY BOWES, INC	16,200.000	529,092	32.660	529,092	590,996		18,231	(75,710)		L	10/18/2002
725701-10-6	PITTSTON BRINK'S GROUP	13,700.000	253,176	18.480	253,176	229,790		1,168	(53,142)		L	09/06/2002
726505-10-0	PLAINS EXPLORATION AND PRODUCT	4,000.000	39,000	9.750	39,000	28,585			10,415		L	03/29/2001
726540-50-3	PLAINS RESOURCES, INC	4,000.000	47,400	11.850	47,400	35,940			(51,040)		L	03/29/2001
726900-10-3	PLANAR SYSTEMS INC	3,100.000	63,953	20.630	63,953	64,883			(930)		L	02/12/2002
727493-10-8	PLANTRONICS INC	11,200.000	169,456	15.130	169,456	331,992			(116,538)		L	10/21/2002

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
729132-10-0	PLEXUS CORP	10,600.000	93,068	8.780	93,068	150,201			(97,616)		L	10/21/2002
729136-11-9	PLIANT CORPORATION WARRANTS	400.000									U	09/29/2000
729251-10-8	PLUM CREEK TIMBER CO INC COM	39,900.000	941,640	23.600	941,640	1,145,052		46,405	(203,412)		L	12/05/2002
69344F-10-6	PMC - SIERRA INC	3,000.000	16,680	5.560	16,680	28,415			(11,735)		L	07/23/2002
730448-10-7	POGO PRODUCING CO	12,000.000	447,000	37.250	447,000	364,786		1,440	131,760		L	04/10/2001
731068-10-2	POLARIS INDUSTRIES INC	6,400.000	375,040	58.600	375,040	219,263		7,168	5,440		L	04/06/2001
73172K-10-4	POLYCOM INC	24,200.000	230,384	9.520	230,384	720,727			(481,763)		L	12/12/2002
731738-10-0	POLYMEDICA GROUP	3,000.000	92,520	30.840	92,520	95,607			42,720		L	04/06/2001
73179P-10-6	POLYONE CORPORATION	22,100.000	86,632	3.920	86,632	197,646		5,525	(129,948)		L	04/06/2001
732827-10-0	POPE & TALBOT, INC	6,100.000	86,986	14.260	86,986	78,351		3,660	61		L	04/06/2001
737464-10-7	POST PROPERTIES, INC	14,000.000	334,600	23.900	334,600	357,609	10,920		(23,009)		L	12/04/2002
737628-10-7	POTLATCH CORP	2,100.000	50,148	23.880	50,148	59,880		720	(7,680)		L	12/12/2002
739276-10-3	POWER INTEGRATIONS INC	6,500.000	110,500	17.000	110,500	114,057			(37,960)		L	04/06/2001
739363-10-9	POWERWAVE TECHNOLOGIES INC	18,700.000	100,980	5.400	100,980	96,643			4,337		L	10/21/2002
74005P-10-4	PRAXAIR INC	9,500.000	548,815	57.770	548,815	329,609		7,220	23,940		L	02/29/2000
740065-10-7	PRE PAID LEGAL SERVICES, INC	6,100.000	159,820	26.200	159,820	88,627			26,230		L	04/06/2001
740189-10-5	PRECISION CASTPARTS CORP	10,000.000	242,500	24.250	242,500	225,482	300	1,200	(40,000)		L	06/28/2000
740706-10-6	PRENTISS PROPERTIES TRUST	103,500.000	2,926,980	28.280	2,926,980	2,471,312	57,960	232,573	76,573		L	10/23/2001
740884-10-1	PRESIDENTIAL LIFE	7,000.000	69,510	9.930	69,510	140,840	700	2,800	(74,410)		L	11/27/2001
69357C-10-7	PRG SCHULTZ INTERNATIONAL	9,600.000	85,440	8.900	85,440	93,722			7,200		L	04/06/2001
741437-30-5	PRICE COMMUNICATIONS	13,650.000	188,780	13.830	188,780	220,835			(38,929)		L	11/08/2002
741530-10-2	PRIDE INTL	30,300.000	451,470	14.900	451,470	721,951			(6,060)		L	09/13/2001
741901-20-1	PRIMA ENERGY	3,000.000	67,080	22.360	67,080	67,402			1,830		L	07/19/2001
741917-10-8	PRIME HOSPITALITY	20,500.000	167,075	8.150	167,075	245,220			(66,870)		L	07/02/2002
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC	4,600.000	138,598	30.130	138,598	129,422		1,150	9,176		L	10/18/2002
74264T-10-2	PRIORITY HEALTHCARE CORP	9,648.000	223,834	23.200	223,834	164,895			(115,680)		L	03/27/2001
742718-10-9	PROCTER & GAMBLE CO	317,700.000	27,303,138	85.940	27,303,138	16,063,457		382,002	1,608,720		L	12/05/2002
743312-10-0	PROGRESS SOFTWARE CORP	9,500.000	123,025	12.950	123,025	123,605			(41,135)		L	04/06/2001
743410-10-2	PROLOGIS	492,996.000	12,398,849	25.150	12,398,849	5,220,926		1,002,802	1,491,758		L	12/21/1993
743977-10-0	PROVINCE HEALTHCARE COMPANY	14,850.000	144,491	9.730	144,491	326,357			(161,024)		L	04/06/2001
744320-10-2	PRUDENTIAL FINANCIAL INC	361,400.000	11,470,836	31.740	11,470,836	10,083,671		127,440	543,907		L	12/20/2002
69360J-10-7	PS BUSINESS PKS INC CALIF COM	58,000.000	1,844,400	31.800	1,844,400	2,044,160		50,460	(199,760)		L	04/29/2002
74460D-10-9	PUBLIC STORAGE INC	370,000.000	11,954,700	32.310	11,954,700	11,877,270		536,107	(514,072)		L	09/19/2002
747277-10-1	QLOGIC CORP	6,500.000	224,315	34.510	224,315	594,870			(54,871)		L	08/12/2002
74726X-10-5	QRS CORP	3,100.000	20,460	6.600	20,460	48,840			(23,250)		L	04/06/2001
747525-10-3	QUALCOM	47,400.000	1,724,886	36.390	1,724,886	980,365			(638,493)		L	12/12/2002
747620-10-2	QUANEX CORP	4,300.000	144,050	33.500	144,050	81,800		2,752	22,360		L	04/06/2001
74762E-10-2	QUANTA SERVICES	23,925.000	83,738	3.500	83,738	378,284			(107,195)		L	12/12/2002
747906-20-4	QUANTUM CORP.-DLT & STORAGE	41,100.000	109,737	2.670	109,737	397,177			(176,015)		L	07/25/2002
74834L-10-0	QUEST DIAGNOSTICS INC	5,600.000	318,640	56.900	318,640	276,627			(82,936)		L	11/21/2000
74838C-10-6	QUICKSILVER INC	5,300.000	141,298	26.660	141,298	140,016			50,138		L	04/06/2001
748767-10-0	QUINTILES	63,200.000	764,720	12.100	764,720	659,210			136,240		L	09/06/2002
75025N-10-2	RADIANT SYSTEMS INC	6,100.000	58,743	9.630	58,743	86,176			(11,407)		L	04/06/2001
75040P-40-5	RADIO ONE INC	26,700.000	385,281	14.430	385,281	419,660			(34,379)		L	11/14/2002
750438-10-3	RADIOSHACK CORP	11,300.000	211,762	18.740	211,762	359,181		2,486	(127,473)		L	10/18/2002
750459-10-9	RADISYS CORP	3,800.000	30,324	7.980	30,324	92,024			(44,384)		L	04/06/2001
750862-10-4	RAINBOW TECHNOLOGIES	5,900.000	42,303	7.170	42,303	46,073			(1,357)		L	04/06/2001
751028-10-1	RALCORP HOLDINGS INC	7,800.000	196,092	25.140	196,092	136,893			19,032		L	04/06/2001
753820-10-9	RARE HOSPITALITY	4,300.000	118,766	27.620	118,766	96,739			21,844		L	04/06/2001
755111-60-6	RATHEON	26,000.000	1,419,600	54.600	1,419,600	1,309,389		65,466	26,837		L	11/13/2002
75409P-20-2	RATIONAL SOFTWARE CORP	5,600.000	58,184	10.390	58,184	219,512			(51,016)		L	11/27/2000
754730-10-9	RAYMOND JAMES FINANCIAL INC	12,675.000	374,927	29.580	374,927	267,521	1,141	4,563	(75,289)		L	04/06/2001
754907-10-3	RAYONIER INC	6,337.000	286,749	45.250	286,749	223,578		9,125	(33,079)		L	11/28/2000
755111-50-7	RAYTHEON COMPANY	216,900.000	6,669,675	30.750	6,669,675	6,842,354	43,380	51,860	(355,460)		L	12/05/2002
755267-10-1	READERS DIGEST ASSOC., INC	19,900.000	300,490	15.100	300,490	538,795		3,740	(147,777)		L	11/08/2002
75621K-10-6	RECKSON ASSOCIATES	224,800.000	4,732,040	21.050	4,732,040	5,110,217	95,450	113,954	(647,288)		L	03/25/2002
758110-10-0	REEBOK INTERNATIONAL, LTD	3,400.000	99,960	29.400	99,960	36,983			9,860		L	03/17/2000
758750-10-3	REGAL BELOIT CORP	5,600.000	115,920	20.700	115,920	99,136		2,688	(6,160)		L	04/06/2001
758849-10-3	REGENCY CENTERS CORPORATION	186,700.000	6,049,080	32.400	6,049,080	4,228,306		417,898	828,487		L	10/31/2000
75886F-10-7	REGENERON PHARMACEUTICALS INC	8,100.000	149,931	18.510	149,931	109,816			(78,165)		L	04/06/2001
75902E-10-0	REGIONAL BANK HOLDRS TRUST DEPOSITORY RECEIPTS....(HOLDRS)	200,800.000	20,632,200	102.750	20,632,200	20,549,135	45,907	59,188	83,065		L	12/18/2002
758932-10-7	REGIS CORP	9,850.000	256,002	25.990	256,002	141,537		1,182	2,069		L	04/06/2001

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase (Decrease) by Foreign Exchange Adjustment		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment		NAIC Desig-nation (a)	Date Acquired
759148-10-9	REHABCARE GROUP INC	3,800.000	72,504	19.080	72,504	148,821			(39,976)		L	05/07/2001
759509-10-2	RELIANCE STEEL & ALUMINUM	6,200.000	129,208	20.840	129,208	134,668	372	1,488	(33,542)		L	03/29/2001
759930-10-0	RENAL CARE GROUP INC	10,100.000	319,564	31.640	319,564	254,111			(4,646)		L	04/06/2001
760759-10-0	REPUBLIC SERVICE INC	34,200.000	717,516	20.980	717,516	657,909			34,542		L	12/14/2001
761152-10-7	RESMED INC	7,100.000	217,047	30.570	217,047	253,670			(165,785)		L	04/06/2001
761230-10-1	RESPIRONICS INC	6,200.000	188,672	30.431	188,672	126,132			(26,096)		L	03/27/2001
76128Q-10-9	RETEK INC	8,785.000	23,895	2.720	23,895	20,293			3,602		L	10/21/2002
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A	15,215.000	387,526	25.470	387,526	289,168	1,674	6,607	18,714		L	10/21/2002
74955J-10-8	RFS HOTEL INVESTORS	7,000.000	76,020	10.860	76,020	94,220		3,500	(18,200)		L	07/02/2002
769742-10-7	ROADWAY CORPORATION	4,500.000	165,645	36.810	165,645	99,250		900	495		L	04/06/2001
770196-10-3	ROBBINS & MEYERS INC	400.000	7,360	18.400	7,360	9,373		88	(2,004)		L	12/21/1999
772739-20-7	ROCK TENN CO	8,200.000	110,536	13.480	110,536	137,873		656	(27,337)		L	08/22/2002
774341-10-1	ROCKWELL COLLINS INC	12,000.000	279,120	23.260	279,120	218,436		3,996	43,113		L	12/12/2002
773903-10-9	ROCKWELL INTERNATIONAL CORP	62,000.000	1,284,020	20.710	1,284,020	1,055,445		15,725	164,589		L	11/08/2002
775133-10-1	ROGERS HEALTH	3,600.000	80,100	22.250	80,100	129,316			(28,980)		L	04/06/2001
775371-10-7	ROHM & HAAS CO	13,186.000	428,281	32.480	428,281	364,002		10,813	(28,350)		L	02/29/2000
775711-10-4	ROLLINS, INC	5,400.000	137,430	25.450	137,430	101,283		1,080	29,430		L	12/06/2000
776696-10-6	ROPER CORP	7,800.000	285,480	36.600	285,480	257,316		2,574	(100,620)		L	04/06/2001
778296-10-3	ROSS STORES, INC	15,800.000	669,762	42.390	669,762	250,293	751	2,923	162,898		L	11/29/2000
779273-10-1	ROUSE CO	325,800.000	10,327,860	31.700	10,327,860	8,520,154		345,648	697,348		L	10/10/2002
779382-10-0	ROWAN COS., INC	192,525.000	4,370,318	22.700	4,370,318	3,747,818		7,831	622,500		L	11/26/2002
780008-10-8	ROXIO INC	3,600.000	17,172	4.770	17,172	47,640			(42,408)		L	05/17/2001
749685-10-3	RPM INTERNATIONAL INC	27,300.000	417,144	15.280	417,144	260,905		13,787	22,386		L	12/06/2000
749719-10-0	RSA SECURITY INC	17,200.000	103,028	5.990	103,028	104,841			(31,997)		L	10/21/2002
781182-10-0	RUBY TUESDAY INC	17,300.000	299,117	17.290	299,117	147,613		779	(57,782)		L	03/21/2001
781258-10-8	RUDDICK	9,556.000	130,822	13.690	130,822	116,930	860	3,440	(21,979)		L	12/06/2000
781270-10-3	RUDOLPH TECHNOLOGIES	3,700.000	70,892	19.160	70,892	144,578			(56,092)		L	12/04/2001
782233-10-0	RUSS BERRIE & CO, INC	6,400.000	216,192	33.780	216,192	129,649		6,656	24,192		L	03/29/2001
782352-10-8	RUSSELL CORP	7,800.000	130,572	16.740	130,572	126,823		1,248	13,494		L	04/06/2001
783519-10-1	RYANS FAMILY STEAK HOUSE	15,200.000	172,520	11.350	172,520	84,971			(46,867)		L	03/29/2001
783549-10-8	RYDER SYSTEM, INC	52,500.000	1,178,100	22.440	1,178,100	1,267,582		14,445	(93,314)		L	09/06/2002
78375P-10-7	RYERSON TULL INC	5,800.000	35,380	6.100	35,380	46,135		1,160	(28,420)		L	12/06/2000
783764-10-3	RYLAND GROUP, INC	6,100.000	203,435	33.350	203,435	38,134		480	(19,825)		L	05/29/1997
784117-10-3	S E I CORP	20,900.000	568,062	27.180	568,062	702,052	1,254	1,914	(305,277)		L	12/12/2002
784626-10-3	S P S TECHNOLOGIES, INC	3,600.000	85,500	23.750	85,500	165,738			(40,212)		L	04/06/2001
785905-10-0	SABRE HOLDINGS CORP	6,722.000	121,735	18.110	121,735	177,799			(162,941)		L	02/29/2000
786514-20-8	SAFEWAY INC	24,100.000	562,976	23.360	562,976	1,043,062			(443,199)		L	02/29/2000
79377W-10-8	SAKS HOLDINGS INC	31,991.000	375,574	11.740	375,574	297,280			76,778		L	12/06/2000
795757-10-3	SALTON INC	2,400.000	23,088	9.620	23,088	48,825			(22,224)		L	04/06/2001
80004C-10-1	SANDISK CORP	14,900.000	302,470	20.300	302,470	206,919			95,551		L	12/12/2002
803111-10-3	SARA LEE CORP	344,200.000	7,747,942	22.510	7,747,942	6,814,238	51,507	30,120	800,015		L	12/05/2002
804395-10-1	SAUL CENTERS	13,250.000	315,350	23.800	315,350	310,622		10,335	4,728		L	06/19/2002
78387G-10-3	SBC COMMUNICATIONS INC	645,619.000	17,502,731	27.110	17,502,731	12,749,271		365,063	(3,348,012)		L	12/05/2002
78387P-10-3	SBS TECHNOLOGIES INC	3,100.000	28,396	9.160	28,396	56,648			(16,771)		L	05/30/2001
806407-10-2	SCHEIN HENRY INC	9,300.000	418,500	45.000	418,500	341,543			74,121		L	09/21/2001
806605-10-1	SCHERING-PLOUGH CORP	61,800.000	1,371,960	22.200	1,371,960	3,734,035		41,406	(841,098)		L	02/28/2000
806857-10-8	SCHLUMBERGER, LTD	16,800.000	707,112	42.090	707,112	418,366	3,150	12,600	(216,048)		L	08/18/1995
807066-10-5	SCHOLASTIC CORP	7,300.000	262,435	35.950	262,435	261,460			(94,110)		L	11/08/2002
807863-10-5	SCHOOL SPECIALTY INC	4,100.000	81,918	19.980	81,918	74,774			(11,890)		L	03/29/2001
808194-10-4	SCHULMAN (A.), INC	5,000.000	93,050	18.610	93,050	56,741		2,700	24,800		L	11/28/2000
80822#-13-8	SCHURMAN FINE PAPERS..WARRANTS	482.000									U	12/29/2000
808655-10-4	SCIENTIFIC-ATLANTA, INC	33,300.000	394,938	11.860	394,938	399,056		818	(99,904)		L	07/23/2002
784018-10-3	SCM MICROSYSTEMS INC	3,300.000	14,025	4.250	14,025	65,119			(34,287)		L	04/06/2001
810186-10-6	SCOTTS CO CLASS A	5,500.000	269,720	49.040	269,720	141,583			7,920		L	03/29/2001
784028-10-2	SCP POOL	6,075.000	177,390	29.200	177,390	95,674			10,631		L	03/29/2001
811054-20-4	SCRIPPS (E.W.) CO	54,000.000	4,155,300	76.950	4,155,300	4,097,980		7,425	57,320		L	12/05/2002
81111T-10-2	SCS TRANSPORTATION INC	3,800.000	37,658	9.910	37,658	15,244			22,414		L	04/06/2001
811904-10-1	SEACOR SMIT INC	4,300.000	191,350	44.500	191,350	193,618			(8,170)		L	04/06/2001
81211K-10-0	SEALED AIR CORP	6,700.000	249,910	37.300	249,910	101,291			148,619		L	08/12/2002
812387-10-8	SEARS ROEBUCK & CO	19,000.000	455,050	23.950	455,050	605,350	4,370	17,480	(450,110)		L	02/29/2000
816850-10-1	SEMTECH CORPORATION	16,625.000	181,878	10.940	181,878	372,072			(336,002)		L	12/12/2002
81725T-10-0	SENSIENT TECHNOLOGIES	11,500.000	258,405	22.470	258,405	261,909		6,181	19,090		L	12/06/2000

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
817320-10-4	SEQUA CORPORATION	966.000	37,780	39.110	37,780	42,172			(8,124)		L	12/06/2000
817492-10-1	SERENA SOFTWARE INC	9,000.000	142,110	15.790	142,110	127,535			14,575		L	06/05/2002
820280-10-5	SHAW GROUP	9,600.000	157,920	16.450	157,920	311,485			(67,680)		L	03/29/2001
824348-10-6	SHERWIN-WILLIAMS CO	9,700.000	274,025	28.250	274,025	224,427		5,820	7,275		L	02/29/2000
824911-10-1	SHOPKO	7,600.000	94,620	12.450	94,620	68,107			22,420		L	04/06/2001
825549-10-8	SHUFFLE MASTER INC	4,200.000	80,262	19.110	80,262	100,332			(20,070)		L	04/25/2002
82567D-10-4	SHURGARD STORAGE CENTERS CL A	98,400.000	3,083,856	31.340	3,083,856	3,088,444		160,639	(12,948)		L	07/23/2002
825846-10-8	SICOR INC	29,800.000	472,330	15.850	472,330	416,697			55,633		L	12/12/2002
826170-10-2	SIEBEL SYSTEMS INC	21,100.000	156,140	7.400	156,140	185,797			(397,263)		L	10/18/2002
826322-10-9	SIERRA HEALTH SVCS INC	7,550.000	90,676	12.010	90,676	42,745			29,521		L	04/06/2001
826919-10-2	SILICON LABORATORIES	150,200.000	2,865,816	19.080	2,865,816	3,386,766			(520,950)		L	12/05/2002
828806-10-9	SIMON PROPERTY GROUP INC	647,500.000	22,060,325	34.070	22,060,325	16,909,866		987,025	2,245,083		L	12/05/2002
829073-10-5	SIMPSON MANUFACTURING	5,200.000	171,080	32.900	171,080	110,609			22,100		L	04/06/2001
83001P-10-9	SIX FLAGS INC	20,872.000	119,179	5.710	119,179	301,963			(201,832)		L	12/06/2000
830830-10-5	SKYLINE CORP	2,900.000	85,550	29.500	85,550	64,605	522	2,088	(7,975)		L	04/06/2001
830879-10-2	SKYWEST INC	12,700.000	165,989	13.070	165,989	240,467	254	1,016	(157,226)		L	04/06/2001
83088M-10-2	SKYWORKS SOLUTIONS INC	31,700.000	273,254	8.620	273,254	332,805			(111,280)		L	11/05/2002
78440X-10-1	SL GREEN REALTY CORP	120,000.000	3,792,000	31.600	3,792,000	2,674,585	55,800	246,787	106,800		L	05/12/1998
78442P-10-6	SLM CORP	9,900.000	1,028,214	103.860	1,028,214	380,156		8,415	196,416		L	02/29/2000
831865-20-9	SMITH (A.O.)	6,700.000	180,967	27.010	180,967	128,149		3,618	50,317		L	04/06/2001
832110-10-0	SMITH INTERNATIONAL, INC	132,806.000	4,332,132	32.620	4,332,132	3,945,535			513,137		L	10/17/2002
832248-10-8	SMITHFIELD FOODS, INC	22,700.000	450,368	19.840	450,368	313,516			(49,940)		L	03/20/2001
83237C-70-8	SMITHKLINE BEACH SERIES B-3 AUCTION RATE	60.000	6,108,660	101,811.000	6,108,660	6,000,000		109,400	108,660		L	07/11/1996
833034-10-1	SNAP-ON INC	12,400.000	348,564	28.110	348,564	318,875		5,620	5,317		L	10/18/2002
834092-10-8	SOLA INTL INC	6,200.000	80,600	13.000	80,600	72,822			(39,680)		L	04/06/2001
834376-10-5	SOLUTIA INC	17,254.000	62,632	3.630	62,632	139,493		530	(91,384)		L	12/12/2002
835451-10-5	SONIC CORP	12,787.000	262,006	20.490	262,006	107,009			(44,882)		L	04/06/2001
835495-10-2	SONOCO PRODUCTS CO	19,800.000	454,014	22.930	454,014	353,168		14,982	(67,542)		L	12/12/2002
835898-10-7	SOTHEBY HLDGS INC	6,800.000	61,200	9.000	61,200	146,001			(51,748)		L	11/29/2000
836167-10-6	SOURCECORP INC	3,300.000	61,347	18.590	61,347	105,178			(49,203)		L	04/06/2001
844741-10-8	SOUTHWEST AIRLINES CO	45,325.000	630,018	13.900	630,018	439,215	204	816	(207,589)		L	02/29/2000
848420-10-5	SPHERION CORPORATION	16,900.000	113,230	6.700	113,230	184,723			(51,714)		L	04/06/2001
852061-10-0	SPRINT	288,900.000	4,183,272	14.480	4,183,272	3,423,287		56,700	243,122		L	12/05/2002
852061-50-6	SPRINT CORP (PCS GROUP)	816,300.000	3,575,394	4.380	3,575,394	3,464,312			(1,128,455)		L	12/05/2002
784635-10-4	SPX CORP	149,676.000	5,605,366	37.450	5,605,366	6,698,188			(3,413,631)		L	12/12/2002
790849-10-3	ST JUDE MEDICAL, INC	10,200.000	405,144	39.720	405,144	135,787			9,129		L	02/29/2000
792228-10-8	ST MARY LAND AND EXPLORATION CO	7,100.000	177,500	25.000	177,500	151,278		710	27,051		L	04/06/2001
792860-30-6	ST PAUL COMPANIES INC	10,000.000	660,600	66.060	660,600	500,000		13,250	160,600		A	07/25/2002
852891-10-0	STANCORP FINANCIAL GROUP INC	8,400.000	410,340	48.850	410,340	369,127		3,360	12,050		L	09/06/2002
853626-10-9	STANDARD MICROSYSTEMS CORP	1,600.000	31,152	19.470	31,152	20,541			6,320		L	04/06/2001
853666-10-5	STANDARD MOTOR PRODUCTS, INC	4,500.000	58,500	13.000	58,500	48,715		1,620	(4,050)		L	04/06/2001
853887-10-7	STANDARD REGISTER CO	7,100.000	127,800	18.000	127,800	93,821		6,532	(3,763)		L	03/29/2001
85375C-10-1	STANDARD-PACIFIC CORP	9,900.000	245,025	24.750	245,025	101,084		3,168	4,257		L	04/06/2001
854231-10-7	STANDEX INTERNATIONAL CORP	3,800.000	90,592	23.840	90,592	87,539		3,192	7,942		L	04/06/2001
854616-10-9	STANLEY WORKS	5,200.000	179,816	34.580	179,816	130,266		5,148	(62,348)		L	02/29/2000
855030-10-2	STAPLES	32,200.000	589,260	18.300	589,260	823,221			(14,464)		L	12/12/2002
855244-10-9	STARBUCKS, CORP	22,600.000	460,588	20.380	460,588	390,556			30,058		L	06/07/2000
85569C-10-7	STARTEK INC	3,000.000	82,800	27.600	82,800	61,553			25,950		L	04/06/2001
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	780,000.000	18,517,200	23.740	18,517,200	13,819,227		121,120	(3,990,244)		L	10/18/2002
858119-10-0	STEEL DYNAMICS INC	11,800.000	141,954	12.030	141,954	152,309			4,956		L	04/06/2001
858375-10-8	STEIN MART INC	9,800.000	59,780	6.100	59,780	108,359			(22,148)		L	04/06/2001
859152-10-0	STERIS CORP	16,733.000	405,775	24.250	405,775	254,493			100,063		L	12/06/2000
858907-10-8	STERLING BANCSHARES	9,250.000	113,035	12.220	113,035	107,650		1,480	(2,775)		L	04/06/2001
860342-10-4	STEWART & STEVENSON SERVICES, INC	6,400.000	90,496	14.140	90,496	65,679	544		24,817		L	10/02/2002
860372-10-1	STEWART INFORMATION SERVICES CORP	3,500.000	74,865	21.390	74,865	73,341			5,740		L	10/09/2001
86074Q-10-2	STILLWATER MINING CORP	8,850.000	47,348	5.350	47,348	146,077			(116,378)		L	03/29/2001
861012-10-2	STMICROELECTRONICS NV	241,700.000	4,715,567	19.510	4,715,567	4,699,922			15,645		L	12/23/2002
861642-10-6	STONE ENERGY INC	4,300.000	143,448	33.360	143,448	171,717			(26,402)		L	04/06/2001
862111-20-0	STORAGE TECHNOLOGY CORP	24,600.000	526,932	21.420	526,932	260,366			18,450		L	10/10/2000
863314-10-0	STRIDE RITE CORP	12,800.000	91,776	7.170	91,776	105,271		2,560	7,936		L	04/06/2001
863667-10-1	STRYKER CORP	11,200.000	751,744	67.120	751,744	581,330	1,344	1,120	98,000		L	12/20/2000
866239-10-6	SUMMIT PROPERTIES INC	74,200.000	1,320,760	17.800	1,320,760	1,895,505		135,777	(522,589)		L	05/30/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase (Decrease) by Foreign Exchange Adjustment		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment		NAIC Desig-nation (a)	Date Acquired
866674-10-4	SUN COMMUNITIES	44,800.000	1,638,336	36.570	1,638,336	1,482,538		83,621	(63,582)		L	09/18/2001
867363-10-3	SUNGARD DATA SYSTEMS	17,100.000	402,876	23.560	402,876	333,963			68,913		L	10/18/2002
86768K-10-6	SUNSRISE ASSISTED LIVING	5,800.000	144,362	24.890	144,362	186,145			(41,783)		L	01/09/2002
868536-10-3	SUPER VALU STORES, INC	56,764.000	937,174	16.510	937,174	1,153,971		15,330	(241,761)		L	12/12/2002
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC	2,712.000	112,168	41.360	112,168	89,916		1,275	3,010		L	12/06/2000
868532-10-2	SUPERTEX INC	2,900.000	43,181	14.890	43,181	42,869			(7,598)		L	04/06/2001
868873-10-0	SURMODICS INC	3,900.000	111,852	28.680	111,852	215,071			(30,342)		L	06/28/2001
870738-10-1	SWIFT ENERGY CO	5,100.000	49,317	9.670	49,317	169,437			(53,703)		L	04/06/2001
870756-10-3	SWIFT TRANSPORTATION CO INC	17,400.000	348,313	20.018	348,313	297,857			(14,144)		L	12/12/2002
78503N-10-7	SWS GROUP INC	3,883.000	52,653	13.560	52,653	50,316	388	1,553	(46,169)		L	07/11/2001
871130-10-0	SYBASE INC	23,200.000	310,880	13.400	310,880	513,472			(54,752)		L	10/24/2000
871142-10-5	SYBRON DENTAL SPECIALTIES INC	8,500.000	126,225	14.850	126,225	141,941			(57,205)		L	03/26/2001
871237-10-3	SYKES ENTERPRISES INC	13,000.000	42,640	3.280	42,640	58,794			(51,828)		L	12/12/2002
871399-10-1	SYLVAN KEE SYSTEMS	5,745.000	94,218	16.400	94,218	83,747			(29,259)		L	08/22/2002
871503-10-8	SYMANTEC CORP	29,500.000	1,195,045	40.510	1,195,045	648,563			216,678		L	09/18/2000
871508-10-7	SYMBOL TECHNOLOGIES, INC	200.000	1,644	8.220	1,644	1,746			(102)		L	12/12/2002
871607-10-7	SYNOPSYS INC	15,700.000	724,555	46.150	724,555	568,747			(200,036)		L	08/22/2002
871829-10-7	SYSCO CORP	42,300.000	1,260,117	29.790	1,260,117	643,648	4,653	14,508	141,591		L	10/18/2002
871873-10-5	SYSTEMS & COMPUTERWARE TECH	7,600.000	65,360	8.600	65,360	88,958			(13,224)		L	04/06/2001
74144T-10-8	T ROWE PRICE GROUP	7,300.000	199,144	27.280	199,144	253,779	1,241	4,672	(54,385)		L	02/29/2000
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE	8,900.000	209,061	23.490	209,061	169,574			65,148		L	08/01/2001
874918-10-5	TALX INC	3,700.000	47,804	12.920	47,804	70,965	111	222	(23,161)		L	06/17/2002
875465-10-6	TANGER FACTORY OUTLETS	15,800.000	489,800	31.000	489,800	449,224			40,576		L	12/17/2002
87612E-10-6	TARGET CORP	53,900.000	1,617,000	30.000	1,617,000	1,424,301		12,936	(595,595)		L	12/20/2000
876664-10-3	TAUBMAN CENTERS INC	203,800.000	3,307,674	16.230	3,307,674	2,387,063	52,988	128,451	267,574		L	09/27/2002
878237-10-6	TECH DATA CORP	13,246.000	357,112	26.960	357,112	398,081			(216,175)		L	11/29/2000
878377-10-0	TECHNE CORP	9,500.000	271,396	28.568	271,396	246,095			(78,679)		L	04/06/2001
878555-10-1	TECHNITROL INC	7,500.000	121,050	16.140	121,050	176,361		253	(86,100)		L	04/06/2001
878895-20-0	TECUMSEH PRODUCTS CO - CL A	6,500.000	286,845	44.130	286,845	287,669		7,296	(39,662)		L	09/06/2002
879131-10-0	TEKTRONIX, INC	11,700.000	212,823	18.190	212,823	199,551			(35,823)		L	10/18/2002
879360-10-5	TELEDYNE TECHNOLOGIES INC	6,400.000	100,352	15.680	100,352	89,347			(3,904)		L	04/06/2001
879369-10-6	TELEFLEX, INC	9,022.000	386,954	42.890	386,954	347,103		6,406	(39,877)		L	11/29/2000
879433-10-0	TELEPHONE & DATA SYSTEMS, INC	10,500.000	493,710	47.020	493,710	963,513		6,090	(448,665)		L	11/29/2000
879868-20-6	TEMPLE-INLAND INC	20,000.000	907,800	45.390	907,800	1,000,000		40,833	(92,200)		L	04/25/2002
879868-10-7	TEMPLE-INLAND, INC	2,900.000	129,949	44.810	129,949	156,720		3,712	(34,568)		L	02/29/2000
88033G-10-0	TENET HEALTHCARE CORP	22,550.000	369,820	16.400	369,820	254,918			(512,937)		L	10/14/1999
88162G-10-3	TETRA TECH INC	11,031.000	134,578	12.200	134,578	169,939			(85,049)		L	03/29/2001
882491-10-3	TEXAS INDUSTRIES INC	5,700.000	138,510	24.300	138,510	155,665		1,710	(71,820)		L	04/06/2001
882508-10-4	TEXAS INSTRUMENTS, INC	201,400.000	3,023,014	15.010	3,023,014	3,343,628		8,857	(1,363,832)		L	12/31/2002
883203-10-1	TEXTRON, INC	144,400.000	6,207,756	42.990	6,207,756	5,730,839	46,930	96,818	240,077		L	12/05/2002
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC. CLASS B	300,000.000	3,000,000	10.000	3,000,000	3,000,000		90,000			A	05/26/1999
857873-10-3	THE STEAK N SHAKE COMPANY	2,590.000	25,900	10.000	25,900	18,720			(2,694)		L	04/06/2001
883375-10-7	THERAGENICS CORP	5,300.000	21,359	4.030	21,359	35,122			(30,899)		L	04/06/2001
883556-10-2	THERMO ELECTRON CORP	25,400.000	511,048	20.120	511,048	430,108			(26,639)		L	12/12/2002
884315-10-2	THOMAS & BETTS CORP	4,800.000	81,120	16.900	81,120	69,702			11,418		L	08/12/2002
884425-10-9	THOMAS INDUSTRIES INC	4,050.000	105,543	26.060	105,543	58,529	344	1,377	4,293		L	03/29/2001
885160-10-1	THOR INDUSTRIES, INC	7,100.000	244,453	34.430	244,453	69,402	71	284	112,926		L	04/06/2001
872443-40-3	THQ INC	8,950.000	118,588	13.250	118,588	213,317			(172,168)		L	04/25/2002
88554L-10-8	THREE-FIVE SYSTEMS INC	4,300.000	27,735	6.450	27,735	65,028			(40,678)		L	04/06/2001
886423-10-2	TIDEWATER, INC	74,800.000	2,326,280	31.100	2,326,280	2,129,912		13,770	197,243		L	12/05/2002
887100-10-5	TIMBERLAND COMPANY - CL A	7,500.000	267,075	35.610	267,075	147,546			(9,088)		L	12/12/2002
887389-10-4	TIMKEN CO	13,700.000	261,670	19.100	261,670	204,182		7,124	40,004		L	08/07/2001
888266-10-3	TITAN CORP	16,900.000	175,760	10.400	175,760	235,381			(178,699)		L	12/12/2002
872540-10-9	TJX CORP	34,000.000	663,680	19.520	663,680	345,901		3,825	(13,940)		L	02/29/2000
889478-10-3	TOLL BROTHERS INC	19,700.000	397,940	20.200	397,940	231,473			(34,475)		L	04/06/2001
889542-10-6	TOLLGRADE COMMUNICATIONS	3,200.000	37,536	11.730	37,536	97,920			(69,184)		L	11/27/2001
115660-20-1	TOM BROWN INC	11,900.000	298,690	25.100	298,690	358,423			(22,729)		L	04/06/2001
890333-10-7	TOO, INC	7,100.000	166,992	23.520	166,992	190,505			(28,258)		L	11/12/2001
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC	5,645.000	173,189	30.680	173,189	155,377	395	362	(1,148)		L	12/12/2002
891092-10-8	TORO CO	4,000.000	255,600	63.900	255,600	148,531	480	1,920	75,600		L	04/06/2001
891707-10-1	TOWER AUTOMOTIVE INC	14,900.000	67,050	4.500	67,050	174,284			(94,242)		L	05/17/2002
893416-10-7	TRANSACTION SYS ARCHITECTS	9,300.000	60,450	6.500	60,450	131,371			(53,568)		L	11/28/2000

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9		Increase		
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
894172-11-3	TRAVELCENTER 144A	1,875.000									A	01/31/2001
89420G-40-6	TRAVELERS PROPERTY CASUALTY CO, CL B	48,290.000	707,449	14.650	707,449	343,985			363,463		L	11/08/2002
894650-10-0	TREDEGAR CO	8,700.000	130,500	15.000	130,500	138,005	348	1,392	(34,800)		L	04/06/2001
89579K-10-9	TRIAD HOSPITALS INC	15,700.000	468,331	29.830	468,331	493,760			4,501		L	11/08/2002
895927-10-1	TRIARC COS INC	6,400.000	167,936	26.240	167,936	99,460			12,416		L	04/06/2001
896047-10-7	TRIBUNE CO	18,200.000	827,372	45.460	827,372	540,397		8,008	146,146		L	12/20/2000
896239-10-0	TRIMBLE NAVIGATION	6,100.000	76,189	12.490	76,189	79,250			(22,692)		L	04/06/2001
896522-10-9	TRINITY INDS INC	12,500.000	237,000	18.960	237,000	290,536		3,672	(75,968)		L	10/21/2002
89674K-10-3	TRIQUENT SEMICONDUCTOR	31,000.000	131,440	4.240	131,440	190,917			(59,477)		L	12/12/2002
896818-10-1	TRIUMPH GROUP INC	3,600.000	114,984	31.940	114,984	172,866			(2,016)		L	08/23/2001
89687P-10-7	TRIZEC PROPERTIES INC	378,700.000	3,555,993	9.390	3,555,993	6,009,630		99,409	(2,453,637)		L	04/23/2002
899896-10-4	TUPPERWARE CORP	15,600.000	235,248	15.080	235,248	259,996	770	3,080	(35,770)		L	12/12/2002
902124-10-6	TYCO INTERNATIONAL LTD	784,600.000	13,400,968	17.080	13,400,968	10,034,792	9,808	5,444	3,366,176		L	12/12/2002
902494-10-3	TYSON FOODS, INC. CLASS A	67,100.000	752,862	11.220	752,862	788,460		10,736	(22,143)		L	12/04/2001
90262T-30-8	UCBH HOLDINGS INC	4,400.000	186,780	42.450	186,780	107,955	220	836	61,644		L	04/06/2001
903849-10-7	ULTIMATE ELECTRONICS INC	2,600.000	26,390	10.150	26,390	69,309			(51,610)		L	04/06/2001
904034-10-5	ULTRATECH STEPPER INC	6,100.000	60,018	9.839	60,018	130,745			(40,754)		L	03/29/2001
904677-10-1	UNIFI, INC	10,700.000	56,175	5.250	56,175	94,330			(21,400)		L	12/06/2000
907818-10-8	UNION PACIFIC CORP	30,500.000	1,826,035	59.870	1,826,035	1,546,198	7,015	14,300	42,742		L	11/08/2002
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO	7,800.000	134,862	17.290	134,862	130,386		3,900	(7,020)		L	03/26/2001
909214-10-8	UNISYS CORP	42,600.000	421,740	9.900	421,740	606,694			(67,192)		L	12/12/2002
909218-10-9	UNIT CORP	10,600.000	196,630	18.550	196,630	137,916			50,374		L	08/22/2002
910197-10-2	UNITED DOMINION	260,200.000	4,256,872	16.360	4,256,872	4,003,826		165,695	253,046		L	12/04/2002
911163-10-3	UNITED NATURAL FOODS INC	4,300.000	109,005	25.350	109,005	63,340			1,505		L	04/06/2001
911312-10-6	UNITED PARCEL SERVICE INC	16,500.000	1,040,820	63.080	1,040,820	1,025,835	3,135	969	14,985		L	10/18/2002
911363-10-9	UNITED RENTALS INC	16,700.000	179,692	10.760	179,692	267,805			(190,236)		L	10/21/2002
913004-10-7	UNITED STATIONERS, INC	8,100.000	233,288	28.801	233,288	194,832			(39,277)		L	04/06/2001
913017-10-9	UNITED TECHNOLOGIES CORP	222,700.000	13,794,038	61.940	13,794,038	13,559,471		133,746	(904,725)		L	12/12/2002
91324P-10-2	UNITEDHEALTH GROUP INC	20,200.000	1,686,700	83.500	1,686,700	473,961		576	244,126		L	12/12/2002
913275-10-3	UNITRIN, INC	15,935.000	465,621	29.220	465,621	505,080		26,452	(164,131)		L	11/27/2000
913903-10-0	UNIVERSAL HEALTH SERVICES INC	12,100.000	545,710	45.100	545,710	267,223			27,478		L	11/08/2002
915289-10-2	UNOCAL CORP	38,000.000	1,162,040	30.580	1,162,040	1,113,727		11,680	(67,284)		L	10/18/2002
903236-10-7	URS CORP	5,000.000	71,150	14.230	71,150	106,710			(53,828)		L	08/29/2002
916906-10-0	US FREIGHTWAYS CORP	7,100.000	204,125	28.750	204,125	184,325	663	2,651	(18,815)		L	03/21/2001
90338W-10-3	US ONCOLOGY INC	18,500.000	160,395	8.670	160,395	157,983			20,905		L	04/06/2001
918204-10-8	V F CORP	14,300.000	515,515	36.050	515,515	475,547		6,270	(21,490)		L	12/12/2002
918866-10-4	VALASSIS COMMUNICATION	9,900.000	291,357	29.430	291,357	278,566			(58,248)		L	11/08/2002
91913Y-10-0	VALERO ENERGY CORP	23,453.000	866,354	36.940	866,354	685,932		9,381	(25,659)		L	01/02/2002
920253-10-1	VALMONT INDUSTRIES INC	7,600.000	147,440	19.400	147,440	127,046	570	2,128	37,544		L	04/06/2001
920355-10-4	VALSPAR CORP	9,400.000	415,292	44.180	415,292	253,898	1,410	5,264	43,052		L	11/28/2000
922122-10-6	VARCO INTERNATIONAL INC	24,900.000	433,260	17.400	433,260	444,492			60,258		L	12/06/2000
922206-10-7	VARIAN INC	6,700.000	192,223	28.690	192,223	234,491			(42,268)		L	08/22/2002
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	15,300.000	758,880	49.600	758,880	289,333			400,108		L	08/22/2002
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT	8,100.000	192,464	23.761	192,464	193,281			(87,715)		L	04/06/2001
922417-10-0	VEECO INSTRUMENTS	6,100.000	70,516	11.560	70,516	218,645			(149,389)		L	12/31/2001
92343P-10-7	VERITAS DGC INC	5,700.000	45,030	7.900	45,030	159,447			(60,420)		L	04/06/2001
923436-10-9	VERITAS SOFTWARE CORP	32,000.000	499,840	15.620	499,840	3,623,363			(934,720)		L	06/06/2000
92343C-10-6	VERITY INC	7,300.000	97,754	13.391	97,754	185,834			(50,071)		L	04/06/2001
92343V-10-4	VERIZON COMMUNICATIONS	574,800.000	22,273,500	38.750	22,273,500	17,612,595		353,699	1,620,526		L	10/28/2002
92532F-10-0	VERTEX PHARMACEUTICALS	20,600.000	326,510	15.850	326,510	377,320			(50,810)		L	12/12/2002
925524-30-8	VIACOM - CLASS B	419,372.000	17,093,603	40.760	17,093,603	15,339,830			(813,686)		L	12/05/2002
92552R-10-9	VIAD CORP	19,668.000	439,580	22.350	439,580	440,695	1,455	5,820	(23,848)		L	12/12/2002
92552V-10-0	VIASAT INC	4,500.000	51,930	11.540	51,930	60,065			(18,270)		L	04/06/2001
92553Q-20-9	VIASYS HEALTHCARE INC	6,600.000	98,274	14.890	98,274	107,114			(35,112)		L	12/04/2001
925815-10-2	VICOR CORP	10,700.000	88,286	8.251	88,286	186,815			(85,054)		L	04/06/2001
927460-10-5	VINTAGE PETROLEUM INC	15,000.000	158,250	10.550	158,250	292,980	600	2,250	(58,500)		L	04/06/2001
928298-10-8	VISHAY INTERTECHNOLOGY, INC	35,988.000	402,346	11.180	402,346	761,777			(275,772)		L	12/12/2002
92839U-10-7	VISTEON CORP	17,095.000	118,981	6.960	118,981	131,458		2,999	(95,349)		L	07/23/2002
92844S-10-5	VISX INC	14,600.000	139,868	9.580	139,868	261,465			(48,695)		L	07/25/2002
928469-10-5	VITAL SIGNS INC	4,000.000	119,520	29.880	119,520	90,579		640	(20,080)		L	04/06/2001
928703-10-7	VOLT INFO SCIENCES INC	4,000.000	68,400	17.100	68,400	104,310					L	04/06/2001
929042-10-9	VORNADO, INC	303,000.000	11,271,600	37.200	11,271,600	11,618,910		907,470	(1,248,438)		L	10/14/2002

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
929160-10-9	VULCAN MATERIALS CO	6,100.000	228,750	37.500	228,750	269,092		5,734	(63,684)		L	02/29/2000
929566-10-7	WABASH NATIONAL CORP	6,100.000	51,118	8.380	51,118	69,926			3,538		L	04/06/2001
930059-10-0	WADDELL & REED FINANCIAL	13,665.000	268,791	19.670	268,791	264,222		1,349	3,973		L	12/12/2002
931422-10-9	WALGREEN CO	54,000.000	1,576,260	29.190	1,576,260	1,323,506		7,898	(241,380)		L	12/21/1999
932270-10-1	WALLACE COMPUTER SERVICES, INC	17,100.000	367,821	21.510	367,821	290,016		8,168	43,196		L	09/09/2002
931142-10-3	WAL-MART STORES, INC	1,124,161.000	56,781,372	50.510	56,781,372	28,643,441	84,312	226,463	(6,200,271)		L	12/05/2002
939640-10-8	WASHINGTON POST CO. (THE)	1,800.000	1,328,400	738.000	1,328,400	1,016,794		8,680	326,980		L	11/08/2002
939653-10-1	WASHINGTON REAL ESTATE	37,900.000	966,450	25.500	966,450	853,212		52,681	23,119		L	03/05/2001
941053-10-0	WASTE CONNECTIONS	6,000.000	231,660	38.610	231,660	178,534			45,720		L	11/01/2001
94106L-10-9	WASTE MANAGEMENT INC	41,600.000	953,472	22.920	953,472	1,098,661		375	(341,061)		L	10/18/2002
941848-10-3	WATERS CORPORATION	1,800.000	39,204	21.780	39,204	136,295			(421,921)		L	11/27/2000
942622-20-0	WATSCO INC	4,850.000	79,443	16.380	79,443	59,772		558	10,573		L	04/06/2001
942683-10-3	WATSON PHARMACEUTICALS INC	9,300.000	262,911	28.270	262,911	314,743			10,363		L	07/23/2002
942712-10-0	WATSON WYATT	6,900.000	150,075	21.750	150,075	151,158			(1,083)		L	07/24/2002
942749-10-2	WATTS INDUSTRIES	6,100.000	96,014	15.740	96,014	89,904		1,464	4,514		L	03/21/2001
943315-10-1	WAUSAU-MOSINEE PAPER CORP	8,600.000	96,492	11.220	96,492	75,455		2,924	(7,568)		L	11/27/2000
946756-10-3	WAYPOINT FINANCIAL	9,500.000	169,100	17.800	169,100	171,019			(1,919)		L	11/11/2002
929236-10-7	WD40 CO	4,500.000	118,890	26.420	118,890	101,792		4,230	(1,035)		L	04/06/2001
92924#-91-6	WDG CAPITAL CORP	250.000	7,700	30.800	7,700	7,700					U	04/01/1988
948741-10-3	WEINGARTEN REALTY	173,000.000	6,376,780	36.860	6,376,780	5,470,314		303,307	567,676		L	11/25/2002
949702-10-4	WELLMAN, INC	7,800.000	105,222	13.490	105,222	116,623		2,808	(15,600)		L	03/29/2001
94973H-10-8	WELLPOINT HEALTH NETWORKS - A	7,600.000	540,816	71.160	540,816	285,114			96,786		L	02/29/2000
950590-10-9	WENDY'S INTERNATIONAL, INC	6,900.000	186,783	27.070	186,783	123,317		1,656	(14,490)		L	02/29/2000
950755-10-8	WERNER ENTERPRISES INC	18,233.000	392,556	21.530	392,556	219,277		1,432	60,305		L	04/08/2002
961765-10-4	WESTWOOD HOLDINGS GROUP	970.000	13,008	13.410	13,008	10,307	19	19	2,701		L	07/01/2002
961815-10-7	WESTWOOD ONE, INC	21,412.000	799,952	37.360	799,952	363,240			156,522		L	11/28/2000
961840-10-5	WET SEAL	4,350.000	46,810	10.761	46,810	30,790			(21,485)		L	03/29/2001
962166-10-4	WEYERHAEUSER CO	13,200.000	649,572	49.210	649,572	658,922		21,120	(64,284)		L	02/29/2000
92925E-10-8	W-H ENERGY SERVICES INC	5,800.000	84,622	14.590	84,622	100,047			(15,425)		L	10/03/2002
963320-10-6	WHIRLPOOL CORP	15,500.000	809,410	52.220	809,410	789,608		10,336	(54,026)		L	10/18/2002
966837-10-6	WHOLE FOODS MARKET INC	12,900.000	680,217	52.730	680,217	174,560			116,807		L	12/12/2002
969904-10-1	WILLIAMS SONOMA, INC	24,400.000	662,460	27.150	662,460	215,377			139,080		L	11/29/2000
974280-10-9	WINN-DIXIE STORES, INC	21,900.000	334,632	15.280	334,632	413,556		2,190	(10,001)		L	10/18/2002
974637-10-0	WINNEBAGO INDUSTRIES, INC	5,500.000	215,765	39.230	215,765	53,757	550	1,100	12,595		L	04/06/2001
97650W-10-8	WINTRUST FINANCIAL CORP	3,800.000	119,016	31.320	119,016	120,865			(1,849)		L	10/16/2002
929297-10-9	WMS INDUSTRIES	6,700.000	100,366	14.980	100,366	117,921			(33,634)		L	04/06/2001
978093-10-2	WOLVERINE TUBE INC	4,300.000	24,553	5.710	24,553	62,412			(24,252)		L	04/06/2001
978097-10-3	WOLVERINE WORLD WIDE, INC	11,800.000	178,298	15.110	178,298	183,485	531	2,065	708		L	04/06/2001
980745-10-3	WOODWARD GOVERN	2,700.000	117,450	43.500	117,450	221,037		2,511	(39,825)		L	06/19/2001
981811-10-2	WORTHINGTON INDUSTRIES, INC	5,200.000	79,248	15.240	79,248	75,676		3,328	5,408		L	02/29/2000
92931A-10-8	WRC MEDIA 144A	777.000									L	05/15/2000
983024-10-0	WYETH	500,800.000	18,729,920	37.400	18,729,920	17,272,326		228,367	(2,220,504)		L	12/05/2002
984121-10-3	XEROX CORP	102,200.000	822,710	8.050	822,710	2,888,490			(82,189)		L	07/23/2002
983919-10-1	XILINX INC	19,300.000	397,580	20.600	397,580	720,678			(356,085)		L	12/20/2000
983857-10-3	XRITE INC	7,300.000	51,027	6.990	51,027	72,590		730	(11,096)		L	04/06/2001
98385X-10-6	XTO ENERGY INC	112,900.000	2,788,630	24.700	2,788,630	2,219,285	1,129	1,028	349,583		L	12/05/2002
984332-10-6	YAHOO INC	32,700.000	534,645	16.350	534,645	7,321,927			(40,361)		L	10/18/2002
985509-10-8	YELLOW FREIGHT SYSTEM, INC	7,600.000	191,452	25.191	191,452	101,838			692		L	04/06/2001
986670-10-7	YORK INTERNATIONAL CORP	9,300.000	237,801	25.570	237,801	244,930		5,580	(116,808)		L	12/06/2000
988498-10-1	YUM BRANDS INC	279,500.000	6,769,490	24.220	6,769,490	7,331,183			(690,552)		L	12/05/2002
988858-10-6	ZALE CORP	9,300.000	296,670	31.900	296,670	273,398			(92,814)		L	04/06/2001
989207-10-5	ZEBRA TECHNOLOGIES CORP	6,900.000	395,370	57.300	395,370	189,316			12,351		L	04/06/2001
989390-10-9	ZENITH NATIONAL INS CORP	3,800.000	89,376	23.520	89,376	96,379		3,800	(16,796)		L	04/06/2001
98956P-10-2	ZIMMER HOLDINGS	161,220.000	6,693,854	41.520	6,693,854	5,248,728			1,169,621		L	08/20/2002
98974P-10-0	ZIX CORPORATION	3,100.000	13,671	4.410	13,671	38,609			(2,015)		L	04/06/2001
Total UNITED STATES			2,084,581,356	XXX	2,084,581,356	1,752,769,167	4,626,495	37,239,134	(209,420,098)		XXX	XXX
CANADA												
112900-10-5	BROOKFIELD PROPERTIES	435,000.000	8,787,000	20.200	8,787,000	7,482,331		174,000	1,305,000		L	10/23/2001
C6710#-11-9	OSBBC, LTD CMMULATIVE PREFERRED CLASS 1	9,000,000.000	9,000,000	1.000	9,000,000	9,000,000					U	03/17/1997
Total CANADA			17,787,000	XXX	17,787,000	16,482,331		174,000	1,305,000		XXX	XXX
OTHER COUNTRIES												
Q03080-10-0	AMCOR LTD ORD	337,408.000	1,596,615	4.732	1,596,615	1,329,608		39,088	218,786	87,967	U	05/10/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
018193-12-0	BHP BILLITON LTD	391,678.000	2,238,617	5.715	2,238,617	1,138,685		45,827	(74,259)	178,902	U	08/23/2002
065336-11-9	NATIONAL AUSTRALIA BANK	60,500.000	1,079,078	17.836	1,079,078	1,116,213		49,777	(125,794)	88,659	U	03/01/2002
067027-11-2	NEWS CORP	230,097.000	1,493,330	6.490	1,493,330	1,540,645		2,118	(331,646)	139,921	U	11/20/2002
Q8975N-10-5	TELSTRA	441,490.000	1,096,661	2.484	1,096,661	1,262,471		48,998	(231,873)	66,063	U	06/13/2002
Q98418-10-8	WOOL WORTHS LIMITED	160,420.000	1,017,704	6.344	1,017,704	843,485		28,682	1,835	92,064	U	06/13/2002
B47471-13-9	GROUPE BRUX. LAMBERT				0	0					U	10/21/1993
B34601-35-9	GROUPE BRUXELLES LAMBERT	54,290.000	2,196,139	40.452	2,196,139	1,373,947	5,626	50,634	(1,153,894)	526,358	U	06/12/2002
B53789-10-1	KBC	77,120.000	2,438,534	31.620	2,438,534	2,538,931	8,772	78,948	(476,530)	376,133	U	06/12/2002
B82095-11-6	SOLVAY	33,380.000	2,248,811	67.370	2,248,811	2,251,033		37,882	(349,098)	346,875	U	06/12/2002
G0070K-10-3	ACE LIMITED	29,900.000	877,266	29.340	877,266	983,961	5,083	10,043	(106,695)		L	09/06/2002
G24182-10-0	COOPER INDUSTRIES INC CLASS A	25,200.000	918,540	36.450	918,540	992,341	8,820	14,210	(73,116)		L	10/18/2002
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	9,300.000	400,458	43.060	400,458	371,433		6,324	11,625		L	09/09/1998
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	26,100.000	1,042,173	39.930	1,042,173	361,756			64,011		L	11/08/2002
G98255-10-5	XL CAPITAL LTD	6,600.000	509,850	77.250	509,850	483,300		12,408	(93,126)		L	09/26/2001
G90078-10-9	TRANSOCEAN INC	87,782.000	2,036,542	23.200	2,036,542	2,303,914		1,061	(268,635)		L	12/05/2002
K70975-14-7	NKT HOLDING ORD						2,803				U	01/17/2002
K73036-12-9	NOVO-NORDISK B	37,180.000	1,074,168	28.891	1,074,168	877,011	1,637	10,955	(668,917)	303,371	L	06/12/2002
K7317J-11-7	NOVOZYMES A/S - B SHARES	7,440.000	154,990	20.832	154,990	97,361	194	1,301	(25,204)	27,269	U	06/12/2002
X61873-13-3	NOKIA	102,690.000	1,626,199	15.836	1,626,199	926,135		20,714	(1,208,983)	455,164	U	06/12/2002
654902-20-4	NOKIA CORPORATION	348,000.000	5,394,000	15.500	5,394,000	5,306,144			87,856		L	12/18/2002
X75653-10-9	SAMPO PLC	57,990.000	439,448	7.578	439,448	371,452		32,958	(101,894)	84,264	U	06/12/2002
X9518S-10-8	UPM-KYMMENE	33,700.000	1,077,928	31.986	1,077,928	924,377		37,953	(290,034)	210,717	U	06/12/2002
F0191J-10-1	ALCATEL EUR10						5,147				L	06/19/1997
F78209-19-8	AVENTIS	30,008.000	1,631,113	54.356	1,631,113	1,003,496		14,422	(991,712)	491,956	U	07/04/1997
F13587-12-0	CAP GEMINI	13,510.000	304,326	22.526	304,326	1,584,256		2,511	(798,993)	175,323	U	06/12/2002
F12033-13-4	GROUPE DANONE	16,075.000	2,128,941	132.438	2,128,941	2,107,727		28,983	(163,070)	335,108	U	01/17/2002
F5485U-10-0	LAGARDERE	66,380.000	2,885,025	39.721	2,885,025	2,779,669		38,715	(580,749)	709,709	U	06/12/2002
F58149-13-3	L'OREAL	45,480.000	3,399,084	74.738	3,399,084	1,366,750		18,665	(507,133)	618,235	U	06/12/2002
F5548N-10-1	SANOFI-SYNTHELABO	19,450.000	1,163,946	59.843	1,163,946	1,230,318		10,264	(406,709)	180,509	U	06/12/2002
F98947-10-8	ZODIAC							14,925			U	01/20/1997
D06216-10-1	BASF	60,920.000	2,297,293	37.710	2,297,293	2,683,019	3,719	52,935	(405,808)	389,126	U	06/12/2002
D07112-11-9	BAYER AG	63,330.000	1,353,995	21.380	1,353,995	1,774,440	20,241	41,196	(1,057,804)	410,130	U	06/12/2002
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	70,796.000	2,140,163	30.230	2,140,163	1,211,970	1,763	27,141	(842,332)	422,391	U	06/12/2002
D17922-12-7	DEUTSCHE BANK A. G	40,208.000	1,845,065	45.888	1,845,065	2,782,767	2,504	34,582	(1,463,446)	488,719	U	06/12/2002
D2035M-10-2	DEUTSCHE TELEKOM	39,534.000	506,193	12.804	506,193	821,009	832	16,149	(348,155)	181,701	U	01/17/2002
D35415-10-4	INFINEON TECHNOLOGIES AG										U	03/13/2000
D50348-10-7	LINDE AG	29,610.000	1,083,282	36.585	1,083,282	1,538,476	1,578	28,939	(372,881)	209,579	U	06/12/2002
D52400-11-2	MARSCHOLLEK(MLP)						551				U	09/27/2001
D53968-12-5	METRO AG						16,402				U	02/18/2000
D66992-10-4	SAP AG	12,450.000	982,803	78.940	982,803	1,262,105	343	5,273	(740,088)	163,284	U	06/12/2002
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	15,400.000	216,031	14.028	216,031	435,415		2,624	(48,108)	42,173	U	01/18/2002
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	19,700.000	217,449	11.038	217,449	448,455		13,567	(169,785)	66,130	U	01/18/2002
X56533-11-4	NATIONAL BANK OF GREECE	8,160.000	115,146	14.111	115,146	405,638		8,255	(120,241)	41,255	U	01/01/2001
Y13189-10-8	CHEUNG KONG	191,000.000	1,219,535	6.385	1,219,535	1,265,768		20,825	(472,617)	3,048	U	11/11/2002
Y1505F-10-7	CHINA MOBILE (HK) LTD	499,000.000	1,186,972	2.379	1,186,972	1,078,315			(538,789)	3,347	U	06/13/2002
Y1639J-11-6	CITIC PACIFIC	514,590.000	936,554	1.820	936,554	1,087,783		52,921	(215,141)	(54)	U	06/13/2002
Y30327-10-3	HANG SENG BANK	55,000.000	583,550	10.610	583,550	601,243			(17,808)	114	U	08/27/2002
Y33549-11-7	HONG KONG ELECTRIC	160,000.000	602,080	3.763	602,080	633,282			(31,212)	10	U	12/09/2002
Y38024-10-8	HUTCHISON WHAMPOA	80,000.000	495,440	6.193	495,440	473,034			22,341	65	U	10/16/2002
Y82594-12-1	SUN HUNG KAI PROP	246,000.000	1,444,512	5.872	1,444,512	1,982,366		50,472	(538,025)	171	U	06/13/2002
Y9551M-10-8	WHARF HOLDINGS	433,866.000	817,404	1.884	817,404	900,740		38,837	(243,353)	(66)	U	06/13/2002
T8347V-10-5	AUTOGRILL	119,100.000	923,740	7.756	923,740	1,370,965			(405,446)	187,003	U	06/12/2002
T3679P-11-5	ENEL SOCIETA PER AZIONI	120,360.000	623,946	5.184	623,946	1,035,480		42,627	(172,783)	112,646	U	06/12/2002
T6688Q-10-7	MEDIASET	137,130.000	1,040,542	7.588	1,040,542	1,327,329		22,617	(138,909)	167,599	U	06/12/2002
T9276A-11-2	TELECOM ITALIA MOBILE	347,330.000	1,459,481	4.202	1,459,481	2,082,856		62,320	(801,359)	398,962	U	06/12/2002
J01176-11-4	ALPS ELECTRIC	50,000.000	552,650	11.053	552,650	610,907		2,428	(74,630)	16,372	U	09/17/2002
J04578-12-6	BRIDGESTONE	145,000.000	1,798,290	12.402	1,798,290	2,052,682		9,821	(362,206)	107,815	U	06/13/2002
J05124-14-4	CANON	72,000.000	2,715,480	37.715	2,715,480	2,655,772		7,045	(47,639)	148,266	U	10/18/2002
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	115.000	571,501	4,969.570	571,501	536,485		3,723	34,761	254	U	09/09/2002
J13440-10-2	FANUC	23,500.000	1,040,956	44.296	1,040,956	1,064,734		852	(39,532)	15,754	U	11/07/2002
J22848-10-5	HOYA CORPORATION	15,900.000	1,114,813	70.114	1,114,813	1,132,192		2,484	(82,915)	65,536	U	10/22/2002
J30642-16-9	KAO CORP	109,000.000	2,395,711	21.979	2,395,711	1,844,116		18,344	(99,959)	204,147	U	06/13/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
J37479-11-0	KYOCERA CORP	19,700.000	1,148,549	58.302	1,148,549	1,225,248		9,651	(270,506)	130,518	U	10/02/2001
J43830-11-6	MITSUBISHI CORPORATION	90,000.000	550,530	6.117	550,530	587,203		2,916	(52,982)	16,310	U	09/17/2002
J44497-10-5	MITSUBISHI TOKYO FINANCIAL GROUP	88.000	478,901	5,442.059	478,901	574,466			(95,778)	213	U	09/09/2002
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	154,000.000	687,302	4.463	687,302	637,924			35,909	13,468	U	12/19/2002
J51699-10-6	NINTENDO CO LTD	12,800.000	1,197,696	93.570	1,197,696	1,567,951		7,252	(378,041)	7,786	U	08/23/2002
J57160-12-9	NISSAN MOTOR	234,000.000	1,828,242	7.813	1,828,242	1,763,073		7,576	(58,321)	123,490	U	06/13/2002
J59009-15-9	NOMURA HOLDINGS INC	157,000.000	1,767,035	11.255	1,767,035	1,776,577		13,020	(486,181)	159,020	U	06/13/2002
J59399-10-5	NTT DOCOMO, INC. TOKYO	744.000	1,338,417	1,798.948	1,338,417	1,733,426		807	(602,505)	148,043	U	06/13/2002
J61933-12-3	ORIX CORP	16,580.000	1,070,156	64.545	1,070,156	684,253		1,972	(578,449)	170,433	U	06/13/2002
J69972-10-7	SECOM CO. LTD. ORD	15,500.000	532,255	34.339	532,255			5,173	(367,869)	119,993	U	09/27/1999
J71305-10-6	SEVEN ELEVEN	21,000.000	641,403	30.543	641,403	851,370		3,829	(205,967)	45,864	U	06/13/2002
J72810-12-0	SHIN ETSU CHEMICAL CO	68,100.000	2,235,110	32.821	2,235,110	2,040,502		6,439	(398,124)	202,948	U	06/13/2002
J74358-14-4	SHISEIDO CO. LTD	195,000.000	2,538,705	13.019	2,538,705	2,152,038		25,208	348,495	181,102	U	06/13/2002
J75734-10-3	SMC CORP	14,800.000	1,391,082	93.992	1,391,082	2,392,788		3,619	(312,977)	129,803	U	06/13/2002
J76379-10-6	SONY CORP	50,300.000	2,105,005	41.849	2,105,005	1,870,969		6,803	(447,724)	219,340	U	10/18/2002
J81281-11-5	TAKEDA CHEMICAL	63,000.000	2,636,487	41.849	2,636,487	2,270,938		23,076	(216,562)	133,928	U	08/05/2002
J92676-11-3	TOYOTA MOTOR	43,900.000	1,181,569	26.915	1,181,569	1,133,642		11,264	(45,777)	115,274	U	11/17/1998
J96612-11-4	YAMATO TRANSPORT CO	60,000.000	784,680	13.078	784,680	1,033,740		3,400	(245,488)	(3,572)	U	09/09/2002
Y4822W-10-0	KOOKMIN BANK	33,038.000	1,159,138	35.085	1,159,138	1,107,242		1,617	(251,388)	117,982	U	04/11/2002
Y4989M-10-1	KT CORP	27,000.000	1,143,531	42.353	1,143,531	1,204,332			(56,882)	(3,918)	U	08/21/2002
Y74718-10-0	SAMSUNG ELECTRONICS	5,180.000	1,358,761	262.309	1,358,761	1,289,673			27,116	41,972	U	10/07/2002
Y7470Y-10-4	SAMSUNG SDI	8,700.000	605,160	69.559	605,160	552,387			37,868	14,905	U	11/25/2002
Y77538-10-9	SHINSEGAE DEPARTMENT STORE	8,610.000	1,075,294	124.889	1,075,294	1,323,249			(312,860)	64,906	U	06/14/2002
N0030P-10-3	ABN AMRO HOLDINGS	161,579.000	2,567,167	15.888	2,567,167	2,202,647		130,042	(536,250)	454,607	U	06/12/2002
N01780-12-6	AKZO N.V	60,620.000	1,869,278	30.836	1,869,278	1,964,073		60,581	(1,377,636)	551,940	U	06/12/2002
N4578E-41-3	ING GROUP	127,062.000	2,095,761	16.494	2,095,761	1,153,971		108,483	(1,725,818)	651,662	U	06/12/2002
N56369-10-6	KONINKLIJKE NUMICO							1,777			U	06/12/2002
N4297B-10-4	KPN PTT ORD	50,605.000	328,477	6.491	328,477	476,888			26,994	44,207	U	05/04/2001
N69797-25-1	PHILIPS ELECTRONICS ORD	119,548.000	2,104,403	17.603	2,104,403	3,071,671		32,102	(2,030,860)	627,124	U	06/12/2002
N86729-10-5	TPG NV	58,263.000	932,383	16.003	932,383	175,068		19,463	(419,546)	115,300	U	06/12/2002
N92512-13-1	VNU-VER NED UITGEV VER BEZIT	79,415.000	2,082,738	26.226	2,082,738	1,792,146		33,804	(846,060)	492,883	U	06/12/2002
879278-20-8	TELECOM CORP OF NEW ZEALAND	19,593.000	374,618	19.120	374,618	266,459		15,315	29,600		L	06/12/2002
R61115-10-2	NORSK HYDRO A.S	39,315.000	1,754,039	44.615	1,754,039	1,681,529		41,486	(320,463)	379,584	U	06/12/2002
X07448-10-7	BRISA	83,810.000	468,666	5.592	468,666	413,420		13,364	(14,414)	69,660	U	06/12/2002
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	52,560.000	348,841	6.637	348,841	471,632		4,128	(118,392)	68,716	U	06/12/2002
V42666-11-1	HAW PAR CORPORATION	7,134.000	13,408	1.879	13,408				13,335	73	U	12/20/2002
V81378-14-9	SINGAPORE PRESS	101,500.000	1,065,022	10.493	1,065,022	1,155,404	29,022		(98,963)	8,581	U	08/21/2002
V96194-12-7	UNITED OVERSEAS BANK	174,500.000	1,166,533	6.685	1,166,533	1,291,583			(141,949)	16,899	U	11/15/2002
Y9360Y-10-3	VENTURE CORP LTD	206,700.000	1,655,874	8.011	1,655,874	1,615,914		5,341	(24,219)	64,179	U	11/14/2002
E90183-18-2	TELEFONICA DE ESPANA	103,805.000	929,147	8.951	929,147	1,124,134			(622,728)	225,583	U	06/12/2002
W24713-12-0	ELECTROLUX, INC., B FREE	53,860.000	845,387	15.696	845,387	784,142		20,171	(147,158)	162,986	U	06/12/2002
W3222Z-23-6	FORENINGSSPARBK	90,960.000	1,069,417	11.757	1,069,417	824,079		41,391	(281,121)	219,056	U	06/12/2002
W90152-12-0	SVENSKA CELLULOSA B FREE	84,183.000	2,825,266	33.561	2,825,266	1,722,936		60,945	3,234	438,041	U	06/12/2002
H0010V-10-1	ABB AG							50,429			U	08/10/1999
H00392-31-8	ADECCO CHESEREX							5,802			L	02/16/2000
H14405-10-6	CIBA SPECIALTY CHEMICALS	26,000.000	1,799,902	69.227	1,799,902	1,548,051	5,281	42,659	(162,165)	289,462	U	06/12/2002
H3698D-41-9	CS HOLDING							651			U	04/08/1999
H57312-46-6	NESTLE	15,555.000	3,296,182	211.905	3,296,182	2,369,664	10,244	40,976	(673,439)	593,773	U	06/12/2002
66987V-10-9	NOVARTIS BEARER							14,617			U	04/08/1999
H5820Q-15-0	NOVARTIS REGISTERED	66,480.000	2,425,637	36.487	2,425,637	2,511,683	8,145	25,327	(397,652)	381,034	U	06/12/2002
H69293-11-8	ROCHE GENUSSENSHIEN							9,910			U	08/10/1999
H69293-21-7	ROCHE HOLDINGS	21,705.000	1,512,464	69.683	1,512,464	1,508,815	2,913	11,653	(299,650)	248,727	U	06/12/2002
H8398N-10-4	SWISSCOM							21,241			L	02/16/2000
H8414O-11-2	SYNGENTA AG	34,318.000	1,972,770	57.485	1,972,770	1,581,544	2,875	11,503	(151,527)	316,177	U	06/12/2002
H83949-14-1	THE SWATCH GROUP							5,768			U	02/16/2000
H8920M-85-5	UBS AG	54,520.000	2,623,502	48.120	2,623,502	2,809,925		80,556	(569,831)	462,338	L	06/12/2002
Y04327-10-5	ASUSTEK COMPUTER INC	300,000.000	516,900	1.723	516,900	696,824			(165,089)	(14,835)	U	09/05/2002
Y36861-10-5	HON HAI PRECISION INDUSTRIES	154,000.000	530,530	3.445	530,530	593,253			(47,497)	(15,226)	U	08/28/2002
Y7174J-10-6	QUANTA COMPUTER INCORP	250,000.000	462,500	1.850	462,500	614,733			(138,959)	(13,274)	U	08/27/2002
Y7220N-10-1	REALTEK SEMICONDUCTOR CORP	191,000.000	501,757	2.627	501,757	589,037			(72,880)	(14,400)	U	08/28/2002
874039-10-0	TAIWAN SEMICONDUCTOR MAUFACTURING-ADR	188,670.000	1,330,124	7.050	1,330,124	2,327,331			(997,207)		L	12/06/2002
G9885J-10-2	ASTRAZENECA PLC	46,231.000	1,652,285	35.740	1,652,285	1,264,801		32,603	(623,144)	210,538	U	06/12/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	7	Dividends		10	11	12	13
							8	9				
CUSIP Identification	Description	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	NAIC Desig-nation (a)	Date Acquired
G14896-10-7	BAE SYSTEMS PLC	76.000	152	1.996	152			12	(220)	30	U	06/02/1997
G17444-15-2	CADBURY SCHWEPPES PLC	539,200.000	3,381,862	6.272	3,381,862	3,042,741		95,727	(448,882)	361,171	U	06/12/2002
G3910J-11-2	GLAXOSMITHKLINE PLC	177,830.000	3,272,072	18.400	3,272,072	4,617,844	27,761	100,680	(1,501,444)	490,598	U	06/12/2002
G4611#-13-6	INTERTEK TESTING SERVICES LIMITED	243,794.000	365,691	1.500	365,691	620,880			(255,189)		U	08/01/2002
G5520#-11-7	LYONNAISE ASIA WATER LIMITED PFD C	25,000.010	6,708,002	268.320	6,708,002	7,569,699		377,325	(1,148,988)		U	09/29/1999
G58886-10-5	MATALAN PLC	189,100.000	599,069	3.168	599,069	1,538,354		22,053	(445,370)	72,480	U	06/12/2002
G6374M-10-9	NATIONAL EXPRESS	163,200.000	1,056,197	6.472	1,056,197	1,621,977		56,087	(408,155)	113,234	L	06/12/2002
G6449S-10-7	NEW DIXONS GROUP ORD	5,746.000	13,413	2.334	13,413	18,977		593	(7,789)	1,551	U	08/14/2000
G70956-11-8	PILKINGTON	2,392,500.000	2,233,976	0.934	2,233,976	3,540,865		114,557	(1,709,287)	274,365	U	06/12/2002
G04704-11-3	SAFEWAY	683,100.000	2,224,174		2,224,174	2,528,246	43,364	109,985	(1,199,735)	261,156	U	06/12/2002
G80835-10-4	SHELL TRANSPORT & TRADING CO	400,200.000	3,210,004	8.021	3,210,004	2,354,579		90,494	121,698	292,265	U	06/12/2002
G87621-10-1	TESCO	409,400.000	1,269,140	3.100	1,269,140	1,503,225		36,466	(343,337)	123,989	U	06/12/2002
G92087-12-4	UNILEVER PLC	258,500.000	2,448,771	9.473	2,448,771	1,817,122		64,773	111,779	230,217	U	06/20/2000
G9387S-10-5	VODAFONE GROUP PLC	1,015,891.000	1,832,667	1.804	1,832,667	219,135	12,837	20,850	(949,117)	290,893	U	06/12/2002
Total Other Countries			175,941,236	XXX	175,941,236	175,935,750	228,455	3,389,656	(44,488,308)	21,037,197	XXX	XXX
6899999 - Total - Common Stock - Industrial, Misc.			2,278,309,592	XXX	2,278,309,592	1,945,187,248	4,854,951	40,802,789	(252,603,406)	21,037,197	XXX	XXX
Parent, Subsideraries, and Affiliates												
00767#-10-9	ADVANCED DRIVERS EDUCATION PRODUCTS AND TRAINING, INC	115,001.000				1,150					A	04/10/1997
02015#-10-5	ALLSTATE FINANCIAL CORPORATION	1,000.000	950	0.950	950	1,000			(50)		A	02/22/2002
502159-90-8	ALLSTATE FINANCIAL SERVICES LLC	16,000,000.000	17,240,716	1.077	17,240,716	16,000,000					A	12/31/2002
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO	70,000.000	14,433,659	206.195	14,433,659	13,522,164	4,000,000		(3,348,740)		A	07/06/2001
02001#-10-1	ALLSTATE HOLDINGS INC	1,000.000	576,796,187	576,796.187	576,796,187	464,647,647	57,300,000	89,900,000	(7,532,244)		A	09/30/1996
02002@-10-2	ALLSTATE INDEMNITY COMPANY	42,000.000	94,182,224	2,242.434	94,182,224	3,100,000	9,000,000		(2,531,637)		A	12/27/1984
02002N-89-7	ALLSTATE INSURANCE COMPANY OF CANADA	12,228.000	139,033,678	11,370.108	139,033,678	215,647,062			(47,538,899)		A	05/31/2000
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY	23,800.000	3,151,832,285	132,429.928	3,151,832,285	1,026,825,806		43,750,000	170,448,819		A	12/30/1999
02010#-10-0	ALLSTATE NEW JERSEY HOLDINGS, INC	1,000.000	567,095,343	567,095.343	567,095,343	463,050,673	41,000,000	109,800,000	(10,559,721)		A	08/22/1997
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO	70,000.000	10,912,916	155.899	10,912,916	10,500,000			331,764		A	07/02/2001
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	42,000.000	18,991,514	452.179	18,991,514	8,500,000	2,000,000		(1,050,000)		A	03/06/1985
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC	2,001,000.000	3,057,248	1.529	3,057,248	2,360,773			2,677		A	05/31/1988
07324#-10-0	BAYVIEW FINANCIAL MANAGEMENT CORP	125.000	10,000	80.000	10,000	10,000					A	12/31/1997
03207#-10-1	IVANTAGE GROUP LLC	1,044,000.000	89,014,180	85.263	89,014,180	85,943,908			2,587,459		A	02/22/2002
45070*-10-0	IVHS TECHNOLOGIES, INC	5,719,475.000				7,846,206					U	12/04/1998
66383*-10-8	NORTHBROOK CORPORATION	25,000.000	16,672,795	666.912	16,672,795	5,025,000			1,274,841		A	12/04/1998
87241@-10-4	TFH CORP	300.000	1,299,999	4,333.330	1,299,999	3,150,000			(1)		A	08/30/1996
L5983#-10-3	LEND LEASE ASIA PROPERTIES, SICAF	110,000.000	2,058,392	18.713	2,058,392	2,300,000			(241,608)		A	03/27/2002
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT N. V	625,000.000				4,694,444					U	12/17/1997
6999999 - Total - Common Stock - Parent, Subsidiaries, Affiliates			4,702,632,086	XXX	4,702,632,086	2,333,125,834	113,300,000	243,450,000	101,842,660		XXX	XXX
7099999 Total - Common Stocks			7,340,092,709	XXX	7,340,092,709	4,567,147,691	118,600,688	291,003,193	(186,486,133)	29,615,598	XXX	XXX
7199999 Total - Preferred and Common Stocks			7,675,429,234	XXX	7,677,078,560	4,907,053,458	119,872,960	309,136,991	(185,993,303)	29,615,598	XXX	XXX

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues 159, the total $ value (included in Column 6) of all such issues $ 218,004,495

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
BONDS							
GOVERNMENTS							
UNITED STATES							
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012-C 03/15/2012	07/11/2002	Various		129,355,700	125,000,000	1,254,774
38373M-GF-1	GNR 2002-71 AK 03/20/2030	12/24/2002	MORGAN STANLEY DEAN WITTER		15,457,032	15,000,000	75,000
36205V-U2-2	GOVT NATL MTG ASSOC I #402101 06/15/2032	06/04/2002	SALOMON SMITH BARNEY		986,250	970,480	3,329
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
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
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
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
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
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
36213M-ZP-6	GOVT NATL MTG ASSOC I #558850 06/01/2031	06/04/2002	SALOMON SMITH BARNEY		987,012	971,230	3,332
36213M-2H-0	GOVT NATL MTG ASSOC I #558876 04/01/2032	05/02/2002	GREENWICH CAPITAL MARKETS, INC		122,577	118,665	461
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
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
36213U-CK-4	GOVT NATL MTG ASSOC I #564474 08/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES		4,111,661	4,000,399	13,224
36213V-R6-7	GOVT NATL MTG ASSOC I #565809 10/01/2031	06/04/2002	SALOMON SMITH BARNEY		990,540	974,701	3,344
36213X-VE-1	GOVT NATL MTG ASSOC I #567713 06/15/2032	06/04/2002	SALOMON SMITH BARNEY		918,668	903,978	3,101
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
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
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
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
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
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
36200T-KQ-0	GOVT NATL MTG ASSOC I #571903 09/01/2031	05/17/2002	SALOMON SMITH BARNEY		550,639	545,694	1,872
36200W-XX-4	GOVT NATL MTG ASSOC I #574994 04/01/2032	06/04/2002	SALOMON SMITH BARNEY		1,595,979	1,578,597	5,415
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
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
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
36201F-RE-9	GOVT NATL MTG ASSOC I #581985 04/01/2032	06/04/2002	SALOMON SMITH BARNEY		977,297	961,670	3,299
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
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
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
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
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
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
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
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
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
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
912828-AC-4	US TREASURY N/B-C 05/15/2007	05/14/2002	Various		116,568,834	118,000,000	
912828-AH-3	US TREASURY N/B-C 08/15/2007	08/29/2002	Various		110,167,970	110,000,000	145,720
Total UNITED STATES					555,696,375	546,790,976	2,162,722
0399996 - Bonds - U.S. Government					555,696,375	546,790,976	2,162,722
0399999 - Total - Bonds - U.S. Government					555,696,375	546,790,976	2,162,722
STATES, TERRITORIES AND POSSESSIONS							
UNITED STATES							
PUERTO RICO							
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT GO 02 REF 07/01/2011	04/15/2002	GOLDMAN, SACHS & CO		16,240,075	15,275,000	
Total UNITED STATES					16,240,075	15,275,000	
1799996 - Bonds - States, Territory, Poss - United States					16,240,075	15,275,000	
1799999 - Total - Bonds - States, Territories and Possessions					16,240,075	15,275,000	
POLITICAL SUBDIVISIONS							
UNITED STATES							
TEXAS							
234839-JN-9	DALLAS CNTY TX UTIL RECLAM DIST 99C REF 02/15/2025	11/19/2002	Various		41,372,500		
Total UNITED STATES					41,372,500		
2499996 - Bonds - Political Subdivision - United States					41,372,500		
2499999 - Total - Bonds - Political Subdivisions					41,372,500		
ALABAMA							
010541-AN-0	ALABAMA FED AID HWY GRANT ANTIC 02A 03/01/2015	08/12/2002	BB&T CAPITAL MARKETS		1,523,111	1,425,000	27,184
010608-XD-4	ALABAMA PUB SCH & CLG CAP IMPT 02 A 02/01/2020	09/04/2002	BB&T CAPITAL MARKETS		2,644,387	2,565,000	6,056

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C 05/01/2013	01/08/2002	FIRST ALBANY		5,079,387	4,960,000	17,911
010662-FL-3	ALABASTER AL G O WARRANTS 2002 09/01/2022	08/08/2002	MORGAN KEEGAN & COMPANY, INC		1,000,000	1,000,000	2,778
010662-FN-9	ALABASTER AL G O WARRANTS 2002 09/01/2027	08/08/2002	MORGAN KEEGAN & COMPANY, INC		2,227,770	2,250,000	6,250
091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A 01/01/2029	03/28/2002	PRAGER MCCARTHY & SEALY		4,382,600	5,000,000	60,694
091089-FZ-0	BIRMINGHAM AL WTRWKS SWR BRD 02 B 01/01/2033	08/28/2002	RAYMOND JAMES & ASSOCIATES, INC		18,242,100	18,000,000	10,500
233091-EQ-6	DCH HLTHCARE AUTH AL HLTHCARE FAC 02 06/01/2009	10/11/2002	MORGAN KEEGAN & COMPANY, INC		3,397,891	3,170,000	9,686
233091-EW-3	DCH HLTHCARE AUTH AL HLTHCARE FAC 02 06/01/2015	10/08/2002	MORGAN KEEGAN & COMPANY, INC		4,673,118	4,430,000	14,213
439239-GK-4	HOOVER AL BRD OF ED CAP OUTLAY WTS 02 02/15/2014	07/30/2002	PRAGER MCCARTHY & SEALY		3,376,061	3,195,000	74,106
439239-GM-0	HOOVER AL BRD OF ED CAP OUTLAY WTS 02 02/15/2016	07/30/2002	PRAGER MCCARTHY & SEALY		2,185,832	2,105,000	48,824
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	
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	
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	
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	
472682-KS-1	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT 02/01/2032	10/31/2002	J. P. MORGAN SECURITIES, INC		29,679,300	30,000,000	29,167
472682-KT-9	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT 02/01/2038	11/12/2002	Various		56,695,680	57,630,000	63,031
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT 02/01/2029	07/24/2002	Various		12,522,937	12,730,000	235,629
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
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C 01/01/2032	04/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,546,944	4,800,000	
61304M-AH-9	MONTGOMERY AL DOWNTOWN REDEV 02 10/01/2012	07/26/2002	RAYMOND JAMES & ASSOCIATES, INC		5,782,189	5,315,000	
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02 10/01/2013	07/26/2002	RAYMOND JAMES & ASSOCIATES, INC		6,349,603	5,860,000	
ALASKA							
662523-UX-5	NORTH SLOPE BORO AK G O 02A 06/30/2013	10/09/2002	BAUM, GEORGE K. & COMPANY		4,512,480	7,000,000	
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
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
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
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
040660-EM-0	ARIZONA STATE UNIV COP UNIV PROJ 2002 07/01/2012	07/25/2002	LEHMAN BROTHERS INC		3,885,442	3,460,000	30,479
040654-EX-9	ARIZONA TRANSN BRD HWY 1993 A SUB 07/01/2009	01/10/2002	RAMIREZ, SAMUAL A. & COMPANY		5,276,750	5,000,000	9,722
040654-JW-6	ARIZONA TRANSN BRD HWY 2002 B 07/01/2015	10/30/2002	SALOMON SMITH BARNEY		4,253,950	3,930,000	16,048
040654-JX-4	ARIZONA TRANSN BRD HWY 2002 B 07/01/2016	10/30/2002	SALOMON SMITH BARNEY		1,965,841	1,830,000	7,473
040654-JY-2	ARIZONA TRANSN BRD HWY 2002 B 07/01/2017	10/30/2002	SALOMON SMITH BARNEY		1,066,100	1,000,000	4,083
566854-CV-5	MARICOPA CNTY AZ PCR AZ PUB SVC CO 02A 05/01/2029	10/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		15,000,000	15,000,000	
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02 07/01/2011	10/10/2002	STONE & YOUNGBERG		1,529,510	1,360,000	756
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02 07/01/2012	10/10/2002	STONE & YOUNGBERG		1,754,149	1,555,000	864
567430-JE-4	MARICOPA CNTY AZ USD 95 QUEEN 02 07/01/2013	10/10/2002	STONE & YOUNGBERG		1,992,613	1,770,000	983
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02 07/01/2014	10/10/2002	STONE & YOUNGBERG		1,129,281	1,010,000	561
590536-CF-3	MESA AZ STR & HWY REF 2002 07/01/2013	09/06/2002	DAIN RAUSCHER INCORPORATED		1,170,456	1,050,000	2,333
590545-JH-3	MESA AZ UTIL SYS 2002 07/01/2021	10/21/2002	PRAGER MCCARTHY & SEALY		4,900,000	4,900,000	76,903
590545-KF-5	MESA AZ UTIL SYS 2002 A REF 07/01/2013	09/25/2002	PRAGER MCCARTHY & SEALY		4,086,328	3,800,000	11,675
590545-JS-9	MESA AZ UTIL SYS 2002 REF 07/01/2012	01/24/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		16,153,099	14,935,000	13,068
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
76716N-AP-9	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02 07/01/2010	03/26/2002	SALOMON SMITH BARNEY		3,302,080	3,200,000	4,000
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02 07/01/2011	03/26/2002	SALOMON SMITH BARNEY		3,429,080	3,335,000	4,169
76716N-AR-5	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02 07/01/2012	03/26/2002	SALOMON SMITH BARNEY		3,376,692	3,300,000	4,125
79575D-LG-3	SALT RIVER PROJ AZ ELEC SYS 01 A REF 01/01/2010	01/08/2002	Various		5,237,450	5,000,000	18,750
79575D-PG-9	SALT RIVER PROJ AZ ELEC SYS 02 B 01/01/2025	10/25/2002	PRAGER MCCARTHY & SEALY		4,966,500	5,000,000	23,611
79575D-PH-7	SALT RIVER PROJ AZ ELEC SYS 02 B 01/01/2026	10/25/2002	PRAGER MCCARTHY & SEALY		6,951,980	7,000,000	33,056
79575D-PJ-3	SALT RIVER PROJ AZ ELEC SYS 02 B 01/01/2031	12/04/2002	Various		7,813,964	7,835,000	76,522
79575D-QJ-2	SALT RIVER PROJ AZ ELEC SYS 02 C REF 01/01/2015	12/03/2002	FIRST ALBANY		2,106,680	2,000,000	4,167
810489-DE-1	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2004	08/07/2002	SALOMON SMITH BARNEY		2,047,640		
810489-DG-6	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2006	08/07/2002	SALOMON SMITH BARNEY		1,470,157		
810489-DJ-0	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2008	08/07/2002	SALOMON SMITH BARNEY		2,806,067		
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2010	08/07/2002	SALOMON SMITH BARNEY		3,140,907		
ARKANSAS							
041049-AT-4	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B 10/01/2027	09/11/2002	CREWS & ASSOC		1,505,183	1,490,000	6,001
041049-AU-1	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B 10/01/2033	09/11/2002	CREWS & ASSOC		2,723,247	2,700,000	10,875
041039-Z6-8	ARKANSAS ST FED HWY GRANT ANTIC GO 01A 08/01/2010	01/22/2002	GOLDMAN, SACHS & CO		5,423,500	5,000,000	148,750
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
041039-6L-7	ARKANSAS ST FED HWY GRANT ANTIC GO 02 08/01/2014	07/30/2002	Various		61,539,968	58,235,000	1,144
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY 06/01/2030	12/19/2002	Various		14,349,648	14,350,000	
348815-FA-4	FORT SMITH AR WTR & SWR REF 02A 10/01/2013	01/31/2002	STEPHENS, INC		4,778,575	4,535,000	7,275
348815-FB-2	FORT SMITH AR WTR & SWR REF 02A 10/01/2014	01/31/2002	STEPHENS, INC		2,113,027	2,025,000	3,248
348815-FC-0	FORT SMITH AR WTR & SWR REF 02A 10/01/2015	01/31/2002	STEPHENS, INC		2,615,067	2,525,000	4,051

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
348815-FF-3	FORT SMITH AR WTR & SWR REF 02A 10/01/2018	01/31/2002	STEPHENS, INC		996,620	1,000,000	1,528
348815-FT-3	FORT SMITH AR WTR & SWR REF 02B 10/01/2011	01/31/2002	STEPHENS, INC		2,237,224	2,130,000	3,254
348815-FU-0	FORT SMITH AR WTR & SWR REF 02B 10/01/2012	01/31/2002	STEPHENS, INC		2,431,224	2,290,000	3,674
537457-BV-4	LITTLE ROCK AR WASTE DISP REV 02 05/01/2016	08/15/2002	STEPHENS, INC		2,210,331	2,110,000	7,326
745392-FJ-4	PULASKI CNTY AR HOSP CHILDRENS 02B 03/01/2012	07/19/2002	STEPHENS, INC		2,029,815	1,935,000	4,515
745392-FL-9	PULASKI CNTY AR HOSP CHILDRENS 02B 03/01/2014	07/19/2002	STEPHENS, INC		2,219,432	2,145,000	5,005
914084-KG-2	UNIVERSITY OF AR FORT SMITH STUD FEE 01 12/01/2014	01/15/2002	LOOP CAPITAL MARKETS		1,923,134	1,855,000	12,109
CALIFORNIA							
000416-L2-1	ABC CA UNI SCH DIST G O CAP APPREC 01 C 08/01/2029	01/23/2002	RED CAPITAL MARKETS		764,135	3,445,000	
000416-L4-7	ABC CA UNI SCH DIST G O CAP APPREC 01 C 08/01/2031	02/05/2002	DAIN RAUSCHER INCORPORATED		533,854	2,720,000	
000416-L5-4	ABC CA UNI SCH DIST G O CAP APPREC 01 C 08/01/2032	02/05/2002	DAIN RAUSCHER INCORPORATED		371,460	2,000,000	
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	
00432M-AA-7	ACCESS TO LOANS 01/01/2033	09/04/2002	DAIN RAUSCHER INCORPORATED		24,100,000	24,100,000	
01080P-AN-5	ALAMEDA COUNTY 07/01/2030	06/26/2002	SALOMON SMITH BARNEY		5,000,000	5,000,000	
12082S-AS-3	BURBANK CA USD G O 97 ELEC CAP 02C 08/01/2020	06/21/2002	STONE & YOUNGBERG		2,220,724	5,865,000	
12082S-AU-8	BURBANK CA USD G O 97 ELEC CAP 02C 08/01/2022	06/21/2002	STONE & YOUNGBERG		2,055,362	6,200,000	
12082S-AV-6	BURBANK CA USD G O 97 ELEC CAP 02C 08/01/2023	06/21/2002	STONE & YOUNGBERG		931,680	3,000,000	
12082S-AX-2	BURBANK CA USD G O 97 ELEC CAP 02C 08/01/2025	06/21/2002	STONE & YOUNGBERG		1,846,804	6,735,000	
12082S-AY-0	BURBANK CA USD G O 97 ELEC CAP 02C 08/01/2026	06/21/2002	STONE & YOUNGBERG		1,791,082	6,925,000	
12082S-AZ-7	BURBANK CA USD G O 97 ELEC CAP 02C 07/01/2027	06/21/2002	STONE & YOUNGBERG		1,744,827	7,120,000	
120786-BN-7	BURBANK CA WTR & PWR ELEC SER 2002 06/01/2021	06/21/2002	SALOMON SMITH BARNEY		785,000	785,000	981
120786-BP-2	BURBANK CA WTR & PWR ELEC SER 2002 06/01/2022	06/21/2002	SALOMON SMITH BARNEY		1,601,870	1,610,000	2,013
13066K-LX-5	CALIFORNIA DEPT OF WTR CENT VY 02 X 12/01/2021	07/18/2002	J. P. MORGAN SECURITIES, INC		14,343,413	14,230,000	166,017
13066Y-CL-1	CALIFORNIA DEPT OF WTR RES PWR SUP 02A 05/01/2017	11/07/2002	J. P. MORGAN SECURITIES, INC		42,186,800	40,000,000	83,056
13066Y-CP-2	CALIFORNIA DEPT OF WTR RES PWR SUP 02A 05/01/2019	12/04/2002	Various		22,253,836	22,170,000	112,601
13066Y-DU-0	CALIFORNIA DEPT OF WTR RES PWR SUP 02A 05/01/2014	12/16/2002	Various		32,290,410	29,000,000	159,194
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A 08/01/2022	01/25/2002	LEHMAN BROTHERS INC		21,320,421	69,355,000	
13033K-XZ-7	CALIFORNIA HSG FIN AGY HOME MTG 02 A 08/01/2033	01/25/2002	LEHMAN BROTHERS INC		11,522,225	73,250,000	
13033K-YM-5	CALIFORNIA HSG FIN AGY HOME MTG 02 G TAX 08/01/2022	03/20/2002	BEAR STEARNS SECURITIES CORP		5,929,200	20,000,000	
13033K-YN-3	CALIFORNIA HSG FIN AGY HOME MTG 02 G TAX 02/01/2033	03/20/2002	BEAR STEARNS SECURITIES CORP		6,425,566	42,385,000	
13068H-3P-7	CALIFORNIA PUB WKS BRD CORCORAN 01B 01/01/2013	10/23/2002	RAYMOND JAMES & ASSOCIATES, INC		2,177,480	2,000,000	34,125
13062N-H7-5	CALIFORNIA ST G O BDS 2002 APRIL REF 02/01/2029	03/27/2002	Various		12,485,279	12,915,000	1,883
13062N-H8-3	CALIFORNIA ST G O BDS 2002 APRIL REF 02/01/2030	04/01/2002	Various		11,583,660	12,000,000	3,208
13062N-A9-8	CALIFORNIA ST G O BDS 2002 FEB 02/01/2019	02/20/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,891,280	12,000,000	43,333
130684-CL-5	CALIFORNIA ST PUB WKS BRD LEASE REV FOR ISSUES DTD PRIOR TO LEASE REV BDS 2002 A 12/01/2027	12/03/2002	PRAGER MCCARTHY & SEALY		4,981,250	5,000,000	3,472
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
14837K-BB-0	CASTAIC LAKE WTR AGY CA COP 99A CAP 08/01/2029	06/18/2002	RED CAPITAL MARKETS		2,246,093	10,445,000	
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A 11/01/2019	12/03/2002	BB&T CAPITAL MARKETS		2,052,980	2,000,000	18,056
16309P-AG-3	CHELA FINL USA 12/01/2033	06/28/2002	SALOMON SMITH BARNEY		18,550,000	18,550,000	
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	
189342-TL-2	CLOVIS CA USD G O CAP APPREC 2002B 08/01/2024	10/04/2002	STONE & YOUNGBERG		1,129,593	3,440,000	
189342-TP-3	CLOVIS CA USD G O CAP APPREC 2002B 08/01/2027	10/04/2002	STONE & YOUNGBERG		1,391,450	5,000,000	
20056Y-AP-1	COMMERCE CA CMNTY DEV REDEV PROJ N01-97A 08/01/2022	06/20/2002	CIBC WORLD MARKETS		1,237,192	3,740,000	
20056Y-AQ-9	COMMERCE CA CMNTY DEV REDEV PROJ N01-97A 08/01/2023	06/14/2002	LEHMAN BROTHERS INC		1,162,691	3,740,000	
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	
260861-CQ-0	DOWNEY CA COPS GOLF COURSE 2002 08/01/2027	11/27/2002	STONE & YOUNGBERG		2,358,212	2,365,000	
291195-JY-2	EMERYVILLE CA PUB FING AUTH REDEV 02A 09/01/2016	11/20/2002	E.J. DE LA ROSA & CO		1,440,071	1,330,000	
291195-KA-2	EMERYVILLE CA PUB FING AUTH REDEV 02A 09/01/2018	11/20/2002	E.J. DE LA ROSA & CO		1,577,517	1,480,000	
291195-KD-6	EMERYVILLE CA PUB FING AUTH REDEV 02A 09/01/2021	11/20/2002	E.J. DE LA ROSA & CO		1,790,090	1,720,000	
34440R-BY-2	FOLSOM CORDOVA CA USD IMPT DIST NO 2 02A 07/01/2027	07/08/2002	STONE & YOUNGBERG		820,546	3,360,000	
357172-RC-1	FREMONT CA UHSD ELEC 98 G O 2002 C 09/01/2021	06/18/2002	SALOMON SMITH BARNEY		1,907,517	1,910,000	265
357172-RD-9	FREMONT CA UHSD ELEC 98 G O 2002 C 09/01/2022	06/18/2002	SALOMON SMITH BARNEY		1,994,724	2,010,000	279
357172-RE-7	FREMONT CA UHSD ELEC 98 G O 2002 C 09/01/2023	06/18/2002	SALOMON SMITH BARNEY		2,035,677	2,065,000	287
358232-QS-8	FRESNO CA UNIFIED SCH DIST G O 2002 A REF 02/01/2014	11/06/2002	PRAGER MCCARTHY & SEALY		2,757,755	2,505,000	738
358232-QU-3	FRESNO CA UNIFIED SCH DIST G O 2002 A REF 02/01/2015	11/06/2002	PRAGER MCCARTHY & SEALY		3,009,630	2,660,000	842
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A REF 02/01/2016	11/06/2002	PRAGER MCCARTHY & SEALY		3,307,489	2,855,000	952
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A REF 02/01/2017	11/06/2002	PRAGER MCCARTHY & SEALY		2,380,866	2,060,000	687
378452-DB-9	GLENDALE CA REDEV TAX ALLOC CENTRAL 02 12/01/2018	11/25/2002	STONE & YOUNGBERG		3,321,783	3,135,000	1,829
542409-BR-7	LONG BEACH CA BD FIN TAX ALLOC 02 B 11/01/2018	11/13/2002	E.J. DE LA ROSA & CO		6,248,749	5,495,000	
542409-BS-5	LONG BEACH CA BD FIN TAX ALLOC 02 B 11/01/2019	11/13/2002	E.J. DE LA ROSA & CO		3,356,605	2,970,000	
542409-BU-0	LONG BEACH CA BD FIN TAX ALLOC 02 B 11/01/2021	11/13/2002	E.J. DE LA ROSA & CO		8,538,242	7,645,000	
542409-BV-8	LONG BEACH CA BD FIN TAX ALLOC 02 B 11/01/2022	11/13/2002	E.J. DE LA ROSA & CO		4,482,522	4,035,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
54242V-DD-5	LONG BEACH CAL PENSION OBLIGATION BONDS 09/01/2021	11/08/2002	SALOMON SMITH BARNEY		19,700,000	19,700,000	
54242V-DE-3	LONG BEACH CAL PENSION OBLIGATION BONDS 09/01/2021	10/11/2002	DAIN RAUSCHER INCORPORATED		9,100,000	9,100,000	
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
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
544628-HD-5	LOS ANGELES CA REGL ARPT IMPT LAX AMR 02C 12/01/2024	03/18/2002	SALOMON SMITH BARNEY		9,550,000	10,000,000	
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
544738-DT-1	LOS ANGELES CNTY CA PUB WRK PARKS 97A 10/01/2019	08/07/2002	LOOP CAPITAL MARKETS		2,033,040	2,000,000	36,389
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	
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	
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	
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	
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	
611594-FX-5	MONROVIA CA USD G O ELECTION 1997 01B 08/01/2027	01/23/2002	RAYMOND JAMES & ASSOCIATES, INC		1,027,337	4,100,000	
611594-GA-4	MONROVIA CA USD G O ELECTION 1997 01B 08/01/2030	01/23/2002	RAYMOND JAMES & ASSOCIATES, INC		1,005,813	4,750,000	
612289-KN-7	MONTEBELLO CA UNI SCH DIST CAP 2002 08/01/2026	08/30/2002	STONE & YOUNGBERG		528,766	1,940,000	
617403-CL-2	MORGAN HILL CA USD ELECTION OF 99 2002 08/01/2026	02/08/2002	STONE & YOUNGBERG		1,963,734	7,570,000	
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02 09/01/2014	09/06/2002	CHILTON & O'CONNER		1,273,645	1,295,000	
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02 09/01/2017	09/06/2002	CHILTON & O'CONNER		1,547,974	1,585,000	
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02 09/01/2033	09/06/2002	CHILTON & O'CONNER		22,615,000	22,615,000	
658620-CN-7	NORTH CITY WEST CA SCH SPL TAX 02 SUB 09/01/2020	11/06/2002	DAIN RAUSCHER INCORPORATED		3,144,403	3,080,000	22,672
672325-PT-8	OAKLAND CA USD G O ELEC 00 SER 02 08/01/2026	07/16/2002	J. P. MORGAN SECURITIES, INC		4,965,300	5,000,000	95,833
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	
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02 09/01/2032	11/15/2002	STONE & YOUNGBERG		9,850,152	9,825,000	
696735-JE-0	PALMDALE CA SCH DIST G O ELEC 2001 2002 08/01/2024	03/13/2002	CIBC WORLD MARKETS		528,443	1,870,000	
696735-JF-7	PALMDALE CA SCH DIST G O ELEC 2001 2002 08/01/2025	03/13/2002	CIBC WORLD MARKETS		522,262	1,960,000	
696735-JG-5	PALMDALE CA SCH DIST G O ELEC 2001 2002 08/01/2026	03/13/2002	CIBC WORLD MARKETS		502,400	2,000,000	
696735-JH-3	PALMDALE CA SCH DIST G O ELEC 2001 2002 02/01/2027	03/13/2002	CIBC WORLD MARKETS		496,924	2,040,000	
724568-GW-4	PITTSBURG CA REDEV TAX LOS MEDANOS 02A 08/01/2014	11/01/2002	DAIN RAUSCHER INCORPORATED		5,279,153	4,730,000	65,530
724568-GF-1	PITTSBURG CA REDEV TAX LOS MEDANOS 99 08/01/2028	11/14/2002	RED CAPITAL MARKETS		1,233,700	5,000,000	
797355-JH-8	SAN DIEGO CA USD ELECTION OF 98 G O 99A 07/01/2019	01/24/2002	MCDONALD & COMPANY		1,988,350	5,000,000	
797398-BT-0	SAN DIEGO CNTY CA TAXABLE PENSION 08/15/2030	12/26/2002	Various		13,500,000	13,500,000	52,651
797398-BV-5	SAN DIEGO CNTY CA TAXABLE PENSION 08/15/2030	11/14/2002	SALOMON SMITH BARNEY		9,999,700	10,000,000	22,166
79765R-HR-3	SAN FRANCISCO CA PUB UTILS COMMN 02A 11/01/2032	07/17/2002	GOLDMAN, SACHS & CO		46,188,359	46,695,000	
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
798147-UB-8	SAN JOSE CA REDEV AGY TAX ALLOCATION 02 08/01/2027	03/05/2002	PRAGER MCCARTHY & SEALY		11,231,275	11,375,000	67,743
798147-UG-7	SAN JOSE CA REDEV AGY TAX ALLOCATION 02 08/01/2032	01/16/2002	Various		9,917,400	10,000,000	
798182-EF-4	SAN JOSE CA USD COP 2002 CAP 01/01/2023	10/18/2002	STONE & YOUNGBERG		933,282	2,835,000	
798182-EG-2	SAN JOSE CA USD COP 2002 CAP 01/01/2024	10/18/2002	STONE & YOUNGBERG		1,023,858	3,300,000	
798182-EH-0	SAN JOSE CA USD COP 2002 CAP 01/01/2025	10/18/2002	STONE & YOUNGBERG		2,081,268	7,105,000	
798182-EJ-6	SAN JOSE CA USD COP 2002 CAP 01/01/2026	10/18/2002	STONE & YOUNGBERG		1,964,604	7,105,000	
798153-CU-4	SAN JOSE CAL FIN AUTH 12/01/2024	01/24/2002	BEAR STEARNS SECURITIES CORP		2,200,000	2,200,000	2,574
798681-CS-9	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2015	12/06/2002	MORGAN STANLEY DEAN WITTER		1,144,315	1,090,000	
798681-CT-7	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2016	12/06/2002	MORGAN STANLEY DEAN WITTER		1,041,710	1,000,000	
798681-CU-4	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2017	12/06/2002	MORGAN STANLEY DEAN WITTER		1,245,572	1,205,000	
798681-CV-2	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2018	12/06/2002	MORGAN STANLEY DEAN WITTER		1,299,522	1,265,000	
798681-CW-0	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2019	12/06/2002	MORGAN STANLEY DEAN WITTER		1,356,826	1,330,000	
798681-CX-8	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2020	12/06/2002	MORGAN STANLEY DEAN WITTER		1,414,377	1,395,000	
798681-DE-9	SAN LUIS OBISPO CNTY CALIF CTFS PARTN COPS 2002 A 10/15/2027	12/06/2002	MORGAN STANLEY DEAN WITTER		9,000,000	9,000,000	
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
801155-NX-6	SANTA ANA CA USD ELEC 1999 02 B 08/01/2024	10/31/2002	STONE & YOUNGBERG		1,086,662	3,515,000	
801155-NY-4	SANTA ANA CA USD ELEC 1999 02 B 08/01/2025	10/31/2002	STONE & YOUNGBERG		1,027,188	3,515,000	
801155-PA-4	SANTA ANA CA USD ELEC 1999 02 B 08/01/2027	10/31/2002	STONE & YOUNGBERG		918,614	3,520,000	
801155-PC-0	SANTA ANA CA USD ELEC 1999 02 B 08/01/2029	10/31/2002	STONE & YOUNGBERG		820,682	3,515,000	
801155-PD-8	SANTA ANA CA USD ELEC 1999 02 B 08/01/2030	10/31/2002	STONE & YOUNGBERG		551,275	2,500,000	
801155-PE-6	SANTA ANA CA USD ELEC 1999 02 B 08/01/2031	10/31/2002	STONE & YOUNGBERG		788,258	3,775,000	
801155-PF-3	SANTA ANA CA USD ELEC 1999 02 B 08/01/2032	10/31/2002	STONE & YOUNGBERG		747,382	3,780,000	
802649-LM-3	SANTA ROSA CA WSTWTR 2002 B 09/01/2020	12/09/2002	PRAGER MCCARTHY & SEALY		1,703,294	4,230,000	
802649-LN-1	SANTA ROSA CA WSTWTR 2002 B 09/01/2021	12/09/2002	PRAGER MCCARTHY & SEALY		1,771,759	4,700,000	
802649-LP-6	SANTA ROSA CA WSTWTR 2002 B 09/01/2022	04/26/2002	STONE & YOUNGBERG		969,300	3,000,000	
802649-LR-2	SANTA ROSA CA WSTWTR 2002 B 09/01/2024	04/26/2002	STONE & YOUNGBERG		3,208,891	11,225,000	
802649-LT-8	SANTA ROSA CA WSTWTR 2002 B 09/01/2026	04/26/2002	STONE & YOUNGBERG		2,831,779	11,165,000	
802649-LV-3	SANTA ROSA CA WSTWTR 2002 B 09/01/2028	04/26/2002	STONE & YOUNGBERG		2,500,036	11,095,000	
802649-LW-1	SANTA ROSA CA WSTWTR 2002 B 09/01/2029	04/26/2002	STONE & YOUNGBERG		2,859,023	13,465,000	

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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
802649-LX-9	SANTA ROSA CA WSTWTR 2002 B 09/01/2030	04/26/2002	STONE & YOUNGBERG		2,688,538	13,440,000	
802649-LY-7	SANTA ROSA CA WSTWTR 2002 B 09/01/2031	04/26/2002	STONE & YOUNGBERG		2,528,596	13,420,000	
802649-LZ-4	SANTA ROSA CA WSTWTR 2002 B 09/01/2032	04/26/2002	STONE & YOUNGBERG		2,847,520	16,000,000	
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	
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	
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	
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	
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	
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	
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	
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	
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	
874857-ED-3	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2021	07/31/2002	STONE & YOUNGBERG		2,429,341	2,420,000	
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2022	07/31/2002	STONE & YOUNGBERG		2,540,000	2,540,000	
901073-DB-9	TUSTIN CA USD SPL TAX CFD 97-1 SR 02 A 09/01/2038	10/16/2002	J. P. MORGAN SECURITIES, INC.		6,022,800	6,000,000	43,333
906573-BB-5	UNION CA ELEM SCH DIST G O 1999 A 09/01/2024	02/25/2002	PRAGER MCCARTHY & SEALY		799,605	2,700,000	
906573-CB-4	UNION CA ELEM SCH DIST G O 2001 B 09/01/2025	07/09/2002	STONE & YOUNGBERG		819,150	3,000,000	
914106-UM-9	UNIVERSITY OF CA COP SAN DIEGO SAC 02A 01/01/2032	01/16/2002	STONE & YOUNGBERG		5,562,675	5,535,000	
91412F-DW-4	UNIVERSITY OF CA MULTI PURP 02 O 09/01/2017	06/25/2002	PRAGER MCCARTHY & SEALY		4,124,248	4,015,000	
91412F-DF-1	UNIVERSITY OF CA MULTI PURP 02 P 09/01/2017	06/13/2002	LEGG MASON		1,170,085	1,140,000	
91412F-DG-9	UNIVERSITY OF CA MULTI PURP 02 P 09/01/2018	06/13/2002	LEGG MASON		1,364,509	1,340,000	
925836-BY-3	VICTOR CA ELEM SCH DIST 02 A 08/01/2022	06/18/2002	LOOP CAPITAL MARKETS		1,810,072	1,825,000	
COLORADO							
03866H-EG-0	ARAPAHOE CNTY CO COP 2002 REF 12/01/2014	09/03/2002	PRAGER MCCARTHY & SEALY		1,590,718	1,430,000	626
038683-AW-8	ARAPAHOE CNTY CO SD NO 5 CHERRY COP 02 12/15/2012	10/18/2002	DAIN RAUSCHER INCORPORATED		1,969,565	1,815,000	7,058
045282-KU-3	ASPEN CO PARK & OPEN SPACE SALES TAX 01 11/01/2021	10/21/2002	PRAGER MCCARTHY & SEALY		2,480,000	2,480,000	59,589
114749-BF-0	BROOMFIELD CO COP OPEN SPACE PK REC 00 12/01/2020	11/26/2002	MCDONALD & COMPANY		2,086,660	2,000,000	306
114760-DR-9	BROOMFIELD CO SALES & USE TAX 02A 12/01/2031	01/23/2002	DAIN RAUSCHER INCORPORATED		5,470,301	5,615,000	8,578
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
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
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
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
26822L-AG-9	COLORADO E-470 PUB HWY SR 97 A CUR 09/01/2016	01/22/2002	PRAGER MCCARTHY & SEALY		2,208,250	2,200,000	44,000
26822L-BL-7	COLORADO E-470 PUB HWY SR 97 B CAP 09/01/2025	06/07/2002	PRAGER MCCARTHY & SEALY		4,562,910	17,000,000	
26822L-BM-5	COLORADO E-470 PUB HWY SR 97 B CAP 09/01/2026	06/07/2002	PRAGER MCCARTHY & SEALY		6,250,563	24,750,000	
196479-FE-4	COLORADO HOUSING AND FINANCE AUTHORITY 11/01/2036	10/24/2002	LEHMAN BROTHERS INC.		10,000,000	10,000,000	
196479-FF-1	COLORADO HOUSING AND FINANCE AUTHORITY 11/01/2035	12/24/2002	LEHMAN BROTHERS INC.		10,000,000	10,000,000	25,436
196567-DM-0	COLORADO SCH OF MINES AUX FACS 02 12/01/2037	10/30/2002	EDWARDS, A.G., & SONS, INC.		2,970,000	3,000,000	
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH 12/01/2037	09/26/2002	HOUGH, WILLIAM R., & COMPANY		11,000,000	11,000,000	
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	
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	12/16/2002	Various		19,550,000	19,550,000	13,109
283365-BZ-6	EL PASO CNTY CO COP 2002 A 12/01/2014	12/18/2002	PRAGER MCCARTHY & SEALY		3,581,175	3,250,000	10,675
283371-LS-9	EL PASO CNTY CO SD NO 2 HARRISON 02 12/01/2023	12/13/2002	DAIN RAUSCHER INCORPORATED		2,180,192	2,155,000	1,497
283461-TK-7	EL PASO CNTY CO SD NO 20 G O 02 ACADEMY 12/15/2014	01/22/2002	DAIN RAUSCHER INCORPORATED		2,529,011	2,440,000	4,744
283483-GH-2	EL PASO CNTY CO SD NO 49 FALCON 02-96R 12/01/2013	10/22/2002	STIFEL NICOLAUS & CO, INC.		1,782,421	1,630,000	3,169
283483-GJ-8	EL PASO CNTY CO SD NO 49 FALCON 02-96R 12/01/2014	10/22/2002	STIFEL NICOLAUS & CO, INC.		1,778,139	1,650,000	3,208
34511L-BH-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02 12/01/2022	09/27/2002	BAUM, GEORGE K. & COMPANY		1,545,705	1,500,000	417
34511L-BJ-2	FOOTHILLS CO PK & REC BLDG AUTH COP 02 12/01/2026	09/27/2002	BAUM, GEORGE K. & COMPANY		3,212,685	3,150,000	875
365653-FQ-2	GARFIELD CNTY CO SCH DIST RE-2 2003 12/01/2023	12/04/2002	BAUM, GEORGE K. & COMPANY		2,265,000	2,265,000	2,202
365653-FS-8	GARFIELD CNTY CO SCH DIST RE-2 2003 12/01/2025	12/04/2002	BAUM, GEORGE K. & COMPANY		994,550	1,000,000	972
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
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
949255-FT-5	WELD CNTY CO SD NO RE-2 EATON 02 REF 12/01/2021	10/21/2002	PRAGER MCCARTHY & SEALY		2,375,000	2,375,000	47,170
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
207757-4C-6	CONNECTICUT SPL TAX OBLIG TRANSN 02 B 12/01/2013	11/14/2002	LEHMAN BROTHERS INC.		5,756,764	5,200,000	18,056
207757-4E-2	CONNECTICUT SPL TAX OBLIG TRANSN 02 B 12/01/2014	11/14/2002	LEHMAN BROTHERS INC.		8,493,847	7,615,000	27,763
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
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
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF 11/15/2014	04/08/2002	Various		6,255,606	5,950,000	84,805
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G 12/15/2009	01/09/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,002,308	9,415,000	37,922
20772F-J6-8	CONNECTICUT ST G O 2002 SER D 11/15/2009	10/31/2002	BB&T CAPITAL MARKETS		2,215,640	2,000,000	22,222

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
20772F-K8-2	CONNECTICUT ST G O 2002 SER D 11/15/2014	08/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,138,492	9,100,000	27,174
20772F-L2-4	CONNECTICUT ST G O 2002 SER D 11/15/2015	08/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,565,777	5,945,000	17,752
20772F-L4-0	CONNECTICUT ST G O 2002 SER D 11/15/2016	08/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,450,692	6,800,000	20,306
20772F-V4-9	CONNECTICUT ST G O 2002 SER F 10/15/2012	10/31/2002	SEIBERT BRANFORD		3,537,152	3,200,000	5,333
20772F-V5-6	CONNECTICUT ST G O 2002 SER F 10/15/2013	10/31/2002	SEIBERT BRANFORD		9,993,008	9,170,000	15,283
20772F-V7-2	CONNECTICUT ST G O 2002 SER F 10/15/2015	10/31/2002	SEIBERT BRANFORD		8,013,900	7,500,000	12,500
20772F-V8-0	CONNECTICUT ST G O 2002 SER F 10/15/2016	10/31/2002	SEIBERT BRANFORD		6,753,283	6,370,000	10,617
645020-CA-4	NEW HAVEN CT G O 2002 C 11/01/2013	11/08/2002	ADVEST INC		4,470,680	4,000,000	7,403
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	
246380-TV-1	DELAWARE ST G O 2002 A 07/01/2011	07/25/2002	SALOMON SMITH BARNEY		23,329,512	21,365,000	100,890
246380-TX-7	DELAWARE ST G O 2002 A 07/01/2013	07/25/2002	SALOMON SMITH BARNEY		17,071,387	15,860,000	74,894
246428-NP-7	DELAWARE TRANSN AUTH TRANSN SYS 01 SR 07/01/2012	01/09/2002	STEPHENS, INC		3,947,953	3,815,000	31,262
246428-NQ-5	DELAWARE TRANSN AUTH TRANSN SYS 01 SR 07/01/2013	01/09/2002	STEPHENS, INC		3,250,613	3,165,000	25,935
246428-QA-7	DELAWARE TRANSN AUTH TRANSN SYS 02B SR 07/01/2017	08/09/2002	PRAGER MCCARTHY & SEALY		11,323,350	10,790,000	19,482
280907-AF-3	EDUCATION LOANS 06/01/2020	11/04/2002	SALOMON SMITH BARNEY		10,600,000	10,600,000	3,162
643272-3P-0	NEW CASTLE CNTY DE G O 2002 A 10/01/2012	11/04/2002	FAHNESTOCK & CO., INC		2,071,345	1,845,000	9,417
643272-3R-6	NEW CASTLE CNTY DE G O 2002 A 10/01/2014	11/04/2002	FAHNESTOCK & CO., INC		2,275,726	2,050,000	10,464
643272-3S-4	NEW CASTLE CNTY DE G O 2002 A 10/01/2015	11/04/2002	FAHNESTOCK & CO., INC		2,380,262	2,155,000	10,999
FLORIDA							
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B 07/01/2012	02/27/2002	HOUGH, WILLIAM R., & COMPANY		2,058,460	1,900,000	17,872
342815-JZ-1	FLORIDA MUN LN COUNCIL N MIAMI WTR 02B 08/01/2027	09/11/2002	STERNE AGEE & LEACH		2,021,620	2,000,000	12,500
341422-FT-5	FLORIDA ST BRD ED CAP OUTLAY 97 A 01/01/2016	04/17/2002	PRAGER MCCARTHY & SEALY		12,447,988	12,400,000	191,167
341422-LP-6	FLORIDA ST BRD ED CAP OUTLAY 98 A 01/01/2017	07/09/2002	LEHMAN BROTHERS INC		19,425,655	19,100,000	29,181
341535-PD-8	FLORIDA ST BRD ED PUB CAP OUTLAY 01 D REF 06/01/2012	01/22/2002	RAYMOND JAMES & ASSOCIATES, INC		3,162,060	3,000,000	
341426-GS-7	FLORIDA ST BRD ED PUB CAP OUTLAY 02 A 06/01/2019	11/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,450,202	8,240,000	41,200
341426-GT-5	FLORIDA ST BRD ED PUB CAP OUTLAY 02 A 06/01/2020	11/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,747,834	8,600,000	43,000
341426-GU-2	FLORIDA ST BRD ED PUB CAP OUTLAY 02 A 06/01/2021	11/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		9,166,311	9,085,000	45,425
341507-LL-3	FLORIDA ST BRD OF ED LOTTERY REV 2002 A 07/01/2019	07/31/2002	LEHMAN BROTHERS INC		8,681,732	8,510,000	40,186
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B 07/01/2014	03/11/2002	CIBC WORLD MARKETS		2,897,746	2,845,000	28,845
341150-HR-4	FLORIDA ST G O DEPT TRANS 1997 B 07/01/2017	09/16/2002	BB&T CAPITAL MARKETS		3,442,649	3,295,000	35,696
431022-EM-0	HIGHLANDS CNTY FL HOSP ADVENTIST 02 B 11/15/2023	11/14/2002	ZIEGLER, B.C., AND COMPANY		11,284,720	11,500,000	30,188
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02 11/01/2019	05/30/2002	SALOMON SMITH BARNEY		997,640	1,000,000	
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
43232V-HE-4	HILLSBOROUGH CNTY FL SCH BRD COP 01A 07/01/2025	11/13/2002	PRAGER MCCARTHY & SEALY		18,938,250	18,750,000	356,771
469359-CM-3	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2016	08/29/2002	SALOMON SMITH BARNEY		3,893,755	3,685,000	
469359-CN-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2017	08/29/2002	SALOMON SMITH BARNEY		4,109,414	3,920,000	
469359-CP-6	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2018	08/29/2002	SALOMON SMITH BARNEY		4,331,892	4,165,000	
469359-CQ-4	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2019	08/29/2002	SALOMON SMITH BARNEY		4,364,895	4,230,000	
469398-BS-9	JACKSONVILLE FL GTD ENTITLEMENT 02 10/01/2021	07/08/2002	LOOP CAPITAL MARKETS		4,130,000	4,130,000	4,589
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
46613C-BP-9	JEA FL ELEC SYS SERIES 3 2002 B 10/01/2015	08/20/2002	J. P. MORGAN SECURITIES, INC		12,222,897	12,290,000	
46613C-BQ-7	JEA FL ELEC SYS SERIES 3 2002 B 10/01/2016	08/20/2002	J. P. MORGAN SECURITIES, INC		12,633,960	12,700,000	
46613C-BR-5	JEA FL ELEC SYS SERIES 3 2002 B 10/01/2017	08/20/2002	J. P. MORGAN SECURITIES, INC		2,937,168	2,950,000	
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2014	09/20/2002	Various		43,896,285	41,500,000	13,125
46613Q-AP-9	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2015	08/01/2002	J. P. MORGAN SECURITIES, INC		10,460,400	10,000,000	
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2017	08/01/2002	J. P. MORGAN SECURITIES, INC		30,927,000	30,000,000	
469364-LT-8	JEA FL WTR & SWR SYS REV 2001 A 10/01/2030	01/09/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		7,014,150	7,085,000	107,436
46613P-CS-3	JEA FL WTR & SWR SYS REV 2002 C 10/01/2041	10/15/2002	SALOMON SMITH BARNEY		12,244,774	12,240,000	
511665-GT-2	LAKELAND FL HOSP LAKELAND RGL HLTH 02 11/15/2032	07/25/2002	SALOMON SMITH BARNEY		11,859,240	12,000,000	
511773-AW-3	LAKELAND FL WTR WSTWTR REF IMPT 02 10/01/2027	08/26/2002	PRAGER MCCARTHY & SEALY		3,484,950	3,500,000	
511773-AX-1	LAKELAND FL WTR WSTWTR REF IMPT 02 10/01/2032	08/27/2002	BB&T CAPITAL MARKETS		3,125,753	3,155,000	438
59334H-CR-4	MIAMI DADE CNTY FL MULTI ISLAND PL 02 10/01/2033	11/12/2002	HOUGH, WILLIAM R., & COMPANY		6,200,000	6,200,000	52,893
684503-W2-7	ORANGE CNTY FL HLTH ADVENTIST HLTH 02 11/15/2032	06/28/2002	ZIEGLER, B.C., AND COMPANY		14,625,900	15,000,000	21,094
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
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
696550-JK-9	PALM BEACH CNTY FL SCH BRD COP 02C 08/01/2020	06/18/2002	RAYMOND JAMES & ASSOCIATES, INC		2,837,835	2,835,000	14,175
696560-FY-2	PALM BEACH CNTY FL SOLID WASTE 02 B 10/01/2014	10/30/2002	SALOMON SMITH BARNEY		3,929,322	6,950,000	
696560-FZ-9	PALM BEACH CNTY FL SOLID WASTE 02 B 10/01/2015	10/30/2002	SALOMON SMITH BARNEY		3,682,616	6,920,000	
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B 10/01/2016	10/30/2002	SALOMON SMITH BARNEY		2,322,268	4,645,000	
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002 08/01/2013	09/20/2002	LOOP CAPITAL MARKETS		3,504,481	3,050,000	24,019
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002 10/01/2014	07/03/2002	MORGAN STANLEY DEAN WITTER		2,074,012		

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875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002 10/01/2016	07/03/2002	MORGAN STANLEY DEAN WITTER		1,077,600		
GEORGIA							
372480-AY-9	GEO L SMITH II GA WORLD CONGRESS CTR 00 07/01/2010	01/17/2002	STEPHENS, INC.		4,435,040	4,000,000	14,667
373541-VC-2	GEORGIA MUN ELEC AUTH PWR GEN 02A 01/01/2013	10/08/2002	MORGAN STANLEY DEAN WITTER		6,138,065	5,415,000	
373383-RN-0	GEORGIA ST G O 2002 B 05/01/2018	11/26/2002	STEPHENS, INC.		27,947,623	26,945,000	116,013
373383-SN-9	GEORGIA ST G O 2002 D 08/01/2013	07/16/2002	J. P. MORGAN SECURITIES, INC.		13,118,578	12,100,000	11,764
373383-SP-4	GEORGIA ST G O 2002 D 08/01/2014	07/16/2002	J. P. MORGAN SECURITIES, INC.		13,671,294	12,740,000	12,386
373383-SS-8	GEORGIA ST G O 2002 D 08/01/2017	07/16/2002	J. P. MORGAN SECURITIES, INC.		15,526,566	14,850,000	14,438
626207-JW-5	MUNICIPAL ELEC AUTH GA COMBUSTION 02A 11/01/2013	08/28/2002	BEAR STEARNS SECURITIES CORP		10,018,354	9,060,000	
HAWAII							
419780-WA-5	HAWAII ST G O 2002 CY REF 02/01/2012	02/15/2002	SALOMON SMITH BARNEY		4,784,001	4,395,000	8,058
ILLINOIS							
153821-CD-3	CENTRAL LAKE CNTY IL JT ACT WTR 02A 05/01/2025	10/29/2002	BANK ONE CAPTIAL MARKETS		2,835,000	2,835,000	13,722
167501-TL-9	CHICAGO IL BRD OF ED G O SCH REFORM 97 A 12/01/2030	01/28/2002	RAYMOND JAMES & ASSOCIATES, INC.		3,947,000	4,000,000	35,000
167501-WP-6	CHICAGO IL BRD OF ED G O SCH REFORM 99 A 12/01/2014	03/07/2002	MCDONALD & COMPANY		5,884,763	11,250,000	
167709-EY-6	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2005	09/10/2002	LEGG MASON		999,350	1,000,000	1,013
167709-EZ-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2006	09/10/2002	LEGG MASON		1,433,809	1,435,000	1,579
167709-FA-7	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2007	09/10/2002	LEGG MASON		1,492,145	1,495,000	1,757
167709-FB-5	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2008	09/10/2002	LEGG MASON		1,591,491	1,595,000	1,994
167709-FC-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2009	09/10/2002	LEGG MASON		1,558,924	1,560,000	2,106
167709-FD-1	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2010	09/10/2002	LEGG MASON		1,642,697	1,645,000	2,303
167709-FE-9	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2011	09/10/2002	LEGG MASON		1,962,013	1,965,000	2,825
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2013	09/10/2002	LEGG MASON		3,089,646	3,100,000	4,689
213183-E8-5	COOK CNTY IL G O SER 1998 A REF 11/15/2018	07/08/2002	PRAGER MCCARTHY & SEALY		5,039,800	5,000,000	38,889
263493-FF-0	DU PAGE CNTY IL CMNTY USD 200 WHEATON 02A 12/01/2011	01/24/2002	BAIRD (ROBERT W.) & CO. INC.		2,656,469	2,515,000	4,192
262608-MK-5	DU PAGE CNTY IL CUSD NO 204 INDIAN 02 12/30/2017	06/12/2002	MORGAN STANLEY DEAN WITTER		10,120,800	10,000,000	231,944
262651-PX-4	DU PAGE CNTY IL FST PRESV DIST G O 2000 11/01/2017	12/04/2002	PRAGER MCCARTHY & SEALY		1,648,325	3,500,000	
372072-CC-0	GENEVA IL ELEC REV 2003 05/01/2015	11/05/2002	DAIN RAUSCHER INCORPORATED		2,237,964	2,145,000	
372072-CD-8	GENEVA IL ELEC REV 2003 05/01/2016	11/05/2002	DAIN RAUSCHER INCORPORATED		1,524,678	1,475,000	
372072-CE-6	GENEVA IL ELEC REV 2003 05/01/2017	11/05/2002	DAIN RAUSCHER INCORPORATED		1,589,851	1,550,000	
45200P-TL-1	ILLINOIS HLTH FAC CONDELL MED CTR 02 05/15/2032	09/11/2002	BANK ONE CAPTIAL MARKETS		14,700,000	15,000,000	66,458
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
45200P-UR-6	ILLINOIS HLTH FAC RIVERSIDE HLTH 02 11/15/2032	11/21/2002	CAIN BROTHERS		21,375,000	21,375,000	71,250
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02 06/01/2032	07/11/2002	PRAGER MCCARTHY & SEALY		1,548,300	1,560,000	10,238
452277-AE-6	ILLINOIS STUDENT ASSISTANCE 03/01/2034	12/03/2002	SALOMON SMITH BARNEY		17,050,000	17,050,000	
452277-AH-9	ILLINOIS STUDENT ASSISTANCE 03/01/2034	10/17/2002	SALOMON SMITH BARNEY		25,550,000	25,550,000	11,916
452281-GL-6	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV 09/01/2036	01/09/2002	DAIN RAUSCHER INCORPORATED		12,400,000	12,400,000	
452281-GM-4	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV 09/01/2036	12/13/2002	DAIN RAUSCHER INCORPORATED		12,600,000	12,600,000	4,792
452281-GP-7	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV 09/01/2036	11/14/2002	BANK OF AMERICA		2,000,000	2,000,000	1,439
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	
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	
592247-H4-5	METRO PIER & EXPO IL MCCORMICK PL 02A 12/15/2023	10/09/2002	PRAGER MCCARTHY & SEALY		1,998,945	5,850,000	
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	
592247-K4-1	METRO PIER & EXPO IL MCCORMICK PL 02A 06/15/2034	06/14/2002	SALOMON SMITH BARNEY		603,000	4,000,000	
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	
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	
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	
592247-R7-7	METRO PIER & EXPO IL MCCORMICK PL 92A CAP 06/15/2021	11/22/2002	PRE-REFUNDING		2,779,716	10,515,000	
592247-S5-0	METRO PIER & EXPO IL MCCORMICK PL 92A CAP 06/15/2021	11/22/2002	PRE-REFUNDING		4,672,514	17,675,000	
592247-G4-6	METRO PIER & EXPO IL MCCORMICK PL 92A CUR 06/15/2027	04/05/2002	PRE-REFUNDING		9,779,400	10,010,000	
592247-G5-3	METRO PIER & EXPO IL MCCORMICK PL 92A CUR 06/15/2027	04/05/2002	PRE-REFUNDING		156,314	160,000	
592247-FZ-8	METRO PIER & EXPO IL MCCORMICK PL 94B 06/15/2028	10/03/2002	MORGAN STANLEY DEAN WITTER		3,689,140	14,000,000	
592247-S9-2	METRO PIER & EXPO IL MCCORMICK PL 94B 06/15/2010	11/22/2002	PRE-REFUNDING		152,295	245,000	
592247-T8-3	METRO PIER & EXPO IL MCCORMICK PL 94B 06/15/2010	11/22/2002	PRE-REFUNDING		1,320,928	2,125,000	
968661-EA-2	WILL CNTY IL G O FOREST PRSV DIST 02B 12/01/2007	01/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,903,927	4,705,000	
968767-HW-6	WILL CNTY IL SD NO 86 JOLIET CAP 02 11/01/2022	10/03/2002	HUTCHINSON SHOCKEY ERLEY & CO.		3,361,490	9,440,000	
INDIANA							
40785E-JE-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 01 07/15/2017	01/15/2002	BAIRD (ROBERT W.) & CO. INC.		1,525,116	1,455,000	667
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02 01/15/2027	08/08/2002	CITY SECURITIES CORPORATION		2,510,696	2,530,000	
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
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	
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	

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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	
455141-EB-3	INDIANA TRANSN FIN AUTH HWY REV 1993 A 06/01/2016	12/04/2002	PRAGER MCCARTHY & SEALY		3,316,587	6,470,000	
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
455280-7Y-7	INDIANAPOLIS IND LOC PUB IMPT BD BK REF BDS 2002 G 02/01/2029	12/13/2002	CITY SECURITIES CORPORATION		9,941,700	10,000,000	
455421-GM-3	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02 01/01/2016	02/25/2002	HILLIARD LYONS		1,127,793	1,110,000	
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
590252-BD-3	MERRILLVILLE IN MULTI SCH BLDG 1990 CAP 07/15/2012	11/04/2002	PRAGER MCCARTHY & SEALY		2,295,755	3,500,000	
594307-AQ-3	MICHIGAN CITY IND SCH BLDG CORP 01/15/2016	12/06/2002	CITY SECURITIES CORPORATION		1,549,170	3,000,000	
594307-AR-1	MICHIGAN CITY IND SCH BLDG CORP 07/15/2016	12/06/2002	CITY SECURITIES CORPORATION		1,510,500	3,000,000	
594307-AW-0	MICHIGAN CITY IND SCH BLDG CORP 01/15/2019	12/06/2002	CITY SECURITIES CORPORATION		1,276,050	3,000,000	
594307-AX-8	MICHIGAN CITY IND SCH BLDG CORP 07/15/2019	12/06/2002	CITY SECURITIES CORPORATION		1,242,570	3,000,000	
594307-AZ-3	MICHIGAN CITY IND SCH BLDG CORP 07/15/2020	12/06/2002	CITY SECURITIES CORPORATION		1,162,200	3,000,000	
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02 01/15/2027	08/07/2002	Various		3,899,700	4,000,000	16,514
790608-BW-2	ST JOSEPH CNTY IN ECON ST MARYS CLG 02 04/01/2017	07/15/2002	SALOMON SMITH BARNEY		2,355,357	2,290,000	7,633
KANSAS							
478449-E9-8	JOHNSON CNTY KS REF INTERNAL IMPT 02A 09/01/2010	06/05/2002	PIPER JAFFRAY INC		2,275,057		
478449-F2-2	JOHNSON CNTY KS REF INTERNAL IMPT 02A 09/01/2011	10/18/2001	PIPER JAFFRAY INC		3,202,170	3,000,000	1,750
478700-YE-1	JOHNSON CNTY KS USD NO 229 BLUE VLY 02A 10/01/2019	07/09/2002	LOOP CAPITAL MARKETS		2,317,366	2,290,000	636
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
KENTUCKY							
491026-RT-9	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A 03/01/2011	03/07/2002	GOLDMAN, SACHS & CO		7,429,822	6,915,000	
491026-RU-6	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A 03/01/2012	03/07/2002	GOLDMAN, SACHS & CO		8,528,681	7,950,000	
491026-RV-4	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A 03/01/2013	03/07/2002	GOLDMAN, SACHS & CO		4,259,302	4,010,000	
49130N-AL-3	KENTUCKY HIGHER EDUCATION 05/01/2031	04/11/2002	SALOMON SMITH BARNEY		30,900,000	30,900,000	
528902-GZ-6	LEXINGTON-FAYETTE URBAN CNTY KY SWR 01A 07/01/2011	09/18/2002	LOOP CAPITAL MARKETS		3,467,563	2,990,000	37,458
LOUISIANA							
100210-LN-1	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2012	11/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,856,249	1,680,000	2,567
100210-LP-6	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2013	11/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,926,639	1,755,000	2,681
100210-LQ-4	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2014	11/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,718,108	1,585,000	2,422
100210-LR-2	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2015	11/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,007,913	1,870,000	2,857
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2019	10/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,362,891	2,290,000	3,499
100210-LW-1	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2020	10/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,449,127	2,395,000	3,659
100210-LX-9	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2021	10/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,538,767	2,505,000	3,827
100210-LY-7	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2022	10/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,558,616	2,545,000	3,888
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
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
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
474750-QQ-2	JEFFERSON PARISH LA SCH BRD SALES TAX 02 03/01/2014	03/19/2002	LEGG MASON		1,313,441	1,295,000	9,533
474750-QR-0	JEFFERSON PARISH LA SCH BRD SALES TAX 02 03/01/2015	03/19/2002	LEGG MASON		1,432,510	1,425,000	10,490
506484-XX-7	LAFAYETTE PUBLIC IMPROVEMENT SALES TAX 03/01/2027	12/04/2002	SALOMON SMITH BARNEY		3,141,654	3,155,000	5,697
506484-YT-5	LAFAYETTE PUBLIC IMPROVEMENT SALES TAX 05/01/2027	12/04/2002	SALOMON SMITH BARNEY		1,493,610	1,500,000	2,917
546267-CH-6	LOUISIANA HSG FIN MULTI ORLEANS TWR 92B 04/15/2022	10/15/2002	PAY-IN-KIND BOND		63,977	63,977	
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
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	
546279-LS-7	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02 12/01/2027	10/23/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		9,250,000	9,250,000	253,861
546279-LV-0	LOUISIANA LOC GOVT ENVIR LCDA 01D REMKT 06/01/2031	06/26/2002	BAUM, GEORGE K. & COMPANY		1,970,460	2,000,000	
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01 05/01/2013	07/15/2002	PRAGER MCCARTHY & SEALY		2,221,260	2,000,000	23,528
546405-AN-1	LOUISIANA OFFICE FACS LSE CAPITOL 99A 03/01/2014	07/11/2002	LEGG MASON		10,062,152	9,320,000	192,225
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
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A 05/15/2021	08/21/2002	SALOMON SMITH BARNEY		11,213,332	11,150,000	
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B 05/15/2027	08/22/2002	Various		26,054,690	27,000,000	
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A 07/01/2027	04/30/2002	SALOMON SMITH BARNEY		4,899,200	5,000,000	39,861
546398-ED-6	LOUISIANA PUB FAC TULANE UNIV 02D 02/15/2018	11/26/2002	EDWARDS, A.G., & SONS, INC		1,531,983	1,450,000	
546398-EE-4	LOUISIANA PUB FAC TULANE UNIV 02D 02/15/2019	11/26/2002	EDWARDS, A.G., & SONS, INC		2,456,176	2,345,000	
546398-EF-1	LOUISIANA PUB FAC TULANE UNIV 02D 02/15/2020	11/26/2002	EDWARDS, A.G., & SONS, INC		2,601,986	2,495,000	
546398-EH-7	LOUISIANA PUB FAC TULANE UNIV 02D 02/15/2026	11/26/2002	EDWARDS, A.G., & SONS, INC		1,986,300	2,000,000	
546415-QL-7	LOUISIANA ST G O SER 2002 A 04/01/2017	02/22/2002	SALOMON SMITH BARNEY		7,528,612	7,400,000	21,583
546415-QM-5	LOUISIANA ST G O SER 2002 A 04/01/2018	08/15/2002	RAYMOND JAMES & ASSOCIATES, INC		3,417,070	3,275,000	84,149
546475-CA-0	LOUISIANA ST GAS & FUELS TAX REV 02A 06/01/2027	08/22/2002	Various		5,639,863	5,685,000	
546475-CB-8	LOUISIANA ST GAS & FUELS TAX REV 02A 06/01/2032	08/21/2002	Various		13,750,681	13,895,000	
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
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000 12/01/2008	04/15/2002	FIDELITY CAPITAL MARKETS		847,415	780,000	16,326

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02 06/01/2026	05/23/2002	MORGAN KEEGAN & COMPANY, INC		4,973,050	5,000,000	
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02 06/01/2032	05/29/2002	Various		2,481,660	2,500,000	
64763F-DF-3	NEW ORLEANS LA G O 2002 REF 09/01/2021	03/13/2002	SALOMON SMITH BARNEY		9,800,800	10,000,000	21,354
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
647719-JQ-7	NEW ORLEANS LA SEW SVC 02 06/01/2017	12/19/2002	SALOMON SMITH BARNEY		3,634,765	3,460,000	15,378
647719-JR-5	NEW ORLEANS LA SEW SVC 02 06/01/2018	12/19/2002	SALOMON SMITH BARNEY		3,806,439	3,650,000	16,222
647719-JT-1	NEW ORLEANS LA SEW SVC 02 06/01/2020	12/19/2002	SALOMON SMITH BARNEY		4,172,706	4,060,000	18,044
647719-JU-8	NEW ORLEANS LA SEW SVC 02 06/01/2021	12/19/2002	SALOMON SMITH BARNEY		4,375,542	4,285,000	19,044
647753-JT-0	NEW ORLEANS LA WTR 2002 12/01/2013	11/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,457,233	1,335,000	7,973
647753-JU-7	NEW ORLEANS LA WTR 2002 12/01/2014	11/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,325,633	1,230,000	7,346
647753-JV-5	NEW ORLEANS LA WTR 2002 12/01/2015	11/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,686,649	1,595,000	9,083
647753-JW-3	NEW ORLEANS LA WTR 2002 12/01/2016	11/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,744,021	1,665,000	9,481
647753-JX-1	NEW ORLEANS LA WTR 2002 12/01/2017	11/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,808,243	1,740,000	9,908
647753-JY-9	NEW ORLEANS LA WTR 2002 12/01/2018	11/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,876,529	1,820,000	10,364
647753-JZ-6	NEW ORLEANS LA WTR 2002 12/01/2019	10/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,283,885	3,195,000	18,194
647753-KA-9	NEW ORLEANS LA WTR 2002 12/01/2020	10/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,421,868	3,345,000	19,048
647753-KB-7	NEW ORLEANS LA WTR 2002 12/01/2021	10/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,551,383	3,510,000	19,988
647753-KC-5	NEW ORLEANS LA WTR 2002 12/01/2022	10/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,702,246	3,685,000	20,984
75914N-AG-1	REGIONAL TRANSIT AUTH LA COP WILLOW 02 05/01/2009	06/27/2002	RAMIREZ, SAMUAL A. & COMPANY		3,968,722	3,705,000	
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02 05/01/2010	06/27/2002	RAMIREZ, SAMUAL A. & COMPANY		4,332,020	4,060,000	
825485-QF-5	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2008	06/26/2002	MORGAN KEEGAN & COMPANY, INC		1,841,466	2,370,000	
825485-QG-3	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2009	06/26/2002	MORGAN KEEGAN & COMPANY, INC		2,765,257	3,755,000	
825485-QH-1	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2010	06/26/2002	MORGAN KEEGAN & COMPANY, INC		3,699,123	5,305,000	
825485-QJ-7	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2011	06/26/2002	MORGAN KEEGAN & COMPANY, INC		3,498,777	5,295,000	
793572-PM-4	ST TAMMANY PARISH LA SD NO 12 G O 02 04/01/2017	02/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,682,374	2,645,000	1,102
793572-PN-2	ST TAMMANY PARISH LA SD NO 12 G O 02 04/01/2018	02/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,799,543	2,780,000	1,158
MAINE							
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A 07/01/2032	10/30/2002	BEAR STEARNS SECURITIES CORP		6,077,820	6,090,000	106,638
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
MARYLAND							
574217-DQ-5	MARYLAND HLTH & HIGHER JOHNS HOPKINS 02A 07/01/2032	01/17/2002	J. P. MORGAN SECURITIES, INC		14,768,700	15,000,000	25,000
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B 03/01/2010	04/09/2002	Various		4,808,432	4,610,000	41,024
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B 03/01/2012	04/04/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,240,242	5,075,000	50,327
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
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
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C 11/01/2013	07/16/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		16,374,125	14,500,000	39,875
57582N-DV-4	MASSACHUSETTS G O CONS LOAN 2002 C 11/01/2021	06/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		4,975,100	5,000,000	694
57582N-DW-2	MASSACHUSETTS G O CONS LOAN 2002 C 11/01/2030	06/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		49,849,500	50,000,000	7,292
57582N-JV-8	MASSACHUSETTS G O CONS LOAN 2002 E 01/01/2015	11/26/2002	Various		9,245,875	8,500,000	50,646
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
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
57585K-M6-2	MASSACHUSETTS HLTH ED NEW ENGLAND 02H 05/15/2014	11/06/2002	PRAGER MCCARTHY & SEALY		1,622,295	1,500,000	2,688
57585K-M7-0	MASSACHUSETTS HLTH ED NEW ENGLAND 02H 05/15/2015	11/06/2002	PRAGER MCCARTHY & SEALY		3,965,882	3,700,000	6,629
57604P-KT-0	MASSACHUSETTS WTR PLN ABATE 02-8 08/01/2014	10/30/2002	LEHMAN BROTHERS INC		4,762,477	4,365,000	7,002
57604P-KU-7	MASSACHUSETTS WTR PLN ABATE 02-8 08/01/2015	10/30/2002	LEHMAN BROTHERS INC		5,302,900	5,000,000	7,639
MICHIGAN							
242595-KJ-4	DEARBORN MI SCH DIST G O 2002 SER II 05/01/2019	10/29/2002	SALOMON SMITH BARNEY		3,628,768	3,575,000	21,351
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II 05/01/2020	10/29/2002	SALOMON SMITH BARNEY		3,601,741	3,575,000	21,351
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
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
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
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
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
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
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
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	
59455R-C2-0	MICHIGAN MUN BD AUTH CLEAN WTR 02 10/01/2022	08/09/2002	J. P. MORGAN SECURITIES, INC		11,479,368	11,435,000	33,352
59455R-E6-9	MICHIGAN MUN BD AUTH CLEAN WTR 02 REF 10/01/2022	08/09/2002	J. P. MORGAN SECURITIES, INC		4,467,266	4,450,000	12,979
594913-AN-5	MICHIGAN ST COP HSE REPRENTATIVES 98 08/15/2012	05/22/2002	LEGG MASON		3,690,294	3,465,000	52,047
59465E-Z7-1	MICHIGAN ST HOSP FIN CRITTENTON MED 02A 03/01/2022	06/20/2002	COMERICA...SECURITIES		5,120,187	5,225,000	
59465E-Z8-9	MICHIGAN ST HOSP FIN CRITTENTON MED 02A 03/01/2027	06/20/2002	COMERICA...SECURITIES		3,244,038	3,320,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C 12/01/2030	11/01/2002	GOLDMAN, SACHS & CO		9,780,400	10,000,000	
935341-TJ-6	WARREN MI CSD SCH BLDG G O 2001 05/01/2026	11/12/2002	PRAGER MCCARTHY & SEALY		5,057,500	5,000,000	9,722
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D 12/01/2012	07/23/2002	SEIBERT BRANFORD		4,740,804	4,420,000	
958638-NN-4	WESTERN MICH UNIV GEN REV REF 2001 07/15/2021	08/08/2002	RAYMOND JAMES & ASSOCIATES, INC		2,012,780	2,000,000	7,778
MINNESOTA							
60374A-3T-4	MINNEAPOLIS MN G O CONVENTION CTR 02 12/01/2020	07/10/2002	J. P. MORGAN SECURITIES, INC		20,107,600	20,000,000	11,111
60374V-BX-0	MINNEAPOLIS MN HLTH CARE ALLINA 02A 11/15/2032	11/21/2002	Various		11,874,145	12,095,000	48,296
843375-WH-5	SOUTHERN MN MUN PWR AGY PWR SUP 02A 01/01/2012	09/12/2002	LOOP CAPITAL MARKETS		5,546,000	5,000,000	
MISSISSIPPI							
241559-JG-9	DE SOTO CNTY MS SCH DIST REF 2002 02/01/2012	10/10/2002	MORGAN KEEGAN & COMPANY, INC		2,779,398	2,485,000	5,177
241559-JH-7	DE SOTO CNTY MS SCH DIST REF 2002 02/01/2013	10/10/2002	MORGAN KEEGAN & COMPANY, INC		2,900,993	2,625,000	5,469
28139G-AA-7	EDUCATION SERVICES FOUNDATION 10/01/2026	12/16/2002	SALOMON SMITH BARNEY		18,000,000	18,000,000	
60534P-EJ-8	MISSISSIPPI DEV BK HARRISON WASTE 02A 02/01/2028	08/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		12,833,600	13,000,000	36,111
60534P-KT-9	MISSISSIPPI DEV BK SPL OBLIG HLTH 2002 07/01/2020	12/04/2002	BELLEHAVEN INVESTMENT, INC		2,781,240	2,750,000	17,531
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP 09/01/2030	09/09/2002	SALOMON SMITH BARNEY		19,300,000	19,300,000	5,595
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP 09/01/2030	12/19/2002	SALOMON SMITH BARNEY		8,000,000	8,000,000	
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
605579-3X-7	MISSISSIPPI ST G O REF SER 02A 12/01/2011	01/09/2002	SALOMON SMITH BARNEY		6,140,820	5,710,000	
605579-3Y-5	MISSISSIPPI ST G O REF SER 02A 12/01/2012	09/06/2002	Various		6,677,850	6,000,000	44,792
605579-4J-7	MISSISSIPPI ST G O REF SER 02A 12/01/2013	01/09/2002	SALOMON SMITH BARNEY		5,402,100	5,000,000	
MISSOURI							
088621-BS-5	BISTATE DEV MO IL METRO METROLINK 02B 10/01/2032	11/12/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		15,000,000	15,000,000	
139404-BT-3	CAPE GIRARDEAU CNTY MO SE MO HOSP 02 06/01/2032	07/17/2002	EDWARDS, A.G., & SONS, INC		3,965,800	4,000,000	19,167
139404-CL-9	CAPE GIRARDEAU CNTY MO ST FRANCIS 02A 06/01/2032	11/21/2002	PIPER JAFFRAY INC		4,141,073	4,250,000	5,844
343298-BY-0	FLORISSANT MO COP 2002 08/01/2022	08/13/2002	PIPER JAFFRAY INC		1,283,917	1,280,000	2,133
467486-NE-2	JACKSON CNTY MO SD R-4 BLUE SPRINGS 01 03/01/2011	01/22/2002	LOOP CAPITAL MARKETS		7,565,320	7,000,000	147,000
467578-BE-9	JACKSON CNTY MO SPL OBLIG 2002 12/01/2016	11/22/2002	PRAGER MCCARTHY & SEALY		1,661,756	1,545,000	944
467578-BF-6	JACKSON CNTY MO SPL OBLIG 2002 12/01/2017	11/22/2002	PRAGER MCCARTHY & SEALY		1,734,346	1,625,000	993
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	
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	
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	
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	
585195-BH-2	MEHLVILLE MO SD NO R-9 COP CAP IMPT 02 09/01/2014	08/16/2002	LOOP CAPITAL MARKETS		2,633,304	2,400,000	71,050
606915-UT-1	MISSOURI ST ENVIR WTR PCR REVOLV FD 01B 07/01/2012	09/19/2002	BB&T CAPITAL MARKETS		1,220,382	1,045,000	13,251
676195-EU-0	O FALLON MO COP SER 2002 02/01/2022	01/25/2002	EDWARDS, A.G., & SONS, INC		2,955,000	3,000,000	4,583
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02 06/01/2017	10/08/2002	FAHNESTOCK & CO., INC		2,192,602	2,060,000	4,578
791638-QF-9	ST LOUIS MO ARPT REV ARPT DEV PROG 01A 07/01/2012	07/18/2002	PRAGER MCCARTHY & SEALY		5,581,550	5,000,000	17,188
791638-RC-5	ST LOUIS MO ARPT REV ARPT DEV PROG 01A 07/01/2031	02/13/2002	RAYMOND JAMES & ASSOCIATES, INC		5,160,000	5,160,000	36,120
MONTANA							
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034	10/23/2002	SALOMON SMITH BARNEY		24,450,000	24,450,000	25,116
NEBRASKA							
199432-RP-2	COLUMBUS NE G O FLOOD CTL REF 2002 11/15/2014	07/16/2002	KIRKPATRICK PETTIS SMITH POLIAN		1,200,000	1,200,000	4,400
259225-CG-3	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02 11/01/2011	01/10/2002	AMERITAS INVESTMENT CORP		498,015	500,000	
259225-CJ-7	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02 11/01/2013	01/10/2002	AMERITAS INVESTMENT CORP		761,527	765,000	
259327-ZG-2	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF 11/15/2015	11/06/2002	DAIN RAUSCHER INCORPORATED		2,979,450	3,000,000	4,767
259327-ZH-0	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF 11/15/2016	11/06/2002	DAIN RAUSCHER INCORPORATED		2,972,310	3,000,000	4,875
406036-DW-0	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF 12/01/2014	12/13/2002	AMERITAS INVESTMENT CORP		1,152,987	1,100,000	
406036-DX-8	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF 12/01/2015	12/13/2002	AMERITAS INVESTMENT CORP		1,778,297	1,710,000	
406036-DY-6	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF 12/01/2016	12/13/2002	AMERITAS INVESTMENT CORP		1,862,381	1,805,000	
406036-DZ-3	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF 12/01/2017	12/13/2002	AMERITAS INVESTMENT CORP		1,934,831	1,890,000	
406036-EA-7	HALL CNTY NEB SCH DIST NO 2 GRAND IS REF 12/01/2018	12/13/2002	AMERITAS INVESTMENT CORP		1,518,501	1,495,000	
418604-DM-3	HASTINGS NE ELEC SYS REF 01 01/01/2019	12/13/2002	PRAGER MCCARTHY & SEALY		2,054,940	2,000,000	46,389
514014-GB-9	LANCASTER CNTY NE SD NO 1 G O 02 REF 01/15/2012	10/08/2002	STEPHENS, INC		2,788,289	2,480,000	
514014-GC-7	LANCASTER CNTY NE SD NO 1 G O 02 REF 07/15/2012	10/08/2002	STEPHENS, INC		2,870,302	2,540,000	
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF 04/01/2012	01/25/2002	STIFEL NICOLAUS & CO, INC		1,729,240	1,645,000	6,854
625914-DV-5	MUNICIPAL ENERGY AGY OF NE PWR 02A REF 04/01/2013	01/25/2002	STIFEL NICOLAUS & CO, INC		1,227,637	1,180,000	4,917
625914-DW-3	MUNICIPAL ENERGY AGY OF NE PWR 02A REF 04/01/2014	01/25/2002	STIFEL NICOLAUS & CO, INC		1,348,868	1,310,000	5,458
625914-DX-1	MUNICIPAL ENERGY AGY OF NE PWR 02A REF 04/01/2015	01/25/2002	STIFEL NICOLAUS & CO, INC		1,427,860	1,400,000	5,833
625914-DZ-6	MUNICIPAL ENERGY AGY OF NE PWR 02A REF 04/01/2017	01/25/2002	STIFEL NICOLAUS & CO, INC		1,949,008	1,895,000	8,291
639684-DN-6	NEBRASKA ST CLG FAC PERU & WAYNE 02 03/01/2009	01/22/2002	AMERITAS INVESTMENT CORP		1,851,483	1,750,000	
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	
681793-M5-1	OMAHA NE PUB PWR DIST ELEC SYS 02 A 02/01/2017	05/16/2002	AMERITAS INVESTMENT CORP		15,000,000	15,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
681793-N8-4	OMAHA NE PUB PWR DIST ELEC SYS 02 B 02/01/2017	10/17/2002	GOLDMAN, SACHS & CO		9,333,047	9,685,000	
68189T-AR-7	OMAHA NE SPL OBLIG RIVERFRONT REDEV 02A 02/01/2032	02/13/2002	KIRKPATRICK PETTIS SMITH POLIAN		9,886,300	10,000,000	38,438
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02 02/15/2015	02/14/2002	AMERITAS INVESTMENT CORP		20,264,728	19,890,000	
914641-UC-7	UNIVERSITY OF NE-LINCOLN STUD FEES 02 07/01/2016	10/18/2002	AMERITAS INVESTMENT CORP		6,581,445	6,265,000	
914641-US-2	UNIVERSITY OF NE-LINCOLN STUD FEES 03 07/01/2032	12/05/2002	AMERITAS INVESTMENT CORP		2,282,058	2,315,000	
914641-UT-0	UNIVERSITY OF NE-LINCOLN STUD FEES 03 07/01/2037	12/05/2002	AMERITAS INVESTMENT CORP		3,309,173	3,325,000	
NEVADA							
145810-AZ-0	CARSON CITY NV HOSP CARSON-TAHOE 02 09/01/2022	02/26/2002	ZIEGLER, B.C., AND COMPANY		6,834,030	7,000,000	
181054-3T-2	CLARK CNTY NV SCH DIST G O BLDG LTD 01F 06/15/2020	07/19/2002	GOLDMAN, SACHS & CO		5,924,135	5,885,000	32,694
181054-N2-9	CLARK CNTY NV SCH DIST G O BLDG LTD 99 06/15/2018	07/23/2002	PRAGER MCCARTHY & SEALY		2,733,808	2,740,000	14,823
640314-BA-7	NELNET 06/01/2035	11/05/2002	BANK OF AMERICA		26,300,000	26,300,000	
640314-BG-4	NELNET 06/01/2035	12/18/2002	J. P. MORGAN SECURITIES, INC		25,600,000	25,600,000	7,224
759831-AV-2	RENO NV CAP IMPT REV 2002 06/01/2032	06/19/2002	MORGAN STANLEY DEAN WITTER		3,451,900	3,435,000	27,182
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A 07/01/2031	03/07/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		13,630,000	13,630,000	40,890
940858-VV-2	WASHOE CNTY NV SCH DIST G O REF 02 B 06/01/2018	07/30/2002	LEHMAN BROTHERS INC		7,869,887	7,705,000	12,842
940858-VW-0	WASHOE CNTY NV SCH DIST G O REF 02 B 06/01/2019	07/30/2002	LEHMAN BROTHERS INC		8,174,969	8,075,000	13,458
940858-VX-8	WASHOE CNTY NV SCH DIST G O REF 02 B 06/01/2020	07/30/2002	LEHMAN BROTHERS INC		8,193,251	8,165,000	13,608
NEW HAMPSHIRE							
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035	11/27/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		19,698,424	19,700,000	
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02 08/01/2027	07/19/2002	SALOMON SMITH BARNEY		8,629,224	8,350,000	220,695
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02 08/01/2031	02/20/2002	Various		21,764,290	22,000,000	41,708
644614-BV-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01 07/01/2033	02/13/2002	Various		4,881,500	5,000,000	34,167
64465M-VG-7	NEW HAMPSHIRE MUN BOND BK 2002 B 08/15/2019	06/27/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,356,132	2,325,000	5,490
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B 08/15/2021	06/20/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,044,712	2,040,000	4,817
64465M-XB-6	NEW HAMPSHIRE MUN BOND BK 2002 D 08/15/2013	10/08/2002	PRAGER MCCARTHY & SEALY		4,369,271	3,920,000	15,789
NEW JERSEY							
596564-HW-7	MIDDLESEX CNTY NJ IMPT N BRUNSWICK 02A 10/01/2013	09/11/2002	SALOMON SMITH BARNEY		1,900,477	1,710,000	3,563
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999 06/15/2011	07/11/2002	LEHMAN BROTHERS INC		8,707,120	7,645,000	37,853
64579E-5J-1	NEW JERSEY HLTH ATLANTIC CITY MED 02 07/01/2025	03/28/2002	MORGAN STANLEY DEAN WITTER		5,916,180	6,000,000	7,667
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2011	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,365,000	3,365,000	
646107-S2-9	NEW JERSEY HSG MTG FIN MULTI 2002 C 11/01/2011	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,440,000	3,440,000	
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2012	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,520,000	3,520,000	
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C 11/01/2012	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,600,000	3,600,000	
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2013	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,680,000	3,680,000	
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C 11/01/2013	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,775,000	3,775,000	
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2014	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,865,000	3,865,000	
646107-S8-6	NEW JERSEY HSG MTG FIN MULTI 2002 C 11/01/2014	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,965,000	3,965,000	
646107-S9-4	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2015	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,055,000	4,055,000	
646107-T2-8	NEW JERSEY HSG MTG FIN MULTI 2002 C 11/01/2015	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,885,000	2,885,000	
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F 05/01/2011	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,450,000	2,450,000	
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F 11/01/2011	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,190,000	3,190,000	
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F 05/01/2012	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,620,000	2,620,000	
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F 11/01/2012	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,405,000	3,405,000	
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F 11/01/2013	01/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000	
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
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
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB 09/15/2014	11/13/2002	SALOMON SMITH BARNEY		13,853,275	12,500,000	106,615
646135-XG-3	NEW JERSEY TRANSN TR FD AUTH 01C 12/15/2010	01/11/2002	Various		86,963,000	80,000,000	476,972
646135-XK-4	NEW JERSEY TRANSN TR FD AUTH 01C 12/15/2011	01/10/2002	SALOMON SMITH BARNEY		27,442,500	25,000,000	168,056
646135-QY-2	NEW JERSEY TRANSN TR FD AUTH 99A 06/15/2016	10/08/2002	LOOP CAPITAL MARKETS		4,741,280	4,000,000	72,194
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	
647353-AW-1	NEW MEXICO ST HWY COMMN TAX 02A SR SUB 06/15/2012	01/15/2002	DAIN RAUSCHER INCORPORATED		5,419,750	5,000,000	12,986
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB 06/15/2013	01/15/2002	DAIN RAUSCHER INCORPORATED		5,371,900	5,000,000	12,986
647353-AY-7	NEW MEXICO ST HWY COMMN TAX 02A SR SUB 06/15/2014	01/11/2002	GOLDMAN, SACHS & CO		5,284,250	5,000,000	11,458
NEW YORK							
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
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
542690-BG-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A 12/01/2022	07/17/2002	MORGAN STANLEY DEAN WITTER		55,024,132	54,800,000	429,076
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
59259N-JY-0	METRO NY TRANS AUTH DED TAX FD 01A 11/15/2031	11/12/2002	SALOMON SMITH BARNEY		5,325,968	5,250,000	
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D 07/01/2014	11/20/2002	PRE-REFUNDING		2,099,981	2,220,000	42,858

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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
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D 07/01/2016	11/21/2002	PRE-REFUNDING		3,490,643	3,585,000	69,708
592596-C4-0	METRO NY TRANSN AUTH COMTR FAC REV 97D 07/01/2014	11/20/2002	PRE-REFUNDING		1,683,768	1,780,000	34,364
592596-C8-1	METRO NY TRANSN AUTH COMTR FAC REV 97D 07/01/2016	11/21/2002	PRE-REFUNDING		2,838,277	2,915,000	56,681
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
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF 11/15/2012	10/15/2002	GMS GROUP		5,751,000	5,000,000	80,972
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	
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	
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	
592597-X2-9	METRO NY TRANSN AUTH SVC CONTRACT 02A 01/01/2021	07/09/2002	RAYMOND JAMES & ASSOCIATES, INC		4,528,206	4,550,000	9,479
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	
592598-7S-9	METRO NY TRANSN AUTH TRAN FAC REV 98C 07/01/2013	11/20/2002	PRE-REFUNDING		2,638,133	2,665,000	52,736
592598-8F-6	METRO NY TRANSN AUTH TRAN FAC REV 98C 07/01/2013	11/20/2002	PRE-REFUNDING		1,024,566	1,035,000	20,481
64971K-GM-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH FUTURE TAX SECD-SER B FGIC-TCRS 11/01/2018	10/17/2002	PRAGER MCCARTHY & SEALY		1,993,300	2,000,000	45,125
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
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
64966A-TW-5	NEW YORK NY G O FISCAL 2001 SER D 08/01/2012	01/15/2002	RAMIREZ, SAMUAL A. & COMPANY		898,301	875,000	20,498
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
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
64966B-RT-2	NEW YORK NY G O FISCAL 2003 SER A CUR 08/01/2013	07/18/2002	RAMIREZ, SAMUAL A. & COMPANY		2,196,160	2,000,000	
64966B-TQ-6	NEW YORK NY G O FISCAL 2003 SER A CUR 08/01/2013	07/18/2002	PRAGER MCCARTHY & SEALY		8,434,725	7,500,000	
64970K-SJ-7	NEW YORK NY MUN WTR FIN WTR FISCAL 01C 06/15/2033	01/17/2002	RAYMOND JAMES & ASSOCIATES, INC		1,985,980	2,000,000	10,819
64970K-UL-9	NEW YORK NY MUN WTR FIN WTR FISCAL 03A 06/15/2014	12/06/2002	BEAR STEARNS SECURITIES CORP		5,432,200	5,000,000	113,472
64970K-VB-0	NEW YORK NY MUN WTR FIN WTR FISCAL 03A 06/15/2034	06/21/2002	RAYMOND JAMES & ASSOCIATES, INC		741,945	750,000	
64970K-VM-6	NEW YORK NY MUN WTR FIN WTR FISCAL 03A 06/15/2034	10/31/2002	PRAGER MCCARTHY & SEALY		45,779,443	46,760,000	772,189
649716-5U-7	NEW YORK NY TRANSITIONAL FIN AUTH 01 B 02/01/2013	11/20/2002	PRE-REFUNDING		1,236,594	1,160,000	19,317
649716-6G-7	NEW YORK NY TRANSITIONAL FIN AUTH 01 B 02/01/2013	11/20/2002	PRE-REFUNDING		202,546	190,000	3,164
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
649716-R4-1	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2031	03/19/2002	RED CAPITAL MARKETS		3,387,055	3,560,000	63,289
64971K-JB-3	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2030	10/30/2002	PRAGER MCCARTHY & SEALY		50,980,995	51,750,000	21,563
64971K-JS-6	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2026	11/04/2002	PRAGER MCCARTHY & SEALY		9,917,100	10,000,000	8,333
649716-3F-2	NEW YORK NY TRANSITIONAL FIN AUTH 03A 11/01/2012	06/19/2002	MCDONALD & COMPANY		5,476,050	5,000,000	729
649716-3N-5	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2011	09/27/2002	PRE-REFUNDING		1,842,762	1,770,000	
649716-4A-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2011	09/27/2002	PRE-REFUNDING		473,704	455,000	
649716-AP-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2012	10/10/2002	LOOP CAPITAL MARKETS		10,827,500	10,000,000	84,722
64971K-CB-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2021	11/20/2002	PRE-REFUNDING		4,919,209	4,885,000	66,066
64971K-CK-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2021	11/20/2002	PRE-REFUNDING		7,633,082	7,580,000	102,514
649787-UF-3	NEW YORK ST 03/15/2011	10/02/2002	SALOMON SMITH BARNEY		33,750,000	33,750,000	
649901-ZD-0	NEW YORK ST DORM AUTH REVS REV BDS 2002 A 03/15/2032	12/19/2002	MORGAN STANLEY DEAN WITTER		4,931,600	5,000,000	
649901-WZ-4	NEW YORK ST DORM NYSARC INC 2002A 07/01/2012	12/06/2002	MCDONALD & COMPANY		1,660,087	1,545,000	3,863
649901-SB-2	NEW YORK ST DORM SCH DISTS FING 02D 10/01/2030	11/08/2002	ROOSEVELT & CROSS, INC		1,736,875	1,750,000	
649901-MW-2	NEW YORK ST DORM ST UNIV EDL FAC 02A 11/15/2012	10/16/2002	BB&T CAPITAL MARKETS		6,152,025	5,500,000	26,469
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
649901-MN-2	NEW YORK ST DORM ST UNIV EDL FAC 97 05/15/2021	11/22/2002	PRE-REFUNDING		1,362,803	1,370,000	1,365
649901-MQ-5	NEW YORK ST DORM ST UNIV EDL FAC 97 05/15/2021	11/22/2002	PRE-REFUNDING		5,520,845	5,550,000	5,531
649901-MR-3	NEW YORK ST DORM ST UNIV EDL FAC 98B 05/15/2018	11/20/2002	PRE-REFUNDING		795,758	795,000	552
649901-MT-9	NEW YORK ST DORM ST UNIV EDL FAC 98B 05/15/2018	11/20/2002	PRE-REFUNDING		730,696	730,000	507
64985M-YU-4	NEW YORK ST ENVIR FAC NY MUNI WTR 02B 06/15/2027	03/06/2002	J. P. MORGAN SECURITIES, INC		9,816,200	10,000,000	56,944
64985M-YV-2	NEW YORK ST ENVIR FAC NY MUNI WTR 02B 06/15/2031	01/25/2002	J. P. MORGAN SECURITIES, INC		48,719,500	50,000,000	
649787-LS-5	NEW YORK ST G O BDS 1998 F REF 09/15/2009	03/21/2002	PRAGER MCCARTHY & SEALY		15,774,600	15,000,000	24,063
650017-GA-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC97 04/01/2015	01/17/2002	PRAGER MCCARTHY & SEALY		4,401,385	4,250,000	69,417
650034-XT-3	NEW YORK ST URBAN DEV CORP REV ST PERSONAL INC TAX REV BDS 2002C-1 03/15/2014	12/06/2002	FIRST ALBANY		5,830,162	5,290,000	
650034-XU-0	NEW YORK ST URBAN DEV CORP REV ST PERSONAL INC TAX REV BDS 2002C-1 03/15/2015	12/06/2002	FIRST ALBANY		2,190,280	2,000,000	
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
803548-MN-3	SARATOGA SPRINGS NY CITY SD 02 06/15/2020	06/26/2002	CIBC WORLD MARKETS		1,271,325	1,265,000	2,811
78440W-AB-9	SLC STUDENT LOAN TRUST-I 12/01/2035	12/05/2002	SALOMON SMITH BARNEY		3,500,000	3,500,000	
848304-FG-1	SPENCERPORT NY CENT SCH DIST 2002 06/15/2017	12/02/2002	MORGAN STANLEY DEAN WITTER		1,879,358	1,840,000	767
848304-FH-9	SPENCERPORT NY CENT SCH DIST 2002 06/15/2018	12/02/2002	MORGAN STANLEY DEAN WITTER		2,557,850	2,520,000	1,050
848304-FJ-5	SPENCERPORT NY CENT SCH DIST 2002 06/15/2019	12/02/2002	MORGAN STANLEY DEAN WITTER		2,400,563	2,380,000	992
848304-FK-2	SPENCERPORT NY CENT SCH DIST 2002 06/15/2020	12/03/2002	STEPHENS, INC		2,981,286	2,970,000	1,238
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
896029-6Z-3	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A 01/01/2032	10/30/2002	PRAGER MCCARTHY & SEALY		57,045,964	57,495,000	982,206
89602N-BG-8	TRIBOROUGH NY BRDG & TUNL AUTH SUB 02E 11/15/2032	11/15/2002	Various		10,353,085	10,500,000	5,347

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
NORTH CAROLINA							
147054-AJ-9	CARY NC COP PUB IMPT PROJ 2002 A 12/01/2011	09/26/2002	SALOMON SMITH BARNEY		1,749,935	1,550,000	1,722
147054-AK-6	CARY NC COP PUB IMPT PROJ 2002 A 12/01/2012	09/26/2002	SALOMON SMITH BARNEY		1,697,520	1,500,000	1,667
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
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
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
644802-BX-7	NEW HANOVER CNTY NC COP 2001 12/01/2017	03/01/2002	BB&T CAPITAL MARKETS		1,115,001	1,075,000	24,299
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
658256-GD-8	NORTH CAROLINA ST G O PUB IMPT 2001 A 03/01/2013	01/25/2002	PRAGER MCCARTHY & SEALY		8,089,206	7,925,000	155,803
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A 03/01/2016	07/16/2002	PRAGER MCCARTHY & SEALY		7,739,487	7,495,000	136,471
658262-CS-7	NORTH CAROLINA STATE EDUCATION ASSISTANCE 07/01/2015	12/20/2002	WACHOVIA BANK AND TRUST OF NORTH CAROLINA		4,800,000	4,800,000	646
658262-CY-4	NORTH CAROLINA STATE EDUCATION ASSISTANCE 07/01/2028	12/12/2002	Various		39,300,000	39,300,000	39,039
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002 09/01/2013	09/19/2002	BB&T CAPITAL MARKETS		1,677,645	1,500,000	3,333
783228-BS-7	RUTHERFORD CNTY NC COP PUB IMPT 2002 09/01/2014	09/19/2002	BB&T CAPITAL MARKETS		1,735,211	1,570,000	3,489
783228-BT-5	RUTHERFORD CNTY NC COP PUB IMPT 2002 09/01/2015	09/19/2002	BB&T CAPITAL MARKETS		1,742,075	1,595,000	3,544
783228-BY-4	RUTHERFORD CNTY NC COP PUB IMPT 2002 09/01/2021	09/19/2002	BB&T CAPITAL MARKETS		1,038,340	1,000,000	2,222
906395-ZW-1	UNION CNTY NC G O SCH BONDS 2001 03/01/2015	06/24/2002	STEPHENS, INC.		2,761,884	2,700,000	41,325
914720-BY-2	UNIVERSITY OF NC SYS POOL 2002 A 04/01/2014	10/23/2002	LEGG MASON		2,245,002	2,095,000	
914720-BZ-9	UNIVERSITY OF NC SYS POOL 2002 A 04/01/2015	10/23/2002	LEGG MASON		2,348,303	2,205,000	
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
OHIO							
01016M-BH-3	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2018	08/09/2002	EDWARDS, A.G., & SONS, INC.		2,468,941	2,380,000	6,942
01016M-BJ-9	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2019	08/09/2002	EDWARDS, A.G., & SONS, INC.		3,704,688	3,600,000	10,500
01016M-BK-6	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2020	08/09/2002	EDWARDS, A.G., & SONS, INC.		2,710,436	2,655,000	7,744
172293-AT-9	CINCINNATI ST TECH & CMNTY CLG OH 02 10/01/2021	11/05/2002	PRAGER MCCARTHY & SEALY		1,551,465	1,500,000	2,625
186432-WS-5	CLEVELAND OH WTR 2002 K 01/01/2016	11/01/2002	EDWARDS, A.G., & SONS, INC.		4,328,462	4,030,000	
186432-WY-2	CLEVELAND OH WTR 2002 K 01/01/2025	11/01/2002	EDWARDS, A.G., & SONS, INC.		4,020,120	4,000,000	
186432-XK-1	CLEVELAND OH WTR 2002 K 01/01/2014	11/01/2002	EDWARDS, A.G., & SONS, INC.		2,726,550	2,500,000	
186432-XL-9	CLEVELAND OH WTR 2002 K 01/01/2015	11/01/2002	EDWARDS, A.G., & SONS, INC.		2,163,820	2,000,000	
186432-XQ-8	CLEVELAND OH WTR 2002 K 01/01/2022	11/01/2002	EDWARDS, A.G., & SONS, INC.		2,094,547	2,075,000	
186432-XR-6	CLEVELAND OH WTR 2002 K 01/01/2023	11/01/2002	EDWARDS, A.G., & SONS, INC.		2,155,451	2,140,000	
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	39,586
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
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02 12/01/2012	09/20/2002	BANK ONE CAPTIAL MARKETS		2,026,044	1,800,000	
407287-DU-2	HAMILTON CNTY OHIO SALES TAX 12/01/2012	02/11/2002	PRE-REFUNDING		4,283,885	4,265,000	
407287-DZ-1	HAMILTON CNTY OHIO SALES TAX 12/01/2012	02/11/2002	PRE-REFUNDING		2,842,531	2,830,000	
543583-FB-9	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A 10/01/2016	09/12/2002	PRAGER MCCARTHY & SEALY		1,775,136	1,645,000	42,667
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF 10/01/2013	03/11/2002	CIBC WORLD MARKETS		2,187,618	2,045,000	32,180
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
677519-HW-3	OHIO ST G O INFRAST IMPT BDS 2002 B 03/01/2019	10/30/2002	RED CAPITAL MARKETS		6,194,097	6,005,000	5,004
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A 12/01/2019	08/22/2002	RAYMOND JAMES & ASSOCIATES, INC.		4,567,473	4,435,000	52,974
677659-KU-7	OHIO WTR DEV FRESH WTR 2002 12/01/2017	08/15/2002	MORGAN STANLEY DEAN WITTER		1,081,420	1,000,000	
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A 01/01/2032	01/18/2002	SEASONGOOD & MAYER		15,479,360	16,000,000	81,222
897105-EM-0	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2015	11/07/2002	SEASONGOOD & MAYER		1,058,190	1,000,000	833
897105-EN-8	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2016	11/07/2002	SEASONGOOD & MAYER		1,048,210	1,000,000	833
897105-EP-3	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2017	11/07/2002	SEASONGOOD & MAYER		1,091,979	1,050,000	875
897105-EQ-1	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2018	11/07/2002	SEASONGOOD & MAYER		1,140,172	1,105,000	921
897105-ER-9	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2019	11/07/2002	SEASONGOOD & MAYER		1,305,281	1,275,000	1,063
897105-ES-7	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2020	11/07/2002	SEASONGOOD & MAYER		1,381,420	1,360,000	1,133
897105-ET-5	TROTWOOD-MADISON OH SCH DIST G O 02 12/01/2021	11/07/2002	SEASONGOOD & MAYER		1,622,606	1,610,000	1,342
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
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	
678519-CB-3	OKLAHOMA CITY OK G O 2002 REF 03/01/2014	06/27/2002	BOSC, INC.		7,799,940	7,430,000	48,501
678519-CC-1	OKLAHOMA CITY OK G O 2002 REF 03/01/2015	06/27/2002	BOSC, INC.		4,479,783	4,300,000	28,069
678519-CD-9	OKLAHOMA CITY OK G O 2002 REF 03/01/2016	06/27/2002	BOSC, INC.		4,998,907	4,835,000	31,562
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
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
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2013	01/23/2002	RAYMOND JAMES & ASSOCIATES, INC.		6,286,800	6,000,000	21,667
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2014	01/23/2002	RAYMOND JAMES & ASSOCIATES, INC.		6,223,260	6,000,000	21,667
678841-GA-9	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2015	01/23/2002	RAYMOND JAMES & ASSOCIATES, INC.		6,165,240	6,000,000	21,667
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	12/18/2002	DAIN RAUSCHER INCORPORATED		4,700,000	4,700,000	193

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
OREGON							
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995 06/15/2012	01/17/2002	PRAGER MCCARTHY & SEALY		3,145,829	2,960,000	16,403
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
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
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
735240-NP-4	PORT PORTLAND OR INTL ARPT 1998-12C 07/01/2011	07/23/2002	STEPHENS, INC		4,741,440	4,585,000	15,124
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
294223-KJ-0	EPHRATA PA AREA SCH DIST G O 01A 04/15/2018	06/24/2002	STEPHENS, INC		2,843,512	2,800,000	28,000
522455-AS-3	LEBANON CNTY PA HEALTH FACS AUTH REV HOSP REV BDS 2002 11/15/2028	12/19/2002	LEGG MASON		10,756,570	11,000,000	27,042
522455-AT-1	LEBANON CNTY PA HEALTH FACS AUTH REV HOSP REV BDS 2002 11/15/2035	12/19/2002	LEGG MASON		4,942,950	5,000,000	12,500
709163-BV-0	PENNSYLVANIA HIGHER ED ASSISTANCE AGENCY 10/01/2040	10/23/2002	Various		20,000,000	20,000,000	8,460
709141-XG-5	PENNSYLVANIA ST G O 2002 SECOND REF 10/01/2013	10/09/2002	GOLDMAN, SACHS & CO		45,220,000	40,000,000	116,667
717813-CQ-0	PHILADELPHIA PA G O 1998 REF 05/15/2015	01/15/2002	ADVEST INC		3,083,143	2,995,000	26,861
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B 10/01/2012	02/27/2002	STEPHENS, INC		3,162,990	2,895,000	41,133
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A 02/01/2031	01/10/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,129,120	8,000,000	36,667
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
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF 11/01/2012	01/22/2002	BANK ONE CAPTIAL MARKETS		5,471,750	5,000,000	53,472
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF 11/01/2013	01/23/2002	E BOND TRADE		2,625,233	2,475,000	26,348
717893-KK-6	PHILADELPHIA PA WTR & WASTEWTR 97A 08/01/2016	09/16/2002	PRAGER MCCARTHY & SEALY		4,230,520	4,000,000	26,667
725209-CV-0	PITTSBURGH PA G O SER 2002 A 09/01/2012	01/15/2002	CIBC WORLD MARKETS		6,178,313	5,855,000	26,835
755553-RQ-9	READING PA G O 2002 11/15/2013	01/30/2002	WACHOVIA SECURITIES		1,903,912	3,455,000	
755553-RR-7	READING PA G O 2002 11/15/2014	01/30/2002	WACHOVIA SECURITIES		1,688,786	3,285,000	
755553-RS-5	READING PA G O 2002 11/15/2015	01/30/2002	WACHOVIA SECURITIES		1,590,048	3,325,000	
755553-RT-3	READING PA G O 2002 11/15/2016	01/30/2002	WACHOVIA SECURITIES		1,657,368	3,710,000	
755553-RU-0	READING PA G O 2002 11/15/2017	01/30/2002	WACHOVIA SECURITIES		1,645,215	3,950,000	
755553-RV-8	READING PA G O 2002 11/15/2018	01/30/2002	WACHOVIA SECURITIES		1,441,868	3,690,000	
805777-HF-9	SAYRE PA HLTH CARE FAC GUTHRIE 02 A 12/01/2031	01/18/2002	BEAR STEARNS SECURITIES CORP		4,913,200	5,000,000	10,608
PUERTO RICO							
745235-QY-0	PUERTO RICO PUB BLDG GTD GOVT FAC 02 D 07/01/2030	01/14/2002	LEHMAN BROTHERS INC		4,282,950	7,500,000	
745291-NS-9	PUERTO RICO PUB FIN CORP APPROP 01 E 08/01/2029	01/25/2002	RED CAPITAL MARKETS		19,975,000	20,000,000	42,778
RHODE ISLAND							
76222N-CU-3	RHODE ISLAND G O CONS CAP DEV LN 01 C 09/01/2018	09/20/2002	RAYMOND JAMES & ASSOCIATES, INC		5,279,463	4,935,000	16,450
76222N-EA-5	RHODE ISLAND G O CONS CAP DEV LN 02 B 11/01/2013	12/17/2002	BB&T CAPITAL MARKETS		2,989,215	2,715,000	19,401
76222N-EB-3	RHODE ISLAND G O CONS CAP DEV LN 02 B 11/01/2014	10/30/2002	RAYMOND JAMES & ASSOCIATES, INC		4,159,320	3,795,000	3,321
76222N-EC-1	RHODE ISLAND G O CONS CAP DEV LN 02 B 11/01/2015	10/30/2002	RAYMOND JAMES & ASSOCIATES, INC		4,294,102	3,955,000	3,461
762242-6H-3	RHODE ISLAND HLTH ED UNIV OF RI 02 09/15/2022	11/27/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,745,503	1,750,000	4,861
762315-DW-6	RHODE ISLAND STUDENT LOAN AUTH 12/01/2030	11/22/2002	SALOMON SMITH BARNEY		5,000,000	5,000,000	373
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH 12/01/2035	11/07/2002	Various		3,999,800	4,000,000	
SOUTH CAROLINA							
084203-QM-3	BERKELEY CNTY SC SCH DIST G O 2000 04/01/2013	01/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		2,774,579	2,645,000	39,491
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002 01/15/2021	06/18/2002	RAYMOND JAMES & ASSOCIATES, INC		3,067,497	3,075,000	8,969
584633-AG-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 02A 08/15/2032	06/26/2002	BANC AMERICA SECURITIES		4,928,000	5,000,000	14,444
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
763665-SE-7	RICHLAND CNTY SC SD NO 01 G O 2001 A 03/01/2024	02/13/2002	GOLDMAN, SACHS & CO		5,169,320	5,200,000	124,367
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A 03/01/2025	02/13/2002	GOLDMAN, SACHS & CO		6,739,958	6,790,000	162,394
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A 03/01/2026	02/13/2002	GOLDMAN, SACHS & CO		7,185,548	7,250,000	173,396
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A 11/01/2027	11/05/2002	SUNTRUST CAPITAL MARKETS		6,000,000	6,000,000	6,067
837031-LB-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH ECONOMIC DEV REV REV BDS 2002A 11/15/2031	12/06/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		19,410,000	20,000,000	
837147-XW-2	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2014	09/09/2002	BEAR STEARNS SECURITIES CORP		22,376,600	20,000,000	
837147-XX-0	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2015	09/09/2002	BEAR STEARNS SECURITIES CORP		9,989,190	9,000,000	
837147-XY-8	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2016	09/09/2002	BEAR STEARNS SECURITIES CORP		8,959,662	8,340,000	
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2017	09/09/2002	BEAR STEARNS SECURITIES CORP		4,346,232	4,075,000	
837147-YA-9	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2018	09/09/2002	BEAR STEARNS SECURITIES CORP		2,645,125	2,500,000	
83714R-AF-0	SOUTH CAROLINA STUDENT LOAN 09/01/2027	01/16/2002	Various		9,600,000	9,600,000	
83714R-AG-8	SOUTH CAROLINA STUDENT LOAN 09/01/2033	12/26/2002	SALOMON SMITH BARNEY		5,000,000	5,000,000	
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN 09/01/2033	12/26/2002	Various		10,349,172	10,350,000	
837152-EQ-6	SOUTH CAROLINA TRANSN INFRA BK 01A 10/01/2029	02/13/2002	Various		29,114,800	30,000,000	288,889
837152-FQ-5	SOUTH CAROLINA TRANSN INFRA BK 02A 10/01/2029	11/27/2002	PRAGER MCCARTHY & SEALY		3,884,009	3,890,000	16,749
837152-FR-3	SOUTH CAROLINA TRANSN INFRA BK 02A 10/01/2033	10/30/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		44,812,043	44,955,000	74,925
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
SOUTH DAKOTA							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02 07/01/2010	03/08/2002	DOUGHERTY DAWKINS STRAND		1,310,797	1,255,000	1,743
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02 07/01/2027	03/08/2002	DOUGHERTY DAWKINS STRAND		11,563,200	12,000,000	17,083
83755V-EB-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 01 09/01/2013	01/04/2002	PIPER JAFFRAY INC		1,681,086	1,615,000	31,582
TENNESSEE							
28148N-AT-0	EDSOUTH 12/01/2035	12/20/2002	HOUGH, WILLIAM R., & COMPANY		7,250,000	7,250,000	
28148N-AV-5	EDSOUTH 12/01/2035	12/16/2002	Various		16,550,000	16,550,000	13,464
28148N-AY-9	EDSOUTH 12/01/2035	06/06/2002	SALOMON SMITH BARNEY		12,250,000	12,250,000	
499523-RX-8	KNOX CNTY TN HLTH BAPTIST OF E TN 02 04/15/2031	03/08/2002	BEAR STEARNS SECURITIES CORP		32,960,650	33,500,000	
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
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
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
821692-QG-8	SHELBY CNTY TN HLTH METHODIST HLTH 02 09/01/2026	03/27/2002	J. P. MORGAN SECURITIES, INC.		39,514,400	40,000,000	115,556
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	
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
972176-3Q-2	WILSON CNTY TN SCH REF BDS 2002 04/01/2015	07/30/2002	STEPHENS, INC		1,712,772	1,615,000	4,262
TEXAS							
052404-FV-7	AUSTIN TX CMNTY CLG DIST COMB FEE 02 02/01/2022	03/05/2002	FIRST SOUTHWEST COMPANY		1,438,772	4,260,000	
052396-BU-1	AUSTIN TX PUB IMPT 2002 09/01/2019	09/06/2002	LOOP CAPITAL MARKETS		6,800,000	6,800,000	35,818
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A 09/01/2037	09/13/2002	DAIN RAUSCHER INCORPORATED		12,855,000	12,855,000	
088379-VT-6	BEXAR CNTY TX HSG MULTI SUNCREST 02B 09/01/2012	09/13/2002	DAIN RAUSCHER INCORPORATED		295,000	295,000	
088563-PV-7	BEXAR TX MET WTR DIST WTRWKS 2002 REF 05/01/2026	07/31/2002	SALOMON SMITH BARNEY		4,210,581	4,340,000	13,864
088563-PW-5	BEXAR TX MET WTR DIST WTRWKS 2002 REF 05/01/2032	07/31/2002	SALOMON SMITH BARNEY		7,039,360	7,185,000	23,526
10620P-AB-9	BRAZOS EDUCATIONAL ASSSISTANCE 06/01/2038	12/27/2002	BANK OF AMERICA		10,000,000	10,000,000	
106238-FV-5	BRAZOS HIGHER ED AUTHORITY 12/01/2034	12/19/2002	SALOMON SMITH BARNEY		13,200,000	13,200,000	
10623P-BV-1	BRAZOS S.F.C. 12/01/2033	07/19/2002	SALOMON SMITH BARNEY		8,200,000	8,200,000	7,735
10623P-BJ-8	BRAZOS S.P.C. 03/01/2030	12/19/2002	SALOMON SMITH BARNEY		13,700,000	13,700,000	
10623P-BL-3	BRAZOS S.P.C. 03/01/2030	10/04/2002	SALOMON SMITH BARNEY		9,100,000	9,100,000	
106238-HC-5	BRAZOS, TEXAS HIGHER EDUC AUTH 10/01/2036	10/09/2002	SALOMON SMITH BARNEY		2,600,000	2,600,000	
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH 12/01/2036	12/09/2002	SALOMON SMITH BARNEY		24,200,000	24,200,000	10,617
139015-KG-5	CANYON TX ISD G O REF IMPT 2002-A 02/15/2032	12/13/2002	BELLEHAVEN INVESTMENT, INC		4,217,573	4,250,000	26,563
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
150429-TL-2	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC 08/15/2029	10/08/2002	BELLEHAVEN INVESTMENT, INC		1,492,680	6,000,000	
150429-TM-0	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC 08/15/2030	03/07/2002	DAIN RAUSCHER INCORPORATED		1,015,469	5,145,000	
150429-TN-8	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC 08/15/2031	03/07/2002	DAIN RAUSCHER INCORPORATED		1,145,428	6,145,000	
150429-TP-3	CEDAR HILL TX ISD SCH BLDG 02 CAP APPREC 08/15/2032	03/07/2002	DAIN RAUSCHER INCORPORATED		377,606	2,145,000	
220245-HL-1	CORPUS CHRISTI TX UTIL REF IMPT 2002 07/15/2016	09/06/2002	DAIN RAUSCHER INCORPORATED		4,322,544	4,070,000	22,046
22025M-AA-4	CORRECTIONAL SVCS INC BEAUMONT TX 2001 11/01/2011	10/19/2001	DIRECT		1,000,000	1,000,000	
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
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
249001-C4-8	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2018	12/04/2002	DAIN RAUSCHER INCORPORATED		1,309,415	3,015,000	
249001-C9-7	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2023	11/13/2002	FIRST SOUTHWEST COMPANY		3,984,890	13,000,000	
249001-D2-1	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2024	11/13/2002	FIRST SOUTHWEST COMPANY		4,044,460	14,000,000	
249001-D3-9	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2025	11/13/2002	FIRST SOUTHWEST COMPANY		4,392,108	16,135,000	
249001-D4-7	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2026	11/13/2002	FIRST SOUTHWEST COMPANY		1,695,068	6,610,000	
249001-D5-4	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2027	11/13/2002	FIRST SOUTHWEST COMPANY		1,467,356	6,075,000	
249001-D6-2	DENTON TX ISD SCH BLDG 2002 REF CAP 08/15/2028	11/13/2002	FIRST SOUTHWEST COMPANY		1,439,822	6,330,000	
280785-MD-5	EDINBURG TX CONS ISD G O 2002 REF 02/15/2015	11/05/2002	ESTRADA HINOJOSA & CO		3,326,311	3,160,000	17,994
268440-AA-2	EFSI FEDERATED STUDENT FINANCE CORP 06/01/2038	12/18/2002	SALOMON SMITH BARNEY		20,000,000	20,000,000	18,911
31428N-AA-6	FEDERATED STUDENT FINANCE CORP 06/01/2038	08/05/2002	SALOMON SMITH BARNEY		25,000,000	25,000,000	
358802-UX-2	FRISCO TX ISD SCH BLDG 2002 08/15/2028	02/21/2002	J. P. MORGAN SECURITIES, INC		10,434,756	10,465,000	51,889
358802-WD-4	FRISCO TX ISD SCH BLDG 2002 CAP APPREC 08/15/2032	08/27/2002	DAIN RAUSCHER INCORPORATED		2,307,690	12,600,000	
358802-WE-2	FRISCO TX ISD SCH BLDG 2002 CAP APPREC 08/15/2033	08/27/2002	DAIN RAUSCHER INCORPORATED		4,706,346	27,280,000	
358802-WF-9	FRISCO TX ISD SCH BLDG 2002 CAP APPREC 08/15/2034	08/27/2002	DAIN RAUSCHER INCORPORATED		1,186,494	7,280,000	
363334-B8-5	GALENA PARK TX ISD SCH BLDG 2002 CAP 08/15/2027	11/01/2002	J. P. MORGAN SECURITIES, INC		2,621,564	10,275,000	
363334-B9-3	GALENA PARK TX ISD SCH BLDG 2002 CAP 08/15/2028	10/08/2002	BELLEHAVEN INVESTMENT, INC		1,384,324	5,270,000	
363334-C2-7	GALENA PARK TX ISD SCH BLDG 2002 CAP 08/15/2029	10/08/2002	MORGAN STANLEY DEAN WITTER		2,556,215	10,275,000	
363334-C3-5	GALENA PARK TX ISD SCH BLDG 2002 CAP 08/15/2030	10/07/2002	BELLEHAVEN INVESTMENT, INC		1,368,663	5,795,000	
363334-A9-4	GALENA PARK TX ISD SCH BLDG 2002 CUR 08/15/2020	08/27/2002	COASTAL SECURITIES LP		2,318,065	2,295,000	12,431
386154-Q2-7	GRAND PRAIRIE TX ISD REF 2000 A 02/15/2023	11/20/2002	PRE-REFUNDING		2,420,711	2,470,000	37,805
386154-Q7-6	GRAND PRAIRIE TX ISD REF 2000 A 02/15/2023	11/20/2002	PRE-REFUNDING		29,401	30,000	459
386154-N7-9	GRAND PRAIRIE TX ISD REF 2002 02/15/2019	07/12/2002	MORGAN KEEGAN & COMPANY, INC		4,962,181	4,940,000	33,619
386154-N8-7	GRAND PRAIRIE TX ISD REF 2002 02/15/2020	07/12/2002	MORGAN KEEGAN & COMPANY, INC		5,653,702	5,680,000	38,656

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2014	12/13/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,509,450	5,000,000	12,986
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G 11/15/2021	02/12/2002	GOLDMAN, SACHS & CO.		2,753,905	2,750,000	24,063
414004-QV-6	HARRIS CNTY TX TOLL RD SR LIEN 2002 REF 08/15/2015	10/23/2002	SOUTHWEST SECURITIES, INC.		2,664,675	2,500,000	
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
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP 08/15/2012	02/27/2002	RED CAPITAL MARKETS		2,469,480	4,000,000	
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
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
442436-D8-1	HOUSTON TX WTR & SWR 98 JR LIEN A REF CAP 12/01/2020	03/14/2002	RED CAPITAL MARKETS		1,483,776	4,200,000	
442436-D9-9	HOUSTON TX WTR & SWR 98 JR LIEN A REF CAP 12/01/2021	11/25/2002	PRAGER MCCARTHY & SEALY		5,328,900	15,000,000	
442438-LG-0	HOUSTON TX WTR SYS 1979 12/01/2014	05/14/2002	SEARLE & COMPANY		2,460,310	2,185,000	64,482
463813-EG-6	IRVING TX ISD CAP APPREC 2002 A REF 02/15/2021	01/14/2002	HOUGH, WILLIAM R., & COMPANY		2,173,580	6,595,000	
463813-EH-4	IRVING TX ISD CAP APPREC 2002 A REF 02/15/2022	01/14/2002	HOUGH, WILLIAM R., & COMPANY		2,043,954	6,600,000	
463813-EK-7	IRVING TX ISD CAP APPREC 2002 A REF 02/15/2024	01/14/2002	HOUGH, WILLIAM R., & COMPANY		5,457,814	20,025,000	
463813-EL-5	IRVING TX ISD CAP APPREC 2002 A REF 02/15/2025	01/14/2002	HOUGH, WILLIAM R., & COMPANY		5,134,691	20,030,000	
463813-EN-1	IRVING TX ISD CAP APPREC 2002 A REF 02/15/2027	01/14/2002	HOUGH, WILLIAM R., & COMPANY		4,538,867	20,025,000	
496800-FA-6	KINGSVILLE TX ISD G O SCH BLDG 2002 02/15/2027	08/27/2002	FIRST SOUTHWEST COMPANY		4,303,760	4,395,000	25,027
509552-QL-2	LAKE DALLAS TX ISD G O SCH BLDG 02 REF 08/15/2032	12/17/2002	SOUTHWEST SECURITIES, INC.		451,525	2,500,000	
509552-QM-0	LAKE DALLAS TX ISD G O SCH BLDG 02 REF 08/15/2033	12/17/2002	SOUTHWEST SECURITIES, INC.		480,109	2,825,000	
509552-QN-8	LAKE DALLAS TX ISD G O SCH BLDG 02 REF 08/15/2034	12/17/2002	SOUTHWEST SECURITIES, INC.		653,549	4,075,000	
590759-ZX-7	MESQUITE TX ISD SCH BLDG 2003 REF 08/15/2028	12/10/2002	BEAR STEARNS SECURITIES CORP.		3,479,805	3,500,000	18,472
662835-KH-9	NORTH TX MUN WTR DIST WSTWTR 02 06/01/2014	01/08/2002	STEPHENS, INC.		2,018,440	2,000,000	12,222
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031	11/13/2002	SALOMON SMITH BARNEY		18,000,000	18,000,000	
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031	11/15/2002	SALOMON SMITH BARNEY		15,000,000	15,000,000	
779222-SY-5	ROUND ROCK TX COMB TAX REV CTFS 95 06/01/2025	01/14/2002	PRE-REFUNDING		703,229	700,000	
779222-SZ-2	ROUND ROCK TX COMB TAX REV CTFS 95 06/01/2025	01/14/2002	PRE-REFUNDING		2,983,701	2,970,000	
796242-HH-1	SAN ANTONIO TX ARPT SYS IMPT 2002 07/01/2011	03/13/2002	LEHMAN BROTHERS INC.		3,153,544	3,020,000	9,228
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF 02/01/2020	11/25/2002	PRE-REFUNDING		19,302,455	19,565,000	340,757
796253-RY-0	SAN ANTONIO TX ELEC & GAS SYS 97 REF 02/01/2020	11/25/2002	PRE-REFUNDING		24,738,516	25,075,000	436,723
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY 12/01/2033	10/17/2002	SALOMON SMITH BARNEY		18,600,000	18,600,000	3,539
882720-NP-6	TEXAS ST G O WTR DEV 2001 A REF 08/01/2035	01/16/2002	STEPHENS, INC.		2,865,000	2,865,000	71,446
882719-ZV-2	TEXAS ST PUB FIN AUTH G O 1997 CAP 10/01/2013	10/08/2002	SALOMON SMITH BARNEY		14,507,325	22,500,000	
882719-3F-2	TEXAS ST PUB FIN AUTH G O 1998 B REF 10/01/2015	06/12/2002	RAMIREZ, SAMUAL A. & COMPANY		3,434,659	3,325,000	35,975
882762-BF-3	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2031	10/02/2002	SALOMON SMITH BARNEY		6,744,225	37,500,000	
882762-BG-1	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2032	08/07/2002	SALOMON SMITH BARNEY		5,834,150	35,000,000	
882762-BH-9	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2033	08/07/2002	SALOMON SMITH BARNEY		9,756,356	62,325,000	
882762-BJ-5	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2034	08/07/2002	SALOMON SMITH BARNEY		9,590,235	65,045,000	
882762-BK-2	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2035	08/08/2002	Various		10,352,829	74,695,000	
882762-BL-0	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2036	08/07/2002	SALOMON SMITH BARNEY		9,565,247	73,370,000	
882762-BM-8	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2037	09/30/2002	SALOMON SMITH BARNEY		8,720,610	70,555,000	
914729-DR-6	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2014	07/26/2002	GOLDMAN, SACHS & CO.		3,333,134	3,145,000	2,184
914729-DS-4	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2015	07/26/2002	GOLDMAN, SACHS & CO.		3,457,345	3,295,000	2,288
914729-DT-2	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2016	07/26/2002	GOLDMAN, SACHS & CO.		3,607,931	3,465,000	2,406
914729-DU-9	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2017	07/26/2002	GOLDMAN, SACHS & CO.		3,626,883	3,510,000	2,438
914729-DV-7	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2018	07/26/2002	GOLDMAN, SACHS & CO.		2,891,684	2,820,000	1,958
915137-NV-1	UNIVERSITY OF TX SYS REV FING SYS 2002A 08/15/2015	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,371,310	3,000,000	5,250
915137-PP-2	UNIVERSITY OF TX SYS REV FING SYS 2002B 08/15/2015	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		7,495,546	6,670,000	11,673
915137-PQ-0	UNIVERSITY OF TX SYS REV FING SYS 2002B 08/15/2016	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,142,826	7,280,000	12,740
944097-LS-1	WAXAHACHIE TX IND SCHOOL DISTRICT 08/15/2025	11/20/2002	PRE-REFUNDING		1,364,738	6,215,000	
944097-LT-9	WAXAHACHIE TX IND SCHOOL DISTRICT 08/15/2026	11/20/2002	PRE-REFUNDING		1,301,383	6,335,000	
944097-MN-1	WAXAHACHIE TX IND SCHOOL DISTRICT 08/15/2025	11/20/2002	PRE-REFUNDING		62,583	285,000	
944097-MP-6	WAXAHACHIE TX IND SCHOOL DISTRICT 08/15/2026	11/20/2002	PRE-REFUNDING		59,574	290,000	
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
970667-QB-0	WILLIS TX ISD G O SCH HSE 2002 REF 02/15/2025	11/14/2002	FIRST SOUTHWEST COMPANY		3,175,926	3,160,000	17,556
UTAH							
795591-CU-8	SALT LAKE CITY UT MET WTR DIST 1999 07/01/2029	03/06/2002	PRAGER MCCARTHY & SEALY		5,067,638	5,055,000	53,587
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
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
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
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
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01 02/15/2033	03/26/2002	Various		12,720,940	13,450,000	165,666
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2015	09/05/2002	MORGAN STANLEY DEAN WITTER		5,280,941	4,875,000	12,188
917565-AR-4	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2018	09/05/2002	MORGAN STANLEY DEAN WITTER		5,885,639	5,575,000	13,938

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
917565-AS-2	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2019	09/05/2002	MORGAN STANLEY DEAN WITTER		6,126,588	5,850,000	14,625
917565-AT-0	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2020	09/05/2002	MORGAN STANLEY DEAN WITTER		6,389,358	6,150,000	15,375
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2021	09/05/2002	MORGAN STANLEY DEAN WITTER		6,673,459	6,475,000	16,188
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
95640E-EQ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2014	06/19/2002	WELLS FARGO		1,399,042	1,345,000	1,868
95640E-ER-2	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2015	06/19/2002	WELLS FARGO		1,459,091	1,415,000	1,965
95640E-ES-0	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2016	06/19/2002	WELLS FARGO		1,519,214	1,485,000	2,063
95640E-ET-8	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2017	06/19/2002	WELLS FARGO		1,578,341	1,555,000	2,160
95640E-EU-5	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2018	06/19/2002	WELLS FARGO		1,646,527	1,635,000	2,271
95640E-EV-3	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2019	06/19/2002	WELLS FARGO		1,715,000	1,715,000	2,382
95640E-EZ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A 08/01/2027	06/19/2002	WELLS FARGO		2,038,680	2,000,000	3,056
95640T-BE-1	WEST VALLEY CITY UT SALES TAX 02A 07/15/2016	06/19/2002	WELLS FARGO		1,333,945	1,305,000	1,813
95640T-BF-8	WEST VALLEY CITY UT SALES TAX 02A 07/15/2017	06/19/2002	WELLS FARGO		1,389,427	1,370,000	1,903
95640T-BG-6	WEST VALLEY CITY UT SALES TAX 02A 07/15/2018	06/19/2002	WELLS FARGO		1,445,102	1,435,000	1,993
VERMONT							
92428C-EF-7	VERMONT STUDENT ASSISTANCE 12/15/2036	12/26/2002	HOUGH, WILLIAM R., & COMPANY		3,799,962	3,800,000	
VIRGINIA							
409559-AF-8	HAMPTON VA CONVENTION CTR 2002 01/15/2016	11/15/2002	BB&T CAPITAL MARKETS		1,820,806	1,690,000	5,176
78442G-ES-1	SLM STUDENT LOAN TRUST 06/01/2022	11/26/2002	SALOMON SMITH BARNEY		20,000,000	20,000,000	
92817F-B5-4	VIRGINIA PUB SCH AUTH SCH FING 02A 08/01/2014	11/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,920,056	2,725,000	70,017
92817F-E7-7	VIRGINIA PUB SCH AUTH SCH FING 02B 08/01/2015	10/23/2002	PRAGER MCCARTHY & SEALY		6,314,990	6,050,000	5,042
92817F-E8-5	VIRGINIA PUB SCH AUTH SCH FING 02B 08/01/2016	10/23/2002	PRAGER MCCARTHY & SEALY		7,819,425	7,555,000	6,296
92817P-ES-9	VIRGINIA RES AUTH INFRA POOLED LOAN 01D 05/01/2018	02/05/2002	RAMIREZ, SAMUAL A. & COMPANY		1,808,050	1,795,000	13,463
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2028	07/24/2002	MORGAN KEEGAN & COMPANY, INC		788,092	3,325,000	
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2029	07/24/2002	MORGAN KEEGAN & COMPANY, INC		990,227	4,425,000	
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2030	07/24/2002	MORGAN KEEGAN & COMPANY, INC		704,452	3,335,000	
928181-GT-7	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2031	07/24/2002	MORGAN KEEGAN & COMPANY, INC		440,586	2,210,000	
WASHINGTON							
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02 12/01/2018	10/30/2002	SEATTLE NORTHWEST SECURITIES CORP		1,641,935	1,565,000	228
181211-DL-4	CLARK CNTY WA LA CENTER SD NO 101 02 12/01/2020	10/30/2002	SEATTLE NORTHWEST SECURITIES CORP		1,042,810	1,000,000	149
181211-DN-0	CLARK CNTY WA LA CENTER SD NO 101 02 12/01/2022	10/30/2002	SEATTLE NORTHWEST SECURITIES CORP		1,368,111	1,375,000	191
181108-QW-4	CLARK CNTY WA PUB UTIL NO 1 ELEC 02A 01/01/2023	08/08/2002	LEHMAN BROTHERS INC		4,443,120	4,500,000	
181144-PP-5	CLARK CNTY WA VANCOUVER SD NO 37 2001C 12/01/2017	02/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,758,000	4,000,000	
181216-CC-4	CLARK CNTY WA WASHOUGAL SD NO 112-6 02 12/01/2015	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP		2,153,237	2,080,000	2,311
181216-CD-2	CLARK CNTY WA WASHOUGAL SD NO 112-6 02 12/01/2016	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP		2,331,018	2,270,000	2,522
181216-CE-0	CLARK CNTY WA WASHOUGAL SD NO 112-6 02 12/01/2017	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP		2,515,991	2,470,000	2,744
181216-CF-7	CLARK CNTY WA WASHOUGAL SD NO 112-6 02 12/01/2018	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP		2,713,058	2,685,000	2,983
181216-CG-5	CLARK CNTY WA WASHOUGAL SD NO 112-6 02 12/01/2019	06/19/2002	SEATTLE NORTHWEST SECURITIES CORP		4,148,067	4,135,000	4,594
29270C-AL-9	ENERGY NORTHWEST WA COLUMBIA GEN 01A 07/01/2014	11/26/2002	PRAGER MCCARTHY & SEALY		2,154,260	2,000,000	45,090
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A 07/01/2018	02/19/2002	SALOMON SMITH BARNEY		5,007,550	5,000,000	
495098-RE-7	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2014	06/05/2002	GOLDMAN, SACHS & CO		7,112,394	6,875,000	18,142
495098-RF-4	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2015	06/05/2002	GOLDMAN, SACHS & CO		8,168,313	7,960,000	21,006
495098-RH-0	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2017	06/05/2002	GOLDMAN, SACHS & CO		9,460,992	9,355,000	24,687
495098-RJ-6	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2018	06/05/2002	GOLDMAN, SACHS & CO		10,727,847	10,685,000	28,197
760167-RT-5	RENTON WA WTR & SWR 2002 12/01/2018	07/02/2002	DAVIDSON, D.A., & CO		1,031,450	1,000,000	1,604
760167-RU-2	RENTON WA WTR & SWR 2002 12/01/2019	07/02/2002	DAVIDSON, D.A., & CO		1,024,070	1,000,000	1,604
760167-RV-0	RENTON WA WTR & SWR 2002 12/01/2020	07/02/2002	DAVIDSON, D.A., & CO		1,015,950	1,000,000	1,604
760167-RW-8	RENTON WA WTR & SWR 2002 12/01/2021	07/02/2002	DAVIDSON, D.A., & CO		1,056,610	1,045,000	1,676
812626-JZ-3	SEATTLE WA G O LTD 2002 REF 07/01/2015	01/11/2002	STATE STREET BANK AND TRUST COMPANY		5,623,058	5,520,000	22,233
812626-KA-6	SEATTLE WA G O LTD 2002 REF 07/01/2016	01/11/2002	STATE STREET BANK AND TRUST COMPANY		5,102,924	5,050,000	20,340
812626-KD-0	SEATTLE WA G O LTD 2002 REF 07/01/2019	01/16/2002	ADVEST INC		2,400,000	2,400,000	9,667
812626-KE-8	SEATTLE WA G O LTD 2002 REF 07/01/2020	01/11/2002	ADVEST INC		2,534,477	2,565,000	10,331
812626-KF-5	SEATTLE WA G O LTD 2002 REF 07/01/2021	01/17/2002	PIPER JAFFRAY INC		2,700,945	2,700,000	11,147
812728-FG-3	SEATTLE WA WATER SYS REV 1999 03/01/2029	03/06/2002	PRAGER MCCARTHY & SEALY		4,323,630	4,315,000	7,087
86386N-AE-2	SLFA ASSN WASH ED LOANS 12/01/2034	09/19/2002	HOUGH, WILLIAM R., & COMPANY		300,000	300,000	
86386N-AH-5	SLFA ASSN WASH ED LOANS 12/01/2036	12/12/2002	HOUGH, WILLIAM R., & COMPANY		10,300,000	10,300,000	7,033
86386N-AJ-1	SLFA ASSN WASH ED LOANS 12/01/2036	09/27/2002	HOUGH, WILLIAM R., & COMPANY		30,199,213	30,200,000	
86386N-AL-6	SLFA ASSN WASH ED LOANS 12/01/2037	10/23/2002	HOUGH, WILLIAM R., & COMPANY		6,550,000	6,550,000	6,568
86386N-AT-9	SLFA ASSN WASH ED LOANS 06/01/2038	11/22/2002	HOUGH, WILLIAM R., & COMPANY		15,650,000	15,650,000	2,152
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
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01 12/01/2013	07/11/2002	SALOMON SMITH BARNEY		1,708,560	1,575,000	10,582
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01 12/01/2015	01/18/2002	CIBC WORLD MARKETS		5,630,094	5,400,000	66,919

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939828-E9-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A 07/01/2008	05/28/2002	PRE-REFUNDING		790,065	755,000	
939745-V5-1	WASHINGTON ST G O 2000 S-5 COMP INT 01/01/2017	10/29/2002	PRAGER MCCARTHY & SEALY		12,994,152	26,200,000	
93974A-LY-8	WASHINGTON ST G O MOTOR VEH TAX 2003 C 06/01/2011	10/07/2002	PRAGER MCCARTHY & SEALY		6,884,091	9,555,000	
93974A-LZ-5	WASHINGTON ST G O MOTOR VEH TAX 2003 C 06/01/2012	10/07/2002	PRAGER MCCARTHY & SEALY		6,733,776	9,800,000	
93974A-MA-9	WASHINGTON ST G O MOTOR VEH TAX 2003 C 06/01/2013	10/02/2002	PRAGER MCCARTHY & SEALY		6,931,766	10,650,000	
93974A-MB-7	WASHINGTON ST G O MOTOR VEH TAX 2003 C 06/01/2014	09/24/2002	BANK ONE CAPTIAL MARKETS		8,228,817	13,355,000	
93974A-EZ-3	WASHINGTON ST G O VAR PURP 2002 A 07/01/2024	03/05/2002	J. P. MORGAN SECURITIES, INC.		14,557,200	15,000,000	139,583
93974A-KG-8	WASHINGTON ST G O VAR PURP 2003 A 07/01/2021	07/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,177,999	6,145,000	10,242
93974A-KH-6	WASHINGTON ST G O VAR PURP 2003 A 07/01/2022	07/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,624,483	8,625,000	14,375
93974A-KL-7	WASHINGTON ST G O VAR PURP 2003 A 07/01/2025	07/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,850,431	10,910,000	18,183
93974A-KM-5	WASHINGTON ST G O VAR PURP 2003 A 07/01/2026	07/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,701,500	11,865,000	19,775
93974A-KN-3	WASHINGTON ST G O VAR PURP 2003 A 07/01/2027	07/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,839,896	11,010,000	18,350
93974A-NF-7	WASHINGTON ST G O VAR PURP R-03A REF 01/01/2014	09/23/2002	J. P. MORGAN SECURITIES, INC.		16,440,600	15,000,000	2,083
WEST VIRGINIA							
084239-EM-0	BERKELEY CNTY WV BRD ED PUB SCH 02 05/01/2015	01/31/2002	ABN AMRO SECURITIES (USA) INC.		2,360,675	2,315,000	3,537
084239-EN-8	BERKELEY CNTY WV BRD ED PUB SCH 02 05/01/2016	01/31/2002	ABN AMRO SECURITIES (USA) INC.		2,451,821	2,425,000	3,705
084239-EP-3	BERKELEY CNTY WV BRD ED PUB SCH 02 05/01/2017	01/31/2002	ABN AMRO SECURITIES (USA) INC.		2,553,475	2,545,000	3,888
182072-CZ-9	CLARKSBURG WV WTR 2002 REF 09/01/2019	07/12/2002	FERRIS BAKER WATTS		2,821,748	2,750,000	9,625
95648M-BY-4	WEST VIRGINIA ECON DEV CORR FAC 02A 06/01/2020	02/19/2002	SALOMON SMITH BARNEY		2,094,814	2,120,000	10,894
95648M-BQ-1	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2012	01/10/2002	SALOMON SMITH BARNEY		3,016,254	2,810,000	3,864
95648M-BR-9	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2013	01/10/2002	SALOMON SMITH BARNEY		4,284,108	4,005,000	5,507
95648M-BS-7	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2014	01/10/2002	SALOMON SMITH BARNEY		3,559,208	3,350,000	4,606
95648M-CA-5	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2026	01/16/2002	SALOMON SMITH BARNEY		4,657,898	4,750,000	5,938
956489-AQ-1	WEST VIRGINIA ECON WV UNIV FDTN 02B 07/15/2019	03/01/2002	PNC SECURITIES CORPORATION		3,885,000	3,885,000	7,015
956489-AS-7	WEST VIRGINIA ECON WV UNIV FDTN 02B 07/15/2031	03/01/2002	PNC SECURITIES CORPORATION		6,779,710	7,000,000	12,639
956540-KZ-0	WEST VIRGINIA SCH BLDG AUTH REV 07/01/2021	02/07/2002	PRAGER MCCARTHY & SEALY		10,040,080	9,980,000	59,672
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	
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	
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	
587060-BP-8	MENOMONEE FALLS WI SEW SYS TID #3 98 05/01/2018	07/11/2002	SALOMON SMITH BARNEY		1,666,385	1,650,000	17,188
602245-KH-4	MILWAUKEE CNTY WI G O CORP PURP 01 A 10/01/2015	01/31/2002	STEPHENS, INC.		2,530,400	2,500,000	105,556
602245-NT-5	MILWAUKEE CNTY WI G O CORP PURP 02 A 08/01/2012	01/29/2002	GRIFFIN KUBIK, STEPHENS & THOMPSON		2,621,607	2,525,000	1,403
602245-NB-4	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2004	06/05/2002	GOLDMAN, SACHS & CO.		7,283,194		
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O 02 REF 04/01/2018	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,558,184	1,550,000	1,938
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O 02 REF 04/01/2019	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,626,202	1,630,000	2,038
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O 02 REF 04/01/2020	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,716,801	1,715,000	2,197
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O 02 REF 04/01/2021	06/13/2002	STIFEL NICOLAUS & CO, INC.		1,797,311	1,805,000	2,313
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF 04/01/2021	08/15/2002	STIFEL NICOLAUS & CO, INC.		2,295,566	2,275,000	948
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF 04/01/2022	08/15/2002	STIFEL NICOLAUS & CO, INC.		1,387,050	1,385,000	577
902098-EE-8	TWO RIVERS WI PUB SCH DIST REF 02 03/01/2017	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,475,419	1,450,000	
902098-EF-5	TWO RIVERS WI PUB SCH DIST REF 02 03/01/2018	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,590,482	1,575,000	
902098-EG-3	TWO RIVERS WI PUB SCH DIST REF 02 03/01/2019	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,659,915	1,655,000	
902098-EH-1	TWO RIVERS WI PUB SCH DIST REF 02 03/01/2020	06/26/2002	STIFEL NICOLAUS & CO, INC.		1,730,761	1,745,000	
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
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
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A 02/15/2022	02/22/2002	LOOP CAPITAL MARKETS		2,473,750	2,500,000	7,118
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A 02/15/2025	02/22/2002	LOOP CAPITAL MARKETS		5,952,120	6,000,000	17,333
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A 02/15/2032	02/21/2002	Various		30,443,250	31,000,000	90,417
97710V-DW-5	WISCONSIN HLTH & ED WHEATON SVCS 02 08/15/2030	01/28/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		27,048,560	28,000,000	
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF 05/01/2013	03/06/2002	RAMIREZ, SAMUAL A. & COMPANY		6,278,397	6,045,000	10,915
977056-X7-0	WISCONSIN ST G O 2002 SER 1 REF 05/01/2016	03/08/2002	RAMIREZ, SAMUAL A. & COMPANY		1,423,967	1,380,000	2,679
WYOMING							
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99 06/01/2030	07/31/2002	Various		6,116,162	6,150,000	49,671
SPECIAL REVENUE AND ASSESSMENTS UNITED STATES Other States							
31295P-B7-7	FED HOME LOAN MTG CORP #789962 11/01/2032	10/09/2002	GREENWICH CAPITAL MARKETS, INC.		27,027,072	26,550,000	84,482
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609 02/01/2027	02/05/2002	MORGAN STANLEY DEAN WITTER		11,662	11,384	27
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650 07/01/2027	02/05/2002	MORGAN STANLEY DEAN WITTER		2,364,296	2,308,038	5,385
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882 02/01/2029	01/04/2002	GOLDMAN, SACHS & CO.		890,311	861,767	1,795
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896 03/01/2029	04/15/2002	LEHMAN BROTHERS INC		50,717	48,759	122
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920 05/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER		116,516	113,744	265

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921 06/01/2029	04/15/2002	LEHMAN BROTHERS INC		49,534	47,621	119
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933 06/01/2029	04/15/2002	LEHMAN BROTHERS INC		54,640	52,531	131
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
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009 12/01/2029	04/15/2002	LEHMAN BROTHERS INC		45,892	44,121	110
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024 12/01/2029	04/15/2002	LEHMAN BROTHERS INC		21,723	20,884	52
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050 03/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		25,842,312	25,013,732	67,746
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103 07/01/2030	01/04/2002	GOLDMAN, SACHS & CO		130,581	126,395	263
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152 09/01/2030	04/15/2002	LEHMAN BROTHERS INC		39,316	37,799	95
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187 10/01/2030	04/15/2002	LEHMAN BROTHERS INC		62,503	60,090	150
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188 02/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER		23,450	22,892	53
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202 02/01/2031	04/15/2002	LEHMAN BROTHERS INC		61,173	58,811	147
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
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
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277 05/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER		1,123,857	1,096,886	2,559
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
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305 08/01/2031	04/15/2002	LEHMAN BROTHERS INC		35,575	34,201	86
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325 08/01/2031	04/15/2002	LEHMAN BROTHERS INC		75,073	72,175	180
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329 12/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER		8,580,758	8,376,579	19,545
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
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371 03/01/2032	07/19/2002	GREENWICH CAPITAL MARKETS, INC		3,045,107	2,924,473	7,392
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260 03/01/2027	02/05/2002	MORGAN STANLEY DEAN WITTER		8,298	8,101	19
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372 12/01/2028	02/05/2002	MORGAN STANLEY DEAN WITTER		25,066	24,469	57
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302 11/01/2028	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		684,284	662,344	1,794
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027 04/01/2029	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		219,962	212,909	577
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
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797 08/01/2029	04/15/2002	LEHMAN BROTHERS INC		59,245	56,958	142
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023 10/01/2028	01/04/2002	GOLDMAN, SACHS & CO		45,039	43,595	91
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355 10/01/2029	01/04/2002	GOLDMAN, SACHS & CO		175,573	169,944	354
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362 03/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER		687,009	670,662	1,565
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775 03/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER		24,109	23,535	55
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099 11/01/2027	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		119,547	115,714	313
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307 02/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER		514,028	501,796	1,171
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430 06/01/2029	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		970,149	939,043	2,543
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914 08/01/2028	02/05/2002	MORGAN STANLEY DEAN WITTER		283,794	277,041	646
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827 08/01/2028	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		941,042	910,869	2,467
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117 09/01/2029	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		59,410	57,505	156
31294G-LU-6	FED HOME LOAN MTG CORP GOLD #C39339 04/01/2030	01/04/2002	GOLDMAN, SACHS & CO		44,562	43,134	90
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796 05/01/2030	01/04/2002	GOLDMAN, SACHS & CO		74,302	71,920	150
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602 07/01/2027	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		541,715	524,346	1,420
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
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722 07/01/2030	01/04/2002	GOLDMAN, SACHS & CO		509,904	495,641	
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930 06/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		28,165	27,262	74
31298C-Y4-5	FED HOME LOAN MTG CORP GOLD #C44331 07/01/2030	01/04/2002	GOLDMAN, SACHS & CO		31,181	30,182	63
31298D-BD-8	FED HOME LOAN MTG CORP GOLD #C44536 02/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		152,100	147,223	399
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663 07/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		31,014	30,020	81
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798 10/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		52,445	50,764	137
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803 02/01/2030	04/16/2002	LEHMAN BROTHERS INC		4,094,089	3,936,877	9,842
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
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398 03/01/2030	01/04/2002	GOLDMAN, SACHS & CO		115,597	111,891	233
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
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704 11/01/2030	04/15/2002	LEHMAN BROTHERS INC		75,593	72,674	182
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811 07/01/2030	04/15/2002	LEHMAN BROTHERS INC		74,761	71,875	180
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909 07/01/2029	04/15/2002	LEHMAN BROTHERS INC		37,001	35,573	89
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287 06/01/2030	01/04/2002	GOLDMAN, SACHS & CO		943,152	912,915	1,902
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483 08/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		298,023	288,468	781
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559 11/01/2030	04/15/2002	LEHMAN BROTHERS INC		26,326	25,310	63
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
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
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970 02/01/2031	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		804,088	778,306	2,108
31298J-Z4-9	FED HOME LOAN MTG CORP GOLD #C49763 07/01/2030	01/04/2002	GOLDMAN, SACHS & CO		62,990	60,971	127
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287 01/01/2031	04/15/2002	LEHMAN BROTHERS INC		68,118	65,488	164
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364 01/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		321,428	313,779	732
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

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31298N-2Q-7	FED HOME LOAN MTG CORP GOLD #C52583 06/01/2031	01/04/2002	GOLDMAN, SACHS & CO		857,881	830,378	1,730
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
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
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808 03/01/2031	01/04/2002	GOLDMAN, SACHS & CO		913,877	884,578	1,843
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
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893 11/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER		1,244,831	1,215,210	2,835
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999 11/01/2028	04/15/2002	LEHMAN BROTHERS INC		91,997	88,446	221
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549 04/01/2031	01/04/2002	GOLDMAN, SACHS & CO		27,117	26,247	55
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132 04/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER		1,828,096	1,784,596	4,164
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
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656 01/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		508,072	495,982	1,157
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879 07/01/2031	04/15/2002	LEHMAN BROTHERS INC		237,520	228,350	571
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
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788 02/01/2031	04/15/2002	LEHMAN BROTHERS INC		77,748	74,747	187
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271 08/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		28,661	27,979	65
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454 11/01/2028	04/15/2002	LEHMAN BROTHERS INC		45,991	44,215	111
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951 02/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		805,169	786,010	1,834
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
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296 08/01/2031	04/15/2002	LEHMAN BROTHERS INC		43,796	42,106	105
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969 11/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		6,944,740	6,779,490	15,819
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058 04/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		623,531	608,695	1,420
31287M-P9-5	FED HOME LOAN MTG CORP GOLD #C62248 02/01/2031	02/05/2002	MORGAN STANLEY DEAN WITTER		363,134	354,493	827
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874 07/01/2031	01/04/2002	GOLDMAN, SACHS & CO		27,012	26,146	54
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688 07/01/2031	04/15/2002	LEHMAN BROTHERS INC		60,961	58,608	147
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
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032 11/01/2031	04/15/2002	LEHMAN BROTHERS INC		70,121	67,414	169
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
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
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
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934 04/01/2032	06/28/2002	GREENWICH CAPITAL MARKETS, INC		4,138,605	3,996,842	10,880
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372 05/01/2032	07/19/2002	GREENWICH CAPITAL MARKETS, INC		8,723,231	8,377,653	21,177
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373 05/01/2032	06/28/2002	GREENWICH CAPITAL MARKETS, INC		7,469,952	7,214,077	19,638
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427 03/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC		3,109,353	2,945,509	7,977
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456 12/01/2031	07/16/2002	GREENWICH CAPITAL MARKETS, INC		8,490,843	8,181,481	20,681
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762 12/01/2025	02/05/2002	MORGAN STANLEY DEAN WITTER		9,664	9,434	22
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848 12/01/2024	02/05/2002	MORGAN STANLEY DEAN WITTER		11,821	11,540	27
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
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
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136 02/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		13,430,625	13,000,000	35,208
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158 04/01/2030	04/15/2002	Various		14,816,608	14,335,507	38,641
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186 06/01/2030	04/15/2002	LEHMAN BROTHERS INC		64,219	61,740	154
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
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354 08/01/2030	01/04/2002	GOLDMAN, SACHS & CO		826,415	799,920	1,667
9Z6990-AG-4	FED HOME LOAN MTG CORP TBA-0 11/16/2026	12/04/2002	Various		147,755,469	144,002,495	54,172
9Z9992-9F-1	FED HOME LOAN MTG CORP TBA-0 11/16/2026	09/10/2002	Various		77,241,250	77,000,000	
31365D-MA-0	FED NATL MTG ASSOC #124653 04/01/2021	02/07/2002	CHASE SECURITIES		15,377	14,911	31
31367U-2S-3	FED NATL MTG ASSOC #179985 11/01/2020	02/07/2002	CHASE SECURITIES		41,275	40,024	83
31371J-BA-1	FED NATL MTG ASSOC #253033 07/01/2014	04/12/2002	SALOMON SMITH BARNEY		1,022,557	984,708	2,872
31371J-BE-3	FED NATL MTG ASSOC #253037 05/01/2029	02/07/2002	CHASE SECURITIES		273,118	264,842	552
31371J-DS-0	FED NATL MTG ASSOC #253113 07/01/2029	02/07/2002	CHASE SECURITIES		2,437,462	2,363,603	4,924
31371J-SC-9	FED NATL MTG ASSOC #253515 05/01/2030	02/07/2002	CHASE SECURITIES		3,399,277	3,296,273	6,867
31371J-S6-2	FED NATL MTG ASSOC #253541 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		366,891	353,311	1,030
31371J-UE-2	FED NATL MTG ASSOC #253581 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		583,757	562,149	1,640
31371J-V4-3	FED NATL MTG ASSOC #253635 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		349,557	336,619	982
31371J-WC-4	FED NATL MTG ASSOC #253643 08/01/2030	02/07/2002	CHASE SECURITIES		3,855,674	3,738,841	7,789
31371J-5K-6	FED NATL MTG ASSOC #253850 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		486,587	468,576	1,367
31371J-7C-2	FED NATL MTG ASSOC #253891 04/01/2031	02/07/2002	CHASE SECURITIES		690,711	669,782	1,395
31371K-BS-9	FED NATL MTG ASSOC #253949 04/01/2031	07/10/2002	GOLDMAN, SACHS & CO		1,003,225	1,000,099	1,806
31371K-F9-7	FED NATL MTG ASSOC #254092 08/01/2031	06/10/2002	Various		9,324,715	9,258,006	39,716
31371K-ML-2	FED NATL MTG ASSOC #254263 01/01/2032	06/10/2002	CHASE SECURITIES		8,894,965	8,839,034	66,306
31371K-PU-9	FED NATL MTG ASSOC #254335 03/01/2032	05/02/2002	CHASE SECURITIES		11,737,764	11,255,872	28,140
31371K-SG-7	FED NATL MTG ASSOC #254419 05/01/2022	12/10/2002	Various		31,298,694	29,808,696	76,552

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31371K-TB-7	FED NATL MTG ASSOC #254446 06/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC.		10,283,139	9,735,517	26,367
31376J-TE-9	FED NATL MTG ASSOC #357049 09/01/2014	04/12/2002	SALOMON SMITH BARNEY		154,249	148,539	433
31382S-BQ-3	FED NATL MTG ASSOC #490647 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		27,137	26,132	76
31383A-XF-1	FED NATL MTG ASSOC #497578 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		136,371	131,324	383
31383S-SB-7	FED NATL MTG ASSOC #511814 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		397,556	382,841	1,117
31384C-K2-9	FED NATL MTG ASSOC #519713 09/01/2022	07/19/2002	BEAR STEARNS SECURITIES CORP		3,848,200	3,685,243	9,315
31384E-AE-0	FED NATL MTG ASSOC #521205 08/01/2029	02/07/2002	CHASE SECURITIES		25,915	25,129	52
31384H-N3-3	FED NATL MTG ASSOC #524310 01/01/2029	02/07/2002	CHASE SECURITIES		121,964	118,268	246
31384K-GS-9	FED NATL MTG ASSOC #525909 04/01/2029	02/07/2002	CHASE SECURITIES		28,465	27,603	58
31384L-MX-9	FED NATL MTG ASSOC #526974 10/01/2014	04/12/2002	SALOMON SMITH BARNEY		293,179	282,327	823
31384L-QH-0	FED NATL MTG ASSOC #527056 03/01/2014	04/12/2002	SALOMON SMITH BARNEY		143,964	138,635	404
31384M-G2-2	FED NATL MTG ASSOC #527717 06/01/2029	02/07/2002	CHASE SECURITIES		42,439	41,153	86
31384R-Q2-0	FED NATL MTG ASSOC #531573 09/01/2029	02/07/2002	CHASE SECURITIES		328,950	318,982	665
31384S-WR-6	FED NATL MTG ASSOC #532656 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		233,531	224,887	656
31384V-NT-5	FED NATL MTG ASSOC #535102 07/01/2014	04/12/2002	SALOMON SMITH BARNEY		117,847	113,485	331
31384V-NU-2	FED NATL MTG ASSOC #535103 06/01/2014	04/12/2002	SALOMON SMITH BARNEY		401,009	386,165	1,126
31384V-NV-0	FED NATL MTG ASSOC #535104 05/01/2014	04/12/2002	SALOMON SMITH BARNEY		93,950	90,472	264
31384V-QJ-4	FED NATL MTG ASSOC #535157 11/01/2028	06/10/2002	CHASE SECURITIES		2,006,249	2,000,000	9,028
31384V-UY-6	FED NATL MTG ASSOC #535299 06/01/2029	02/07/2002	CHASE SECURITIES		216,770	210,201	438
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
31384V-YW-6	FED NATL MTG ASSOC #535425 10/01/2029	01/11/2002	Various		4,779,209	4,600,923	4,133
31384V-6X-5	FED NATL MTG ASSOC #535586 04/01/2015	04/12/2002	SALOMON SMITH BARNEY		435,267	419,156	1,223
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
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
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
31384W-GJ-3	FED NATL MTG ASSOC #535801 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		856,531	824,827	2,406
31384W-G8-7	FED NATL MTG ASSOC #535823 10/01/2030	06/10/2002	Various		1,632,307	1,618,171	5,902
31384W-NW-6	FED NATL MTG ASSOC #536005 05/01/2014	04/12/2002	SALOMON SMITH BARNEY		439,757	423,480	1,235
31384X-KF-4	FED NATL MTG ASSOC #536794 11/01/2014	04/12/2002	SALOMON SMITH BARNEY		671,087	646,247	1,885
31384X-ZA-9	FED NATL MTG ASSOC #537237 11/01/2029	02/07/2002	CHASE SECURITIES		267,771	259,657	541
31384Y-JS-6	FED NATL MTG ASSOC #537673 12/01/2029	02/07/2002	CHASE SECURITIES		298,741	289,689	604
31384Y-TY-2	FED NATL MTG ASSOC #537967 02/01/2014	04/12/2002	SALOMON SMITH BARNEY		326,095	314,024	916
31385C-R2-1	FED NATL MTG ASSOC #540605 04/01/2014	04/12/2002	SALOMON SMITH BARNEY		127,559	122,837	358
31385D-4T-5	FED NATL MTG ASSOC #541834 03/01/2015	04/12/2002	SALOMON SMITH BARNEY		202,495	195,000	569
31385E-BS-7	FED NATL MTG ASSOC #541949 10/01/2029	02/07/2002	CHASE SECURITIES		880,819	854,129	1,779
31385F-PL-4	FED NATL MTG ASSOC #543227 04/01/2030	02/07/2002	CHASE SECURITIES		6,912	6,702	14
31385H-AD-4	FED NATL MTG ASSOC #544604 12/01/2014	04/12/2002	SALOMON SMITH BARNEY		362,889	349,457	1,019
31385H-TK-8	FED NATL MTG ASSOC #545154 10/01/2015	04/12/2002	SALOMON SMITH BARNEY		286,642	276,032	805
31385H-VT-6	FED NATL MTG ASSOC #545226 10/01/2015	04/12/2002	SALOMON SMITH BARNEY		55,306	53,259	155
31385H-2A-9	FED NATL MTG ASSOC #545369 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		273,245	263,131	767
31385J-JF-6	FED NATL MTG ASSOC #545762 01/01/2032	07/02/2002	Various		39,032,393	38,625,135	468,092
31385J-5K-0	FED NATL MTG ASSOC #546350 02/01/2014	04/12/2002	SALOMON SMITH BARNEY		417,359	401,910	1,172
31385R-N6-3	FED NATL MTG ASSOC #550413 06/01/2015	04/12/2002	SALOMON SMITH BARNEY		278,308	268,007	782
31385R-4G-2	FED NATL MTG ASSOC #550823 05/01/2015	04/12/2002	SALOMON SMITH BARNEY		175,690	169,187	493
31385S-K5-6	FED NATL MTG ASSOC #551216 06/01/2030	02/07/2002	CHASE SECURITIES		970,637	941,144	1,961
31385W-LQ-0	FED NATL MTG ASSOC #554835 11/01/2029	01/11/2002	GOLDMAN, SACHS & CO		2,548,031	2,452,978	6,132
31385X-2P-1	FED NATL MTG ASSOC #556182 03/01/2029	06/10/2002	CHASE SECURITIES		2,011,483	2,000,000	9,389
31386B-UH-5	FED NATL MTG ASSOC #558684 07/01/2030	02/07/2002	CHASE SECURITIES		34,944	33,885	71
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
31386C-WE-8	FED NATL MTG ASSOC #559645 06/01/2015	04/12/2002	SALOMON SMITH BARNEY		342,560	329,880	962
31386D-ET-3	FED NATL MTG ASSOC #560046 02/01/2030	02/07/2002	CHASE SECURITIES		20,943	20,309	42
31386D-TN-0	FED NATL MTG ASSOC #560457 07/01/2030	02/07/2002	CHASE SECURITIES		905,124	877,697	1,829
31386E-QW-1	FED NATL MTG ASSOC #561269 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		673,035	648,123	1,890
31386F-M3-6	FED NATL MTG ASSOC #562078 09/01/2030	02/07/2002	CHASE SECURITIES		283,352	274,765	572
31386F-VF-9	FED NATL MTG ASSOC #562314 09/01/2015	04/12/2002	SALOMON SMITH BARNEY		984,522	948,080	2,765
31386H-MR-9	FED NATL MTG ASSOC #563868 07/01/2030	01/11/2002	GOLDMAN, SACHS & CO		7,758,680	7,469,246	18,673
31386J-FQ-5	FED NATL MTG ASSOC #564575 07/01/2030	02/07/2002	CHASE SECURITIES		703,394	682,080	1,421
31386J-KL-0	FED NATL MTG ASSOC #564699 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		260,446	250,805	732
31386L-S9-4	FED NATL MTG ASSOC #566744 08/01/2030	02/07/2002	Various		4,218,901	4,078,908	9,194
31386L-YZ-9	FED NATL MTG ASSOC #566928 09/01/2015	04/12/2002	SALOMON SMITH BARNEY		327,182	315,071	919
31386M-SP-6	FED NATL MTG ASSOC #567626 10/01/2030	02/07/2002	CHASE SECURITIES		170,579	165,411	345
31386M-3B-4	FED NATL MTG ASSOC #567894 08/01/2015	04/12/2002	SALOMON SMITH BARNEY		461,715	444,625	1,297

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31386N-SM-1	FED NATL MTG ASSOC #568524 09/01/2015	04/12/2002	SALOMON SMITH BARNEY		154,687	148,961	434
31386N-WL-8	FED NATL MTG ASSOC #568651 09/01/2030	01/11/2002	GOLDMAN, SACHS & CO		1,671,957	1,609,586	4,024
31386N-XE-3	FED NATL MTG ASSOC #568677 10/01/2030	01/11/2002	GOLDMAN, SACHS & CO		890,976	857,739	2,144
31386Q-XT-3	FED NATL MTG ASSOC #570490 10/01/2014	04/12/2002	SALOMON SMITH BARNEY		17,351	16,708	49
31386S-BY-2	FED NATL MTG ASSOC #571655 02/01/2015	04/12/2002	SALOMON SMITH BARNEY		565,260	544,337	1,588
31386S-N7-8	FED NATL MTG ASSOC #572014 11/01/2015	04/12/2002	SALOMON SMITH BARNEY		325,482	313,434	914
31386S-T5-6	FED NATL MTG ASSOC #572172 08/01/2030	02/07/2002	CHASE SECURITIES		187,536	181,853	379
31386U-ZX-3	FED NATL MTG ASSOC #574158 07/01/2015	04/12/2002	SALOMON SMITH BARNEY		748,501	720,795	2,102
31386W-DN-5	FED NATL MTG ASSOC #575309 03/01/2016	04/12/2002	SALOMON SMITH BARNEY		82,121	79,082	231
31386X-AN-6	FED NATL MTG ASSOC #576113 06/01/2030	02/07/2002	CHASE SECURITIES		106,375	103,151	215
31386X-TB-2	FED NATL MTG ASSOC #576646 09/01/2030	02/07/2002	CHASE SECURITIES		260,625	252,728	527
31387C-D9-9	FED NATL MTG ASSOC #579828 10/01/2015	04/12/2002	SALOMON SMITH BARNEY		45,087	43,419	127
31387D-JH-3	FED NATL MTG ASSOC #580864 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		562,594	541,770	1,580
31387D-SW-0	FED NATL MTG ASSOC #581133 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		955,420	920,056	2,684
31387D-4W-6	FED NATL MTG ASSOC #581437 04/01/2031	03/07/2002	LEHMAN BROTHERS INC		2,012,657	2,000,001	4,333
31387F-R9-7	FED NATL MTG ASSOC #582912 05/01/2016	04/12/2002	SALOMON SMITH BARNEY		205,717	198,103	578
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
31387N-YP-6	FED NATL MTG ASSOC #589418 01/01/2016	04/12/2002	SALOMON SMITH BARNEY		368,799	355,148	1,036
31387N-Z9-1	FED NATL MTG ASSOC #589468 04/01/2016	04/12/2002	SALOMON SMITH BARNEY		26,882	25,887	76
31387R-5L-8	FED NATL MTG ASSOC #592251 06/01/2031	02/07/2002	CHASE SECURITIES		208,592	202,272	421
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
31387S-2S-4	FED NATL MTG ASSOC #593085 03/01/2031	02/07/2002	CHASE SECURITIES		336,579	326,380	680
31387V-WR-6	FED NATL MTG ASSOC #595656 01/01/2016	04/12/2002	SALOMON SMITH BARNEY		155,651	149,889	437
31388E-T7-1	FED NATL MTG ASSOC #602774 02/01/2016	04/12/2002	SALOMON SMITH BARNEY		361,601	348,217	1,016
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
31388K-X5-6	FED NATL MTG ASSOC #607400 09/01/2031	03/06/2002	SALOMON SMITH BARNEY		10,087,199	9,982,692	21,629
31388L-U7-3	FED NATL MTG ASSOC #608206 12/01/2031	02/08/2002	Various		1,010,491	1,000,099	2,167
31388Q-EG-0	FED NATL MTG ASSOC #611335 09/01/2031	02/05/2002	UNION BANK OF SWITZERLAND		2,080,089	2,031,717	5,926
31388Q-FG-9	FED NATL MTG ASSOC #611367 08/01/2031	02/05/2002	UNION BANK OF SWITZERLAND		2,153,433	2,105,935	6,142
31388S-AN-5	FED NATL MTG ASSOC #613013 01/01/2030	02/07/2002	CHASE SECURITIES		572,362	555,019	1,156
31388U-HB-9	FED NATL MTG ASSOC #615026 10/01/2031	01/03/2002	LEHMAN BROTHERS INC		32,984,533	33,000,000	77,458
31388W-R2-4	FED NATL MTG ASSOC #617105 10/01/2031	02/08/2002	Various		2,020,983	2,000,200	4,334
31388X-R9-7	FED NATL MTG ASSOC #618012 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO		2,020,982	2,000,199	4,334
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
31389A-RK-1	FED NATL MTG ASSOC #619790 08/01/2031	02/08/2002	GOLDMAN, SACHS & CO		1,010,491	1,000,099	2,167
31389B-NL-1	FED NATL MTG ASSOC #620595 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO		2,020,982	2,000,199	4,334
31389D-TA-5	FED NATL MTG ASSOC #622545 12/01/2030	02/08/2002	Various		4,596,532	4,546,112	9,850
31389E-AK-1	FED NATL MTG ASSOC #622910 01/01/2031	01/18/2002	DIRECT		1,002,313	1,002,313	4,677
31389E-MP-7	FED NATL MTG ASSOC #623266 10/01/2014	04/12/2002	SALOMON SMITH BARNEY		40,893	39,379	115
31389F-SU-7	FED NATL MTG ASSOC #624331 04/01/2031	02/07/2002	CHASE SECURITIES		432,107	419,013	873
31389G-AT-7	FED NATL MTG ASSOC #624718 08/01/2031	02/07/2002	CHASE SECURITIES		434,567	421,398	878
31389H-NC-8	FED NATL MTG ASSOC #625987 12/01/2016	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,095,001	4,000,001	13,000
31389J-TH-7	FED NATL MTG ASSOC #627052 07/01/2031	02/08/2002	GOLDMAN, SACHS & CO		2,023,796	2,000,200	4,334
31389N-AH-8	FED NATL MTG ASSOC #630108 12/01/2031	01/11/2002	GOLDMAN, SACHS & CO		2,021,324	1,945,920	4,865
31389N-R3-1	FED NATL MTG ASSOC #630606 03/01/2032	02/05/2002	UNION BANK OF SWITZERLAND		2,274,883	2,224,706	6,489
31389N-TG-0	FED NATL MTG ASSOC #630651 01/01/2032	02/07/2002	CHASE SECURITIES		1,892,529	1,835,182	3,823
31389P-P4-6	FED NATL MTG ASSOC #631443 01/01/2032	02/05/2002	BANK OF AMERICA		985,000	1,000,000	2,000
31389Q-MM-7	FED NATL MTG ASSOC #632264 11/01/2030	02/07/2002	CHASE SECURITIES		74,894	72,625	151
31389Q-XF-0	FED NATL MTG ASSOC #632578 12/01/2030	02/08/2002	GOLDMAN, SACHS & CO		1,011,898	1,000,100	2,167
31389S-DD-3	FED NATL MTG ASSOC #633800 07/01/2030	02/20/2002	DIRECT		1,694,405	1,694,405	7,342
31389T-SN-3	FED NATL MTG ASSOC #635125 05/01/2032	02/05/2002	UNION BANK OF SWITZERLAND		2,364,121	2,311,976	6,743
31389V-N4-5	FED NATL MTG ASSOC #636811 11/01/2031	02/05/2002	UNION BANK OF SWITZERLAND		1,469,467	1,437,055	4,191
31389V-RC-3	FED NATL MTG ASSOC #636883 04/01/2032	02/07/2002	CHASE SECURITIES		1,106,273	1,072,751	2,235
31389V-RL-3	FED NATL MTG ASSOC #636891 04/01/2032	02/07/2002	CHASE SECURITIES		1,923,105	1,864,832	3,885
31389V-TY-3	FED NATL MTG ASSOC #636967 03/01/2032	02/07/2002	CHASE SECURITIES		1,408,363	1,365,687	2,845
31389V-7L-5	FED NATL MTG ASSOC #637299 03/01/2032	02/07/2002	CHASE SECURITIES		582,588	564,935	1,177
31389W-AB-1	FED NATL MTG ASSOC #637302 03/01/2032	02/07/2002	CHASE SECURITIES		793,149	769,115	1,602
31389W-YG-4	FED NATL MTG ASSOC #638011 02/01/2032	02/05/2002	UNION BANK OF SWITZERLAND		2,493,059	2,438,070	7,111
31389X-JK-0	FED NATL MTG ASSOC #638466 03/01/2032	02/07/2002	CHASE SECURITIES		879,122	852,483	1,776
31389Y-AE-1	FED NATL MTG ASSOC #639105 06/01/2032	02/05/2002	BANK OF AMERICA		201,125	200,000	506
31389Y-AL-5	FED NATL MTG ASSOC #639111 07/01/2032	02/05/2002	BANK OF AMERICA		591,631	588,322	1,487
31389Y-UZ-2	FED NATL MTG ASSOC #639700 01/01/2032	02/05/2002	BANK OF AMERICA		155,440	154,570	1,753

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31390B-D4-7	FED NATL MTG ASSOC #641023 04/01/2032	02/05/2002	BANK OF AMERICA		165,471	164,545	416
31390B-PH-5	FED NATL MTG ASSOC #641324 04/01/2032	02/07/2002	CHASE SECURITIES		849,840	824,088	1,717
31390B-QV-3	FED NATL MTG ASSOC #641368 03/01/2032	05/02/2002	CHASE SECURITIES		10,286,704	9,864,385	24,661
31390B-RK-6	FED NATL MTG ASSOC #641390 04/01/2032	02/07/2002	CHASE SECURITIES		123,956	120,200	250
31390B-YA-0	FED NATL MTG ASSOC #641605 11/01/2031	02/07/2002	CHASE SECURITIES		358,804	347,932	725
31390D-JK-1	FED NATL MTG ASSOC #642966 03/01/2032	02/07/2002	CHASE SECURITIES		563,165	546,100	1,138
31390J-CX-7	FED NATL MTG ASSOC #647286 05/01/2032	02/05/2002	UNION BANK OF SWITZERLAND		365,624	357,559	1,043
31390J-EP-2	FED NATL MTG ASSOC #647342 06/01/2032	02/05/2002	BANK OF AMERICA		526,592	523,646	1,324
31390J-J9-3	FED NATL MTG ASSOC #647488 06/01/2032	02/05/2002	BANK OF AMERICA		928,037	922,846	2,333
31390J-3Z-2	FED NATL MTG ASSOC #648016 05/01/2032	02/05/2002	BANK OF AMERICA		479,033	476,354	1,204
31390K-MJ-4	FED NATL MTG ASSOC #648461 06/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC		2,464,033	2,332,812	6,318
31390L-WA-0	FED NATL MTG ASSOC #649641 05/01/2032	02/05/2002	BANK OF AMERICA		231,902	230,605	583
31390M-YU-2	FED NATL MTG ASSOC #650623 06/01/2032	02/05/2002	BANK OF AMERICA		121,411	120,732	305
31390N-TB-8	FED NATL MTG ASSOC #651346 05/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC		9,559,670	9,050,575	24,512
31390N-T5-1	FED NATL MTG ASSOC #651372 05/01/2032	02/05/2002	BANK OF AMERICA		213,114	211,922	536
31390N-VM-1	FED NATL MTG ASSOC #651420 07/01/2032	02/05/2002	BANK OF AMERICA		5,028,125	5,000,000	12,639
31390N-2T-8	FED NATL MTG ASSOC #651586 06/01/2032	02/05/2002	BANK OF AMERICA		119,754	119,084	301
31390N-3C-4	FED NATL MTG ASSOC #651595 06/01/2032	02/05/2002	BANK OF AMERICA		14,427,678	14,346,976	59,016
31390P-GK-7	FED NATL MTG ASSOC #651902 06/01/2032	06/10/2002	CHASE SECURITIES		669,390	665,180	3,243
31390R-H2-2	FED NATL MTG ASSOC #653749 12/01/2031	02/05/2002	BANK OF AMERICA		945,688	940,398	2,377
31390U-AQ-9	FED NATL MTG ASSOC #656215 06/01/2032	06/10/2002	CHASE SECURITIES		2,012,654	1,999,999	9,750
31391M-GG-2	FED NATL MTG ASSOC #670799 11/01/2032	10/09/2002	CHASE SECURITIES		15,201,041	14,947,058	49,690
999990-BC-7	FED NATL MTG ASSOC TBA 11/16/2026	02/13/2002	MORGAN STANLEY DEAN WITTER		28,123,098		9,721
0ZF050-4A-6	FED NATL MTG ASSOC TBA-0 11/16/2026	12/12/2002	MORGAN STANLEY DEAN WITTER		56,022,659	55,000,000	
9Z9990-BS-4	FED NATL MTG ASSOC TBA-0 11/16/2026	11/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		6,130,313	6,000,000	
9Z9990-BW-5	FED NATL MTG ASSOC TBA-0 11/16/2026	01/23/2002	UNION BANK OF SWITZERLAND		18,102,386	19,070,840	3
9Z9998-LP-2	FED NATL MTG ASSOC TBA-0 11/16/2011	12/05/2002	MERRILL LYNCH CAPITAL MARKETS		51,425,780	50,000,000	
31339M-LV-8	FHR 2407 HD 10/15/2029	09/19/2002	LEHMAN BROTHERS INC		10,446,875	10,000,000	41,528
Total UNITED STATES					7,062,350,882	8,261,498,233	22,856,701
3199996 - Bonds - Special Revenues - United States					7,062,350,882	8,261,498,233	22,856,701
3199999 - Total - Bonds - Special Revenue					7,062,350,882	8,261,498,233	22,856,701
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	
Total UNITED STATES					4,994,500	5,000,000	
3899996 - Bonds - Public Utilities - United States					4,994,500	5,000,000	
3899999 - Total - Bonds - Public Utilities					4,994,500	5,000,000	
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES							
004408-AB-6	ACE LTD 04/01/2007	03/19/2002	J. P. MORGAN SECURITIES, INC		9,983,100	10,000,000	
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A 03/01/2017	04/01/2002	LEHMAN BROTHERS INC		794,118	1,201,881	
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B 03/01/2017	04/01/2002	LEHMAN BROTHERS INC		2,183,681	3,304,955	
00103R-AP-1	AESOP 10/20/2006	07/18/2002	BANK ONE CAPTIAL MARKETS		24,988,100	25,000,000	
008252-AC-2	AFFILIATED MANAGERS 05/07/2021	09/24/2002	SALOMON SMITH BARNEY		299,859	350,000	
001084-AG-7	AGCO CORPORATION 05/01/2008	04/02/2002	MORGAN STANLEY DEAN WITTER		1,058,750	1,000,000	40,639
00846U-AA-9	AGILENT TECHNOLOGIES INC 12/01/2021	03/26/2002	Various		1,230,375	1,050,000	7,221
00846U-AB-7	AGILENT TECHNOLOGIES INC 12/01/2021	12/18/2002	WARBURG DILLION READ LLC		647,313	725,000	8,679
001546-AF-7	AK STEEL CORP 06/15/2012	06/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		995,700	1,000,000	
013104-AE-4	ALBERTSON'S INC 08/01/2009	05/30/2002	LEHMAN BROTHERS INC		5,273,500	5,000,000	118,729
013817-AH-4	ALCOA INC 01/15/2013	08/08/2002	MORGAN STANLEY DEAN WITTER		4,968,350	5,000,000	
017363-AE-2	ALLEGHENY ENERGY SUPPLY 04/15/2012	04/03/2002	J. P. MORGAN SECURITIES, INC		8,983,980	9,000,000	
018490-AD-4	ALLERGAN INC 11/06/2022	11/01/2002	SALOMON SMITH BARNEY		779,410	1,000,000	
01958X-AM-9	ALLIED WASTE NA 01/01/2009	10/30/2002	Various		719,375	750,000	17,117
02261W-AB-5	ALZA CORP. 07/28/2020	07/15/2002	WARBURG DILLION READ LLC		650,665	900,000	
02476F-AC-1	AMER BUS INFO 06/15/2008	03/20/2002	MORGAN STANLEY DEAN WITTER		495,625	500,000	13,194
02360X-AG-2	AMERENENERGY GENERATING 06/01/2032	06/03/2002	LEHMAN BROTHERS INC		4,981,400	5,000,000	
02369A-AC-2	AMERICAN ACHIEVEMENT COR 01/01/2007	03/06/2002	DUETSCHE BANK SECURITIES		1,023,256	1,000,000	3,875
025928-AF-9	AMERICAN EXPRESS 94-3 A 08/15/2005	07/26/2002	DEUTSCHE BANK SECURITIES		10,187,285	9,250,000	274,314
02582J-AY-6	AMERICAN EXPRESS CREDIT ACCOUN 11/15/2007	11/25/2002	BARCLAYS BANK		5,011,914	5,000,000	2,997
025928-AL-6	AMERICAN EXPRESS MASTER TRUST 12/15/2005	08/09/2002	BARCLAYS BANK		6,001,406	6,000,000	9,544
026874-AP-2	AMERICAN INTL GROUP 11/09/2031	11/18/2002	Various		1,410,656	2,225,000	
029717-AC-9	AMERICAN STANDARD COS 02/01/2008	03/18/2002	GOLDMAN, SACHS & CO		765,000	750,000	7,682
029717-AM-7	AMERICAN STD INC 02/15/2010	10/24/2002	GRANTCHESTER SECURITIES, INC		522,500	500,000	7,837

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
03073Q-AB-4	AMERISOURCE BERG 09/01/2008	10/24/2002	BNP CAPITAL MARKETS		1,072,500	1,000,000	13,090
03073E-AA-3	AMERISOURCEBERGEN CORP 11/15/2012	11/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,000,000	1,000,000	
U0267V-AC-0	AMERITECH CAP EURO 05/18/2009	07/24/2002	J. P. MORGAN SECURITIES, INC		5,077,680	5,000,000	28,299
031162-AC-4	AMGEN INC 03/01/2032	05/31/2002	WARBURG DILLION READ LLC		2,753,294	4,000,000	
031162-AE-0	AMGEN INC 03/01/2032	09/10/2002	WARBURG DILLION READ LLC		248,955	350,000	
032479-AD-9	ANADARKO FINANCE CO 05/01/2031	02/21/2002	GOLDMAN, SACHS & CO		5,367,350	5,000,000	119,792
032511-AP-2	ANADARKO PETROLEUM CORP 03/07/2020	10/03/2002	Various		914,366	1,400,000	
00184A-AC-9	AOL TIME WARNER 04/15/2031	02/14/2002	GOLDMAN, SACHS & CO		15,820,050	15,000,000	397,135
03760A-AE-1	APOGENT TECHNOLOGIES INC 10/15/2021	12/17/2002	Various		1,082,250	1,050,000	9,750
001957-BD-0	AT&T CORP 11/15/2031	02/07/2002	BEAR STEARNS SECURITIES CORP		15,170,100	15,000,000	270,000
00209A-AG-1	AT&T WIRELESS SVCS INC 05/01/2012	04/16/2002	Various		5,036,350	5,000,000	3,385
00207R-AC-5	ATMI INC 11/15/2006	12/18/2002	EVEREN SECURITIES INC		410,375	350,000	1,940
04962V-AE-9	ATRIUM COMPANIES INC 05/01/2009	04/23/2002	Various		500,000	500,000	21,875
053762-AD-2	AVIRON 02/01/2008	03/14/2002	MORGAN STANLEY DEAN WITTER		749,000	700,000	4,900
05947U-ES-3	BACM 2002-PB2, A4 06/11/2035	05/09/2002	BANK OF AMERICA		10,050,410	10,000,000	37,803
067774-AD-1	BARNES & NOBLE INC 03/15/2009	04/12/2002	Various		1,455,250	1,200,000	18,725
055381-AK-3	BE AEROSPACE INC 05/01/2011	10/24/2002	MORGAN STANLEY DEAN WITTER		357,500	500,000	21,941
073325-AD-4	BEA SYSTEMS 12/15/2006	01/24/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		666,750	700,000	3,422
07556Q-AG-0	BEAZER HOMES USA 04/15/2012	04/11/2002	WARBURG DILLION READ LLC		850,000	850,000	
086516-AE-1	BEST BUY 01/15/2022	05/24/2002	Various		2,638,188	2,650,000	3,375
086516-AF-8	BEST BUY 01/15/2022	10/23/2002	Various		626,344	800,000	3,947
055472-AB-0	BISYS GROUP INC 03/15/2006	09/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		701,750	700,000	78
055482-AE-3	BJ SERVICES CO 04/24/2022	08/05/2002	Various		785,702	1,000,000	343
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND) 12/15/2009	05/05/2000	DIRECT		(205,625)	(568,181)	
097014-AG-9	BOEING CAPITAL CORP 02/15/2012	02/14/2002	GOLDMAN, SACHS & CO		5,092,150	5,000,000	4,514
097014-AH-7	BOEING CAPITAL CORP 01/15/2013	07/18/2002	SALOMON SMITH BARNEY		2,995,860	3,000,000	
111201-AB-5	BRL UNIVERSAL EQ 02/15/2008	09/17/2002	Various		1,942,625	1,900,000	41,663
111621-AB-4	BROCADE COMMUNICATIONS 01/01/2007	12/31/2002	Various		389,250	500,000	3,650
11434A-AB-6	BROOKS-PRI AUTOMATION 06/01/2008	05/22/2002	JEFFERIES & COMPANY, INC		774,563	900,000	21,019
07383F-EH-7	BSCMS 2000-WF2, A2 10/15/2032	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		21,567,188	20,000,000	28,467
07383F-JC-3	BSCMS 2002-TOP6, A2 10/15/2036	05/14/2002	Various		15,181,909	15,000,000	46,656
07383F-JD-1	BSCMS 2002-TOP6, B 10/15/2036	03/08/2002	BEAR STEARNS SECURITIES CORP		5,026,650	5,000,000	18,389
07383F-JE-9	BSCMS 2002-TOP6, C 10/15/2036	03/08/2002	BEAR STEARNS SECURITIES CORP		6,771,212	6,739,000	25,271
120568-AD-2	BUNGE LTD FINANCE CORP 11/15/2022	11/22/2002	SALOMON SMITH BARNEY		600,000	600,000	
12201P-AK-2	BURLINGTON RESOURCES FIN 03/01/2007	02/21/2002	GOLDMAN, SACHS & CO		9,993,800	10,000,000	1,583
056039-AD-2	BWAY CORP 10/15/2010	11/21/2002	DUETSCHE BANK SECURITIES		1,000,000	1,000,000	
13077Q-AC-7	CALIF STEEL INDU 04/01/2009	12/18/2002	Various		1,215,375	1,200,000	37,424
131700-AG-1	CALW 2002-CALW 02/15/2012	02/15/2002	GOLDMAN, SACHS & CO		3,000,072	3,000,000	
131700-AJ-5	CALW 2002-CALW, C 02/15/2012	02/15/2002	GOLDMAN, SACHS & CO		4,000,052	4,000,000	
140909-AD-4	CARAUSTAR INDS 04/01/2011	10/10/2002	R. W. PRESSPRICH		661,375	650,000	2,674
143658-AS-1	CARNIVAL CORP 10/24/2021	08/19/2002	BANK OF AMERICA		995,904	1,800,000	
161505-BQ-4	CCMSC 1997-2, D 12/12/2029	01/17/2002	UNION BANK OF SWITZERLAND		6,510,983	6,350,000	25,612
161505-FD-9	CCMSC 2000-2 07/15/2032	02/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,417,969	5,000,000	28,201
151313-AF-0	CENDANT CORP 02/13/2021	04/11/2002	LEHMAN BROTHERS INC		2,182,656	3,050,000	
151313-AN-3	CENDANT CORP 11/27/2011	04/10/2002	J. P. MORGAN SECURITIES, INC		735,070	700,000	10,398
156708-AD-1	CEPHALON INC 12/15/2006	05/21/2002	Various		1,150,563	1,200,000	8,333
156708-AE-9	CEPHALON INC 12/15/2006	12/04/2002	CIBC WORLD MARKETS		192,000	200,000	2,417
158916-AF-3	CHANCELLOR MEDIA 12/15/2007	09/12/2002	BANK OF NEW YORK		331,703	325,000	6,748
158916-AL-0	CHANCELLOR MEDIA CORP 144A 11/01/2008	08/05/2002	DUETSCHE BANK SECURITIES		124,375	125,000	2,694
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
165167-AS-6	CHESAPEAKE ENERGY CORP 04/01/2011	03/26/2002	SALOMON SMITH BARNEY		1,505,000	1,500,000	17,717
170040-AE-9	CHIRON CORP 06/12/2031	10/28/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		632,610	1,100,000	
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
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
12558M-AJ-1	CITHE 01/25/2030	03/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,999,106	5,000,000	24,638
12558M-AK-8	CITHE 01/25/2029	03/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		8,686,395	8,690,000	46,014
17305E-AC-9	CITIBANK CREDIT CARD ISSUANCE TRUST 09/15/2005	03/22/2002	BANC AMERICA SECURITIES		3,845,830	3,675,000	9,126
172967-AZ-4	CITIGROUP INC 10/01/2010	02/14/2002	GOLDMAN, SACHS & CO		8,636,960	8,000,000	223,944
172967-BK-6	CITIGROUP INC 03/06/2007	02/27/2002	SALOMON SMITH BARNEY		19,953,600	20,000,000	
172967-BL-4	CITIGROUP INC 06/15/2032	07/29/2002	J. P. MORGAN SECURITIES, INC		5,721,000	6,000,000	60,729
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE 04/01/2003	08/21/2002	Various		1,620,375	1,600,000	13,067
201730-AC-2	CMAT 1999-C1 09/17/2010	05/03/2002	Various		15,844,337	15,000,000	74,700
125896-AQ-3	CMS ENERGY CORP 04/15/2011	10/31/2002	LEHMAN BROTHERS INC		722,500	1,000,000	4,014

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
20029#-AH-4	COMCAR INDUSTRIES (AMENDED) SER B 12% SR NTS 05/15/2006	11/29/2002	Various		4,009,628	4,319,372	4,412
203668-AA-6	COMMUNITY HEALTH SYSTEMS 10/15/2008	11/08/2002	GOLDMAN, SACHS & CO		624,000	650,000	2,225
204912-AP-4	COMPUTER ASSOCIATES INC 12/15/2009	12/06/2002	WARBURG DILLION READ LLC		663,813	650,000	
21232@-AB-0	CONTRACT MAIL 03/20/2006	09/20/2002	SCHEDULED REDEMPTION		1,313,191	1,313,191	
21233#-AA-9	CONTRACT MAIL 03/20/2008	03/20/2002	SCHEDULED REDEMPTION		67,410	67,410	
21233#-AC-5	CONTRACT MAIL 03/20/2009	03/20/2002	SCHEDULED REDEMPTION		30,305	30,305	
21233#-AB-7	CONTRACT MAIL COMPANY 03/20/2008	03/20/2002	SCHEDULED REDEMPTION		24,091	24,091	
22160Q-AC-6	COSTCO 08/19/2017	11/11/2002	Various		195,167	250,000	
12617A-AE-7	CPL TRANSITION FUNDING LLC 01/15/2017	01/31/2002	MERRILL LYNCH CAPITAL MARKETS		4,992,028	5,000,000	
22540V-NF-5	CSFB 2001-CK6, ACP 12/15/2008	08/22/2002	DUETSCHE BANK SECURITIES		7,217,694	143,013,000	96,388
22540V-DL-3	CSFB 2001-CKN5, A-CP 11/15/2008	08/22/2002	DUETSCHE BANK SECURITIES		9,344,161	90,200,000	126,148
126408-GA-5	CSX CORP 10/30/2021	10/24/2002	Various		1,651,644	1,950,000	
231029-20-8	CUMMINS CAPITAL TRUST 06/15/2031	02/09/2002	Various		1,240,000	1,240,000	
231021-AL-0	CUMMINS INC 12/01/2010	11/15/2002	SALOMON SMITH BARNEY		1,250,000	1,250,000	
232572-AE-7	CYMER INC 02/15/2009	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		685,750	650,000	8,152
23383V-BL-3	DAIMLER CHRYSLER AUTO TRUST 04/06/2006	07/18/2002	BANK ONE CAPTIAL MARKETS		16,480,970	16,200,000	29,453
235811-AU-0	DANA CORP 08/15/2011	09/12/2002	Various		1,407,000	1,450,000	11,338
244199-BB-0	DEERE & CO 04/25/2014	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		14,985,150	15,000,000	
246688-AF-2	DELHAIZE AMERICA 04/15/2031	06/18/2002	Various		10,877,200	10,000,000	165,000
251799-AA-0	DEVON ENERGY CORPORATION 04/15/2032	03/20/2002	WARBURG DILLION READ LLC		14,922,150	15,000,000	
252125-AA-7	DEX MEDIA EAST LLC/FIN 11/15/2009	10/30/2002	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	
252125-AD-1	DEX MEDIA EAST LLC/FIN 11/15/2012	10/30/2002	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	
25466K-CN-7	DISCOVER CARD MASTER TRUST I 07/17/2007	07/25/2002	SG COWEN SECURITIES CORP		10,870,313	10,000,000	28,542
25466K-DZ-9	DISCOVER CARD MASTER TRUST I 10/15/2009	04/17/2002	MORGAN STANLEY DEAN WITTER		7,973,264	7,974,000	
256159-AA-2	DOCUMENTUM INC 04/01/2007	12/09/2002	WARBURG DILLION READ LLC		805,388	950,000	16,963
25746U-AJ-8	DOMINION RESOURCES INC 06/30/2012	06/24/2002	J. P. MORGAN SECURITIES, INC		4,990,750	5,000,000	
260543-BP-7	DOW CHEMICAL 12/15/2008	02/14/2002	GOLDMAN, SACHS & CO		14,522,550	15,000,000	160,521
23331A-AD-1	DR HORTON 02/01/2009	03/18/2002	WARBURG DILLION READ LLC		510,000	500,000	5,556
233331-AG-2	DTE ENERGY COMPANY 04/15/2009	04/03/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,992,900	5,000,000	
263578-AB-2	DUANE READE INC 04/16/2022	04/10/2002	Various		927,666	1,600,000	
26632Q-AH-6	DURA OPERATING CORP 05/01/2009	02/08/2002	MERRILL LYNCH CAPITAL MARKETS		235,000	250,000	6,375
26632Q-AK-9	DURA OPERATING CORP 04/15/2012	04/04/2002	BANK OF AMERICA		500,000	500,000	
278762-AG-4	ECHOSTAR COMMUNICATIONS 05/15/2008	09/12/2002	Various		3,661,000	4,200,000	82,736
281347-AC-8	EDO CORP 04/15/2007	03/27/2002	SALOMON SMITH BARNEY		500,000	500,000	
28368E-AD-8	EL PASO ENERGY 08/01/2031	02/14/2002	GOLDMAN, SACHS & CO		4,991,650	5,000,000	20,583
283695-BJ-2	EL PASO NATURAL GAS 06/15/2032	06/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,994,450	5,000,000	
292475-AB-6	EMULEX CORPORATION 02/01/2007	07/31/2002	Various		763,998	950,000	5,833
29266M-AD-1	ENERGY EAST CORPORATION 06/15/2012	06/11/2002	WARBURG DILLION READ LLC		4,991,750	5,000,000	
29382R-AB-3	ENTRAVISION COMM CORP 03/15/2009	04/02/2002	Various		2,019,875	2,000,000	5,484
293904-AB-4	ENZON INC 07/01/2008	11/14/2002	Various		1,061,425	1,300,000	15,225
29444N-AF-9	EQUISTAR CHEMICAL 10 1/8 9/01/08 09/01/2008	10/31/2002	Various		887,500	1,000,000	17,156
30224P-AE-1	EXTENDED STAY 06/15/2011	10/23/2002	Various		1,468,125	1,500,000	40,213
303727-AH-4	FAIRCHILD SEMICONDUCTOR 11/01/2008	03/15/2002	WARBURG DILLION READ LLC		1,144,020	1,000,000	14,097
31410H-AS-0	FEDERATED DEPARTMENT STORES 04/01/2011	02/21/2002	GOLDMAN, SACHS & CO		5,061,500	5,000,000	133,420
30241L-AB-5	FEI COMPANY 08/15/2008	11/08/2002	CIBC WORLD MARKETS		319,000	400,000	5,439
31430Q-AL-1	FELCOR LODGING 06/01/2011	03/04/2002	BANK OF AMERICA		252,500	250,000	5,667
3133T9-NW-1	FHR 1948 PJ 03/15/2027	02/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		11,000,906	10,825,000	
3133TU-HV-3	FHR 2322 KD 04/15/2030	10/21/2002	MORGAN STANLEY DEAN WITTER		13,748,875	13,300,000	55,232
31339M-BE-7	FHR 2386 LG 02/15/2014	10/17/2002	U.S. BANCORP PIPER JAFFRAY		5,195,313	5,000,000	16,042
31392W-GK-0	FHR 2516 GF 10/15/2032	10/09/2002	BANK OF AMERICA		20,000,000	20,000,000	18,750
31392X-4C-9	FHR 2517 FP 06/15/2031	10/29/2002	UNION BANK OF SWITZERLAND		36,689,583	36,666,666	36,830
315646-AB-5	FIBERMARK INC 04/15/2011	09/10/2002	Various		1,539,125	1,550,000	57,438
319963-AD-6	FIRST DATA 03/01/2008	11/22/2002	Various		837,225	750,000	3,933
33738M-AE-1	FIRST UNION NATL BANK 08/18/2010	02/14/2002	GOLDMAN, SACHS & CO		16,672,050	15,000,000	6,500
33743P-AP-2	FIRST USA CREDIT CARD MASTER T 12/19/2006	03/20/2002	MORGAN STANLEY DEAN WITTER		2,835,355	2,770,000	2,978
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
33743P-AM-9	FIRST USA CREDIT CARD MASTER TRUST 10/19/2006	03/20/2002	J. P. MORGAN SECURITIES, INC		3,181,254	3,100,000	3,317
33901H-BA-0	FLEET CREDIT CARD MASTER TRUST 03/15/2007	06/14/2002	Various		19,863,987	19,715,000	8,456
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
339130-AP-1	FLEMING COS INC 04/01/2008	04/09/2002	Various		1,042,500	1,000,000	3,094
302491-AN-5	FMC CORP 11/01/2009	10/09/2002	SALOMON SMITH BARNEY		1,456,887	1,475,000	
31358S-NE-7	FNR 2000-31 PR 06/25/2027	09/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		26,156,250	25,000,000	103,819

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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
313921-JJ-8	FNR 2001-57 PC 09/25/2030	10/23/2002	MORGAN STANLEY DEAN WITTER		5,161,719	5,000,000	24,375
31392D-QA-3	FNR 2002-39 FB 06/18/2032	06/14/2002	BANK OF AMERICA		30,386,290	30,357,829	
31392E-CS-7	FNR 2002-55 OF 04/25/2028	10/29/2002	UNION BANK OF SWITZERLAND		14,872,950	14,859,019	5,275
31392E-ZC-7	FNR 2002-63 QF 04/25/2029	10/23/2002	LEHMAN BROTHERS INC		25,013,216	24,982,766	25,151
34527R-HT-3	FORD AUTO OWNER TRUST 03/15/2007	06/18/2002	LEHMAN BROTHERS INC		3,999,840	4,000,000	
34527R-FZ-1	FORD CREDIT AUTO OWNER TRUST 09/15/2005	07/25/2002	BANK ONE CAPTIAL MARKETS		22,026,114	21,125,000	46,211
34527R-GJ-6	FORD CREDIT AUTO OWNER TRUST 12/15/2005	07/18/2002	DEUTSCHE BANK SECURITIES		10,339,453	10,000,000	10,489
34527R-HL-0	FORD CREDIT AUTO OWNER TRUST 12/15/2006	03/19/2002	BANK OF AMERICA		19,995,662	20,000,000	
364760-AH-1	GAP INC 03/15/2009	05/22/2002	Various		3,342,167	3,150,000	14,287
36962G-ZH-0	GENERAL ELEC CAP CORP 09/15/2009	09/18/2002	LEHMAN BROTHERS INC		5,491,310	5,500,000	
370334-AT-1	GENERAL MILLS INC 10/28/2022	10/23/2002	BANK OF AMERICA		2,350,775	3,500,000	
370442-74-1	GENERAL MOTORS SERIES A 03/06/2007	04/22/2002	WARBURG DILLION READ LLC		1,667,232	60,000	
370442-73-3	GENERAL MOTORS SERIES B 03/06/2014	10/10/2002	WARBURG DILLION READ LLC		4,617,065	187,500	
370425-SC-5	GENL MOTORS ACCEPT CORP 02/01/2012	01/24/2002	SALOMON SMITH BARNEY		11,444,570	11,500,000	
372917-AK-0	GENZYME CORP-GENL DIVISN 05/15/2021	12/31/2002	WARBURG DILLION READ LLC		1,116,700	1,275,000	6,304
373298-BV-9	GEORGIA-PACIFIC 05/15/2011	02/15/2002	Various		4,750,000	5,000,000	108,333
375558-AB-9	GILEAD SCIENCES INC 12/15/2007	07/02/2002	FIRST UNION CAPITAL MARKETS		848,922	600,000	1,917
375558-AC-7	GILEAD SCIENCES INC 12/15/2007	12/17/2002	Various		1,023,188	1,000,000	39
3837H1-Z9-5	GNR 1999-6 PG 04/20/2028	10/09/2002	BANK OF AMERICA		21,000,000	20,000,000	50,556
38373X-DJ-2	GNR 2002-45 QB 04/20/2028	10/09/2002	GOLDMAN, SACHS & CO		23,756,148	22,598,000	57,123
38141G-CG-7	GOLDMAN SACHS GROUP INC 09/01/2012	10/28/2002	GOLDMAN, SACHS & CO		10,096,900	10,000,000	100,542
38821G-AB-7	GRANT PRIDECO 12/01/2007	11/06/2002	LEHMAN BROTHERS INC		1,316,250	1,250,000	51,200
41043F-AE-9	HANGER ORTHOPEDIC GROUP 02/15/2009	02/11/2002	Various		201,125	200,000	
413627-AD-2	HARRAHS OPER INC 12/15/2005	08/02/2002	GOLDMAN, SACHS & CO		232,313	225,000	2,559
413875-AG-0	HARRIS CORP 08/15/2022	10/28/2002	Various		1,031,416	1,000,000	2,742
418056-AN-7	HASBRO INC 12/01/2021	09/16/2002	WARBURG DILLION READ LLC		746,000	800,000	6,600
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS 08/31/2007	08/07/2002	EXCHANGE			6,250,000	
41933#-AC-6	HAVCO WOOD PRODUCTS, INC. NEW TERM A 06/30/2006	08/07/2002	EXCHANGE		614,107	614,107	
41933#-AD-4	HAVCO WOOD PRODUCTS, INC. NEW TERM B 06/30/2006	09/30/2002	Various		404,440	404,440	
427056-AY-2	HERCULES INC 11/15/2007	02/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		849,594	775,000	22,513
428236-AC-7	HEWLETT PACKARD CO CONV 10/14/2017	04/11/2002	THOMAS WEISEL PARTNERS		784,000	1,600,000	
428236-AF-0	HEWLETT-PACKARD CO 07/01/2007	06/21/2002	DEUTSCHE BANK SECURITIES		1,996,000	2,000,000	
432848-AT-6	HILTON HOTLES 02/15/2011	10/30/2002	Various		1,270,000	1,250,000	21,484
40423Q-AF-4	HMH PROPERTIES 08/01/2008	09/10/2002	Various		193,000	200,000	3,850
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15 12/01/2015	11/01/2002	Various		1,349,391	1,349,391	
44075L-AH-4	HORSESHOE GAMING 05/15/2009	08/20/2002	Various		152,563	150,000	3,414
44179C-AL-0	HOUSEHOLD AUTOMOTIVE TRUST 04/17/2006	05/30/2002	BANK OF AMERICA		30,180,468	30,000,000	52,133
441812-KA-1	HOUSEHOLD FINANCE CORP 11/27/2012	11/20/2002	J. P. MORGAN SECURITIES, INC		9,936,600	10,000,000	
444903-AF-5	HUMAN GENOME 02/01/2007	01/23/2002	JEFFERIES & COMPANY, INC		1,147,500	1,350,000	33,188
449370-AC-9	IDEC PHARMACEUT 02/16/2019	03/08/2002	CONVERSION		490,485	200,000	
449370-AD-7	IDEC PHARMACEUTICALS 04/29/2032	04/24/2002	WARBURG DILLION READ LLC		599,160	1,000,000	
449370-AE-5	IDEC PHARMACEUTICALS 04/29/2032	10/09/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		390,180	700,000	
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3% 01/01/2015	12/10/2002	DIRECT CASH		2,000,000	2,000,000	
45768Y-AF-9	INSIGHT MIDWEST 11/01/2010	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		472,875	500,000	18,980
458665-AG-1	INTERFACE INC 02/01/2010	02/21/2002	SALOMON SMITH BARNEY		156,000	150,000	1,686
460690-AQ-3	INTERPUBLIC GROUP COS 12/14/2021	10/21/2002	KBC FINANCIAL PRODUCTS USA INC		873,000	1,200,000	
460146-BM-4	INTL PAPER CO 06/20/2021	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,234,188	2,450,000	
46185R-AD-2	INVITROGEN INC 12/15/2006	09/13/2002	WARBURG DILLION READ LLC		562,625	700,000	4,069
450295-AE-0	ISP CHEMCO 07/01/2011	10/24/2002	BEAR STEARNS SECURITIES CORP		503,750	500,000	16,799
465823-AD-4	IVAX CORP 05/15/2007	07/08/2002	WARBURG DILLION READ LLC		1,371,563	1,650,000	14,117
466313-AA-1	JABIL CIRCUIT 05/15/2021	04/29/2002	SALOMON SMITH BARNEY		562,500	600,000	4,871
480081-AD-0	JONES APPAREL 02/01/2021	01/11/2002	WARBURG DILLION READ LLC		1,040,563	2,000,000	
617059-DD-9	JPMC 1997-C5, A2 01/15/2007	10/10/2001	J. P. MORGAN SECURITIES, INC		(9,792)	853,320	(25)
617059-FF-2	JPMC 1999-C7, D 10/15/2035	02/21/2002	SALOMON SMITH BARNEY		7,819,336	7,500,000	37,148
46625M-LS-6	JPMCC 2002-C1, A3 07/12/2037	09/18/2002	J. P. MORGAN SECURITIES, INC		10,469,531	10,000,000	32,853
442488-AH-5	K HOVNANIAN ENTERPRSIES 10/01/2007	03/26/2002	WARBURG DILLION READ LLC		1,627,500	1,500,000	
482240-AH-1	K&F INDUSTRIES 12/15/2010	12/13/2002	LEHMAN BROTHERS INC		325,000	325,000	
442488-AL-6	K. HOVNANIAN ENTERPRISES 04/01/2012	09/12/2002	J. P. MORGAN SECURITIES, INC		214,875	225,000	8,550
492386-AP-2	KERR-MCGEE 02/15/2010	10/11/2002	WARBURG DILLION READ LLC		1,169,135	1,100,000	7,540
495582-AG-3	KING PHARMACEUTICAL INC 11/15/2021	05/21/2002	Various		1,362,804	1,450,000	9,197
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	11/08/2002	Various		1,498,145	1,350,000	13,214
50540R-AC-6	LABORATORY CORP OF AMER 09/11/2021	10/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		705,147	1,000,000	

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512807-AE-8	LAM RESEARCH CORP 06/01/2006	07/18/2002	WARBURG DILLION READ LLC		249,000	300,000	1,733
512815-AF-8	LAMAR ADVERTISING CO. 09/15/2006	09/19/2002	GOLDMAN, SACHS & CO		792,413	825,000	1,083
501773-CV-5	LBCMT 1999-C1, D 06/15/2031	05/16/2002	DUETSCHE BANK SECURITIES		8,424,671	8,202,000	31,988
501773-DJ-1	LBCMT 1999-C2, C 10/15/2032	03/14/2002	LEHMAN BROTHERS INC		5,296,094	5,000,000	18,675
52108H-JF-2	LBUBS 2002-C1, A2 10/15/2008	03/22/2002	LEHMAN BROTHERS INC		10,049,642	10,000,000	34,819
52108H-MU-5	LBUBS 2002-C4, A5 09/15/2012	10/02/2002	Various		10,053,212	10,000,000	36,398
521865-AF-2	LEAR CORP 02/20/2022	05/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,232,672	2,700,000	
521865-AG-0	LEAR CORP 02/20/2022	12/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		417,500	1,000,000	
52536@-AA-0	LEINER HEALTH RESTRUCT. TERM A 03/31/2004	04/18/2002	EXCHANGE		2,950,941	2,980,749	
526057-AB-0	LENNAR CORP 03/01/2009	08/07/2002	Various		1,257,500	1,250,000	41,673
526107-AA-5	LENNOX INTERNATIONAL 06/01/2009	09/23/2002	WARBURG DILLION READ LLC		1,157,105	1,050,000	22,578
530715-AR-2	LIBERTY MEDIA 03/15/2031	09/16/2002	WARBURG DILLION READ LLC		374,136	400,000	144
530715-AG-6	LIBERTY MEDIA / AT&T CORP 11/15/2029	04/29/2002	Various		863,683	1,750,000	22,528
53219L-AE-9	LIFEPOINT HOSPITALS HLDG 06/01/2009	10/31/2002	Various		1,558,531	1,600,000	22,694
53220K-AA-6	LIGAND PHARMACEUTICAL 11/16/2007	11/21/2002	WARBURG DILLION READ LLC		650,000	650,000	
863572-PY-3	LLL 1997-LLI, F 04/12/2012	02/15/2002	LEHMAN BROTHERS INC		5,309,609	5,293,068	11,806
548661-CF-2	LOWES COMPANIES 02/16/2021	12/30/2002	WARBURG DILLION READ LLC		741,250	1,000,000	
502161-AG-7	LSI LOGIC CORP 11/01/2006	12/09/2002	LEHMAN BROTHERS INC		1,447,000	1,700,000	6,278
552078-AS-6	LYONDELL CHEMICAAL CO 12/15/2008	11/25/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		904,188	925,000	
552078-AL-1	LYONDELL CHEMICAL CO 05/01/2007	03/18/2002	WARBURG DILLION READ LLC		517,500	500,000	18,715
55972F-AD-6	MAGNUM HUNTER RES 03/15/2012	03/26/2002	DUETSCHE BANK SECURITIES		1,047,500	1,000,000	4,267
562567-AF-4	MANDALAY RESORT GROUP 02/15/2010	08/08/2002	Various		1,451,875	1,400,000	83,516
565849-AB-2	MARATHON OIL 03/15/2032	02/27/2002	SALOMON SMITH BARNEY		11,950,800	12,000,000	
574599-AW-6	MASCO CORP 07/20/2031	12/03/2002	SALOMON SMITH BARNEY		1,055,240	2,500,000	
57631#-AE-3	MASSMUTUAL HY PARTNERS II SR NTS A2 01/15/2004	05/17/2001	Various		(10,000,000)	(10,000,000)	(54,900)
55265K-CN-7	MASTR ASSET SECURITIZATION TRUST 2002-1 SR 02/25/2017	12/01/2002	Various		20,048,244	20,001,368	90,000
5526E2-AB-5	MBNA AMERICA BANK NA 06/15/2012	06/11/2002	J. P. MORGAN SECURITIES, INC		5,961,180	6,000,000	
55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST 06/15/2009	04/02/2002	Various		12,463,051	12,680,000	34,870
55262T-DM-2	MBNA MASTER CREDIT CARD TRUST 02/15/2008	11/25/2002	BARCLAYS BANK		6,511,933	6,500,000	25,737
55262T-EF-6	MBNA MASTER CREDIT CARD TRUST 11/17/2008	03/22/2002	BEAR STEARNS SECURITIES CORP		11,369,961	11,000,000	23,833
58446V-AB-7	MEDIACOM BROADBAND 07/15/2013	10/30/2002	Various		852,500	1,000,000	32,542
584690-AA-9	MEDICIS PHARMACEUTICAL 06/04/2032	05/30/2002	DUETSCHE BANK SECURITIES		900,000	900,000	
585055-AB-2	MEDTRONIC INC 09/15/2021	10/02/2002	Various		3,296,898	3,200,000	1,715
589405-AB-5	MERCURY INTERACTIVE 07/01/2007	01/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		618,750	750,000	2,078
590188-A7-3	MERRILL LYNCH & CO 03/13/2032	09/10/2002	Various		6,010,003	6,100,000	
552953-AE-1	MGM GRAND INC 02/01/2011	09/12/2002	Various		1,342,125	1,300,000	14,144
608190-AE-4	MOHAWK INDUSTRIES INC 04/15/2007	03/25/2002	GOLDMAN, SACHS & CO		6,982,220	7,000,000	
608328-AK-6	MOHEGAN TRIBAL GAMING 04/01/2012	09/12/2002	Various		1,366,000	1,350,000	55,539
61746W-QE-3	MSDWC 2002-IQ2, A3 12/15/2035	09/17/2002	MORGAN STANLEY DEAN WITTER		15,960,938	15,000,000	43,700
61746W-XN-5	MSDWC 2002-IQ3, A4 12/15/2012	12/05/2002	MORGAN STANLEY DEAN WITTER		10,050,310	10,000,000	22,578
638902-AM-8	NAVISTAR FINANCIAL CORP 04/01/2009	09/10/2002	SALOMON SMITH BARNEY		727,308	900,000	19,950
63934E-AE-8	NAVISTAR INTL 06/01/2006	11/12/2002	BANK OF AMERICA		185,500	200,000	8,542
64016*-DQ-8	NEIGHBORHOOD HSG SVCS 07/15/2012	07/15/2002	DIRECT		800,000	800,000	
64123L-AB-7	NETWORK ASSOCIATES INC 08/15/2006	12/12/2002	Various		1,457,998	1,050,000	10,828
651290-AF-5	NEWFIELD EXPLORATION CO 08/15/2012	08/08/2002	WARBURG DILLION READ LLC		495,840	500,000	
652478-AH-1	NEWS AMER PUBG INC SR NT 02/01/2013	02/21/2002	BANK OF AMERICA		12,543,593	10,765,000	69,150
65332V-AV-5	NEXTEL COMMUNIC 11/15/2009	10/10/2002	Various		1,069,125	1,425,000	46,855
65332V-AM-5	NEXTEL COMMUNICATIONS 02/15/2008	09/10/2002	GOLDMAN, SACHS & CO		523,125	675,000	
65332V-BC-6	NEXTEL COMMUNICATIONS 06/01/2011	08/14/2002	Various		1,059,000	1,800,000	22,200
655844-AP-3	NORFOLK SOUTHERN CORP 02/15/2011	02/15/2002	GOLDMAN, SACHS & CO		5,213,400	5,000,000	5,625
656559-BB-6	NORTEK INC 06/15/2011	05/08/2002	GRANTCHESTER SECURITIES, INC		561,594	550,000	19,256
629377-AL-6	NRG ENERGY INC 04/01/2031	02/15/2002	GOLDMAN, SACHS & CO		4,982,800	5,000,000	167,708
681904-AF-5	OMNICARE INC 03/15/2011	10/30/2002	BANK OF AMERICA		535,000	500,000	5,530
681919-AK-2	OMNICOM GROUP INC 02/07/2031	07/24/2002	Various		800,875	850,000	
681919-AM-8	OMNICOM GROUP INC 07/31/2032	08/15/2002	Various		1,043,691	1,150,000	
68233D-AE-7	ONCOR ELECTRIC DELIVERY 09/01/2022	08/27/2002	BARCLAYS BANK		16,942,030	17,000,000	
68338S-DE-5	ONYX ACCEPTANCE AUTO TRUST 09/15/2006	07/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		9,999,167	10,000,000	
690768-BE-5	OWENS-ILL INC 05/15/2005	09/10/2002	BANK OF AMERICA		600,750	650,000	14,240
690768-BD-7	OWENS-ILL INC. 05/15/2010	11/06/2002	Various		1,156,625	1,300,000	41,938
697933-AP-4	PANAMSAT CORP 02/01/2012	10/31/2002	Various		2,031,313	2,150,000	12,616
700690-AL-4	PARK PLACE ENT 05/15/2011	03/18/2002	LEHMAN BROTHERS INC		507,500	500,000	14,219
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

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708160-BW-5	PENNEY (JC) CO INC 08/01/2012	10/30/2002	Various		1,490,688	1,575,000	38,088
69344M-AE-1	PMI GROUP INC 07/15/2021	04/10/2002	JEFFERIES & COMPANY, INC		515,250	450,000	2,813
74062#-AB-2	PRETIUM PACKAGING PRIORITY NOTE 12/31/2003	02/12/2002	EXCHANGE		780,915	780,007	
74062#-AC-0	PRETIUM PACKAGING SUB NOTE 12/31/2003	02/12/2002	EXCHANGE		260,002	260,002	
74153Q-AB-8	PRIDE INTERNATIONAL INC 03/01/2007	11/06/2002	DUETSCHE BANK SECURITIES		1,304,279	1,200,000	4,410
743977-AE-0	PROVINCE HEALTHCARE 10/10/2008	08/13/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		745,750	800,000	11,853
74913G-AB-1	QWEST CORP 03/15/2012	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,887,050	5,000,000	40,677
750236-AE-1	RADIAN GROUP INC 01/01/2022	01/08/2002	BANK OF AMERICA		500,000	500,000	
755111-AJ-0	RAYTHEON CO 03/15/2018	05/30/2002	MORGAN STANLEY DEAN WITTER		4,882,400	5,000,000	74,063
758753-AB-3	REGAL CINEMAS CORP 02/01/2012	02/07/2002	BANK OF AMERICA		512,500	500,000	1,693
760985-JP-7	RESIDENTIAL ASSET MORTGAGE PRO 03/25/2032	03/06/2002	BEAR STEARNS SECURITIES CORP		5,052,542	5,055,000	24,242
76110W-JP-2	RESIDENTIAL ASSET SECURITIES C 03/25/2031	04/05/2002	GOLDMAN, SACHS & CO		10,767,188	10,000,000	20,463
76110V-GK-8	RESIDENTIAL FUNDING MORTGAGE S 10/25/2014	06/13/2002	BEAR STEARNS SECURITIES CORP		4,097,969	4,000,000	10,767
76110V-JU-3	RFMS2 2002-H13 12/25/2014	06/05/2002	Various		16,240,704	16,241,000	57,295
76110V-JV-1	RFMS2 2002-H13 02/25/2016	06/05/2002	Various		24,493,853	24,500,000	92,215
76110V-LH-9	RFMS2 2002-HI5 10/25/2014	12/11/2002	Various		18,996,367	19,000,000	61,307
76110V-KG-2	RFMS2 2002-HS2 03/25/2017	06/14/2002	BANK OF AMERICA		4,999,458	5,000,000	20,511
76110V-JJ-8	RFMSII 07/25/2013	03/08/2002	Various		7,998,733	8,000,000	28,722
76110V-JK-5	RFMSII 10/25/2014	03/08/2002	BEAR STEARNS SECURITIES CORP		6,692,568	6,693,000	26,214
780153-AM-4	ROYAL CARIBBEAN 05/18/2021	12/16/2002	WARBURG DILLION READ LLC		1,116,570	2,600,000	
79377W-AA-6	SAKS INC 11/15/2008	09/10/2002	Various		1,241,000	1,300,000	36,071
800907-AB-3	SANMINA CORP 05/01/2004	07/11/2002	Various		2,005,000	2,050,000	19,922
800907-AE-7	SANMINA-SCI CORP 01/15/2010	12/18/2002	GOLDMAN, SACHS & CO		775,000	775,000	
808188-AF-3	SCHULER HOMES 07/15/2009	11/06/2002	Various		783,750	775,000	20,677
80822#-AC-8	SCHURMAN FINE PAPERS SR. SUB NOTES 06/30/2006	12/30/2001	Various		449,013	449,013	
810186-AE-6	SCOTTS COMPANY 01/15/2009	02/01/2002	CHASE SECURITIES		153,750	150,000	
812404-BH-3	SEARS ACCEPTANCE CORP. 08/15/2011	02/21/2002	Various		5,139,500	5,000,000	10,313
812404-BJ-9	SEARS ROEBUCK ACCEPTANCE 04/15/2012	03/18/2002	GOLDMAN, SACHS & CO		14,895,300	15,000,000	
81732D-AH-7	SEQUA CORP 08/01/2009	03/20/2002	DUETSCHE BANK SECURITIES		500,000	500,000	6,750
817565-AP-9	SERVICE CORP INT 04/15/2009	04/02/2002	Various		1,017,688	1,075,000	37,131
817565-AR-5	SERVICE CORP INTL 03/15/2008	03/27/2002	MERRILL LYNCH CAPITAL MARKETS		832,500	925,000	2,839
820280-AC-9	SHAW GROUP 05/01/2021	03/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		427,000	800,000	
829226-AN-9	SINCLAIR BROADCAST GROUP 03/15/2012	10/25/2002	DUETSCHE BANK SECURITIES		50,250	50,000	589
83001P-AD-1	SIX FLAGS INC 02/01/2010	09/26/2002	Various		1,000,750	1,150,000	14,977
834182-AN-7	SOLECTRON CORP 02/15/2009	09/12/2002	Various		1,036,845	1,050,000	2,901
843452-AZ-6	SOUTHERN NATURAL GAS CO 03/01/2032	02/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,985,800	5,000,000	
843646-AC-4	SOUTHERN POWER CO 07/15/2012	06/13/2002	SALOMON SMITH BARNEY		4,992,950	5,000,000	
844741-AV-0	SOUTHWEST AIRLINES CO 03/01/2012	02/26/2002	MERRILL LYNCH CAPITAL MARKETS		12,428,500	12,500,000	
852060-AF-9	SPRINT CAPITAL CORP 05/01/2009	09/09/2002	J. P. MORGAN SECURITIES, INC		7,300,000	10,000,000	231,979
784635-AD-6	SPX CORPORATION 02/06/2021	10/04/2002	JEFFERIES & COMPANY, INC		1,982,670	3,200,000	
784635-AG-9	SPX CORPORATION 01/01/2013	12/13/2002	J. P. MORGAN SECURITIES, INC		775,000	775,000	
78465M-AG-0	SSB AUTO LOAN TRUST 02/15/2009	12/16/2002	SALOMON SMITH BARNEY		4,937,775	5,000,000	4,444
85590A-AB-0	STARWOOD HOTELS RESORTS 05/25/2021	11/14/2002	SALOMON SMITH BARNEY		773,160	1,500,000	
85590A-AC-8	STARWOOD HOTELS RESORTS 05/01/2012	12/03/2002	Various		2,328,125	2,350,000	54,392
861589-AZ-2	STONE CONTAINER CORP 07/01/2012	10/24/2002	MERRILL LYNCH CAPITAL MARKETS		508,750	500,000	14,307
868536-AP-8	SUPERVALU INC 11/02/2031	10/02/2002	GOLDMAN, SACHS & CO		558,750	2,000,000	
871503-AB-4	SYMANTEC CORP 11/01/2006	08/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,175,000	1,000,000	8,083
87612E-AH-9	TARGET CORP 03/01/2012	03/04/2002	SALOMON SMITH BARNEY		12,955,670	13,000,000	
88033G-AW-0	TENET HEALTHCARE CORP 06/01/2012	03/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		14,876,250	15,000,000	
880770-AD-4	TERADYNE INC 10/15/2006	08/22/2002	Various		935,000	1,000,000	13,750
880779-AK-9	TEREX CORP 04/01/2008	10/01/2002	Various		1,881,281	1,950,000	41,004
883556-AH-5	THERMO INSTR SYS INC CONV 01/15/2005	08/01/2002	WARBURG DILLION READ LLC		478,750	500,000	1,167
889479-AH-4	TOLL CORP 05/01/2009	11/06/2002	J. P. MORGAN SECURITIES, INC		1,005,000	1,000,000	2,444
893830-AE-9	TRANSOCEAN INC 04/15/2011	07/18/2002	LEHMAN BROTHERS INC		3,147,600	3,000,000	54,104
893830-AF-6	TRANSOCEAN INC 04/15/2031	07/30/2002	MORGAN STANLEY DEAN WITTER		5,264,450	5,000,000	111,458
894172-AF-2	TRAVELCENTERS OF AMERICA 05/01/2009	09/19/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		422,688	400,000	17,381
896047-30-5	TRIBUNE 05/15/2029	03/20/2002	Various		380,250	5,000	
896106-AN-1	TRICO MARINE SERVICES 05/15/2012	09/12/2002	LEHMAN BROTHERS INC		1,299,568	1,350,000	14,311
896778-AB-3	TRITON PCS INC 05/01/2008	12/02/2002	Various		696,375	850,000	
89824@-AG-0	TRUSERV CORP. MAKE-WHOLE DELTA NOTE 07/01/2008	09/30/2002	Various		3,482	95,271	
89824@-AF-2	TRUSERV CORP. MAKE-WHOLE ORIG NOTE 07/01/2008	08/13/2002	EXCHANGE			79,420	
902124-AC-0	TYCO INT'L 11/17/2020	10/30/2002	Various		1,700,000	2,500,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
902494-AM-5	TYSON FOODS INC 10/01/2011	02/15/2002	Various		10,960,300	10,000,000	318,542
90347X-AB-6	UCAR FINANCE INC 02/15/2012	02/20/2002	Various		757,500	750,000	712
907770-BF-7	UNION OIL OF CALIFORNIA 06/15/2009	06/04/2002	GOLDMAN, SACHS & CO		5,417,800	5,000,000	175,583
911363-AG-4	UNITED RENTALS INC 01/15/2009	08/01/2002	MERRILL LYNCH CAPITAL MARKETS		226,250	250,000	1,349
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25% 09/01/2026	07/12/2002	Various		389,280	8,000	
902984-AC-7	USA INTERACTIVE 01/15/2013	12/11/2002	LEHMAN BROTHERS INC		22,000,000	22,000,000	
902905-AU-2	USX-US STEEL GRP 03/01/2008	02/21/2002	GOLDMAN, SACHS & CO		3,145,890	3,000,000	99,896
91913Y-AD-2	VALERO ENERGY CORP 04/15/2012	04/10/2002	MORGAN STANLEY DEAN WITTER		4,987,500	5,000,000	
91913Y-AE-0	VALERO ENERGY CORP 04/15/2032	04/10/2002	MORGAN STANLEY DEAN WITTER		4,957,000	5,000,000	
92276M-AB-1	VENTAS REALTY LP 05/01/2009	10/10/2002	Various		902,438	900,000	26,669
92276M-AD-7	VENTAS REALTY LP/CAP CRP 05/01/2012	04/12/2002	WARBURG DILLION READ LLC		800,000	800,000	
92344G-AN-6	VERIZON GLOBAL FDG CORP 05/15/2021	05/23/2002	WARBURG DILLION READ LLC		491,058	900,000	
92344W-AA-9	VERIZON MARYLAND INC 03/01/2012	08/12/2002	J. P. MORGAN SECURITIES, INC		4,502,400	5,000,000	144,618
92344X-AA-7	VERIZON NEW YORK INC 04/01/2012	08/13/2002	Various		9,520,900	10,000,000	263,542
925524-AQ-3	VIACOM INC 05/15/2011	02/15/2002	GOLDMAN, SACHS & CO		8,232,480	8,000,000	141,333
960402-AQ-8	VIACOM INC 08/01/2012	05/30/2002	BARCLAYS BANK		5,843,800	5,000,000	147,344
92561O-AB-3	VICAR OPERATING INC 12/01/2009	02/08/2002	GOLDMAN, SACHS & CO		520,625	500,000	10,424
928298-AD-0	VISHAY INTERTECHNOLOGY 06/04/2021	06/20/2002	Various		2,563,484	4,400,000	
25468P-BW-5	WALT DISNEY COMPANY 03/01/2032	02/21/2002	J. P. MORGAN SECURITIES, INC		7,933,600	8,000,000	
93933W-AA-4	WASH MUTUAL BANK FA 06/15/2011	02/14/2002	GOLDMAN, SACHS & CO		15,589,500	15,000,000	186,198
94769M-AA-3	WEBMD CORP 04/01/2007	03/26/2002	WARBURG DILLION READ LLC		630,500	650,000	
949746-CE-9	WELLS FARGO COMPANY 08/01/2011	02/14/2002	GOLDMAN, SACHS & CO		10,267,700	10,000,000	33,646
962166-BP-8	WEYERHAEUSER CO 03/15/2012	03/06/2002	MORGAN STANLEY DEAN WITTER		14,903,100	15,000,000	
928951-DC-3	WFS FINANCIAL OWNER TRUST 09/20/2007	05/30/2002	Various		20,009,414	19,000,000	289,402
96949V-AC-7	WILLIAMS SCOTSMAN INC 06/01/2007	04/01/2002	BANK OF NEW YORK		2,000,000	2,000,000	67,479
974280-AB-5	WINN DIXIE 04/01/2008	07/17/2002	Various		507,163	500,000	13,412
98152D-AS-0	WOART 2002-A, A3 07/15/2006	06/25/2002	Various		29,994,948	30,000,000	
978093-AE-2	WOLVERINE TUBE INC 04/01/2009	11/12/2002	Various		1,696,364	1,725,000	22,407
98411F-20-2	XEROX CAPITAL TRUST II 01/01/1	09/17/2002	Various		2,042,677	1,510,250	
984121-BE-2	XEROX CORPORATION 01/15/2009	10/31/2002	Various		1,372,500	1,500,000	34,125
98372P-AB-4	XL CAPITAL LTD 05/23/2021	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,294,125	2,100,000	
98385X-AA-4	XTO ENERGY INC 04/15/2012	04/30/2002	LEHMAN BROTHERS INC		1,359,188	1,350,000	2,188
987434-AQ-0	YOUNG BROADCASTING INC 12/15/2008	10/31/2002	LEHMAN BROTHERS INC		507,500	500,000	16,528
988858-AB-2	ZALE CORP 10/01/2007	12/05/2002	Various		187,763	185,000	2,943
Total UNITED STATES					1,665,530,947	1,891,380,210	8,845,578
CANADA							
10549P-AE-1	BRASCAN CORP 06/15/2012	06/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		7,890,240	8,000,000	
15101Q-AA-6	CELESTICA INC 08/01/2020	08/19/2002	WARBURG DILLION READ LLC		548,438	1,300,000	
257561-AU-4	DOMTAR INC 10/15/2011	07/23/2002	J. P. MORGAN SECURITIES, INC		8,011,851	7,193,000	158,920
73755L-AB-3	POTASH CORP 05/31/2011	06/25/2002	MORGAN STANLEY DEAN WITTER		3,317,160	3,000,000	18,083
867229-AC-0	SUNCOR ENERGY INC 02/01/2032	01/24/2002	MERRILL LYNCH CAPITAL MARKETS		17,429,125	17,500,000	
87971M-AB-9	TELUS CORP 06/01/2007	02/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,281,000	5,000,000	83,333
87971K-AC-1	TEMBEC INDUSTR 02/01/2011	07/18/2002	GOLDMAN, SACHS & CO		180,250	175,000	7,107
87971K-AE-7	TEMBEC INDUSTRIES INC 03/15/2012	09/16/2002	Various		727,750	750,000	19,219
Total CANADA					43,385,814	42,918,000	286,663
OTHER COUNTRIES							
12682N-AF-6	CABLE & WIRE OPT FIN 144A 06/22/2010	01/30/2002	DEUTSCHE BANK SECURITIES		10,957,400	10,000,000	93,333
35177P-AK-3	FRANCE TELECOM 03/01/2011	02/19/2002	Various		20,720,673	20,000,000	365,972
233835-AT-4	DAIMLERCHRYSLER NA HLDG 01/15/2012	02/21/2002	GOLDMAN, SACHS & CO		20,352,100	20,000,000	150,056
25156P-AC-7	DEUTSCHE TELEKOM 06/15/2030	02/15/2002	GOLDMAN, SACHS & CO		5,515,400	5,000,000	75,625
957526-AB-2	WESTDEUTSCE LANDESBANK NY 01/15/2009	07/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,192,200	5,000,000	3,361
88163V-AB-5	TEVA PHARM FINANCE LLC 10/15/2005	05/30/2002	LEHMAN BROTHERS INC		1,055,000	1,000,000	2,042
88164M-AA-6	TEVA PHARMACEUT FIN NV 11/15/2022	11/13/2002	LEHMAN BROTHERS INC		2,000,000	2,000,000	
865622-AA-2	SUMITOMO MITSUI BANK NY 06/15/2012	06/18/2002	GOLDMAN, SACHS & CO		18,483,165	18,500,000	
861012-AB-8	STMICROELECTRONICS NV 09/22/2009	12/18/2002	Various		1,215,063	1,450,000	
143658-AN-2	CARNIVAL CORP 04/15/2021	06/12/2002	LEHMAN BROTHERS INC		625,500	600,000	2,067
82929R-AA-4	SING TELECOMMUNICATIONS 12/01/2011	02/01/2002	DEUTSCHE BANK SECURITIES		7,972,800	8,000,000	110,501
055654-AB-3	BANCO SANTANDER 09/14/2010	05/30/2002	HSBC SECURITIES, INC		6,506,700	6,000,000	101,667
111021-AE-1	BRITISH TELECOM PLC 12/15/2030	02/15/2002	GOLDMAN, SACHS & CO		5,957,750	5,000,000	81,354
G4611#-AA-0	INTERTEK TESTING SERVICES LIMITED 11/01/2007	05/01/2002	Various		461,867	461,867	
46621W-AA-9	JMH FINANCE LIMITED 09/06/2007	04/12/2002	WARBURG DILLION READ LLC		478,125	500,000	2,705
Total Other Countries					107,493,742	103,511,867	988,682

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
4599996 - Bonds - Industrial and Misc - United States					1,665,530,947	1,891,380,210	8,845,578
4599997 - Bonds - Industrial and Misc - Canada					43,385,814	42,918,000	286,663
4599998 - Bonds - Industrial and Misc - Other Countries					107,493,742	103,511,867	988,682
4599999 - Total - Bonds - Industrial, Misc.					1,816,410,503	2,037,810,077	10,120,923
6099997 - Total - Bonds - Part 3					9,497,064,834	10,866,374,286	35,140,345
6099998 - Total - Bonds - Part 5					4,817,044,329	5,038,062,242	18,437,070
6099999 - Total - Bonds					14,314,109,163	15,904,436,528	53,577,415
PREFERRED STOCKS BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES							
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING	05/16/2002	MERRILL LYNCH CAPITAL MARKETS	10,000.000	10,412,470		
873168-50-4	TEXAS UTILITIES	11/25/2002	Various	30,000.000	733,500		
907824-40-3	UNION PACIFIC 6.25%	04/26/2002	Various	8,500.000	412,760		
Total UNITED STATES					11,558,730	XXX	
OTHER COUNTRIES							
632525-30-9	NATIONAL AUSTRALIA BANK 7.875% CONVERTIBLE	09/27/2002	WARBURG DILLION READ LLC	17,000.000	565,760		
Total Other Countries					565,760	XXX	
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance					12,124,490	XXX	
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES							
004408-20-9	ACE LIMITED FELINE PRIDES	05/08/2002	Various	8,500.000	696,440		
03674B-20-3	ANTHEM INC	11/22/2002	GOLDMAN, SACHS & CO	5,500.000	406,000		
071813-40-6	BAXTER INTERNATIONAL	12/11/2002	BANK OF AMERICA	75,000.000	3,750,000		
055453-74-0	BHP OPERATIONS	01/01/2002	DIRECT	20,000,000.000	20,000,000		
151313-88-9	CENDANT CORP	06/07/2002	WARBURG DILLION READ LLC	10,000.000	437,900		
171232-30-9	CHUBB CORPORATION	12/10/2002	Various	50,000.000	1,249,500		
172474-20-7	CINERGY CORP	10/18/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	20,000.000	1,032,600		
231029-30-7	CUMMINS CAPITAL TRUST I	06/25/2002	WARBURG DILLION READ LLC	15,000.000	701,700		
25746U-40-6	DOMINION RESOURCES INC	05/17/2002	SALOMON SMITH BARNEY	22,500.000	1,136,250		
285661-20-3	ELECTRONIC DATA SYSTEMS	11/06/2002	Various	15,000.000	300,369		
29477R-10-3	EQUITY SECURITIES TRUST ONE	09/10/2002	Various	26,000.000	372,528		
268939-40-2	EVI INC 5.0% CONVERTIBLE	08/08/2002	Various	1,726,079.270	2,582,579		
345395-20-6	FORD MOTOR CO CAP TR II	11/20/2002	Various	113,000.000	5,507,920		
302571-40-1	FPL GROUP INC	06/06/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	15,000.000	750,000		
460137-30-0	INTERNATIONAL PAPER	02/09/2002	Various	2,381,802.240	2,381,802		
52536#-11-8	LEINER HEALTH SERIES B	04/19/2002	DIRECT	109.670			
620076-20-8	MOTOROLA INC	11/12/2002	Various	22,000.000	813,582		
717265-50-8	PHELPS DODGE CO	06/07/2002	J. P. MORGAN SECURITIES, INC	10,000.000	1,010,000		
744573-30-4	PUBLIC SVC ENTERPRISE GP	11/12/2002	Various	15,000.000	664,950		
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	12/31/2002	Various	49,000.000	1,573,150		
852061-60-5	SPRINT CAPITOL CORP	11/12/2002	WARBURG DILLION READ LLC	90,000.000	615,060		
894206-30-7	TRAVELERS PPTY CASUALTY	09/10/2002	Various	73,000.000	1,758,067		
873119-20-0	TXI CAPITAL TRUST I	08/02/2002	Various	700,164.760	1,436,015		
939322-84-8	WASHINGTON MUTUAL INC	04/17/2002	LEHMAN BROTHERS INC	40,000.000	2,102,500		
Total UNITED STATES					51,278,912	XXX	
OTHER COUNTRIES							
G68603-20-1	PARTNERRE LTD	03/12/2002	MORGAN STANLEY DEAN WITTER	12,000.000	692,100		
06738C-AG-4	BARCLAYS BANK PLC	09/18/2002	BARCLAYS BANK	10,000,000.000	10,000,000		
06738C-AF-6	BARCLAYS BK PLC	01/01/2002	DIRECT	10,623,758.250	10,623,758		
Total Other Countries					21,315,858	XXX	
6399999 - Total - Preferred Stocks - Industrial, Misc.					72,594,771	XXX	
PARENT, SUBSIDIARIES, AND AFFILIATES CANADA							
02002#-12-6	ALLSTATE INSURANCE CANADA PREFERRED STK	12/17/2002	DIRECT CASH	70,000.000	44,793,120		
Total CANADA					44,793,120	XXX	
6499999 - Total - Preferred Stocks - Parent, Subsidiaries, Affiliates					44,793,120	XXX	
6599997 - Total - Preferred Stocks - Part 3					129,512,380	XXX	
6599998 - Total - Preferred Stocks - Part 5					22,845,436	XXX	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
6599999 - Total - Preferred Stocks					152,357,817	XXX	
COMMON STOCKS PUBLIC UTILITIES UNITED STATES							
025537-10-1	AMERICAN ELECTRIC POWER CO., INC	12/12/2002	Various	8,800.000	227,304		
029899-10-1	AMERICAN STATES WATER CO	06/10/2002	Various	1,700.000			
030411-10-2	AMERICAN WATER WORKS CO., INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	13,344		
00209A-10-6	AT&T WIRELESS SERVICES INC	12/05/2002	Various	394,600.000	2,620,914		
049560-10-5	ATMOS ENERGY CORP	12/06/2002	CANTOR, FITZGERALD & CO	2,600.000	59,301		
172474-10-8	CINERGY CORP	12/30/2002	Various	97,300.000	3,090,900		
17453B-10-1	CITIZEN COMMUNICATIONS CO	12/12/2002	Various	30,200.000	237,576		
12561W-10-5	CLECO CORP. HOLDING CO	08/22/2002	MORGAN STANLEY DEAN WITTER	600.000	9,760		
233293-10-9	D P L, INC	11/08/2002	Various	13,900.000	259,565		
23329J-10-4	D Q E, INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,900.000	102,120		
25746U-10-9	DOMINION RESOURCES, INC	12/11/2002	Various	127,300.000	6,508,677		
264399-10-6	DUKE ENERGY CORP	09/25/2002	Various	25,400.000	466,344		
281020-10-7	EDISON INTL	12/05/2002	Various	122,900.000	1,359,337		
28336L-10-9	EL PASO CORPORATION	12/05/2002	Various	104,700.000	1,027,399		
29364G-10-3	ENTERGY CORP	12/12/2002	Various	134,600.000	5,569,694		
30161N-10-1	EXELON CORP	12/05/2002	Various	99,800.000	4,825,045		
337932-10-7	FIRSTENERGY CORP	12/30/2002	Various	117,300.000	3,586,347		
391164-10-0	GREAT PLAINS ENERGY INC	12/12/2002	Various	2,000.000	45,814		
451107-10-6	IDACORP INC	12/12/2002	Various	1,300.000	31,832		
646025-10-6	NEW JERSEY RESOURCES CORP	03/11/2002	Various	3,850.000			
65473P-10-5	NISOURCE INC	12/05/2002	Various	118,900.000	2,019,731		
69349H-10-7	PNM RESOURCES INC	12/12/2002	MERRILL LYNCH, INC	1,100.000	25,850		
743263-10-5	PROGRESS ENERGY INC	12/05/2002	Various	40,600.000	1,700,460		
826428-10-4	SIERRA PACIFIC RESOURCES	10/21/2002	Various	25,500.000	149,111		
844030-10-6	SOUTHERN UNION CO	06/27/2002	STOCK DIV	650.000			
873168-10-8	TXU CORPORATION (HLDG)	11/08/2002	Various	9,100.000	135,863		
95709T-10-0	WESTERN ENERGY INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,900.000	60,670		
92924F-10-6	WGL HOLDINGS INC	12/12/2002	Various	2,000.000	48,652		
Total UNITED STATES					34,181,608	XXX	
OTHER COUNTRIES							
F58653-11-8	SUEZ	06/12/2002	JPP EUROSECURITIES	6,600.000	178,857		
D85916-10-0	E.ON AG	06/12/2002	BERENBERG BANK	5,270.000	279,010		
D69671-11-9	SIEMANS AG	06/12/2002	BERENBERG BANK	6,070.000	362,081		
Y1660Q-10-4	CHINA LIGHT AND POWER	08/27/2002	CREDT LYONNAIS SECURITIES	294,000.000	1,207,248		
E41222-11-3	ENDESA SA	06/12/2002	Santander Central Hispano Investment Securities	20,780.000	322,700		
G79314-12-9	SCOTTISH POWER	06/12/2002	Various	42,200.000	240,475		
G8857W-10-9	THUS GROUP PLC	05/27/1993	DISTRIBUTION	131,222.960	33,508		
Total Other Countries					2,623,880	XXX	
6699999 - Total - Common Stocks - Public Utilities					36,805,488	XXX	
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES							
00817Y-10-8	AETNA INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	14,800.000	738,348		
019754-10-0	ALLAMERICA FINC. CORP	12/13/2002	Various	257,300.000	2,598,415		
025932-10-4	AMERICAN FINANCIAL GROUP INC	11/08/2002	Various	2,200.000	53,522		
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC	12/05/2002	Various	305,700.000	19,769,119		
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A	06/17/2002	CANTOR, FITZGERALD & CO	12,900.000	514,764		
037389-10-3	AON CORP	11/04/2002	MORGAN STANLEY DEAN WITTER	12,500.000	263,375		
045487-10-5	ASSOCIATED BANC-CORP	04/25/2002	STOCK DIV	2,290.000			
060505-10-4	BANK OF AMERICA CORP	12/05/2002	Various	187,800.000	12,715,539		
125509-10-9	C I G N A CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	11,700.000	739,791		
160903-10-0	CHARTER ONE FINL	09/11/2002	STOCK DIV	659.450			
170388-10-2	CHOICEPOINT INC	08/22/2002	Various	13,959.830	17,823		
172967-10-1	CITIGROUP INC	12/12/2002	Various	512,700.000	16,231,096		
200340-10-7	COMERICA, INC	12/12/2002	Various	200.000	8,616		
200519-10-6	COMMERCE BANCORP INC	10/21/2002	Various	2,000.000	91,964		
316326-10-7	FIDELITY NAT FINL CORP	09/06/2002	Various	8,710.000	175,520		
318672-10-2	FIRST BANCORP	10/01/2002	Various	3,800.000			
337477-10-3	FIRST VIRGINIA BANKS, INC	08/19/2002	SALOMON SMITH BARNEY	6,800.000			
339030-10-8	FLEET BOSTON FINANCIAL CORPORATION	12/05/2002	Various	288,200.000	6,172,553		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
38141G-10-4	GOLDMAN SACHS	09/26/2002	Various	79,800.000	5,349,344		
391648-10-2	GREATER BAY BANCORP	08/22/2002	MORGAN STANLEY DEAN WITTER	2,800.000	73,871		
404132-10-2	HCC INSURANCE HOLDINGS INC	08/22/2002	MORGAN STANLEY DEAN WITTER	1,100.000	26,970		
428656-10-2	HIBERNIA CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,800.000	80,365		
461915-10-0	INVESTORS FINANCIAL SERVICES CORP	06/17/2002	CANTOR, FITZGERALD & CO	10,100.000			
464119-10-6	IRWIN FINANCIAL	10/02/2002	CANTOR, FITZGERALD & CO	6,200.000	108,457		
475070-10-8	JEFFERSON-PILOT CORP	12/12/2002	Various	17,400.000	710,332		
46625H-10-0	JP MORGAN CHASE & COMPANY	12/13/2002	Various	361,700.000	8,012,194		
527288-10-4	LEUCADIA NATIONAL CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,900.000	70,737		
534187-10-9	LINCOLN NATIONAL CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	7,900.000	254,933		
55261F-10-4	M&T BANK CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000.000	240,090		
571834-10-0	MARSHALL & ILSLEY CORP	06/17/2002	LEHMAN BROTHERS INC	6,000.000			
55262C-10-0	MBIA INC	12/12/2002	MERRILL LYNCH, INC	800.000	35,360		
55262L-10-0	MBNA CORP	10/18/2002	Various	27,600.000	37,867		
591598-10-7	METRIS COMPANIES INC	12/12/2002	Various	19,800.000	46,386		
601148-10-9	MILLS CORP	12/17/2002	Various	103,700.000	2,755,190		
648053-10-6	NEW PLAN EXCEL REALTY TRUST	10/04/2002	Various	236,000.000	4,373,812		
649445-10-3	NEW YORK COMMUNITY BANCORP INC	11/08/2002	Various	24,100.000	696,659		
659424-10-5	NORTH FORK BANCORPORATION	10/18/2002	Various	26,100.000	1,041,971		
677240-10-3	OHIO CAS CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,500.000	28,825		
743315-10-3	PROGRESSIVE CORP	07/23/2002	Various	18,200.000	434,769		
743674-10-3	PROTECTIVE LIFE CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,100.000	32,585		
74406A-10-2	PROVIDIAN FINANCIAL CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000.000	110,250		
749607-10-7	R L I CORP	12/23/2002	Various	3,600.000	38,771		
750236-10-1	RADIAN GROUP INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	700.000	24,346		
81170Q-10-6	SEACOST FINANCIAL	04/22/2002	CANTOR, FITZGERALD & CO	7,600.000	167,857		
845905-10-8	SOVEREIGN BANCORP, INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,900.000	80,122		
872275-10-2	TCF FINANCIAL	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	800.000	29,936		
69344M-10-1	THE PMI GROUP INC	12/13/2002	Various	337,603.000	9,966,027		
891027-10-4	TORCHMARK CORP	11/08/2002	Various	8,100.000	292,860		
902737-10-5	UICI COMPANY	04/02/2002	CANTOR, FITZGERALD & CO	15,800.000	293,370		
908068-10-9	UNION PLANTERS CORP	06/07/2002	Various	4,050.000			
91529Y-10-6	UNUM PROVIDENT CORP	09/06/2002	Various	48,200.000	1,053,629		
929903-10-2	WACHOVIA CORP	12/12/2002	Various	526,900.000	17,014,513		
938824-10-9	WASHINGTON FEDERAL	02/06/2002	STOCK DIV	2,117.000			
949746-10-1	WELLS FARGO & CO	12/05/2002	Various	422,700.000	20,380,128		
966612-10-3	WHITNEY HOLDING CORP	04/10/2002	Various	4,000.000			
971807-10-2	WILMINGTON TRUST CORPORATION	11/08/2002	Various	6,761.000	45,266		
Total UNITED STATES					133,998,236	XXX	
OTHER COUNTRIES							
Q97417-10-1	WESTPAC BANKING CORP	06/13/2002	J.B. WERE	34,230.000	322,891		
G3223R-10-8	EVEREST RE GROUP LTD	11/08/2002	Various	1,500.000	82,683		
K28155-10-7	DANSKE BANK	06/12/2002	Various	9,180.000	169,106		
F06106-10-2	AXA	06/12/2002	JPP EUROSECURITIES	15,480.000	286,730		
F07875-19-2	BNP PARIBAS S.A	06/12/2002	JPP EUROSECURITIES	41,000.000	562,603		
F92124-10-0	TOTAL FINA ELF-B	06/12/2002	JPP EUROSECURITIES	3,730.000	564,151		
D55535-10-4	MUNCHENER RUCK	06/12/2002	BERENBERG BANK	1,330.000	294,576		
G02072-11-7	ALLIED IRISH BANK PLC	06/12/2002	DAVY STOCKBROKERS	147,330.000	1,718,884		
T02772-13-4	ALLEANZA	06/12/2002	UNICREDITO ITALIANO	41,930.000	397,481		
T1700N-10-9	BANCA INTESA SPA	06/12/2002	UNICREDITO ITALIANO	93,610.000	289,051		
T3643A-14-5	ENI SPA	06/12/2002	UNICREDITO ITALIANO	18,030.000	273,858		
X04608-10-9	BANCO BPI	06/12/2002	Various	195,491.000	450,279		
E15870-34-3	BANCO SANTANDER CENTRAL HISP	06/12/2002	Santander Central Hispano Investment Securities	33,460.000	280,802		
W25381-14-1	SKAND ENSKILDA A	06/12/2002	Various	29,800.000	289,257		
W90937-11-6	SVENSKA HANDELSBANKEN A FREE	06/12/2002	Various	32,900.000	494,009		
G08036-12-4	BARCLAYS	06/12/2002	Various	364,542.000			
G15596-11-0	BP PLC	06/12/2002	Various	68,600.000	555,198		
Total Other Countries					7,031,558	XXX	
6799999 - Total - Common Stocks - Banks, Trusts, Insurance					141,029,794	XXX	
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES							
885535-10-4	3 COM CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000.000	46,387		
65440K-10-6	99 CENTS ONLY STORES	04/04/2002	Various	5,333.330			

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
002824-10-0	ABBOTT LABORATORIES	12/05/2002	Various	104,200.000	4,214,621		
000957-10-0	ABM INDUSTRIES	05/07/2002	Various	8,700.000			
00437V-10-4	ACCREDO HEALTH	12/03/2002	Various	3,075.000			
004930-20-2	ACTIVISION	08/22/2002	Various	19,200.000	476,072		
00738A-10-6	ADTRAN INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	400.000	8,852		
00763M-10-8	ADVANCED MEDICAL OPTICS	07/02/2002	Various	7,400.000	75,426		
007903-10-7	ADVANCED MICRO DEVICES, INC	12/12/2002	Various	14,100.000	114,934		
00790K-10-9	ADVANCEPCS	05/13/2002	CANTOR, FITZGERALD & CO	2,700.000	81,151		
007974-10-8	ADVENT SOFTWARE	12/12/2002	Various	2,500.000	42,276		
008190-10-0	AFFILIATED COMPUTER SERV	03/15/2002	Various	19,100.000			
001204-10-6	AGL RESOURCES INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,900.000	114,954		
009158-10-6	AIR PRODUCTS & CHEMICALS, INC	12/05/2002	Various	129,600.000	5,352,058		
011659-10-9	ALASKA AIR GROUP, INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	19,332		
013817-10-1	ALCOA INC	12/12/2002	Various	328,900.000	6,622,780		
015271-10-9	ALEXANDRIA REAL ESTATE	07/22/2002	LEHMAN BROTHERS INC	70,000.000	2,930,974		
018804-10-4	ALLIANT TECHSYSTEMS, INC	06/25/2002	Various	3,387.500			
019589-30-8	ALLIED WASTE INDUSTRIES INC	07/23/2002	Various	49,800.000	497,287		
020039-82-2	ALLTEL CORP	12/31/2002	Various	66,000.000	3,267,700		
020813-10-1	ALPHARMA INC	04/25/2002	CANTOR, FITZGERALD & CO	3,200.000	52,423		
021441-10-0	ALTERA CORP	12/04/2002	Various	157,800.000	1,839,696		
002896-20-7	AMBERCROMBIE & FITCH CL A	12/12/2002	MERRILL LYNCH, INC	600.000	13,746		
023551-10-4	AMERADA HESS CORP	12/05/2002	Various	26,800.000	1,775,397		
023608-20-1	AMEREN CORP	12/03/2002	Various	30,000.000	786,000		
023608-10-2	AMEREN CORPORATION	12/05/2002	Various	65,900.000	2,723,409		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC	12/12/2002	Various	1,000.000	15,070		
025816-10-9	AMERICAN EXPRESS CO	10/28/2002	Various	300.000	10,149		
026375-10-5	AMERICAN GREETINGS CORP., CLASS A	06/17/2002	GOLDMAN SACHS INTERNATIONAL	18,800.000	381,813		
026652-10-7	AMERICAN HOMESTAR CORP SERIES C	04/29/2002	DIRECT	171,960.000	344,692		
03060R-10-1	AMERICREDIT CORP	10/21/2002	Various	16,000.000	134,945		
03073T-10-2	AMERIGROUP CORPORATE	11/29/2002	Various	4,500.000	143,963		
03071D-10-9	AMERIPATH INC	05/07/2002	CANTOR, FITZGERALD & CO	9,800.000	284,683		
031162-10-0	AMGEN, INC	12/05/2002	Various	199,284.000	9,439,949		
001735-10-9	AMLI RESIDENTIAL PROPERTIES TRUST	05/30/2002	Various	17,900.000	450,320		
03232P-40-5	AMSUNG CORP	07/09/2002	CANTOR, FITZGERALD & CO	4,600.000	116,197		
032654-10-5	ANALOG DEVICES, INC	12/20/2002	Various	293,500.000	8,838,259		
034425-10-8	ANDREW CORP	12/12/2002	Various	17,700.000	155,731		
036115-10-3	ANNTAYLOR STORES INC	05/21/2002	Various	4,250.000			
03662Q-10-5	ANSYS INC	02/22/2002	CANTOR, FITZGERALD & CO	4,600.000	114,080		
03674B-10-4	ANTHEM INC	08/12/2002	BANC OF AMERICA SECURITIES	2,500.000	156,575		
00184A-10-5	AOL TIME WARNER INC	12/05/2002	Various	789,700.000	10,023,550		
037411-10-5	APACHE CORP	12/05/2002	Various	60,200.000	3,419,574		
03748R-10-1	APARTMENT INVT & MGMT CO CL A	11/26/2002	Various	12,600.000	917,168		
03760A-10-1	APOGENT TECHNOLOGIES INTL	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,800.000	32,754		
037604-10-5	APOLLO GROUP INC	10/18/2002	Various	19,950.000	47,784		
037833-10-0	APPLE COMPUTER, INC	12/05/2002	Various	459,600.000	6,799,563		
037899-10-1	APPLEBEES INTL INC	06/12/2002	Various	6,500.000			
038020-10-3	APPLERA CORPORATION	12/12/2002	Various	9,200.000	188,177		
038222-10-5	APPLIED MATERIALS, INC	10/24/2002	Various	48,900.000			
039583-10-9	ARCHSTONE SMITH TRUST	12/04/2002	Various	39,200.000	1,194,418		
040790-10-7	ARKANSAS BEST CORP DEL	11/05/2002	CANTOR, FITZGERALD & CO	3,100.000	93,792		
04269X-10-5	ARRAY BIOPHARMA INC	12/03/2002	DISTRIBUTION	11,636.000	97,917		
042735-10-0	ARROW ELECTRONICS INC	12/12/2002	Various	2,300.000	29,684		
04362P-10-8	ASCENTIAL SOFTWARE CORPORATION	12/12/2002	Various	6,800.000	18,331		
044204-10-5	ASHLAND, INC	11/08/2002	Various	11,900.000	305,406		
04644A-10-1	ASTROPOWER INC	06/03/2002	Various	1,900.000			
001957-50-5	AT & T	12/05/2002	Various	956,193.000	3,309,879		
052769-10-6	AUTODESK, INC	06/17/2002	Various	66,500.000	854,784		
053015-10-3	AUTOMATIC DATA PROCESSING, INC	10/18/2002	MORGAN STANLEY DEAN WITTER	1,500.000	60,795		
053499-10-9	AVAYA INC	10/18/2002	Various	78,700.000	128,187		
053807-10-3	AVNET, INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	2,800.000	21,364		
053893-10-3	AVOCENT CORP	10/21/2002	Various	5,600.000	95,014		
058498-10-6	BALL CORP	06/17/2002	Various	6,900.000	216,583		
05873K-10-8	BALLY TOTAL FITNESS	04/26/2002	CANTOR, FITZGERALD & CO	2,500.000	55,132		
067383-10-9	BARD (C.R.), INC	10/18/2002	MORGAN STANLEY DEAN WITTER	2,400.000	132,576		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
068306-10-9	BARR LABS INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	54,022		
071707-10-3	BAUSCH & LOMB, INC	10/18/2002	Various	8,600.000	270,876		
073325-10-2	BEA SYSTEMS INC	12/05/2002	Various	345,000.000	2,436,361		
073902-10-8	BEAR STEARNS COS., INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	13,000.000	676,397		
075887-10-9	BECTON, DICKINSON & CO	10/18/2002	MORGAN STANLEY DEAN WITTER	3,800.000	114,874		
079860-10-2	BELLSOUTH CORP	12/05/2002	Various	588,700.000	17,347,884		
086516-10-1	BEST BUY, INC	06/28/2002	Various	29,650.000			
090945-10-6	BIOSITE INC	02/26/2002	CANTOR, FITZGERALD & CO	4,700.000	95,824		
055472-10-4	BISYS GROUP	12/12/2002	Various	20,300.000	29,458		
055482-10-3	BJ SERVICES CO	12/05/2002	Various	82,900.000	2,471,373		
05548J-10-6	BJ'S WHOLESALE CLUB	12/12/2002	Various	400.000	8,039		
093671-10-5	BLOCK (H. & R.), INC	09/06/2002	Various	11,800.000	565,581		
09643P-10-8	BLYTH INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,800.000	108,777		
055921-10-0	BMC SOFTWARE INC	12/12/2002	MERRILL LYNCH, INC	100.000	1,704		
097023-10-5	BOEING CO	12/12/2002	Various	5,800.000	174,169		
097383-85-5	BOISE CASCADE	01/01/2002	DIRECT	1,250,000.000	1,250,000		
099724-10-6	BORG WARNER INC	12/05/2002	Various	69,700.000	3,561,021		
103430-10-4	BOYKIN LODGING	07/02/2002	MORGAN STANLEY DEAN WITTER	4,700.000	46,930		
109641-10-0	BRINKER INTERNATIONAL, INC	10/21/2002	Various	1,300.000	38,363		
110122-10-8	BRISTOL-MYERS SQUIBB CO	12/05/2002	Various	201,500.000	4,938,519		
111320-10-7	BROADCOM CORP CL A	12/12/2002	Various	2,000.000	32,880		
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC	12/31/2002	Various	792,100.000	4,334,370		
11442E-10-2	BROOKS PRI AUTOMATION INC	05/15/2002	CANTOR, FITZGERALD & CO	4,300.000	166,199		
115236-10-1	BROWN & BROWN	12/12/2002	MERRILL LYNCH, INC	10,800.000	363,852		
117043-10-9	BRUNSWICK CORP	12/12/2002	Various	14,300.000	295,022		
126408-10-3	C S X CORP	11/08/2002	Various	23,100.000	665,208		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION	12/12/2002	Various	800.000	41,206		
127387-10-8	CADENCE DESIGNS SYS INC	12/12/2002	Various	5,500.000	63,805		
131193-10-4	CALLOWAY GOLF COMPANY	10/21/2002	GOLDMAN SACHS INTERNATIONAL	600.000	7,122		
133131-10-2	CAMDEN PROP	12/10/2002	Various	55,400.000	1,985,328		
134429-10-9	CAMPBELL SOUP CO	10/18/2002	MORGAN STANLEY DEAN WITTER	10,200.000	235,110		
139733-10-9	CAPITAL AUTOMOTIVE REIT	08/06/2002	CANTOR, FITZGERALD & CO	6,200.000	153,333		
14040H-20-4	CAPITAL ONE FINANCIAL	11/18/2002	Various	20,000.000	586,300		
14040H-10-5	CAPITAL ONE FINANCIAL CORP	10/11/2002	Various	79,700.000	2,794,178		
14149Y-10-8	CARDINAL HEALTH INC	10/18/2002	MORGAN STANLEY DEAN WITTER	2,900.000	193,256		
141665-10-9	CAREER EDUCATION CORP	11/08/2002	Various	8,900.000	464,542		
141705-10-3	CAREMARK RX INC	10/11/2002	CONVERSION	26,850.000	392,190		
143130-10-2	CARMAX INC	10/21/2002	Various	25,739.470	443,029		
143436-40-0	CARMIKE CINEMAS	02/18/2002	BEAR STEARNS SECURITIES CORP	2,262.000			
144418-10-0	CARRAMERICA REALTY CORP	04/26/2002	DISTRIBUTION		89,355		
148867-10-4	CATALINA MARKETING CORP	12/12/2002	MERRILL LYNCH, INC	100.000	1,873		
149111-10-6	CATELLUS DEVELOPMENT CORP	06/24/2002	Various	96,200.000	1,924,642		
124830-10-0	CBL AND ASSOCIATES	07/12/2002	Various	48,200.000	1,766,915		
151313-10-3	CENDANT CORPORATION	12/05/2002	Various	298,900.000	3,612,450		
151895-10-9	CENTERPOINT PROPERTIES CORP	09/24/2002	Various	65,000.000	3,598,351		
156700-10-6	CENTURYTEL INC	08/22/2002	Various	7,100.000	169,193		
156700-40-3	CENTURYTEL INC	05/23/2002	Various	45,000.000	1,116,725		
156880-10-6	CERTEGY INC	10/21/2002	Various	2,500.000	69,242		
159864-10-7	CHARLES RIVER LAB	12/12/2002	Various	11,700.000	449,489		
162813-10-9	CHECKFREE CORP	10/21/2002	Various	1,600.000	20,416		
163421-10-0	CHELSEA PPTY GROUP	11/15/2002	Various	85,700.000	2,819,776		
166764-10-0	CHEVRONTEXACO CORP	12/05/2002	Various	161,400.000	11,444,123		
168615-10-2	CHICO FAS INC	07/30/2002	Various	13,700.000			
168905-10-7	CHILDREN'S PLACE	04/29/2002	CANTOR, FITZGERALD & CO	8,400.000	303,701		
170040-10-9	CHIRON CORP	08/12/2002	BANC OF AMERICA SECURITIES	200.000	7,570		
171779-10-1	CIENA CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,000.000	40,860		
171796-10-5	CIMA LABS INC	12/09/2002	CANTOR, FITZGERALD & CO	3,200.000	89,444		
171798-10-1	CIMAREX ENERGY CO	10/03/2002	Various	9,300.000	166,086		
172737-10-8	CIRCUIT CITY STORES, INC	07/23/2002	Various	11,800.000	170,739		
172755-10-0	CIRRUS LOGIC INC	12/12/2002	MERRILL LYNCH, INC	28,400.000	121,836		
17275R-10-2	CISCO SYSTEMS, INC	12/05/2002	Various	888,900.000	10,809,015		
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	12/05/2002	Various	182,700.000	7,031,772		
189054-10-9	CLOROX CO	12/12/2002	Various	7,000.000	313,040		
12612W-10-4	CNF INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,600.000	203,292		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
189754-10-4	COACH INC	08/22/2002	Various	11,200.000	24,300		
19034Q-11-0	COAST FEDERAL LITIGATION CONTINGENT PAYMENT RIGHTS TRUST	01/01/2002	DIRECT	10,800.000			
191216-10-0	COCA-COLA CO	12/05/2002	Various	216,500.000	10,514,176		
191219-10-4	COCA-COLA ENTERPRISES, INC	12/12/2002	Various	245,700.000	3,986,640		
195872-10-6	COLONIAL PROPERTY TRUST	04/26/2002	Various	3,000.000	137,183		
20030N-10-1	COMCAST CORP CLASS A	12/20/2002	Various	437,232.160	6,695,947		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL	05/31/2002	CIBC WORLD MARKETS	3,500.000	98,315		
201723-10-3	COMMERCIAL METALS CO	07/01/2002	Various	4,800.000			
203372-10-7	COMMSCOPE INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	3,700.000	27,454		
205363-10-4	COMPUTER SCIENCES CORP	09/06/2002	Various	24,300.000	871,191		
205887-10-2	CONAGRA FOODS INC	09/06/2002	Various	191,400.000	4,695,142		
20825C-10-4	CONOCOPHILLIPS	12/05/2002	Various	119,000.000	6,123,442		
209115-10-4	CONSOLIDATED EDISON CO. OF NEW YORK, INC	11/26/2002	Various	131,500.000	5,343,950		
212485-10-6	CONVERGYS CORP	12/12/2002	Various	1,900.000	30,610		
216648-40-2	COOPER COMPANIES INC	11/25/2002	Various	3,600.000			
216831-10-7	COOPER TIRE & RUBBER CO	12/12/2002	Various	33,700.000	602,427		
217204-10-6	COPART INC	12/12/2002	Various	39,000.000	864,863		
218868-10-7	CORINTHIAN COLLEGES INC	05/29/2002	CANTOR, FITZGERALD & CO	7,000.000			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST	04/26/2002	DISTRIBUTION		4,115		
222372-10-4	COUNTRYWIDE FINANCIAL GROUP	12/12/2002	Various	3,600.000	181,260		
222795-10-6	COUSINS PROPERTY	07/12/2002	Various	156,700.000	4,094,382		
225302-10-8	CREDENCE SYS CORP	12/12/2002	Various	3,300.000	36,979		
225447-10-1	CREE INC	10/21/2002	Various	23,500.000	465,078		
225756-10-5	CRESCENT REAL ESTATE	07/26/2002	Various	292,500.000	5,296,832		
227116-10-0	CROMPTON CORPORATION	10/21/2002	Various	8,800.000	67,144		
228186-10-2	CROWN AMERICAN REALTY	09/30/2002	Various	113,100.000	1,057,054		
126349-10-9	CSG SYSTEMS INTERNATION	10/21/2002	Various	4,400.000	57,898		
231021-10-6	CUMMINS INC	12/05/2002	Various	185,800.000	4,698,881		
231561-10-1	CURTIS WRIGHT CORP	02/13/2002	CANTOR, FITZGERALD & CO	3,300.000	175,871		
232806-10-9	CYPRESS SEMICONDUCTOR CORP	10/21/2002	Various	10,600.000	68,595		
232946-10-3	CYTYC CORPORATION	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,100.000	54,948		
235851-10-2	DANAHER CORP	12/05/2002	Various	91,900.000	5,288,580		
237194-10-5	DARDEN RESTAURANTS INC	10/18/2002	Various	16,100.000	285,296		
242370-10-4	DEAN FOODS	08/22/2002	Various	14,400.000	30,160		
247025-10-9	DELL COMPUTER, INC	12/05/2002	Various	499,000.000	13,102,113		
248019-10-1	DELUXE CORP	10/18/2002	Various	20,000.000	914,974		
249030-10-7	DENTSPLY INTERNATIONAL INC	02/01/2002	Various	9,600.000			
251591-10-3	DEVELOPERS DIVER REALTY CORP	07/15/2002	Various	249,000.000	5,274,071		
25179M-10-3	DEVON ENERGY CORP	12/05/2002	Various	83,500.000	4,098,168		
251893-10-3	DEVRY INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	3,806		
25247D-10-1	DIAL CORP	12/05/2002	Various	252,000.000	5,092,432		
252826-10-2	DIANON SYSTEMS	05/15/2002	CANTOR, FITZGERALD & CO	4,100.000	264,971		
254067-10-1	DILLARDS INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,600.000	366,528		
253922-10-8	DIME COMMUNITY BANCSHARES	04/25/2002	CANTOR, FITZGERALD & CO	2,750.000			
256605-10-6	DOLE FOODS CO	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	500.000	13,410		
256747-10-6	DOLLAR TREE STORES INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	5,114		
257867-10-1	DONNELLEY (R.R.) & SONS CO	12/12/2002	MERRILL LYNCH, INC	9,400.000	206,424		
23331A-10-9	DR HORTON INC	04/10/2002	Various	12,239.500			
261570-10-5	DRESS BARN, INC	06/03/2002	Various	9,000.000			
261934-10-3	DREYFUS MONEY MARKET	12/17/2002	Various	8,439,906.200	8,439,906		
23330X-10-0	DRS TECHNOLOGIES INC COM	12/18/2002	CANTOR, FITZGERALD & CO	7,200.000	246,968		
263534-10-9	DU PONT (E.I.) DE NEMOURS & CO., INC	12/05/2002	Various	393,200.000	16,419,168		
263578-10-6	DUANE READE	05/16/2002	CANTOR, FITZGERALD & CO	7,900.000	273,159		
264399-54-4	DUKE ENERGY CORP	10/30/2002	Various	92,500.000	1,473,393		
281347-10-4	E D O CORP	03/06/2002	CANTOR, FITZGERALD & CO	5,100.000	144,448		
269246-10-4	E TRADE GROUP INC	12/12/2002	Various	7,000.000	33,492		
277276-10-1	EASTGROUP PROPERTY	04/29/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	43,000.000	1,042,565		
277432-10-0	EASTMAN CHEMICAL COMPANY	12/12/2002	Various	29,400.000	1,105,229		
277461-10-9	EASTMAN KODAK CO	12/12/2002	Various	299,200.000	8,651,768		
278265-10-3	EATON VANCE CORP	11/08/2002	Various	3,400.000	99,001		
278642-10-3	EBAY INC	10/18/2002	Various	17,200.000	949,969		
28139T-10-1	EDUCATION MGMT CORP	12/12/2002	MERRILL LYNCH, INC	200.000	7,924		
28176E-10-8	EDWARDS LIFESCIENCES CORP	12/12/2002	Various	300.000	7,655		
28224R-10-1	EFUNDS CORPORATON	02/06/2002	CANTOR, FITZGERALD & CO	16,100.000	275,672		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
28336L-20-8	EL PASO CORPORATION	08/19/2002	Various	10,000.000	418,000		
285512-10-9	ELECTRONIC ARTS INC	12/20/2002	Various	112,600.000	6,014,242		
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	12/12/2002	Various	10,100.000	161,019		
291011-10-4	EMERSON ELECTRIC CO	12/05/2002	Various	222,800.000	10,479,536		
291525-10-3	EMMIS COMMUNICATIONS CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,000.000	31,946		
292475-20-9	EMULEX CORP	12/05/2002	Various	230,200.000	4,628,541		
29266R-10-8	ENERGIZER HOLDINGS INC	08/22/2002	MORGAN STANLEY DEAN WITTER	1,000.000	29,516		
292866-10-0	ENGINEERED SUPPORT SYSTEMS INC	11/01/2002	CANTOR, FITZGERALD & CO	3,750.000	124,239		
293639-10-0	ENTERCOM COMMUNICATIONS CORP	12/12/2002	Various	700.000	34,630		
294100-10-2	ENZO BIOCHEM, INC	01/31/2002	STOCK DIV	475.750			
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	12/05/2002	Various	263,600.000	7,246,386		
29476L-10-7	EQUITY RESIDENTIAL	12/10/2002	Various	71,600.000	2,117,688		
297178-10-5	ESSEX PROPERTY	12/04/2002	Various	24,000.000	1,228,980		
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC	12/12/2002	Various	12,500.000	17,015		
30231G-10-2	EXXON MOBIL CORPORATION	12/05/2002	Various	623,800.000	22,335,931		
302491-30-3	F M C CORP	11/08/2002	Various	4,600.000	115,554		
303250-10-4	FAIR ISAAC & CO	08/05/2002	Various	6,815.900	110,507		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	05/30/2002	CANTOR, FITZGERALD & CO	40,700.000	1,068,397		
313586-70-3	FANNIE MAE	01/01/2002	DIRECT	25,000,000.000	25,000,000		
311900-10-4	FASTENAL CO	12/12/2002	Various	12,900.000	7,578		
313135-50-1	FEDDERS CORPORATION	03/27/2002	MERGER	15,290.000	72,780		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT	11/26/2002	WACHOVIA SECURITIES	25,500.000	700,159		
313855-10-8	FEDERAL SIGNAL CORP	10/21/2002	GOLDMAN SACHS INTERNATIONAL	2,000.000	36,420		
31410H-10-1	FEDERATED DEPARTMENT STORES	06/17/2002	GOLDMAN SACHS INTERNATIONAL	4,100.000	173,933		
31428X-10-6	FEDEX CORPORATION	08/12/2002	BANC OF AMERICA SECURITIES	8,900.000	424,765		
30241L-10-9	FEI COMPANY	10/21/2002	Various	900.000	14,697		
31430F-10-1	FELCOR LODGING TRUST INC	03/15/2002	Various	94,600.000	1,903,621		
315405-10-0	FERRO CORP	12/12/2002	MERRILL LYNCH, INC	600.000	14,664		
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND	10/31/2002	Various	979,800.000	22,097,410		
319963-10-4	FIRST DATA CORP	12/05/2002	Various	347,900.000	11,655,123		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST	07/15/2002	BANC OF AMERICA SECURITIES	53,000.000	1,620,955		
337738-10-8	FISERV INC	12/12/2002	MERRILL LYNCH, INC	4,200.000	140,322		
302445-10-1	FLIR SYSTEMS	05/13/2002	CANTOR, FITZGERALD & CO	5,400.000	248,667		
34354P-10-5	FLOWSERVE CORPORATION	11/08/2002	Various	1,400.000	17,696		
343412-10-2	FLUOR CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	4,200.000	91,980		
30249U-10-1	FMC TECHNLOGIES INC	12/31/2001	DISTRIBUTION	19,088.900	304,893		
344849-10-4	FOOT LOCKER INC	12/05/2002	Various	272,600.000	2,857,807		
345838-10-6	FOREST LABORATORIES, INC	12/05/2002	Various	66,900.000	4,848,828		
349882-10-0	FOSSIL INC	06/10/2002	Various	4,975.000			
302571-20-3	FPL GROUP INC	01/30/2002	J. P. MORGAN SECURITIES, INC	30,000.000	1,500,000		
313400-30-1	FREDDIE MAC	12/05/2002	Various	149,000.000	8,733,812		
356108-10-0	FRED'S INC	02/12/2002	CANTOR, FITZGERALD & CO	8,300.000	257,669		
35914P-10-5	FRONTIER OIL	05/02/2002	CANTOR, FITZGERALD & CO	8,300.000	182,831		
362418-10-5	GABLES RESIDENTIAL TRUST	12/04/2002	LEHMAN BROTHERS INC	9,300.000	238,737		
363576-10-9	GALLAGHER (ARTHUR J & CO)	08/22/2002	MORGAN STANLEY DEAN WITTER	1,600.000	48,047		
364760-10-8	GAP STORES, INC. (THE)	12/12/2002	Various	7,700.000	122,276		
361448-10-3	GATX CORP	10/21/2002	GOLDMAN SACHS INTERNATIONAL	2,600.000	52,494		
369604-10-3	GENERAL ELECTRIC CO	12/05/2002	Various	1,001,900.000	26,514,891		
370021-10-7	GENERAL GROWTH PROPERTIES, INC	10/02/2002	INVESTMENT TECHNOLOGY GROUP, INC	44,100.000	2,171,965		
370334-10-4	GENERAL MILLS, INC	12/05/2002	Various	160,600.000	6,734,977		
370442-10-5	GENERAL MOTORS CORP	10/18/2002	Various	1,700.000	58,378		
371901-10-9	GENTEX CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	800.000	23,680		
375558-10-3	GILEAD	12/12/2002	Various	222,500.000	6,319,825		
37803P-10-5	GLENBOROUGH REALTY	07/25/2002	Various	63,900.000	1,316,187		
379302-10-2	GLIMCHER REALTY TRUST	09/27/2002	Various	118,200.000	2,146,563		
37934A-10-0	GLOBAL IMAGING SYSTEMS INC	11/22/2002	CANTOR, FITZGERALD & CO	4,700.000	91,116		
382388-10-6	GOODRICH CORPORATION	10/18/2002	Various	19,800.000	389,618		
382550-10-1	GOODYEAR TIRE & RUBBER CO. (THE)	10/18/2002	MORGAN STANLEY DEAN WITTER	17,100.000	143,640		
384109-10-4	GRACO, INC	06/07/2002	Various	5,450.000			
400518-10-6	GTECH HOLDINGS	05/24/2002	SALOMON SMITH BARNEY	11,600.000			
406216-10-1	HALLIBURTON CO	12/05/2002	Various	144,600.000	2,538,576		
410768-10-5	HANOVER COMPRESSOR	12/12/2002	Various	8,500.000	81,168		
413619-10-7	HARRAH'S ENTERTAINMENT INC	12/05/2002	Various	160,900.000	7,386,239		
413875-10-5	HARRIS CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	76,233		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
415864-10-7	HARSCO CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,800.000	169,047		
416196-10-3	HARTE HANKS COMMUNICATIONS	05/31/2002	SALOMON SMITH BARNEY	11,300.000			
41933#-YY-2	HAVCO WOOD PRODUCT COMMON STOCK (BL)	08/07/2002	DIRECT NON-CASH	7.530			
41933#-ZZ-8	HAVCO WOOD PRODUCT COMMON STOCK (PP)	08/07/2002	EXCHANGE	395.310	400,000		
419596-10-1	HAVERTY FURNITURE	06/13/2002	CANTOR, FITZGERALD & CO	5,700.000	108,547		
42222G-10-8	HEALTH NET INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,600.000	35,973		
421924-10-1	HEALTHSOUTH CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	21,200.000	85,648		
422347-10-4	HEARTLAND EXPRESS INC	11/06/2002	Various	8,811.880			
42307T-20-7	HEINZ (H.J.) COMPANY	01/01/2002	DIRECT	15,000,000.000	15,000,000		
426281-10-1	HENRY JACK & ASSOCIATES	12/12/2002	Various	2,700.000	36,420		
428236-10-3	HEWLETT-PACKARD CO	12/05/2002	Various	1,003,231.250	15,662,131		
431284-10-8	HIGHWOODS PROPERTIES	04/26/2002	DISTRIBUTION		39,178		
431294-10-7	HILB ROGAL & HAMILTON CO	01/02/2002	Various	4,600.000			
432848-10-9	HILTON HOTELS CORP	12/12/2002	MERRILL LYNCH, INC	11,000.000	142,230		
43357B-10-4	HISPANIC BROADCASTING CORP	12/12/2002	Various	300.000	6,623		
437076-10-2	HOME DEPOT, INC. (THE)	12/05/2002	Various	164,900.000	4,884,691		
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	12/04/2002	Various	20,100.000	696,700		
438516-10-6	HONEYWELL INTERNATIONAL INC	12/12/2002	Various	14,600.000	345,876		
44106M-10-2	HOSPITALITY PROPERTY TRUST	07/02/2002	LEGG MASON	7,000.000	255,390		
44107P-10-4	HOST MARRIOTT CORP	06/24/2002	LEHMAN BROTHERS INC	37,700.000	432,811		
441339-10-8	HOT TOPIC	02/07/2002	CANTOR, FITZGERALD & CO	3,800.000			
441815-10-7	HOUSEHOLD INTERNATIONAL, INC	11/01/2002	Various	59,300.000	1,713,562		
444859-10-2	HUMANA, INC	08/21/2002	Various	48,800.000	610,896		
445658-10-7	HUNT (J.B.) TRANSPORT SERVICES, INC	12/12/2002	MERRILL LYNCH, INC	300.000	8,856		
448774-10-9	HYDRIL INC	10/15/2002	CANTOR, FITZGERALD & CO	5,100.000	134,392		
448924-10-0	ICN PHARMACEUTICALS, INC	10/21/2002	Various	19,200.000	167,084		
44930G-10-7	ICU MEDICAL	06/13/2002	CANTOR, FITZGERALD & CO	3,400.000	115,080		
449370-10-5	IDEC PHARMECEUTICALS CORP	12/05/2002	Various	106,200.000	3,511,386		
452308-10-9	ILLINOIS TOOL WORKS, INC	12/05/2002	Various	114,400.000	6,821,342		
449669-10-0	IMC GLOBAL INC	12/12/2002	Various	2,100.000	24,807		
45337C-10-2	INCYTE GENOMICS INC	10/21/2002	Various	14,900.000	79,675		
456607-10-0	INDYMAC BANCORP INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,400.000	25,984		
45665B-10-6	INFOCUS CORP	10/21/2002	GOLDMAN SACHS INTERNATIONAL	4,600.000	29,256		
4576J0-10-4	INNKEEPERS TRUST	05/30/2002	Various	120,500.000	1,217,165		
458118-10-6	INTEGRATED DEVISE TECHNOLOGY	12/12/2002	Various	4,000.000	37,542		
458140-10-0	INTEL CORP	12/05/2002	Various	932,100.000	15,758,932		
459200-10-1	INTERNATIONAL BUSINESS MACHINE	12/05/2002	Various	170,600.000	12,519,367		
459902-10-2	INTERNATIONAL GAME TECHNOLOGY	12/12/2002	MERRILL LYNCH, INC	900.000	68,427		
460146-10-3	INTERNATIONAL PAPER CO	12/05/2002	Various	175,000.000	6,042,911		
460254-10-5	INTERNATIONAL RECTIFIER CORP	12/12/2002	Various	3,000.000	51,983		
46060X-10-7	INTERNET SECURITY SYSTEMS	12/12/2002	Various	1,500.000	27,477		
460690-10-0	INTERPUBLIC GROUP OF COS., INC	10/18/2002	MORGAN STANLEY DEAN WITTER	3,500.000	39,480		
46069S-10-9	INTERSIL CORP	12/12/2002	Various	45,700.000	1,276,586		
46072H-10-8	INTERSTATE BAKERIES CORP	09/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,000.000	162,455		
461202-10-3	INTUIT INC	09/06/2002	Various	5,400.000	241,258		
46145F-10-5	INVESTMENT TECHNOLOGY GROUP	12/12/2002	MERRILL LYNCH, INC	300.000	6,939		
450058-10-2	IRT PROPERTY	10/11/2002	Various	114,800.000	1,347,365		
45031U-10-1	ISTAR FINANCIAL	10/09/2002	Various	158,300.000	4,443,333		
45068B-10-9	ITT EDUCATIONAL SVCS INC	06/06/2002	CANTOR, FITZGERALD & CO	8,100.000			
450911-10-2	ITT INDUSTRIES, INC	12/05/2002	Various	22,500.000	1,398,699		
466189-10-7	J.JILL GROUP	07/02/2002	CANTOR, FITZGERALD & CO	5,100.000	123,304		
466313-10-3	JABIL CIRCUIT INC	10/18/2002	Various	11,600.000	199,753		
469814-10-7	JACOBS ENGINEERING GROUP INC	04/02/2002	SALOMON SMITH BARNEY	8,800.000			
46612K-10-8	JDA SOFTWARE GROUP INC	07/02/2002	CANTOR, FITZGERALD & CO	8,000.000	202,142		
832696-40-5	JM SMUCKER COMPANY	12/12/2002	Various	3,600.000	133,470		
478160-10-4	JOHNSON & JOHNSON	12/05/2002	Various	199,500.000	11,160,377		
478366-10-7	JOHNSON CONTROLS, INC	12/05/2002	Various	77,300.000	6,210,696		
480074-10-3	JONES APPAREL GROUP INC	12/12/2002	Various	1,200.000	44,280		
486665-10-2	KEANE INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	1,300.000	10,114		
487836-10-8	KELLOGG CO	12/05/2002	Various	230,900.000	7,777,707		
488360-10-8	KEMET CORP	12/12/2002	Various	2,000.000	18,470		
49427F-10-8	KILROY REALTY CORPORATION	07/12/2002	SALOMON SMITH BARNEY	35,000.000	867,598		
49446R-10-9	KIMCO REALTY CORP	10/01/2002	LEHMAN BROTHERS INC	28,500.000	865,260		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
482480-10-0	KLA-TENCOR CORP	10/17/2002	Various	134,000.000	5,050,575		
499064-10-3	KNIGHT TRANSPORTATION INC	10/16/2002	CANTOR, FITZGERALD & CO	8,700.000	169,212		
50075N-10-4	KRAFT FOODS INC	12/05/2002	Various	55,500.000	2,109,966		
501014-10-4	KRISPY KREME DOUGHNUTS INC	07/23/2002	CANTOR, FITZGERALD & CO	13,900.000	479,957		
501049-10-0	KROLL INC	10/18/2002	CANTOR, FITZGERALD & CO	4,300.000	90,280		
482686-10-2	K-SWISS INC	06/24/2002	Various	2,400.000			
502161-10-2	L S I LOGIC CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,500.000	45,334		
502392-10-3	L T X CORP	10/21/2002	Various	2,900.000	14,902		
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	11/08/2002	Various	12,000.000	43,682		
505447-10-2	LABRANCHE & CO INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	64,272		
512807-10-8	LAM RESEARCH CORP	10/21/2002	GOLDMAN SACHS INTERNATIONAL	3,700.000	44,030		
515098-10-1	LANDSTAR SYSTEMS INC	08/13/2002	Various	2,700.000			
518415-10-4	LATTICE SEMICONDUCTOR	10/21/2002	Various	13,400.000	78,631		
524651-10-6	LEGATO SYS INC	12/12/2002	Various	8,600.000	33,909		
524660-10-7	LEGGETT & PLATT, INC	12/12/2002	Various	13,000.000	291,454		
529771-10-7	LEXMARK INTERNATIONAL INC	12/12/2002	Various	4,000.000	246,785		
531172-10-4	LIBERTY PROPERTY TRUST	12/12/2002	Various	79,100.000	2,485,126		
53219L-10-9	LIFEPOINT HOSPITALS INC	11/08/2002	Various	2,200.000	70,138		
532716-10-7	LIMITED BRAND INC	12/05/2002	Various	233,200.000	3,595,938		
532791-10-0	LINCARE HOLDINGS INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	100.000	3,416		
535678-10-6	LINEAR TECHNOLOGY CORP	11/26/2002	Various	45,200.000	1,121,769		
539320-10-1	LIZ CLAIBORNE, INC	12/05/2002	Various	608,200.000	17,965,067		
543213-10-2	LONGVIEW FIBRE CO	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	2,151		
548661-10-7	LOWE'S COS., INC	12/05/2002	Various	133,100.000	5,515,450		
552078-10-7	LYONDELL PETROCHEMICAL CO	10/21/2002	Various	13,300.000	176,624		
554382-10-1	MACERICH COMPANY	10/11/2002	Various	48,800.000	1,435,731		
554489-10-4	MACK-CALI REALTY CORP	04/26/2002	DISTRIBUTION		20,226		
556100-10-5	MACROMEDIA INC	12/12/2002	Various	4,200.000	32,767		
562567-10-7	MANDALAY RESORT GROUP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,000.000	120,030		
56418H-10-0	MANPOWER, INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	33,480		
564682-10-2	MANUFACTURED HOME COMMUNITIES, INC	07/01/2002	Various	55,800.000	1,903,098		
565849-10-6	MARATHON OIL CORP	10/18/2002	Various	15,400.000	357,411		
571748-10-2	MARSH & MC LENNAN CO., INC	07/01/2002	Various	16,600.000			
574599-10-6	MASCO CORP	12/13/2002	Various	237,900.000	4,685,909		
577081-10-2	MATTEL, INC	12/05/2002	Various	388,400.000	7,499,347		
577914-10-4	MAVERICK TUBE CORP	07/16/2002	CANTOR, FITZGERALD & CO	9,400.000	120,881		
578592-10-7	MAYTAG CORP	08/12/2002	BANC OF AMERICA SECURITIES	800.000	23,972		
579780-20-6	MCCORMICK & CO., INC	04/09/2002	Various	22,800.000			
580031-20-1	MCDATA CORPORATION	12/12/2002	Various	2,800.000	18,730		
58155Q-10-3	MCKESSON CORP	08/12/2002	BANC OF AMERICA SECURITIES	8,700.000	294,471		
58155P-50-1	MCKESSON CORP $2.5 CONVERTIBLE SERIES 144A	12/05/2002	Various	18,000.000	860,750		
584699-10-2	MEDIMMUNE INC	12/05/2002	Various	437,100.000	11,614,014		
585055-10-6	MEDTRONICS, INC	12/05/2002	Various	482,200.000	20,952,414		
58551A-10-8	MELLON FINANCIAL CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	4,500.000	121,410		
587200-10-6	MENTOR GRAPHICS CORP	10/21/2002	GOLDMAN SACHS INTERNATIONAL	800.000	6,280		
589331-10-7	MERCK & CO., INC	12/05/2002	Various	228,500.000	11,863,732		
589405-10-9	MERCURY INTERACTIVE CORPORATION	12/05/2002	Various	108,900.000	2,742,975		
589433-10-1	MEREDITH CORP	12/12/2002	Various	17,600.000	744,210		
58984Y-10-3	MERISTAR HOSPITALITY CORP	05/30/2002	Various	83,800.000	1,286,901		
590188-10-8	MERRILL LYNCH & CO., INC	12/05/2002	Various	336,700.000	12,988,200		
59156R-10-8	METLIFE	12/05/2002	Various	194,600.000	4,947,618		
594793-10-1	MICREL INC	12/12/2002	Various	23,100.000	177,352		
595017-10-4	MICROCHIP TECHNOLOGY INC	10/21/2002	Various	20,975.000	29,117		
594918-10-4	MICROSOFT CORP	12/23/2002	Various	298,400.000	14,273,506		
600544-10-0	MILLER HERMAN, INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	5,000.000	90,050		
603158-10-6	MINERAL TECH INC	12/12/2002	MERRILL LYNCH, INC	300.000	12,837		
61166W-10-1	MONSANTO COMPANY	12/12/2002	Various	14,360.370	227,037		
617446-44-8	MORGAN STANLEY	12/05/2002	Various	238,700.000	9,335,768		
620076-10-9	MOTOROLA, INC	10/18/2002	Various	32,200.000	297,746		
626717-10-2	MURPHY OIL CORP	12/31/2002	Various	9,387.000			
628464-10-9	MYERS INDS INC	09/03/2002	Various	1,931.000			
628530-10-7	MYLAN LABORATORIES, INC	12/12/2002	Various	1,200.000	39,341		
637071-10-1	NATIONAL OILWELL INC	12/12/2002	Various	19,200.000	428,749		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
63934E-10-8	NAVISTAR INTERNATIONAL CORP	12/05/2002	Various	187,200.000	4,553,135		
628858-10-2	NCO GROUP INC	10/02/2002	CANTOR, FITZGERALD & CO	5,800.000	73,289		
62886E-10-8	NCR CORP	12/12/2002	Various	12,700.000	340,595		
640938-10-6	NETWORK ASSOCIATES INC	12/12/2002	Various	4,400.000	64,574		
641234-10-9	NEUBERGER BERMAN INC	12/12/2002	Various	2,100.000	66,366		
64352D-10-1	NEW CENTURY FINANCIAL CORP	10/16/2002	CANTOR, FITZGERALD & CO	5,900.000	114,503		
651229-10-6	NEWELL RUBBERMAID INC	12/12/2002	MERRILL LYNCH, INC	1,300.000	40,404		
651824-10-4	NEWPORT CORP	12/12/2002	MERRILL LYNCH, INC	500.000	6,360		
65332V-10-3	NEXTEL COMMUNICATIONS INC	12/12/2002	Various	331,700.000	2,948,518		
67066G-10-4	NIVIDIA	10/18/2002	Various	9,300.000	111,639		
666807-10-2	NORTHROP GRUMMAN CORP	12/05/2002	Various	86,300.000	9,512,825		
666807-40-9	NORTHRUP GRUMMAN	12/16/2002	Various	10,000.000	1,044,225		
668074-10-7	NORTHWESTERN	10/10/2002	INVESTMENT TECHNOLOGY GROUP, INC	3,100.000	20,264		
670006-10-5	NOVELL, INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	117,100.000	261,882		
670008-10-1	NOVELLUS SYSTEM INC	12/05/2002	Various	203,300.000	6,263,989		
674599-10-5	OCCIDENTAL PETROLEUM CORP	12/05/2002	Various	76,200.000	2,078,926		
676220-10-6	OFFICE DEPOT INC	07/30/2002	Various	24,900.000	452,841		
681919-10-6	OMNICOM GROUP, INC	12/05/2002	Various	49,200.000	3,207,604		
682680-10-3	ONEOK INC	09/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	21,000.000	404,640		
68389X-10-5	ORACLE CORP	12/05/2002	Various	660,300.000	6,461,999		
69039R-10-0	OVERTURE SERVICES INC	12/12/2002	MERRILL LYNCH, INC	12,500.000	356,000		
693506-10-7	P P G INDUSTRIES, INC	08/12/2002	BANC OF AMERICA SECURITIES	4,100.000	232,203		
693718-10-8	PACCAR, INC	12/05/2002	Various	96,500.000	3,272,989		
694873-10-0	PACIFIC SUNWEAR CALIF INC	12/31/2002	Various	3,900.000			
695112-10-2	PACIFICARE HEALTH SYSTEMS	12/12/2002	Various	200.000	5,893		
69806L-10-4	PAN PACIFIC REALTY	11/27/2002	Various	40,900.000	1,392,282		
69840W-10-8	PANERA BREAD COMPANY	06/25/2002	CANTOR, FITZGERALD & CO	3,100.000			
700690-10-0	PARK PLACE ENTERTAINMENT	12/12/2002	MERRILL LYNCH, INC	100.000	825		
70212E-10-6	PARTHUSCEVA INC	05/15/2002	DISTRIBUTION	2,033.320	16,544		
703224-10-5	PATINA OIL & GAS CORP	06/21/2002	Various	1,125.000			
703481-10-1	PATTERSON UTI ENERGY INC	12/12/2002	Various	600.000	18,198		
704379-10-6	PAYLESS SHOESOURCE INC	12/12/2002	Various	1,600.000	88,928		
704549-10-4	PEABODY ENERGY	10/21/2002	GOLDMAN SACHS INTERNATIONAL	10,200.000	258,876		
708160-10-6	PENNEY (J.C.) CO., INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	54,400.000	1,277,812		
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	07/15/2002	WACHOVIA SECURITIES	41,000.000	998,195		
713409-10-0	PEPSI BOTTLING GROUP	12/12/2002	Various	12,400.000	347,930		
713448-10-8	PEPSICO, INC	12/05/2002	Various	293,400.000	12,410,707		
714046-10-9	PERKINELMER INC	10/18/2002	MORGAN STANLEY DEAN WITTER	35,200.000	164,736		
714290-10-3	PERRIGO COMPANY	12/12/2002	Various	4,400.000	51,775		
716768-10-6	PETSMART INC	09/06/2002	Various	33,900.000	502,702		
69333Y-10-8	PF CHANGS CHINA BISTRO	05/02/2002	Various	3,100.000			
717081-10-3	PFIZER, INC	12/05/2002	Various	770,700.000	24,828,220		
71713U-10-2	PHARMACIA CORPORATION	12/12/2002	Various	186,300.000	7,456,393		
720279-10-8	PIER 1, INC	11/08/2002	Various	21,900.000	370,005		
724479-10-0	PITNEY BOWES, INC	10/18/2002	MORGAN STANLEY DEAN WITTER	1,000.000	33,130		
725701-10-6	PITTSTON BRINK'S GROUP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,400.000	103,022		
726505-10-0	PLAINS EXPLORATION AND PRODUCT	03/29/2001	DISTRIBUTION	4,000.000	28,585		
726900-10-3	PLANAR SYSTEMS INC	02/12/2002	CANTOR, FITZGERALD & CO	4,300.000	89,999		
727493-10-8	PLANTRONICS INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	100.000	1,390		
729132-10-0	PLEXUS CORP	10/21/2002	Various	5,700.000	60,540		
729251-10-8	PLUM CREEK TIMBER CO INC COM	12/05/2002	Various	48,000.000	1,388,836		
69344F-10-6	PMC - SIERRA INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000.000	28,415		
73172K-10-4	POLYCOM INC	12/12/2002	Various	4,600.000	44,375		
737464-10-7	POST PROPERTIES, INC	12/04/2002	LEHMAN BROTHERS INC	14,000.000	357,609		
737628-10-7	POTLATCH CORP	12/12/2002	MERRILL LYNCH, INC	900.000	22,644		
739363-10-9	POWERWAVE TECHNOLOGIES INC	10/21/2002	Various	20,900.000	111,215		
740706-10-6	PRENTISS PROPERTIES TRUST	04/26/2002	DISTRIBUTION		9,332		
741437-30-5	PRICE COMMUNICATIONS	11/08/2002	Various	5,300.000	68,307		
741917-10-8	PRIME HOSPITALITY	07/02/2002	MORGAN STANLEY DEAN WITTER	7,000.000	84,770		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC	10/18/2002	Various	4,600.000	129,422		
742718-10-9	PROCTER & GAMBLE CO	12/05/2002	Various	82,500.000	7,106,533		
743410-10-2	PROLOGIS	04/26/2002	DISTRIBUTION		302,747		
743977-10-0	PROVINCE HEALTHCARE COMPANY	05/01/2002	Various	4,950.000			

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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
744320-10-2	PRUDENTIAL FINANCIAL INC	12/20/2002	Various	237,300.000	6,688,434		
69360J-10-7	PS BUSINESS PKS INC CALIF COM	04/29/2002	LEGG MASON	58,000.000	2,044,160		
74460D-10-9	PUBLIC STORAGE INC	09/19/2002	Various	120,000.000	4,118,772		
747277-10-1	QLOGIC CORP	08/12/2002	BANC OF AMERICA SECURITIES	1,100.000	38,832		
747525-10-3	QUALCOM	12/12/2002	Various	2,400.000	90,879		
74762E-10-2	QUANTA SERVICES	12/12/2002	Various	14,200.000	40,876		
747906-20-4	QUANTUM CORP.-DLT & STORAGE	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,000.000	38,517		
748767-10-0	QUINTILES	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	56,300.000	517,735		
75040P-40-5	RADIO ONE INC	11/14/2002	Various	26,700.000	419,660		
750438-10-3	RADIOSHACK CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	100.000	2,115		
755111-60-6	RATHEON	11/13/2002	Various	11,500.000	584,389		
755111-50-7	RAYTHEON COMPANY	12/05/2002	Various	203,700.000	6,637,182		
755267-10-1	READERS DIGEST ASSOC., INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,500.000	23,595		
75621K-10-6	RECKSON ASSOCIATES	03/25/2002	Various	134,800.000	3,276,928		
758849-10-3	REGENCY CENTERS CORPORATION	04/26/2002	DISTRIBUTION		48,296		
75902E-10-0	REGIONAL BANK HOLDRS TRUST DEPOSITORY RECEIPTS....(HOLDRS)	12/18/2002	Various	204,800.000	20,957,367		
76128Q-10-9	RETEK INC	10/21/2002	Various	8,900.000	20,559		
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A	10/21/2002	GOLDMAN SACHS INTERNATIONAL	200.000	4,698		
74955J-10-8	RFS HOTEL INVESTORS	07/02/2002	MORGAN STANLEY DEAN WITTER	7,000.000	94,220		
772739-20-7	ROCK TENN CO	08/22/2002	CANTOR, FITZGERALD & CO	8,200.000	137,873		
774341-10-1	ROCKWELL COLLINS INC	12/12/2002	MERRILL LYNCH, INC	900.000	19,557		
773903-10-9	ROCKWELL INTERNATIONAL CORP	11/08/2002	Various	50,900.000	921,185		
779273-10-1	ROUSE CO	10/10/2002	Various	176,300.000	5,231,480		
779382-10-0	ROWAN COS., INC	12/05/2002	Various	252,900.000	5,032,721		
749719-10-0	RSA SECURITY INC	10/21/2002	Various	12,100.000	45,979		
783519-10-1	RYANS FAMILY STEAK HOUSE	05/30/2002	Various	7,100.000			
783549-10-8	RYDER SYSTEM, INC	09/06/2002	Various	48,900.000	1,191,674		
783764-10-3	RYLAND GROUP, INC	05/31/2002	Various	4,300.000			
784117-10-3	S E I CORP	12/12/2002	Various	3,500.000	88,425		
80004C-10-1	SANDISK CORP	12/12/2002	Various	18,300.000	260,577		
803111-10-3	SARA LEE CORP	12/05/2002	Various	314,000.000	6,219,199		
804395-10-1	SAUL CENTERS	06/19/2002	Various	29,300.000	690,593		
78387G-10-3	SBC COMMUNICATIONS INC	12/05/2002	Various	368,500.000	9,854,387		
807066-10-5	SCHOLASTIC CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	800.000	29,400		
808655-10-4	SCIENTIFIC-ATLANTA, INC	07/23/2002	Various	34,900.000	424,908		
811054-20-4	SCRIPPS (E.W.) CO	12/05/2002	Various	54,000.000	4,097,980		
81111T-10-2	SCS TRANSPORTATION INC	04/06/2001	DISTRIBUTION	3,800.000	15,244		
81211K-10-0	SEALED AIR CORP	09/06/2002	Various	15,100.000	228,282		
816850-10-1	SEMTECH CORPORATION	12/12/2002	Various	3,700.000	56,587		
817492-10-1	SERENA SOFTWARE INC	06/05/2002	CANTOR, FITZGERALD & CO	12,600.000	178,550		
825549-10-8	SHUFFLE MASTER INC	04/25/2002	CANTOR, FITZGERALD & CO	5,900.000	140,942		
82567D-10-4	SHURGARD STORAGE CENTERS CL A	07/23/2002	Various	41,600.000	1,279,204		
825846-10-8	SICOR INC	12/12/2002	Various	37,500.000	524,157		
826170-10-2	SIEBEL SYSTEMS INC	10/18/2002	Various	1,700.000	10,591		
826919-10-2	SILICON LABORATORIES	12/05/2002	Various	150,200.000	3,386,766		
828806-10-9	SIMON PROPERTY GROUP INC	12/05/2002	Various	146,300.000	5,228,692		
829073-10-5	SIMPSON MANUFACTURING	08/19/2002	Various	2,600.000			
83088M-10-2	SKYWORKS SOLUTIONS INC	11/05/2002	Various	22,400.000	181,794		
832110-10-0	SMITH INTERNATIONAL, INC	12/05/2002	Various	128,353.000	3,357,169		
83237C-70-8	SMITHKLINE BEACH SERIES B-3 AUCTION RATE	01/01/2002	DIRECT	6,000,000.000	6,000,000		
833034-10-1	SNAP-ON INC	10/18/2002	MORGAN STANLEY DEAN WITTER	8,900.000	225,437		
834376-10-5	SOLUTIA INC	12/12/2002	Various	9,800.000	49,511		
835451-10-5	SONIC CORP	02/11/2002	Various	5,962.500			
835495-10-2	SONOCO PRODUCTS CO	12/12/2002	Various	1,800.000	43,116		
852061-10-0	SPRINT	12/05/2002	Various	235,600.000	2,869,886		
852061-50-6	SPRINT CORP (PCS GROUP)	12/05/2002	Various	788,200.000	3,412,092		
784635-10-4	SPX CORP	12/12/2002	Various	103,788.000	2,736,930		
790849-10-3	ST JUDE MEDICAL, INC	08/12/2002	Various	5,100.000			
792860-30-6	ST PAUL COMPANIES INC	07/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	15,000.000	750,000		
852891-10-0	STANCORP FINANCIAL GROUP INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	600.000	32,520		
855030-10-2	STAPLES	12/12/2002	MERRILL LYNCH, INC	4,800.000	91,344		
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	10/18/2002	Various	174,400.000	4,430,284		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
860342-10-4	STEWART & STEVENSON SERVICES, INC	10/02/2002	CANTOR, FITZGERALD & CO	6,400.000	65,679		
861012-10-2	STMICROELECTRONICS NV	12/23/2002	Various	241,700.000	4,699,922		
866239-10-6	SUMMIT PROPERTIES INC	05/30/2002	Various	9,900.000	234,563		
866674-10-4	SUN COMMUNITIES	04/26/2002	DISTRIBUTION		40,743		
867363-10-3	SUNGARD DATA SYSTEMS	10/18/2002	MORGAN STANLEY DEAN WITTER	17,100.000	333,963		
86768K-10-6	SUNSRISE ASSISTED LIVING	01/09/2002	CANTOR, FITZGERALD & CO	9,000.000	288,845		
868536-10-3	SUPER VALU STORES, INC	12/12/2002	Various	48,800.000	1,002,771		
870756-10-3	SWIFT TRANSPORTATION CO INC	12/12/2002	Various	4,700.000	89,280		
871237-10-3	SYKES ENTERPRISES INC	12/12/2002	Various	4,500.000	15,078		
871399-10-1	SYLVAN KEE SYSTEMS	08/22/2002	Various	2,800.000	44,903		
871503-10-8	SYMANTEC CORP	10/17/2002	Various	27,900.000			
871508-10-7	SYMBOL TECHNOLOGIES, INC	12/12/2002	MERRILL LYNCH, INC	200.000	1,746		
871607-10-7	SYNOPSYS INC	08/22/2002	Various	200.000	9,006		
871829-10-7	SYSCO CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	2,000.000	61,860		
874918-10-5	TALX INC	06/17/2002	CANTOR, FITZGERALD & CO	3,700.000	70,965		
875465-10-6	TANGER FACTORY OUTLETS	12/17/2002	Various	15,800.000	449,224		
876664-10-3	TAUBMAN CENTERS INC	09/27/2002	Various	116,700.000	1,777,897		
878895-20-0	TECUMSEH PRODUCTS CO - CL A	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	117,631		
879131-10-0	TEKTRONIX, INC	10/18/2002	MORGAN STANLEY DEAN WITTER	6,000.000	101,700		
879868-20-6	TEMPLE-INLAND INC	04/25/2002	SALOMON SMITH BARNEY	20,000.000	1,000,000		
88033G-10-0	TENET HEALTHCARE CORP	10/28/2002	Various	27,700.000			
882508-10-4	TEXAS INSTRUMENTS, INC	12/31/2002	Various	97,200.000	1,469,246		
883203-10-1	TEXTRON, INC	12/05/2002	Various	197,600.000	8,298,910		
883556-10-2	THERMO ELECTRON CORP	12/12/2002	Various	14,500.000	277,613		
884315-10-2	THOMAS & BETTS CORP	08/12/2002	Various	13,200.000	192,303		
885160-10-1	THOR INDUSTRIES, INC	07/09/2002	Various	3,550.000			
872443-40-3	THQ INC	10/17/2002	Various	4,650.000	24,170		
886423-10-2	TIDEWATER, INC	12/05/2002	Various	76,300.000	2,189,730		
887100-10-5	TIMBERLAND COMPANY - CL A	12/12/2002	Various	500.000	16,603		
888266-10-3	TITAN CORP	12/12/2002	Various	4,900.000	55,059		
872540-10-9	TJX CORP	05/09/2002	Various	17,000.000			
889478-10-3	TOLL BROTHERS INC	04/01/2002	Various	13,800.000			
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC	12/12/2002	Various	4,902.290	145,311		
891707-10-1	TOWER AUTOMOTIVE INC	05/17/2002	CANTOR, FITZGERALD & CO	5,900.000	80,022		
89420G-40-6	TRAVELERS PROPERTY CASUALTY CO, CL B	11/08/2002	Various	48,290.000	343,985		
89579K-10-9	TRIAD HOSPITALS INC	11/08/2002	Various	1,100.000	35,320		
896522-10-9	TRINITY INDS INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	2,300.000	35,834		
89674K-10-3	TRIQUENT SEMICONDUCTOR	12/12/2002	Various	37,800.000	237,950		
89687P-10-7	TRIZEC PROPERTIES INC	04/23/2002	MERGER	378,700.000	6,009,630		
899896-10-4	TUPPERWARE CORP	12/12/2002	MERRILL LYNCH, INC	12,100.000	203,643		
902124-10-6	TYCO INTERNATIONAL LTD	12/12/2002	Various	784,600.000	10,034,792		
907818-10-8	UNION PACIFIC CORP	11/08/2002	Various	15,600.000	933,993		
909214-10-8	UNISYS CORP	12/12/2002	Various	23,800.000	253,180		
909218-10-9	UNIT CORP	08/22/2002	CANTOR, FITZGERALD & CO	2,000.000	35,316		
910197-10-2	UNITED DOMINION	12/04/2002	Various	260,200.000	4,003,826		
911312-10-6	UNITED PARCEL SERVICE INC	10/18/2002	Various	17,000.000	1,057,400		
911363-10-9	UNITED RENTALS INC	10/21/2002	GOLDMAN SACHS INTERNATIONAL	600.000	4,458		
913017-10-9	UNITED TECHNOLOGIES CORP	12/12/2002	Various	207,900.000	13,811,778		
91324P-10-2	UNITEDHEALTH GROUP INC	12/12/2002	Various	1,000.000	83,790		
913903-10-0	UNIVERSAL HEALTH SERVICES INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	9,150		
915289-10-2	UNOCAL CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	23,400.000	702,702		
903236-10-7	URS CORP	08/29/2002	CANTOR, FITZGERALD & CO	2,800.000	64,676		
918204-10-8	V F CORP	12/12/2002	Various	11,300.000	417,089		
918866-10-4	VALASSIS COMMUNICATION	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	7,653		
91913Y-10-0	VALERO ENERGY CORP	01/25/2002	Various	2,964.710	89,401		
922206-10-7	VARIAN INC	08/22/2002	MORGAN STANLEY DEAN WITTER	6,700.000	234,491		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	08/22/2002	Various	11,100.000	16,724		
92343V-10-4	VERIZON COMMUNICATIONS	12/05/2002	Various	588,900.000	20,178,932		
92532F-10-0	VERTEX PHARMACEUTICALS	12/12/2002	Various	26,600.000	489,477		
925524-30-8	VIACOM - CLASS B	12/05/2002	Various	200,300.000	8,235,260		
92552R-10-9	VIAD CORP	12/12/2002	MERRILL LYNCH, INC	3,500.000	80,570		
928298-10-8	VISHAY INTERTECHNOLOGY, INC	12/12/2002	Various	2,700.000	29,002		

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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
92839U-10-7	VISTEON CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,200.000	95,590		
92844S-10-5	VISX INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	7,038		
929042-10-9	VORNADO, INC	10/14/2002	Various	15,300.000	551,718		
930059-10-0	WADDELL & REED FINANCIAL	12/12/2002	Various	13,400.000	256,285		
932270-10-1	WALLACE COMPUTER SERVICES, INC	09/09/2002	Various	9,000.000	170,762		
931142-10-3	WAL-MART STORES, INC	12/05/2002	Various	397,400.000	21,156,547		
939640-10-8	WASHINGTON POST CO. (THE)	11/08/2002	Various	300.000	206,420		
94106L-10-9	WASTE MANAGEMENT INC	12/05/2002	Various	4,100.000	97,908		
942683-10-3	WATSON PHARMACEUTICALS INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,100.000	57,930		
942712-10-0	WATSON WYATT	07/24/2002	CANTOR, FITZGERALD & CO	6,900.000	151,158		
946756-10-3	WAYPOINT FINANCIAL	11/11/2002	CANTOR, FITZGERALD & CO	9,500.000	171,019		
948741-10-3	WEINGARTEN REALTY	11/25/2002	Various	114,200.000	2,986,704		
94973H-10-8	WELLPOINT HEALTH NETWORKS - A	03/19/2002	Various	3,800.000			
950755-10-8	WERNER ENTERPRISES INC	04/08/2002	Various	6,383.950			
961765-10-4	WESTWOOD HOLDINGS GROUP	07/01/2002	DISTRIBUTION	970.750	10,325		
961840-10-5	WET SEAL	05/10/2002	Various	2,050.000			
92925E-10-8	W-H ENERGY SERVICES INC	10/03/2002	CANTOR, FITZGERALD & CO	5,800.000	100,047		
963320-10-6	WHIRLPOOL CORP	10/18/2002	Various	11,500.000	570,116		
966837-10-6	WHOLE FOODS MARKET INC	12/12/2002	Various	200.000	10,198		
969904-10-1	WILLIAMS SONOMA, INC	09/06/2002	Various	18,600.000			
974280-10-9	WINN-DIXIE STORES, INC	10/18/2002	MORGAN STANLEY DEAN WITTER	14,600.000	240,608		
97650W-10-8	WINTRUST FINANCIAL CORP	10/16/2002	CANTOR, FITZGERALD & CO	3,800.000	120,865		
983024-10-0	WYETH	12/05/2002	Various	412,800.000	15,550,744		
984121-10-3	XEROX CORP	07/23/2002	Various	62,000.000	486,015		
98385X-10-6	XTO ENERGY INC	12/05/2002	Various	87,207.000	1,989,419		
984332-10-6	YAHOO INC	10/18/2002	MORGAN STANLEY DEAN WITTER	1,900.000	28,614		
988498-10-1	YUM BRANDS INC	12/05/2002	Various	295,300.000	8,209,381		
98956P-10-2	ZIMMER HOLDINGS	12/05/2002	Various	216,500.000	7,585,681		
Total UNITED STATES					1,141,205,893	XXX	
CANADA							
C6710#-11-9	OSBBC, LTD COMMULATIVE PREFERRED CLASS 1	01/01/2002	DIRECT	9,000,000.000	9,000,000		
Total CANADA					9,000,000	XXX	
OTHER COUNTRIES							
Q03080-10-0	AMCOR LTD ORD	06/13/2002	J.B. WERE	172,465.000	691,518		
Q18193-12-0	BHP BILLITON LTD	08/23/2002	Various	170,200.000	943,575		
Q65336-11-9	NATIONAL AUSTRALIA BANK	06/13/2002	Various	68,000.000	1,255,155		
Q67027-11-2	NEWS CORP	11/20/2002	SALOMON SMITH BARNEY	100,000.000	656,117		
Q8975N-10-5	TELSTRA	06/13/2002	Various	670,220.000	1,924,905		
Q98418-10-8	WOOL WORTHS LIMITED	06/13/2002	Various	73,460.000	552,479		
B34601-35-9	GROUPE BRUXELLES LAMBERT	06/12/2002	PETERCAM	8,010.000	414,663		
B53789-10-1	KBC	06/12/2002	PETERCAM	77,120.000	2,538,931		
B82095-11-6	SOLVAY	06/12/2002	PETERCAM	33,380.000	2,251,033		
G0070K-10-3	ACE LIMITED	09/06/2002	Various	36,500.000	1,236,897		
G24182-10-0	COOPER INDUSTRIES INC CLASS A	10/18/2002	Various	19,600.000	796,104		
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	11/08/2002	Various	1,300.000	54,114		
G90078-10-9	TRANSOCEAN INC	12/05/2002	Various	70,100.000	1,707,173		
K73036-12-9	NOVO-NORDISK B	06/12/2002	Various	6,360.000	199,671		
K7317J-11-7	NOVOZYMES A/S - B SHARES	06/12/2002	Various	1,100.000	24,993		
X61873-13-3	NOKIA	06/12/2002	ENSKILDA SECURITIES, LTD	17,570.000	247,676		
654902-20-4	NOKIA CORPORATION	12/18/2002	Various	348,000.000	5,306,144		
X75653-10-9	SAMPO PLC	06/12/2002	ENSKILDA SECURITIES, LTD	9,920.000	80,437		
X9518S-10-8	UPM-KYMMENE	06/12/2002	ENSKILDA SECURITIES, LTD	4,970.000	198,295		
F13587-12-0	CAP GEMINI	06/12/2002	JPP EUROSECURITIES	2,310.000	119,245		
F80343-10-0	CIE. DE SAINT-GOBAIN	06/27/2002	Various	38,922.000			
F12033-13-4	GROUPE DANONE	06/12/2002	JPP EUROSECURITIES	570.000	65,603		
F5485U-10-0	LAGARDERE	06/12/2002	JPP EUROSECURITIES	9,790.000	430,159		
F58149-13-3	L'OREAL	06/12/2002	JPP EUROSECURITIES	7,790.000	573,172		
F5548N-10-1	SANOFI-SYNTHELABO	06/12/2002	JPP EUROSECURITIES	2,870.000	153,112		
D06216-10-1	BASF	06/12/2002	BERENBERG BANK	8,980.000	388,715		
D07112-11-9	BAYER AG	06/12/2002	BERENBERG BANK	10,840.000	342,303		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	06/12/2002	BERENBERG BANK	12,120.000	497,056		
D17922-12-7	DEUTSCHE BANK A. G.	06/12/2002	BERENBERG BANK	6,880.000	466,502		

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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
D2035M-10-2	DEUTSCHE TELEKOM	01/17/2002	BERENBERG BANK	1,100.000	17,271		
D50348-10-7	LINDE AG	06/12/2002	BERENBERG BANK	5,070.000	248,051		
D66992-10-4	SAP AG	06/12/2002	BERENBERG BANK	1,840.000	188,319		
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	01/18/2002	SALOMON SMITH BARNEY	400.000	5,607		
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	01/18/2002	SALOMON SMITH BARNEY	500.000	8,263		
Y13189-10-8	CHEUNG KONG	11/11/2002	CREDT LYONNAIS SECURITIES	94,000.000	681,526		
Y1505F-10-7	CHINA MOBILE (HK) LTD	06/13/2002	CREDT LYONNAIS SECURITIES	81,500.000	252,772		
Y1639J-11-6	CITIC PACIFIC	06/13/2002	CREDT LYONNAIS SECURITIES	84,000.000	193,698		
Y30327-10-3	HANG SENG BANK	08/27/2002	CREDT LYONNAIS SECURITIES	55,000.000	601,243		
Y33549-11-7	HONG KONG ELECTRIC	12/09/2002	CREDT LYONNAIS SECURITIES	160,000.000	633,282		
Y38024-10-8	HUTCHISON WHAMPOA	10/16/2002	CREDT LYONNAIS SECURITIES	80,000.000	473,034		
Y82594-12-1	SUN HUNG KAI PROP	06/13/2002	CREDT LYONNAIS SECURITIES	246,000.000	1,982,366		
Y9551M-10-8	WHARF HOLDINGS	06/13/2002	CREDT LYONNAIS SECURITIES	71,000.000	175,429		
T8347V-10-5	AUTOGRILL	06/12/2002	UNICREDITO ITALIANO	17,560.000	201,033		
T3679P-11-5	ENEL SOCIETA PER AZIONI	06/12/2002	UNICREDITO ITALIANO	17,750.000	105,773		
T6688Q-10-7	MEDIASET	06/12/2002	UNICREDITO ITALIANO	23,470.000	187,363		
T9276A-11-2	TELECOM ITALIA MOBILE	06/12/2002	UNICREDITO ITALIANO	51,220.000	208,807		
J01176-11-4	ALPS ELECTRIC	09/17/2002	DAIWA SECURITIES AMERICA INC	50,000.000	610,907		
J04578-12-6	BRIDGESTONE	06/13/2002	Various	145,000.000	2,052,682		
J05124-14-4	CANON	10/18/2002	Various	52,000.000	1,929,553		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	09/09/2002	NOMURA SECURITIES INTERNATIONAL	115.000	536,485		
J13440-10-2	FANUC	11/07/2002	Various	26,000.000	1,181,961		
J22848-10-5	HOYA CORPORATION	10/22/2002	Various	28,100.000	2,046,517		
J30642-16-9	KAO CORP	06/13/2002	Various	61,000.000	1,293,603		
J43830-11-6	MITSUBISHI CORPORATION	09/17/2002	DEUTSCHE BANK CAPITAL CORP	90,000.000	587,203		
J44497-10-5	MITSUBISHI TOKYO FINANCIAL GROUP	09/09/2002	GOLDMAN, SACHS & CO	88.000	574,466		
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	12/19/2002	NOMURA SECURITIES INTERNATIONAL	154,000.000	637,924		
J51699-10-6	NINTENDO CO LTD	08/23/2002	Various	12,800.000	1,567,951		
J57160-12-9	NISSAN MOTOR	06/13/2002	Various	234,000.000	1,763,073		
J59009-15-9	NOMURA HOLDINGS INC	06/13/2002	Various	53,000.000	827,164		
J59399-10-5	NTT DOCOMO, INC. TOKYO	06/13/2002	Various	646.000	641,346		
J61933-12-3	ORIX CORP	06/13/2002	Various	10,400.000	839,791		
J71305-10-6	SEVEN ELEVEN	06/13/2002	Various	14,000.000	555,253		
J72810-12-0	SHIN ETSU CHEMICAL CO	06/13/2002	Various	23,000.000	915,980		
J74358-14-4	SHISEIDO CO. LTD	06/13/2002	Various	73,000.000	988,331		
J75734-10-3	SMC CORP	06/13/2002	Various	6,300.000	726,388		
J76379-10-6	SONY CORP	10/18/2002	Various	28,100.000	1,388,540		
J81281-11-5	TAKEDA CHEMICAL	08/05/2002	Various	40,000.000	1,685,559		
J96612-11-4	YAMATO TRANSPORT CO	09/09/2002	Various	60,000.000	1,033,740		
Y4822W-10-0	KOOKMIN BANK	06/14/2002	GOOD MORNING SECURITIES	17,800.000	749,161		
Y4989M-10-1	KT CORP	08/21/2002	GOOD MORNING SECURITIES	27,000.000	1,204,332		
Y74718-10-0	SAMSUNG ELECTRONICS	10/07/2002	Various	6,600.000	1,646,726		
Y7470Y-10-4	SAMSUNG SDI	11/25/2002	GOOD MORNING SECURITIES	8,700.000	552,387		
Y77538-10-9	SHINSEGAE DEPARTMENT STORE	06/14/2002	GOOD MORNING SECURITIES	8,610.000	1,323,249		
N0030P-10-3	ABN AMRO HOLDINGS	06/12/2002	KEMPEN AND COMPANY NV	27,650.000	491,642		
N01780-12-6	AKZO N.V.	06/12/2002	KEMPEN AND COMPANY NV	10,370.000	451,207		
N4578E-41-3	ING GROUP	06/12/2002	KEMPEN AND COMPANY NV	21,750.000	536,380		
N69797-25-1	PHILIPS ELECTRONICS ORD	06/12/2002	KEMPEN AND COMPANY NV	20,460.000	563,188		
N86729-10-5	TPG NV	06/12/2002	KEMPEN AND COMPANY NV	8,590.000	175,068		
N92512-13-1	VNU-VER NED UITGEV VER BEZIT	06/12/2002	KEMPEN AND COMPANY NV	13,590.000	413,336		
879278-20-8	TELECOM CORP OF NEW ZEALAND	06/12/2002	Various	5,205.000	104,019		
R61115-10-2	NORSK HYDRO A.S	06/12/2002	ENSKILDA SECURITIES, LTD	5,800.000	289,943		
X07448-10-7	BRISA	06/12/2002	Santander Central Hispano Investment Securities	83,810.000	413,420		
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	06/12/2002	Various	9,050.000	61,706		
V42666-11-1	HAW PAR CORPORATION	12/20/2002	BONUS ISSUE	7,134.000			
V81378-14-9	SINGAPORE PRESS	08/21/2002	DEUTSCHE BANK CAPITAL CORP	101,500.000	1,155,404		
V96194-12-7	UNITED OVERSEAS BANK	11/15/2002	Various	174,500.000	1,291,583		
Y9360Y-10-3	VENTURE CORP LTD	11/14/2002	Various	213,400.000	1,669,540		
E90183-18-2	TELEFONICA DE ESPANA	06/12/2002	Santander Central Hispano Investment Securities	15,310.000	142,229		
W24713-12-0	ELECTROLUX, INC., B FREE	06/12/2002	Various	9,200.000	163,258		
W3222Z-23-6	FORENINGSSPARBK	06/12/2002	Various	15,600.000	197,538		
W90152-12-0	SVENSKA CELLULOSA B FREE	06/12/2002	Various	12,400.000	420,001		

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H14405-10-6	CIBA SPECIALTY CHEMICALS	06/12/2002	VONTOBEL (J.) & CO. BANKERS	3,835.000	302,299		
H57312-46-6	NESTLE	06/12/2002	VONTOBEL (J.) & CO. BANKERS	2,665.000	627,572		
H5820Q-15-0	NOVARTIS REGISTERED	06/12/2002	VONTOBEL (J.) & CO. BANKERS	15,170.000	587,912		
H69293-21-7	ROCHE HOLDINGS	06/12/2002	VONTOBEL (J.) & CO. BANKERS	3,200.000	242,686		
H8414O-11-2	SYNGENTA AG	06/12/2002	VONTOBEL (J.) & CO. BANKERS	5,060.000	305,136		
H8920M-85-5	UBS AG	06/12/2002	VONTOBEL (J.) & CO. BANKERS	9,330.000	471,496		
Y04327-10-5	ASUSTEK COMPUTER INC	09/05/2002	SALOMON SMITH BARNEY	300,000.000	696,824		
Y36861-10-5	HON HAI PRECISION INDUSTRIES	08/28/2002	SALOMON SMITH BARNEY	154,000.000	593,253		
Y7174J-10-6	QUANTA COMPUTER INCORP	08/27/2002	SALOMON SMITH BARNEY	250,000.000	614,733		
Y7220N-10-1	REALTEK SEMICONDUCTOR CORP	08/28/2002	SALOMON SMITH BARNEY	191,000.000	589,037		
874039-10-0	TAIWAN SEMICONDUCTOR MAUFACTURING-ADR	12/06/2002	Various	227,070.000	3,030,204		
G9885J-10-2	ASTRAZENECA PLC	06/12/2002	Various	6,800.000	284,187		
G17444-15-2	CADBURY SCHWEPPES PLC	06/12/2002	Various	88,400.000	639,846		
G3910J-11-2	GLAXOSMITHKLINE PLC	06/12/2002	Various	29,200.000	589,017		
G4611#-13-6	INTERTEK TESTING SERVICES LIMITED	08/01/2002	DIRECT	243,794.000	620,880		
G5520#-11-7	LYONNAISE ASIA WATER LIMITED PFD C	01/01/2002	DIRECT	7,856,990.760	7,856,991		
G58886-10-5	MATALAN PLC	06/12/2002	Various	32,400.000	168,088		
G6374M-10-9	NATIONAL EXPRESS	06/12/2002	Various	28,000.000	250,590		
G70956-11-8	PILKINGTON	06/12/2002	Various	352,800.000	519,602		
G80835-10-4	SHELL TRANSPORT & TRADING CO	06/12/2002	Various	68,500.000	500,677		
G87621-10-1	TESCO	06/12/2002	Various	70,100.000	260,223		
G9387S-10-5	VODAFONE GROUP PLC	06/12/2002	Various	149,800.000	219,135		
Total Other Countries					88,649,702	XXX	
6899999 - Total - Common Stocks - Industrial, Misc.					1,238,855,596	XXX	
PARENT, SUBSIDIARIES, AND AFFILIATES UNITED STATES							
02015#-10-5	ALLSTATE FINANCIAL CORPORATION	02/22/2002	DIRECT	1,000.000	1,000		
502159-90-8	ALLSTATE FINANCIAL SERVICES LLC	12/31/2002	Various	16,000,000.000	17,240,716		
02002N-89-7	ALLSTATE INSURANCE COMPANY OF CANADA	12/30/2002	DISTRIBUTION		56,492,474		
02003*-10-3	ALLSTATE INTERNATIONAL, INC.	05/06/2002	DISTRIBUTION		50,000		
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY	12/23/2002	DISTRIBUTION		350,000,000		
02010#-10-0	NEW JERSEY HOLDINGS LLC	11/15/2002	DISTRIBUTION		50,674		
03207#-10-1	IVANTAGE GROUP LLC	02/22/2002	DIRECT	1,000.000	1,000		
Total UNITED STATES					423,835,864	XXX	
OTHER COUNTRIES							
L5983#-10-3	LEND LEASE ASIA PROPERTIES, SICAF	03/27/2002	CAPITAL CONTRIBUTION	16,667.000	333,340		
Total Other Countries					333,340	XXX	
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates					424,169,204	XXX	
7099997 - Total - Common Stocks - Part 3					1,840,860,081	XXX	
7099998 - Total - Common Stocks - Part 5					2,025,420,255	XXX	
7099999 - Total - Common Stocks					3,866,280,336	XXX	
7199999 - Total - Preferred and Common Stocks					4,018,638,153	XXX	
7299999 Totals					18,332,747,316	XXX	53,577,415

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
BONDS															
GOVERNMENTS															
UNITED STATES															
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012-C 03/15/2012	12/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		27,813,478	25,000,000	25,743,500	25,708,552	(34,948)			2,104,925	2,104,925	1,114,410	
3134A4-GW-8	FHLMC 4.5 08/15/2004 08/15/2004	01/22/2002	HSBC SECURITIES, INC.		35,707,350	35,000,000	35,115,500	35,100,920	(2,259)			606,430	606,430	691,250	
313589-UF-8	FNMA DISCOUNT 03/14/2002	03/14/2002	MATURED		6,200,000	6,200,000	6,174,084	6,200,000	21,674						
362034-CV-0	GOVT NATL MTG ASSOC I #008184 11/01/2005	12/01/2002	SCHEDULED REDEMPTION		4,792	4,792	4,899	4,792	(97)					316	
362041-W8-4	GOVT NATL MTG ASSOC I #014171 01/15/2007	12/01/2002	SCHEDULED REDEMPTION		486	486	488	486	(3)					19	
362041-Z2-4	GOVT NATL MTG ASSOC I #014261 01/15/2007	09/01/2002	SCHEDULED REDEMPTION		2,773	2,773	2,785	2,773	(19)					108	
362042-UB-7	GOVT NATL MTG ASSOC I #014978 11/01/2006	12/01/2002	SCHEDULED REDEMPTION		1,457	1,457	1,463	1,457	(8)					60	
362043-TC-5	GOVT NATL MTG ASSOC I #015847 09/01/2006	12/01/2002	SCHEDULED REDEMPTION		234	234	235	234	(1)					11	
362044-L6-4	GOVT NATL MTG ASSOC I #016549 03/01/2007	12/01/2002	SCHEDULED REDEMPTION		308	308	309	308	(2)					13	
362045-HA-7	GOVT NATL MTG ASSOC I #017325 01/01/2007	12/01/2002	SCHEDULED REDEMPTION		532	532	535	532	(3)					34	
36215X-KG-6	GOVT NATL MTG ASSOC I #147995 08/01/2018	12/01/2002	SCHEDULED REDEMPTION		32,806	32,806	34,340	32,806	(1,868)					1,471	
362162-WV-7	GOVT NATL MTG ASSOC I #181660 08/01/2019	12/01/2002	SCHEDULED REDEMPTION		1,999	1,999	2,101	1,999	(131)					117	
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		1,883	1,883	1,892	1,883	(13)					94	
36219N-BZ-2	GOVT NATL MTG ASSOC I #253956 10/01/2017	12/01/2002	SCHEDULED REDEMPTION		56,586	56,586	59,502	56,586	(2,621)					2,158	
36220G-7G-1	GOVT NATL MTG ASSOC I #278195 12/01/2019	12/01/2002	SCHEDULED REDEMPTION		3,139	3,139	3,261	3,139	(145)					176	
36220N-MY-0	GOVT NATL MTG ASSOC I #283075 08/01/2019	12/01/2002	SCHEDULED REDEMPTION		16,843	16,843	17,597	16,843	(690)					1,289	
36220S-LV-6	GOVT NATL MTG ASSOC I #286640 01/01/2020	12/01/2002	SCHEDULED REDEMPTION		6,501	6,501	6,943	6,501	(449)					498	
36220T-G2-4	GOVT NATL MTG ASSOC I #287417 02/01/2020	12/01/2002	SCHEDULED REDEMPTION		36,831	36,831	38,586	36,831	(1,980)					2,197	
362205-TM-8	GOVT NATL MTG ASSOC I #297656 04/01/2021	12/01/2002	SCHEDULED REDEMPTION		3,157,601	3,157,601	3,102,062	3,157,601	58,127					148,776	
362206-QT-4	GOVT NATL MTG ASSOC I #298466 01/01/2020	12/01/2002	SCHEDULED REDEMPTION		235	235	252	235	(30)					13	
36224G-RB-6	GOVT NATL MTG ASSOC I #328182 06/01/2021	12/01/2002	SCHEDULED REDEMPTION		6,984	6,984	7,141	6,984	(152)					296	
36224H-GW-0	GOVT NATL MTG ASSOC I #328813 02/01/2022	12/01/2002	SCHEDULED REDEMPTION		2,895	2,895	2,907	2,895	(23)					131	
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059 07/01/2022	12/01/2002	SCHEDULED REDEMPTION		23,467	23,467	23,734	23,467	(245)					815	
36224T-W9-7	GOVT NATL MTG ASSOC I #338272 10/01/2021	12/01/2002	SCHEDULED REDEMPTION		3,059,883	3,059,883	3,007,665	3,059,883	49,139					141,172	
36224T-XN-5	GOVT NATL MTG ASSOC I #338285 11/01/2021	12/01/2002	SCHEDULED REDEMPTION		4,531,030	4,531,030	4,460,772	4,531,030	70,470					230,563	
36224W-TL-7	GOVT NATL MTG ASSOC I #340855 02/01/2025	12/01/2002	SCHEDULED REDEMPTION		121,964	121,964	127,395	121,964	(4,765)					5,576	
36224X-HX-2	GOVT NATL MTG ASSOC I #341446 05/01/2022	12/01/2002	SCHEDULED REDEMPTION		17,130	17,130	17,326	17,130	(179)					238	
36203C-6C-1	GOVT NATL MTG ASSOC I #345667 03/01/2023	12/01/2002	SCHEDULED REDEMPTION		160,732	160,732	165,688	160,732	(5,589)					7,832	
36203C-7J-5	GOVT NATL MTG ASSOC I #345697 02/01/2023	12/01/2002	SCHEDULED REDEMPTION		1,147,938	1,147,938	1,183,637	1,147,938	(32,480)					36,008	
36203E-VF-2	GOVT NATL MTG ASSOC I #347214 08/01/2026	12/01/2002	SCHEDULED REDEMPTION		114,623	114,623	119,727	114,623	(5,741)					5,845	
36203G-PS-6	GOVT NATL MTG ASSOC I #348833 03/01/2022	12/01/2002	SCHEDULED REDEMPTION		3,229,100	3,229,100	3,239,018	3,229,100	(9,255)					161,572	
36203K-MR-2	GOVT NATL MTG ASSOC I #351468 04/01/2023	12/01/2002	SCHEDULED REDEMPTION		142,412	142,412	146,803	142,412	(4,069)					6,424	
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056 03/01/2022	12/01/2002	SCHEDULED REDEMPTION		756,666	756,666	718,900	756,666	37,630					33,498	
36203L-D7-4	GOVT NATL MTG ASSOC I #352126 04/01/2022	12/01/2002	SCHEDULED REDEMPTION		6,083,948	6,083,948	6,091,185	6,083,948	(7,144)					256,420	
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632 12/01/2021	12/01/2002	SCHEDULED REDEMPTION		29,513	29,513	29,951	29,513	(396)					1,199	
36203P-BA-0	GOVT NATL MTG ASSOC I #354733 12/01/2022	12/01/2002	SCHEDULED REDEMPTION		533,192	533,192	524,957	533,192	7,974					23,357	
36203S-HF-7	GOVT NATL MTG ASSOC I #357630 01/01/2022	12/01/2002	SCHEDULED REDEMPTION		8,947	8,947	9,049	8,947	(111)					322	
36203S-QM-2	GOVT NATL MTG ASSOC I #357860 09/01/2022	12/01/2002	SCHEDULED REDEMPTION		9,641	9,641	9,751	9,641	(113)					280	
36203T-DT-9	GOVT NATL MTG ASSOC I #358414 11/01/2022	12/01/2002	SCHEDULED REDEMPTION		15,478	15,478	15,655	15,478	(170)					485	
36204D-HW-2	GOVT NATL MTG ASSOC I #366645 11/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,271,508	1,271,508	1,209,119	1,271,508	57,921					59,496	
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793 03/01/2023	12/01/2002	SCHEDULED REDEMPTION		942,467	942,467	957,710	942,467	(13,902)					31,574	
36204E-5C-7	GOVT NATL MTG ASSOC I #368143 11/01/2022	12/01/2002	SCHEDULED REDEMPTION		591,617	591,617	562,248	591,617	27,275					22,955	
36204F-W2-6	GOVT NATL MTG ASSOC I #368865 02/01/2023	12/01/2002	SCHEDULED REDEMPTION		496,500	496,500	488,856	496,500	6,793					19,989	
36204J-NW-2	GOVT NATL MTG ASSOC I #371305 02/01/2023	12/01/2002	SCHEDULED REDEMPTION		2,254	2,254	2,264	2,254	(16)					74	
36204L-C9-0	GOVT NATL MTG ASSOC I #372796 05/01/2023	12/01/2002	SCHEDULED REDEMPTION		630,889	630,889	651,135	630,889	(18,785)					18,278	
36204L-DE-8	GOVT NATL MTG ASSOC I #372801 01/01/2023	12/01/2002	SCHEDULED REDEMPTION		511,179	511,179	527,979	511,179	(16,808)					17,685	
36204P-4B-5	GOVT NATL MTG ASSOC I #376218 11/01/2024	12/01/2002	SCHEDULED REDEMPTION		227,140	227,140	234,238	227,140	(7,996)					10,329	
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345 11/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,420,980	1,420,980	1,350,375	1,420,980	70,948					60,141	
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367 07/01/2022	12/01/2002	SCHEDULED REDEMPTION		621,522	621,522	611,797	621,522	9,804					27,842	
36204R-AT-5	GOVT NATL MTG ASSOC I #377218 04/01/2023	12/01/2002	SCHEDULED REDEMPTION		313,173	313,173	319,590	313,173	(6,368)					15,045	
36204S-FN-1	GOVT NATL MTG ASSOC I #378273 07/01/2023	12/01/2002	SCHEDULED REDEMPTION		3,730	3,730	3,746	3,730	(24)					66	
36204S-UL-8	GOVT NATL MTG ASSOC I #378687 09/01/2022	12/01/2002	SCHEDULED REDEMPTION		546	546	548	546	(3)					36	
36204U-VK-4	GOVT NATL MTG ASSOC I #380518 10/01/2023	07/01/2002	SCHEDULED REDEMPTION		4,073	4,073	4,091	4,073	(26)					177	
36205A-DX-9	GOVT NATL MTG ASSOC I #384518 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		57,140	57,140	58,300	57,140	(962)					3,570	
36205B-DS-8	GOVT NATL MTG ASSOC I #385413 10/01/2022	12/01/2002	SCHEDULED REDEMPTION		401,544	401,544	392,384	401,544	9,426					16,625	
36205B-LC-4	GOVT NATL MTG ASSOC I #385623 04/01/2023	12/01/2002	SCHEDULED REDEMPTION		1,467,513	1,467,513	1,491,346	1,467,513	(23,403)					51,765	
36205B-PG-1	GOVT NATL MTG ASSOC I #385723 05/01/2023	12/01/2002	SCHEDULED REDEMPTION		595,858	595,858	605,641	595,858	(9,705)					18,982	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
36205E-LP-9	GOVT NATL MTG ASSOC I #388334 03/01/2023	12/01/2002	SCHEDULED REDEMPTION		403,966	403,966	410,596	403,966	(6,270)					14,356	
36205J-6E-0	GOVT NATL MTG ASSOC I #392469 09/01/2023	12/01/2002	SCHEDULED REDEMPTION		31,351	31,351	32,561	31,351	(1,320)					2,152	
36205K-CH-3	GOVT NATL MTG ASSOC I #392572 01/01/2024	12/01/2002	SCHEDULED REDEMPTION		78,167	78,167	81,184	78,167	(2,710)					2,230	
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707 10/01/2024	12/01/2002	SCHEDULED REDEMPTION		5,867	5,867	5,893	5,867	(36)					320	
36205R-W9-4	GOVT NATL MTG ASSOC I #398572 03/01/2025	12/01/2002	SCHEDULED REDEMPTION		213,078	213,078	213,078	213,078	1,203					8,981	
36205R-XM-4	GOVT NATL MTG ASSOC I #398584 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		165,466	165,466	171,296	165,466	(6,520)					7,929	
36205R-2W-6	GOVT NATL MTG ASSOC I #398689 12/01/2025	12/01/2002	SCHEDULED REDEMPTION		94,217	94,217	98,413	94,217	(4,033)					6,651	
36205V-U2-2	GOVT NATL MTG ASSOC I #402101 06/15/2032	12/01/2002	SCHEDULED REDEMPTION		144,391	144,391	146,737	144,391	(2,346)					4,393	
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054 06/01/2025	12/01/2002	SCHEDULED REDEMPTION		9,331	9,331	9,438	9,331	(107)					308	
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613 03/01/2025	12/01/2002	SCHEDULED REDEMPTION		4,579	4,579	4,599	4,579	(24)					167	
36206E-4K-8	GOVT NATL MTG ASSOC I #409526 05/01/2022	12/01/2002	SCHEDULED REDEMPTION		6,642	6,642	6,718	6,642	(87)					239	
36206F-RH-7	GOVT NATL MTG ASSOC I #410088 08/01/2024	12/01/2002	SCHEDULED REDEMPTION		188,036	188,036	193,912	188,036	(6,103)					7,547	
36206F-Y7-1	GOVT NATL MTG ASSOC I #410334 07/01/2025	12/01/2002	SCHEDULED REDEMPTION		733,088	733,088	765,733	733,088	(30,013)					36,335	
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		245,076	245,076	251,194	245,076	(5,516)					11,092	
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464 09/01/2026	12/01/2002	SCHEDULED REDEMPTION		294,693	294,693	301,231	294,693	(5,803)					13,655	
36206H-XB-9	GOVT NATL MTG ASSOC I #412074 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		243,043	243,043	251,607	243,043	(8,911)					7,913	
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		428,787	428,787	447,278	428,787	(20,269)					16,739	
36206J-KR-4	GOVT NATL MTG ASSOC I #412604 01/01/2026	12/01/2002	SCHEDULED REDEMPTION		600,041	600,041	626,762	600,041	(28,115)					31,544	
36206L-LV-9	GOVT NATL MTG ASSOC I #414440 09/01/2024	12/01/2002	SCHEDULED REDEMPTION		5,671	5,671	5,696	5,671	(38)					273	
36206M-BH-9	GOVT NATL MTG ASSOC I #415040 02/01/2025	12/01/2002	SCHEDULED REDEMPTION		94,998	94,998	99,229	94,998	(4,426)					4,246	
36206N-XY-6	GOVT NATL MTG ASSOC I #416595 08/01/2026	12/01/2002	SCHEDULED REDEMPTION		17,812	17,812	18,076	17,812	(266)					761	
36206P-S2-7	GOVT NATL MTG ASSOC I #417337 04/01/2025	12/01/2002	SCHEDULED REDEMPTION		170,434	170,434	170,434	170,434	994					7,562	
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716 03/01/2027	12/01/2002	SCHEDULED REDEMPTION		122,813	122,813	125,307	122,813	(1,971)					6,739	
36206S-PT-5	GOVT NATL MTG ASSOC I #419934 08/01/2024	12/01/2002	SCHEDULED REDEMPTION		132,236	132,236	138,124	132,236	(5,166)					4,774	
36206S-YF-5	GOVT NATL MTG ASSOC I #420210 04/01/2026	12/01/2002	SCHEDULED REDEMPTION		136,940	136,940	143,039	136,940	(5,321)					6,397	
36206V-LU-9	GOVT NATL MTG ASSOC I #422539 06/01/2025	12/01/2002	SCHEDULED REDEMPTION		471,282	471,282	492,269	471,282	(25,086)					24,914	
36206V-M5-3	GOVT NATL MTG ASSOC I #422580 05/01/2025	12/01/2002	SCHEDULED REDEMPTION		204,327	204,327	204,327	204,327	1,151					8,879	
36206V-3A-3	GOVT NATL MTG ASSOC I #422993 06/01/2026	12/01/2002	SCHEDULED REDEMPTION		84,219	84,219	87,969	84,219	(3,410)					3,302	
36206W-B2-0	GOVT NATL MTG ASSOC I #423157 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		243,572	243,572	252,154	243,572	(9,421)					10,062	
36206W-DL-6	GOVT NATL MTG ASSOC I #423207 02/01/2025	12/01/2002	SCHEDULED REDEMPTION		33,186	33,186	33,564	33,186	(344)					1,501	
36206W-GY-5	GOVT NATL MTG ASSOC I #423315 02/01/2026	12/01/2002	SCHEDULED REDEMPTION		55,830	55,830	58,316	55,830	(2,346)					2,350	
36206W-YW-9	GOVT NATL MTG ASSOC I #423825 08/01/2025	12/01/2002	SCHEDULED REDEMPTION		108,532	108,532	113,365	108,532	(5,261)					5,092	
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758 09/01/2025	12/01/2002	SCHEDULED REDEMPTION		7,326	7,326	7,409	7,326	(84)					322	
36207A-F6-4	GOVT NATL MTG ASSOC I #425989 08/01/2025	12/01/2002	SCHEDULED REDEMPTION		207,590	207,590	207,590	207,590	1,154					8,337	
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012 02/01/2026	12/01/2002	SCHEDULED REDEMPTION		60,052	60,052	62,726	60,052	(3,245)					2,682	
36207B-MT-4	GOVT NATL MTG ASSOC I #427070 10/01/2025	12/01/2002	SCHEDULED REDEMPTION		143,674	143,674	150,072	143,674	(6,823)					7,312	
36207B-UT-5	GOVT NATL MTG ASSOC I #427294 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		90,335	90,335	91,676	90,335	(1,475)					3,467	
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507 03/01/2025	12/01/2002	SCHEDULED REDEMPTION		3,814,331	3,814,331	3,799,899	3,814,331	13,691					133,320	
36207C-BT-4	GOVT NATL MTG ASSOC I #427650 04/01/2026	12/01/2002	SCHEDULED REDEMPTION		22,965	22,965	23,988	22,965	(1,190)					943	
36207C-GB-8	GOVT NATL MTG ASSOC I #427794 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		249,822	249,822	254,115	249,822	(4,231)					11,070	
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573 12/01/2025	12/01/2002	SCHEDULED REDEMPTION		147,851	147,851	154,435	147,851	(6,012)					6,335	
36207D-WP-7	GOVT NATL MTG ASSOC I #429154 10/01/2025	12/01/2002	SCHEDULED REDEMPTION		200,257	200,257	209,175	200,257	(9,259)					6,990	
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262 05/01/2025	12/01/2002	SCHEDULED REDEMPTION		66,833	66,833	69,809	66,833	(2,842)					3,019	
36207H-2H-9	GOVT NATL MTG ASSOC I #432876 10/01/2025	12/01/2002	SCHEDULED REDEMPTION		279,546	279,546	291,994	279,546	(13,518)					12,718	
36207H-3D-7	GOVT NATL MTG ASSOC I #432896 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		407,506	407,506	412,154	407,506	(5,073)					13,918	
36207J-SR-5	GOVT NATL MTG ASSOC I #433528 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		255,055	255,055	259,439	255,055	(4,620)					11,543	
36207J-UU-5	GOVT NATL MTG ASSOC I #433595 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		227,579	227,579	231,490	227,579	(4,111)					9,828	
36207J-W6-6	GOVT NATL MTG ASSOC I #433669 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		272,942	272,942	277,634	272,942	(4,978)					12,812	
36207K-KT-6	GOVT NATL MTG ASSOC I #434206 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		220,257	220,257	217,779	220,257	(8,147)					9,546	
36207K-MW-7	GOVT NATL MTG ASSOC I #434273 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		21,717	21,717	22,482	21,717	(783)					722	
36207K-NV-8	GOVT NATL MTG ASSOC I #434304 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		148,269	148,269	146,299	148,269	2,184					3,691	
36207K-PD-6	GOVT NATL MTG ASSOC I #434320 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		43,503	43,503	43,999	43,503	(520)					1,518	
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		113,479	113,479	118,160	113,479	(2,981)					5,636	
36207L-BN-7	GOVT NATL MTG ASSOC I #434845 06/01/2030	10/21/2002	Various		1,036,439	991,772	1,034,542	1,019,479	(25,292)			16,960	16,960	60,219	
36207L-R3-4	GOVT NATL MTG ASSOC I #435306 01/01/2024	12/01/2002	SCHEDULED REDEMPTION		104,605	104,605	109,263	104,605	(5,314)					3,630	
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327 05/01/2025	12/01/2002	SCHEDULED REDEMPTION		90,965	90,965	95,016	90,965	(4,236)					3,963	
36207L-4D-7	GOVT NATL MTG ASSOC I #435620 07/01/2026	12/01/2002	SCHEDULED REDEMPTION		49,608	49,608	51,817	49,608	(2,419)					3,893	
36207M-NM-4	GOVT NATL MTG ASSOC I #436096 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		253,458	253,458	257,815	253,458	(4,372)					11,350	
36207M-RR-9	GOVT NATL MTG ASSOC I #436196 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		255,952	255,952	255,952	255,952	1,433					12,354	
36207N-RX-4	GOVT NATL MTG ASSOC I #437102 11/01/2025	12/01/2002	SCHEDULED REDEMPTION		298,750	298,750	312,054	298,750	(14,075)					16,616	
36207N-5N-0	GOVT NATL MTG ASSOC I #437453 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		17,408	17,408	17,666	17,408	(262)					757	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
36207N-6M-1	GOVT NATL MTG ASSOC I #437476 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		238,942	238,942	235,768	238,942	3,392					9,858	
36207U-F8-6	GOVT NATL MTG ASSOC I #442191 10/01/2025	12/01/2002	SCHEDULED REDEMPTION		285,246	285,246	297,949	285,246	(14,378)					11,985	
36207V-R7-3	GOVT NATL MTG ASSOC I #443410 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		111,100	111,100	109,625	111,100	1,463					4,803	
36207X-X8-0	GOVT NATL MTG ASSOC I #445403 03/01/2027	12/01/2002	SCHEDULED REDEMPTION		27,189	27,189	26,960	27,189	203					1,250	
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		226,706	226,706	230,603	226,706	(4,489)					11,378	
36208C-L8-8	GOVT NATL MTG ASSOC I #446851 09/01/2026	12/01/2002	SCHEDULED REDEMPTION		13,845	13,845	14,003	13,845	(143)					468	
36208D-KB-0	GOVT NATL MTG ASSOC I #447690 11/01/2026	12/01/2002	SCHEDULED REDEMPTION		31,293	31,293	31,997	31,293	(817)					1,340	
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		258,184	258,184	262,622	258,184	(4,927)					12,643	
36208E-6T-5	GOVT NATL MTG ASSOC I #449182 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		224,227	224,227	228,081	224,227	(3,996)					10,312	
36208F-J7-6	GOVT NATL MTG ASSOC I #449486 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		6,168	6,168	6,294	6,168	(102)					275	
36208F-KT-6	GOVT NATL MTG ASSOC I #449506 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		230,651	230,651	228,273	230,651	2,228					8,673	
36208F-K2-5	GOVT NATL MTG ASSOC I #449513 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		376,844	376,844	376,844	376,844	1,835					18,038	
36208F-2T-6	GOVT NATL MTG ASSOC I #449986 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		81,360	81,360	82,567	81,360	(1,094)					3,641	
36208H-UP-9	GOVT NATL MTG ASSOC I #451590 11/01/2026	12/01/2002	SCHEDULED REDEMPTION		281,444	281,444	286,281	281,444	(4,981)					14,084	
36208L-SE-8	GOVT NATL MTG ASSOC I #454217 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		209,838	209,838	210,101	209,838	(241)					8,929	
36208L-WM-5	GOVT NATL MTG ASSOC I #454352 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		331,813	331,813	337,516	331,813	(5,552)					13,455	
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		1,006,348	1,006,348	1,022,104	1,006,348	(13,352)					43,497	
36208N-YT-4	GOVT NATL MTG ASSOC I #456222 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		119,662	119,662	121,439	119,662	(1,840)					2,350	
36208P-NB-0	GOVT NATL MTG ASSOC I #456786 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		367,677	367,677	363,886	367,677	3,408					12,760	
36208P-NX-2	GOVT NATL MTG ASSOC I #456806 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		262,390	262,390	266,900	262,390	(4,654)					11,729	
36208P-UB-2	GOVT NATL MTG ASSOC I #456978 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		140,279	140,279	143,128	140,279	(2,198)					7,260	
36208P-4G-0	GOVT NATL MTG ASSOC I #457223 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		353,488	353,488	359,564	353,488	(5,690)					16,531	
36208P-6E-3	GOVT NATL MTG ASSOC I #457269 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		203,740	203,740	207,242	203,740	(4,024)					6,767	
36208P-7M-4	GOVT NATL MTG ASSOC I #457300 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		466,831	466,831	443,635	466,831	24,160					21,671	
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		165,419	165,419	160,457	165,419	4,860					4,790	
36208Q-4U-7	GOVT NATL MTG ASSOC I #458135 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		216,404	216,404	220,124	216,404	(4,311)					9,347	
36208R-FB-5	GOVT NATL MTG ASSOC I #458362 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		298,524	298,524	303,655	298,524	(5,174)					15,133	
36208R-FK-5	GOVT NATL MTG ASSOC I #458370 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		327,744	327,744	332,609	327,744	(5,075)					10,783	
36208R-SR-6	GOVT NATL MTG ASSOC I #458728 08/01/2026	12/01/2002	SCHEDULED REDEMPTION		966,891	966,891	929,273	966,891	36,493					31,035	
36208R-V5-0	GOVT NATL MTG ASSOC I #458836 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		778,340	778,340	795,610	778,340	(14,899)					36,707	
36208R-W9-1	GOVT NATL MTG ASSOC I #458872 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		304,562	304,562	301,421	304,562	3,794					9,647	
36208R-XV-1	GOVT NATL MTG ASSOC I #458892 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		147,368	147,368	149,901	147,368	(2,782)					6,740	
36208S-BE-1	GOVT NATL MTG ASSOC I #459137 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		448,480	448,480	431,031	448,480	18,420					10,477	
36208U-CK-1	GOVT NATL MTG ASSOC I #460974 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		344,308	344,308	351,302	344,308	(6,882)					15,808	
36208U-C8-8	GOVT NATL MTG ASSOC I #460995 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		421,587	421,587	430,150	421,587	(7,757)					19,201	
36208U-JW-8	GOVT NATL MTG ASSOC I #461177 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		289,162	289,162	294,132	289,162	(5,361)					13,668	
36208U-KA-4	GOVT NATL MTG ASSOC I #461189 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		307,090	307,090	312,368	307,090	(5,679)					15,143	
36208U-KV-8	GOVT NATL MTG ASSOC I #461208 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		307,924	307,924	313,217	307,924	(5,818)					13,095	
36208U-K6-3	GOVT NATL MTG ASSOC I #461217 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		309,685	309,685	315,007	309,685	(5,584)					13,095	
36208U-3X-3	GOVT NATL MTG ASSOC I #461714 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		110,590	110,590	114,487	110,590	(8,960)					5,240	
36208U-5G-8	GOVT NATL MTG ASSOC I #461747 11/01/2028	05/16/2002	Various		11	158	152	158				(147)	(147)	4	
36208V-E2-7	GOVT NATL MTG ASSOC I #461953 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		115,569	115,569	117,284	115,569	(1,782)					2,976	
36208V-KV-6	GOVT NATL MTG ASSOC I #462108 10/01/2028	12/01/2002	SCHEDULED REDEMPTION		7,565	7,565	7,338	7,565	236					164	
36208V-TU-9	GOVT NATL MTG ASSOC I #462363 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		267,191	267,191	271,783	267,191	(4,851)					11,626	
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		258,500	258,500	262,943	258,500	(4,820)					11,340	
36208V-XY-6	GOVT NATL MTG ASSOC I #462495 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		984,952	984,952	1,004,112	984,952	(16,927)					42,503	
36208V-YA-7	GOVT NATL MTG ASSOC I #462505 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		253,762	253,762	258,124	253,762	(3,900)					9,543	
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		15,271	15,271	15,614	15,271	(418)					841	
36208V-2A-2	GOVT NATL MTG ASSOC I #462569 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		200,699	200,699	198,630	200,699	2,018					8,125	
36208W-B9-3	GOVT NATL MTG ASSOC I #462764 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		27,978	27,978	28,297	27,978	(315)					947	
36208W-MN-0	GOVT NATL MTG ASSOC I #463065 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		946,682	946,682	970,312	946,682	(19,392)					45,393	
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		305,038	305,038	310,281	305,038	(7,251)					18,921	
36208X-PV-7	GOVT NATL MTG ASSOC I #464036 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		835,442	835,442	828,491	835,442	5,793					33,811	
36208Y-EX-3	GOVT NATL MTG ASSOC I #464650 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		232,930	232,930	238,425	232,930	(5,436)					7,300	
36208Y-GE-3	GOVT NATL MTG ASSOC I #464697 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		189,780	189,780	187,823	189,780	1,980					6,171	
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		207,716	207,716	210,800	207,716	(3,433)					8,234	
36209A-H6-0	GOVT NATL MTG ASSOC I #465653 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		340,193	340,193	346,040	340,193	(5,205)					11,886	
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		259,461	259,461	263,920	259,461	(4,529)					12,718	
36209B-U2-2	GOVT NATL MTG ASSOC I #466901 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		223,824	223,824	227,670	223,824	(3,970)					10,276	
36209B-ZU-5	GOVT NATL MTG ASSOC I #467055 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		301,710	301,710	291,669	301,710	10,066					14,024	
36209C-FB-7	GOVT NATL MTG ASSOC I #467362 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		7,584	7,584	7,483	7,584	106					348	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
36209C-S2-3	GOVT NATL MTG ASSOC I #467737 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		298,935	298,935	302,345	298,935	(3,631)					9,379	
36209C-VV-5	GOVT NATL MTG ASSOC I #467828 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		267,701	267,701	274,017	267,701	(5,494)					12,182	
36209C-2J-4	GOVT NATL MTG ASSOC I #467977 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		215,474	215,474	217,932	215,474	(2,343)					9,850	
36209C-5K-8	GOVT NATL MTG ASSOC I #468050 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		630,390	630,390	599,068	630,390	34,046					29,439	
36209D-VA-9	GOVT NATL MTG ASSOC I #468709 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		316,497	316,497	313,233	316,497	3,142					13,098	
36209D-WV-2	GOVT NATL MTG ASSOC I #468760 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		234,983	234,983	240,527	234,983	(5,159)					9,677	
36209E-7L-0	GOVT NATL MTG ASSOC I #469899 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		9,600	9,600	9,472	9,600	137					407	
36209F-CW-7	GOVT NATL MTG ASSOC I #469985 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		140,806	140,806	136,582	140,806	4,415					4,090	
36209F-C4-9	GOVT NATL MTG ASSOC I #469991 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		342,882	342,882	343,525	342,882	(579)					15,003	
36209F-PX-1	GOVT NATL MTG ASSOC I #470338 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		176,114	176,114	182,320	176,114	(6,518)					7,475	
36209F-7D-5	GOVT NATL MTG ASSOC I #470792 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		187,270	187,270	191,133	187,270	(4,429)					6,989	
36209H-DP-7	GOVT NATL MTG ASSOC I #471810 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		245,869	245,869	250,094	245,869	(4,717)					10,829	
36209H-SC-0	GOVT NATL MTG ASSOC I #472215 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		29,179	29,179	28,792	29,179	398					1,116	
36209J-MH-1	GOVT NATL MTG ASSOC I #472960 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		344,212	344,212	340,340	344,212	(11,228)					15,921	
36209K-PC-6	GOVT NATL MTG ASSOC I #473919 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		228,867	228,867	232,800	228,867	(4,388)					8,390	
36209K-V6-2	GOVT NATL MTG ASSOC I #474137 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		278,608	278,608	283,397	278,608	(5,087)					13,734	
36209L-5L-6	GOVT NATL MTG ASSOC I #475251 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		84,918	84,918	83,611	84,918	1,128					4,276	
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		162,012	162,012	165,834	162,012	(3,765)					6,854	
36209M-LA-0	GOVT NATL MTG ASSOC I #475621 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		280,803	280,803	276,087	280,803	4,224					14,070	
36209N-EX-6	GOVT NATL MTG ASSOC I #476350 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		424,668	424,668	425,332	424,668	(582)					18,857	
36209P-AA-5	GOVT NATL MTG ASSOC I #477101 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		348,917	348,917	356,658	348,917	(7,463)					12,690	
36209P-A5-6	GOVT NATL MTG ASSOC I #477128 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		840,536	840,536	859,186	840,536	(15,401)					43,965	
36209P-HH-3	GOVT NATL MTG ASSOC I #477332 07/01/2026	12/01/2002	SCHEDULED REDEMPTION		368,744	368,744	373,413	368,744	(3,341)					15,945	
36209P-R4-1	GOVT NATL MTG ASSOC I #477607 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		621,351	621,351	636,860	621,351	(12,685)					26,530	
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015 12/01/2027	12/01/2002	SCHEDULED REDEMPTION		408,074	408,074	417,128	408,074	(8,442)					16,448	
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		299,883	299,883	296,790	299,883	3,417					8,720	
36209Q-DR-3	GOVT NATL MTG ASSOC I #478112 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		181,987	181,987	181,987	181,987	935					6,555	
36209Q-DZ-5	GOVT NATL MTG ASSOC I #478120 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		231,690	231,690	232,052	231,690	(331)					10,477	
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		991,675	991,675	942,401	991,675	53,401					39,287	
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		355,656	355,656	361,768	355,656	(6,064)					15,559	
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		61,195	61,195	60,382	61,195	817					3,672	
36209R-LM-3	GOVT NATL MTG ASSOC I #479232 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		60,561	60,561	63,060	60,561	(1,820)					2,721	
36209R-XP-3	GOVT NATL MTG ASSOC I #479586 05/01/2030	10/21/2002	Various		719,106	698,604	728,732	711,863	(25,713)			7,243	7,243	37,250	
36209R-XR-9	GOVT NATL MTG ASSOC I #479588 04/01/2030	10/21/2002	Various		1,342,754	1,299,244	1,355,274	1,329,043	(39,638)			13,710	13,710	67,522	
36209S-AN-1	GOVT NATL MTG ASSOC I #479813 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		227,190	227,190	232,029	227,190	(5,169)					9,931	
36209S-HF-1	GOVT NATL MTG ASSOC I #480030 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		180,057	180,057	177,033	180,057	2,683					6,919	
36209S-WG-2	GOVT NATL MTG ASSOC I #480447 12/01/2027	12/01/2002	SCHEDULED REDEMPTION		214,330	214,330	214,665	214,330	(270)					10,238	
36209V-B9-4	GOVT NATL MTG ASSOC I #482564 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		257,958	257,958	253,988	257,958	3,230					12,116	
36209V-S5-4	GOVT NATL MTG ASSOC I #483040 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		17,487	17,487	17,318	17,487	146					789	
36209Y-LR-7	GOVT NATL MTG ASSOC I #485536 03/01/2031	10/21/2002	Various		757,320	732,518	748,122	743,200	(5,982)			14,119	14,119	37,060	
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		138,661	138,661	141,615	138,661	(3,155)					5,123	
36209Y-UB-2	GOVT NATL MTG ASSOC I #485778 05/01/2031	10/21/2002	Various		480,631	464,984	474,889	471,784	(3,778)			8,847	8,847	23,155	
36210A-PM-3	GOVT NATL MTG ASSOC I #486528 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		205,286	205,286	205,286	205,286	995					9,201	
36210A-5N-3	GOVT NATL MTG ASSOC I #486953 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		13,321	13,321	13,192	13,321	139					290	
36210B-RW-7	GOVT NATL MTG ASSOC I #487501 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		118,753	118,753	117,175	118,753	1,510					6,529	
36210B-UM-5	GOVT NATL MTG ASSOC I #487588 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		343,950	343,950	339,543	343,950	4,404					10,438	
36210C-UN-1	GOVT NATL MTG ASSOC I #488489 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		66,854	66,854	65,966	66,854	900					2,699	
36210D-CG-4	GOVT NATL MTG ASSOC I #488871 09/01/2013	12/01/2002	SCHEDULED REDEMPTION		70,065	70,065	64,547	70,065	4,456					2,381	
36210D-C5-8	GOVT NATL MTG ASSOC I #488892 12/01/2013	12/01/2002	SCHEDULED REDEMPTION		41,592	41,592	38,316	41,592	2,665					1,219	
36210D-KV-2	GOVT NATL MTG ASSOC I #489108 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		136,176	136,176	140,974	136,176	(5,155)					4,794	
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		89,556	89,556	91,464	89,556	(2,037)					2,400	
36210E-QS-1	GOVT NATL MTG ASSOC I #490165 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		208,146	208,146	191,755	208,146	14,118					4,531	
36210H-DD-1	GOVT NATL MTG ASSOC I #492500 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		146,394	146,394	144,449	146,394	1,876					7,157	
36210H-RF-1	GOVT NATL MTG ASSOC I #492886 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		502,645	502,645	479,791	502,645	24,788					17,390	
36210J-C2-2	GOVT NATL MTG ASSOC I #493389 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		261,001	261,001	249,133	261,001	11,231					9,137	
36210J-SL-3	GOVT NATL MTG ASSOC I #493823 01/01/2014	12/01/2002	SCHEDULED REDEMPTION		110,431	110,431	101,735	110,431	7,238					3,665	
36210J-UL-0	GOVT NATL MTG ASSOC I #493887 01/01/2014	12/01/2002	SCHEDULED REDEMPTION		51,918	51,918	47,829	51,918	3,670					1,951	
36210K-J7-1	GOVT NATL MTG ASSOC I #494486 10/01/2028	12/01/2002	SCHEDULED REDEMPTION		101,302	101,302	99,957	101,302	1,510					5,011	
36210K-WK-7	GOVT NATL MTG ASSOC I #494850 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		57,864	57,864	53,307	57,864	4,077					2,117	
36210L-QL-0	GOVT NATL MTG ASSOC I #495559 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		154,925	154,925	155,167	154,925	(201)					4,019	
36210L-3A-9	GOVT NATL MTG ASSOC I #495893 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		273,841	273,841	274,355	273,841	(450)					10,763	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
36210N-UW-7	GOVT NATL MTG ASSOC I #497497 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		461,726	461,726	438,964	461,726	21,485					21,209	
36210N-VY-2	GOVT NATL MTG ASSOC I #497531 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		225,959	225,959	224,053	225,959	1,776					10,977	
36210P-K8-6	GOVT NATL MTG ASSOC I #498119 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		134,729	134,729	139,476	134,729	(5,203)					5,049	
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302 04/01/2014	12/01/2002	SCHEDULED REDEMPTION		42,947	42,947	39,565	42,947	3,132					1,480	
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		159,655	159,655	162,025	159,655	(2,521)					6,555	
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		399,907	399,907	408,155	399,907	(8,685)					20,751	
36210Q-ZF-2	GOVT NATL MTG ASSOC I #499442 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		101,031	101,031	99,689	101,031	1,429					4,529	
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484 03/01/2027	12/01/2002	SCHEDULED REDEMPTION		2,020	2,020	2,002	2,020	17					58	
36210R-GV-6	GOVT NATL MTG ASSOC I #499812 07/01/2031	10/21/2002	Various		490,466	473,610	483,699	480,757	(3,628)			9,709	9,709	24,553	
36210R-S2-7	GOVT NATL MTG ASSOC I #500137 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		190,598	190,598	197,313	190,598	(7,703)					7,790	
36210R-W2-2	GOVT NATL MTG ASSOC I #500265 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		323,973	323,973	330,655	323,973	(8,173)					14,390	
36210R-W3-0	GOVT NATL MTG ASSOC I #500266 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		133,042	133,042	137,389	133,042	(5,153)					6,156	
36210S-7C-6	GOVT NATL MTG ASSOC I #501391 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		9,495	9,495	9,210	9,495	348					316	
36210T-3F-1	GOVT NATL MTG ASSOC I #502198 02/01/2014	12/01/2002	SCHEDULED REDEMPTION		155,112	155,112	142,897	155,112	10,814					7,246	
36210T-4C-7	GOVT NATL MTG ASSOC I #502219 04/01/2014	12/01/2002	SCHEDULED REDEMPTION		109,328	109,328	100,719	109,328	7,139					3,835	
36210U-AP-8	GOVT NATL MTG ASSOC I #502314 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		235,126	235,126	232,003	235,126	3,219					11,363	
36210U-RQ-8	GOVT NATL MTG ASSOC I #502795 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		46,597	46,597	48,519	46,597	(1,759)					2,779	
36210U-WH-2	GOVT NATL MTG ASSOC I #502948 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		488,825	488,825	482,562	488,825	6,095					18,412	
36210V-HA-2	GOVT NATL MTG ASSOC I #503425 12/01/2013	12/01/2002	SCHEDULED REDEMPTION		89,151	89,151	82,130	89,151	5,897					3,373	
36210V-M5-7	GOVT NATL MTG ASSOC I #503580 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		8,517	8,517	8,404	8,517	119					272	
36210V-RB-9	GOVT NATL MTG ASSOC I #503682 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		127,921	127,921	121,894	127,921	5,660					3,994	
36210V-R5-2	GOVT NATL MTG ASSOC I #503708 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		11,993	11,993	11,834	11,993	159					491	
36210V-XA-4	GOVT NATL MTG ASSOC I #503873 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		149,545	149,545	147,559	149,545	2,061					6,664	
36210W-EE-5	GOVT NATL MTG ASSOC I #504233 01/01/2014	12/01/2002	SCHEDULED REDEMPTION		23,592	23,592	21,734	23,592	1,554					1,037	
36210X-KT-3	GOVT NATL MTG ASSOC I #505306 09/01/2026	12/01/2002	SCHEDULED REDEMPTION		135,806	135,806	129,409	135,806	6,368					7,503	
36210X-MU-8	GOVT NATL MTG ASSOC I #505371 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		23,949	23,949	24,937	23,949	(709)					896	
36210X-W4-5	GOVT NATL MTG ASSOC I #505667 02/01/2014	12/01/2002	SCHEDULED REDEMPTION		2,882	2,882	2,655	2,882	195					111	
36210X-5D-5	GOVT NATL MTG ASSOC I #505844 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		178,520	178,520	184,810	178,520	(7,680)					7,224	
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		178,436	178,436	184,723	178,436	(6,657)					5,545	
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		90,818	90,818	91,854	90,818	(1,047)					2,895	
36210Y-TZ-8	GOVT NATL MTG ASSOC I #506468 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		39,346	39,346	40,231	39,346	(1,463)					404	
36210Y-WF-8	GOVT NATL MTG ASSOC I #506546 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		239,599	239,599	239,187	239,599	410					14,080	
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		216,435	216,435	220,899	216,435	(5,041)					8,817	
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		56,849	56,849	59,194	56,849	(1,620)					2,349	
36211A-FK-7	GOVT NATL MTG ASSOC I #506970 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		97,810	97,810	101,256	97,810	(4,635)					4,479	
36211A-NF-9	GOVT NATL MTG ASSOC I #507190 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		144,004	144,004	149,078	144,004	(5,483)					6,903	
36211A-PZ-3	GOVT NATL MTG ASSOC I #507240 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		210,965	210,965	218,398	210,965	(8,646)					8,887	
36211B-CC-6	GOVT NATL MTG ASSOC I #507767 07/01/2013	12/01/2002	SCHEDULED REDEMPTION		77,625	77,625	71,512	77,625	5,308					2,659	
36211B-DU-5	GOVT NATL MTG ASSOC I #507815 10/01/2028	12/01/2002	SCHEDULED REDEMPTION		57,625	57,625	56,859	57,625	830					2,690	
36211B-E9-1	GOVT NATL MTG ASSOC I #507860 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		65,246	65,246	64,379	65,246	984					2,840	
36211B-GC-2	GOVT NATL MTG ASSOC I #507895 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		170,849	170,849	168,580	170,849	2,307					7,277	
36211B-HL-1	GOVT NATL MTG ASSOC I #507935 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		67,458	67,458	62,146	67,458	4,595					2,311	
36211C-MH-2	GOVT NATL MTG ASSOC I #508960 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		40,447	40,447	42,115	40,447	(1,152)					1,497	
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341 01/01/2014	12/01/2002	SCHEDULED REDEMPTION		254,680	254,680	234,624	254,680	16,798					8,094	
36211C-Z7-0	GOVT NATL MTG ASSOC I #509366 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		174,037	174,037	180,169	174,037	(7,079)					7,710	
36211C-4V-1	GOVT NATL MTG ASSOC I #509436 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		89,344	89,344	92,492	89,344	(3,141)					3,141	
36211D-UC-2	GOVT NATL MTG ASSOC I #510079 08/01/2013	12/01/2002	SCHEDULED REDEMPTION		359,260	359,260	330,969	359,260	23,590					16,037	
36211E-AJ-7	GOVT NATL MTG ASSOC I #510409 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		28,322	28,322	29,320	28,322	(1,148)					1,205	
36211E-AX-6	GOVT NATL MTG ASSOC I #510422 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		203,497	203,497	210,667	203,497	(8,264)					7,641	
36211E-EE-4	GOVT NATL MTG ASSOC I #510533 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		190,493	190,493	197,205	190,493	(7,905)					8,408	
36211E-E7-9	GOVT NATL MTG ASSOC I #510558 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		170,182	170,182	176,178	170,182	(7,035)					6,765	
36211E-LM-8	GOVT NATL MTG ASSOC I #510732 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		58,804	58,804	60,057	58,804	(1,338)					2,609	
36211E-RR-1	GOVT NATL MTG ASSOC I #510896 07/01/2013	12/01/2002	SCHEDULED REDEMPTION		235,732	235,732	217,168	235,732	14,448					8,727	
36211E-R2-6	GOVT NATL MTG ASSOC I #510905 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		251,489	251,489	256,676	251,489	(5,213)					9,698	
36211E-SM-1	GOVT NATL MTG ASSOC I #510924 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		26,866	26,866	26,639	26,866	170					1,285	
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		154,094	154,094	159,524	154,094	(6,144)					5,524	
36211E-3N-6	GOVT NATL MTG ASSOC I #511205 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		185,741	185,741	192,285	185,741	(8,601)					6,450	
36211G-CM-3	GOVT NATL MTG ASSOC I #512276 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		46,822	46,822	48,472	46,822	(2,052)					2,148	
36211G-E5-8	GOVT NATL MTG ASSOC I #512356 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		34,409	34,409	35,621	34,409	(1,346)					1,109	
36211H-MM-0	GOVT NATL MTG ASSOC I #513464 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		173,483	173,483	179,595	173,483	(6,892)					6,550	
36211H-TA-9	GOVT NATL MTG ASSOC I #513645 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		136,388	136,388	125,775	136,388	9,574					5,933	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
36211J-LB-1	GOVT NATL MTG ASSOC I #514322 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		233,509	233,509	241,736	233,509	(8,465)					11,286	
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		179,719	179,719	186,051	179,719	(7,121)					7,702	
36211J-LS-4	GOVT NATL MTG ASSOC I #514337 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		199,887	199,887	206,930	199,887	(6,965)					7,571	
36211K-3U-6	GOVT NATL MTG ASSOC I #515711 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		74,309	74,309	77,374	74,309	(1,993)					3,419	
36211K-5U-4	GOVT NATL MTG ASSOC I #515759 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		67,793	67,793	70,590	67,793	(2,374)					3,387	
36211K-6V-1	GOVT NATL MTG ASSOC I #515784 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		102,052	102,052	106,262	102,052	(3,655)					4,386	
36211L-HR-6	GOVT NATL MTG ASSOC I #516040 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		112,090	112,090	116,039	112,090	(9,187)					5,191	
36211L-XW-7	GOVT NATL MTG ASSOC I #516493 12/01/2027	12/01/2002	SCHEDULED REDEMPTION		5,596	5,596	5,826	5,596	(208)					248	
36211M-BR-0	GOVT NATL MTG ASSOC I #516748 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		60,605	60,605	63,105	60,605	(1,974)					2,628	
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		136,188	136,188	140,987	136,188	(7,332)					8,253	
36211N-MR-6	GOVT NATL MTG ASSOC I #517968 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		157,366	157,366	160,718	157,366	(3,580)					7,020	
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		273,430	273,430	283,064	273,430	(10,250)					7,275	
36211N-R7-5	GOVT NATL MTG ASSOC I #518110 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		2,148,289	2,148,289	2,172,458	2,148,289	(23,973)					99,896	
36211P-J3-8	GOVT NATL MTG ASSOC I #518782 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		308,937	308,937	319,823	308,937	(11,767)					11,006	
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		20,580	20,580	21,429	20,580	(600)					928	
36211R-MK-2	GOVT NATL MTG ASSOC I #520662 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		192,721	192,721	199,511	192,721	(8,479)					7,520	
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		46,379	46,379	48,013	46,379	(1,853)					2,563	
36211S-RD-1	GOVT NATL MTG ASSOC I #521684 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		200,305	200,305	207,363	200,305	(8,968)					9,643	
36211U-AB-8	GOVT NATL MTG ASSOC I #523002 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		284,718	284,718	287,299	284,718	(2,580)					7,378	
36211U-K2-7	GOVT NATL MTG ASSOC I #523313 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		33,111	33,111	34,278	33,111	(1,416)					1,426	
36211U-ZP-0	GOVT NATL MTG ASSOC I #523750 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		139,982	139,982	144,914	139,982	(5,401)					6,310	
36211V-N9-7	GOVT NATL MTG ASSOC I #524316 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		199,520	199,520	206,550	199,520	(8,856)					7,598	
36211W-KL-1	GOVT NATL MTG ASSOC I #525099 12/01/2028	10/21/2002	Various		47,298	46,567	47,615	46,908	(934)			389	389	1,649	
36211W-LC-0	GOVT NATL MTG ASSOC I #525123 08/01/2029	10/21/2002	Various		189,309	185,837	193,852	188,194	(7,611)			1,114	1,114	8,846	
36211X-K9-6	GOVT NATL MTG ASSOC I #526020 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		504,497	504,497	522,273	504,497	(18,629)					21,186	
36211X-L4-6	GOVT NATL MTG ASSOC I #526047 12/01/2028	10/21/2002	Various		380,304	365,406	381,164	379,946	(12,705)			357	357	19,599	
36211Y-PT-5	GOVT NATL MTG ASSOC I #527034 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		229,838	229,838	237,936	229,838	(8,202)					9,436	
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		233,802	233,802	242,040	233,802	(10,084)					5,849	
36211Y-Z4-9	GOVT NATL MTG ASSOC I #527363 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		217,379	217,379	225,038	217,379	(8,507)					8,424	
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		276,387	276,387	286,125	276,387	(9,860)					8,738	
36212A-G6-6	GOVT NATL MTG ASSOC I #527721 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		19,373	19,373	20,172	19,373	(1,005)					844	
36212C-N3-1	GOVT NATL MTG ASSOC I #529710 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		37,853	37,853	39,186	37,853	(1,478)					1,748	
36212E-GW-1	GOVT NATL MTG ASSOC I #531313 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		296,583	296,583	307,033	296,583	(12,029)					13,410	
36212E-JV-0	GOVT NATL MTG ASSOC I #531376 04/01/2030	10/21/2002	Various		363,044	345,119	360,003	355,726	(5,367)			7,317	7,317	21,090	
36212E-U6-2	GOVT NATL MTG ASSOC I #531705 04/01/2030	10/21/2002	Various		792,458	766,485	799,539	783,893	(20,019)			8,565	8,565	38,742	
36212E-VT-1	GOVT NATL MTG ASSOC I #531726 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		38,746	38,746	40,112	38,746	(1,568)					1,912	
36212F-YB-4	GOVT NATL MTG ASSOC I #532706 02/01/2030	10/21/2002	Various		1,395,930	1,341,831	1,399,698	1,373,420	(33,746)			22,510	22,510	75,977	
36212G-GE-6	GOVT NATL MTG ASSOC I #533097 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		212,397	212,397	219,881	212,397	(7,150)					11,666	
36212G-MA-7	GOVT NATL MTG ASSOC I #533253 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		354,638	354,638	369,932	354,638	(19,336)					11,677	
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		190,552	190,552	194,611	190,552	(4,335)					8,054	
36212L-3J-8	GOVT NATL MTG ASSOC I #537301 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		13,630	13,630	13,221	13,630	392					396	
36212N-MB-0	GOVT NATL MTG ASSOC I #538654 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		270,100	270,100	281,241	270,100	(7,739)					11,276	
36212P-UY-6	GOVT NATL MTG ASSOC I #539799 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		158,598	158,598	163,009	158,598	(4,411)					5,809	
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		204,488	204,488	211,693	204,488	(8,585)					8,811	
36212R-QT-8	GOVT NATL MTG ASSOC I #541466 04/01/2031	10/21/2002	Various		162,906	158,397	161,771	160,334	(1,666)			2,572	2,572	8,007	
36212R-YY-8	GOVT NATL MTG ASSOC I #541727 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		137,572	137,572	142,419	137,572	(5,945)					5,694	
36212R-3V-8	GOVT NATL MTG ASSOC I #541812 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		117,257	117,257	119,755	117,257	(2,668)					4,700	
36212S-AV-8	GOVT NATL MTG ASSOC I #541920 06/01/2031	10/21/2002	Various		697,724	673,718	688,069	684,269	(4,776)			13,455	13,455	34,401	
36212T-D4-3	GOVT NATL MTG ASSOC I #542923 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		109,433	109,433	111,764	109,433	(2,490)					4,803	
36212U-BC-4	GOVT NATL MTG ASSOC I #543735 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		69,779	69,779	71,265	69,779	(1,587)					3,143	
36212U-XY-2	GOVT NATL MTG ASSOC I #544395 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		50,947	50,947	52,032	50,947	(1,159)					3,003	
36212W-NL-7	GOVT NATL MTG ASSOC I #545895 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		142,838	142,838	145,881	142,838	(3,250)					6,625	
36212W-2A-4	GOVT NATL MTG ASSOC I #546269 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		209,674	209,674	214,145	209,674	(4,770)					10,645	
36213B-LF-7	GOVT NATL MTG ASSOC I #549426 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		237,760	237,760	242,825	237,760	(5,409)					6,740	
36213B-NF-5	GOVT NATL MTG ASSOC I #549490 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		16,475	16,475	17,055	16,475	(1,203)					304	
36213B-N2-4	GOVT NATL MTG ASSOC I #549509 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		22,375	22,375	23,164	22,375	(1,371)					1,242	
36213C-BN-9	GOVT NATL MTG ASSOC I #550045 02/01/2031	11/19/2002	Various		2,250,072	2,173,381	2,219,677	2,206,591	(16,235)			43,482	43,482	111,741	
36213C-PM-6	GOVT NATL MTG ASSOC I #550428 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		343,644	343,644	349,228	343,644	(5,584)					9,557	
36213C-Q7-8	GOVT NATL MTG ASSOC I #550478 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		22,271	22,271	23,055	22,271	(945)					1,218	
36213D-NS-3	GOVT NATL MTG ASSOC I #551301 03/01/2031	10/21/2002	Various		446,013	433,642	442,879	439,299	(4,209)			6,714	6,714	20,626	
36213E-YA-8	GOVT NATL MTG ASSOC I #552505 12/01/2031	12/01/2002	Various		10,524,050	10,097,537	10,383,109	10,341,214	(41,894)			182,836	182,836	267,833	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
36213E-YK-6	GOVT NATL MTG ASSOC I #552514 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		281,521	281,521	284,072	281,521	(2,551)					7,835	
36213F-4V-2	GOVT NATL MTG ASSOC I #553536 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		6,104	6,104	6,305	6,104	(201)					170	
36213H-MV-8	GOVT NATL MTG ASSOC I #554872 05/01/2031	10/21/2002	Various		451,536	437,805	447,131	443,765	(4,000)			7,771	7,771	22,309	
36213L-DU-1	GOVT NATL MTG ASSOC I #557315 04/01/2031	10/21/2002	Various		593,069	575,112	587,363	582,978	(5,218)			10,091	10,091	28,679	
36213L-E9-7	GOVT NATL MTG ASSOC I #557360 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		193,662	193,662	197,787	193,662	(4,406)					7,168	
36213L-GL-8	GOVT NATL MTG ASSOC I #557403 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		62,608	62,608	63,323	62,608	(941)					1,881	
36213L-M3-1	GOVT NATL MTG ASSOC I #557578 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		215,984	215,984	223,594	215,984	(8,489)					7,992	
36213M-ZP-6	GOVT NATL MTG ASSOC I #558850 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		125,862	125,862	127,907	125,862	(2,045)					3,182	
36213M-2H-0	GOVT NATL MTG ASSOC I #558876 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		19,286	19,286	19,922	19,286	(636)					777	
36213N-JG-2	GOVT NATL MTG ASSOC I #559263 04/01/2031	10/21/2002	Various		856,120	829,525	847,195	841,512	(6,884)			14,607	14,607	40,871	
36213N-JW-7	GOVT NATL MTG ASSOC I #559277 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		121,303	121,303	123,887	121,303	(2,760)					6,026	
36213P-HE-4	GOVT NATL MTG ASSOC I #560129 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		227,745	227,745	235,253	227,745	(7,508)					8,645	
36213P-R2-9	GOVT NATL MTG ASSOC I #560405 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		1,122	1,122	1,088	1,122	32					32	
36213S-EM-3	GOVT NATL MTG ASSOC I #562740 03/01/2031	10/21/2002	Various		170,913	164,990	168,504	167,548	(1,195)			3,366	3,366	8,704	
36213T-B5-1	GOVT NATL MTG ASSOC I #563560 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		4,876,770	4,876,770	5,036,789	4,876,770	(160,019)					165,642	
36213T-RX-3	GOVT NATL MTG ASSOC I #564002 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		266,994	266,994	272,682	266,994	(6,074)					9,213	
36213T-UJ-0	GOVT NATL MTG ASSOC I #564085 06/01/2031	10/21/2002	Various		311,938	304,582	311,070	307,648	(3,863)			4,290	4,290	13,568	
36213U-CK-4	GOVT NATL MTG ASSOC I #564474 08/01/2031	12/01/2002	Various		701,025	698,392	717,816	699,875	(17,942)			1,150	1,150	26,405	
36213V-R6-7	GOVT NATL MTG ASSOC I #565809 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		212,933	212,933	216,393	212,933	(3,460)					5,710	
36213X-VE-1	GOVT NATL MTG ASSOC I #567713 06/15/2032	12/01/2002	SCHEDULED REDEMPTION		13,630	13,630	13,851	13,630	(221)					256	
36213Y-YB-2	GOVT NATL MTG ASSOC I #568706 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		182,178	182,178	184,621	182,178	(2,442)					5,277	
36213Y-YG-1	GOVT NATL MTG ASSOC I #568711 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		148,227	148,227	153,114	148,227	(4,887)					4,311	
36213Y-YH-9	GOVT NATL MTG ASSOC I #568712 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		993,010	993,010	1,025,749	993,010	(32,738)					34,596	
36213Y-ZG-0	GOVT NATL MTG ASSOC I #568743 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		514,922	514,922	531,899	514,922	(16,976)					20,154	
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,845,224	1,845,224	1,898,274	1,845,224	(53,050)					63,518	
36200R-DA-7	GOVT NATL MTG ASSOC I #569897 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		220,562	220,562	224,146	220,562	(3,584)					5,938	
36200S-V4-9	GOVT NATL MTG ASSOC I #571335 01/01/2031	10/21/2002	Various		730,338	709,452	724,564	718,874	(6,717)			11,464	11,464	33,535	
36200S-V9-8	GOVT NATL MTG ASSOC I #571340 11/01/2030	10/21/2002	Various		178,327	172,712	176,391	175,423	(1,218)			2,904	2,904	8,416	
36200T-KQ-0	GOVT NATL MTG ASSOC I #571903 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		80,318	80,318	81,046	80,318	(728)					2,090	
36200W-XX-4	GOVT NATL MTG ASSOC I #574994 04/01/2032	12/01/2002	Various		140,424	140,424	141,970	140,424	(1,546)					4,324	
36200W-YE-5	GOVT NATL MTG ASSOC I #575009 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		74,638	74,638	75,315	74,638	(676)					2,337	
36201D-J4-5	GOVT NATL MTG ASSOC I #579983 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		266,228	266,228	275,005	266,228	(8,777)					8,549	
36201F-HJ-9	GOVT NATL MTG ASSOC I #581733 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		362,579	362,579	367,272	362,579	(4,693)					10,390	
36201F-RE-9	GOVT NATL MTG ASSOC I #581985 04/01/2032	12/01/2002	Various		647,912	627,151	637,343	634,998	(2,345)			12,914	12,914	20,220	
36201J-CD-9	GOVT NATL MTG ASSOC I #584268 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		127,500	127,500	128,832	127,500	(1,332)					3,616	
36201J-F7-9	GOVT NATL MTG ASSOC I #584390 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,334,302	1,334,302	1,378,292	1,334,302	(43,990)					46,241	
36201J-HV-4	GOVT NATL MTG ASSOC I #584444 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		106,192	106,192	107,917	106,192	(1,726)					3,021	
36201K-JS-6	GOVT NATL MTG ASSOC I #585373 11/01/2031	12/01/2002	Various		7,423,216	7,110,091	7,345,613	7,296,555	(49,058)			126,661	126,661	267,225	
36201L-UV-4	GOVT NATL MTG ASSOC I #586596 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		168,258	168,258	170,992	168,258	(2,734)					4,947	
36201M-Y5-5	GOVT NATL MTG ASSOC I #587632 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		2,602,215	2,602,215	2,689,023	2,602,215	(86,808)					81,289	
36201M-ZC-9	GOVT NATL MTG ASSOC I #587639 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		2,749,397	2,749,397	2,822,643	2,749,397	(73,246)					94,451	
36201N-FM-7	GOVT NATL MTG ASSOC I #587972 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		360,152	360,152	363,416	360,152	(3,264)					10,778	
36225A-LG-3	GOVT NATL MTG ASSOC I #780327 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		236,974	236,974	248,823	236,974	(11,894)					11,372	
36225A-LP-3	GOVT NATL MTG ASSOC I #780334 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		2,603,013	2,603,013	2,743,579	2,603,013	(150,202)					129,940	
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335 10/01/2018	12/01/2002	SCHEDULED REDEMPTION		884,074	884,074	926,976	884,074	(49,252)					44,333	
36225A-LU-2	GOVT NATL MTG ASSOC I #780339 07/01/2022	12/01/2002	SCHEDULED REDEMPTION		42,879	42,879	44,661	42,879	(1,792)					2,051	
36225A-PW-4	GOVT NATL MTG ASSOC I #780437 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		349,170	349,170	366,629	349,170	(18,144)					16,487	
36225A-QL-7	GOVT NATL MTG ASSOC I #780459 11/01/2025	12/01/2002	SCHEDULED REDEMPTION		9,336	9,336	9,442	9,336	(112)					322	
36225A-UL-2	GOVT NATL MTG ASSOC I #780587 01/01/2026	12/01/2002	SCHEDULED REDEMPTION		689,284	689,284	662,467	689,284	26,026					24,106	
36225A-UR-9	GOVT NATL MTG ASSOC I #780592 05/01/2008	12/01/2002	SCHEDULED REDEMPTION		1,933,447	1,933,447	2,003,534	1,933,447	(59,790)					102,827	
36225A-VY-3	GOVT NATL MTG ASSOC I #780631 01/01/2026	12/01/2002	SCHEDULED REDEMPTION		441,983	441,983	451,789	441,983	(9,099)					19,886	
36225A-WL-0	GOVT NATL MTG ASSOC I #780651 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		516,864	516,864	527,463	516,864	(10,148)					23,622	
36225A-YN-4	GOVT NATL MTG ASSOC I #780717 11/01/2026	12/01/2002	SCHEDULED REDEMPTION		247,451	247,451	251,704	247,451	(4,610)					11,211	
36225A-7H-7	GOVT NATL MTG ASSOC I #780896 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		185,218	185,218	187,331	185,218	(2,225)					6,375	
36225B-C7-1	GOVT NATL MTG ASSOC I #780994 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		8,025	8,025	7,784	8,025	245					265	
36225B-GB-8	GOVT NATL MTG ASSOC I #781094 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		56,964	56,964	59,314	56,964	(1,554)					2,713	
36225B-GD-4	GOVT NATL MTG ASSOC I #781096 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		8,349	8,349	8,238	8,349	116					372	
36225B-HZ-4	GOVT NATL MTG ASSOC I #781148 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		3,527,302	3,527,302	3,478,215	3,527,302	49,300					114,042	
36225B-PC-6	GOVT NATL MTG ASSOC I #781319 02/01/2031	10/21/2002	Various		692,018	669,789	684,056	679,546	(5,481)			12,472	12,472	33,602	
36202D-RZ-6	GOVT NATL MTG ASSOC II #003204 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		3,218,784	3,218,784	3,392,800	3,218,784	(174,016)					102,975	
36202D-SF-9	GOVT NATL MTG ASSOC II #003218 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		3,303,276	3,303,276	3,481,860	3,303,276	(178,583)					115,429	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
912827-7B-2	US TREASURY 5 08/15/11 08/15/2011	01/04/2002	Various		34,649,316	35,000,000	35,562,110	35,548,740	(693)			(899,424)	(899,424)	682,405	
912827-7E-6	US TREASURY N/B 10/31/2003	01/22/2002	ISI GROUP, INC		39,962,500	40,000,000	39,825,000	39,840,769	5,337			121,731	121,731	255,249	
912827-7F-3	US TREASURY N/B 11/15/2006	05/14/2002	Various		291,807,355	304,820,000	294,625,292	295,137,025	342,715			(3,329,670)	(3,329,670)	3,336,343	
912828-AC-4	US TREASURY N/B-C 05/15/2007	06/27/2002	BARCLAYS BANK		25,355,470	25,000,000	24,699,220	24,705,692	6,472			649,778	649,778	130,774	
912828-AH-3	US TREASURY N/B-C 08/15/2007	12/17/2002	Various		25,222,658	25,000,000	25,037,110	25,035,032	(2,078)			187,626	187,626	275,985	
Totals - United States					655,094,128	663,112,167	656,313,218	655,085,286	(1,545,742)			8,841	8,841	13,301,055	XXX
0399996 - Bonds - U.S. Government					655,094,128	663,112,167	656,313,218	655,085,286	(1,545,742)			8,841	8,841	13,301,055	XXX
0399999 - Bonds - U.S. Governments					655,094,128	663,112,167	656,313,218	655,085,286	(1,545,742)			8,841	8,841	13,301,055	XXX
OTHER GOVERNMENTS OTHER COUNTRIES															
560904-AF-1	MALAYSIA 07/15/2011	01/03/2002	SALOMON SMITH BARNEY		5,212,500	5,000,000	4,930,950	4,933,287	92			279,213	279,213	186,458	
760942-AH-5	URUGUAY 7 1/4 05/04/09 05/04/2009	07/26/2002	Various		6,325,938	11,000,000	10,020,010	10,144,138	36,050			(3,818,200)	(3,818,200)	447,234	
Totals - Other Countries					11,538,438	16,000,000	14,950,960	15,077,425	36,142			(3,538,988)	(3,538,988)	633,693	XXX
1099998 - Bonds - All Other Governments - Other Countries					11,538,438	16,000,000	14,950,960	15,077,425	36,142			(3,538,988)	(3,538,988)	633,693	XXX
1099999 - Bonds - All Other Governments					11,538,438	16,000,000	14,950,960	15,077,425	36,142			(3,538,988)	(3,538,988)	633,693	XXX
STATES, TERRITORIES AND POSSESSIONS UNITED STATES PUERTO RICO															
745219-BY-0	PUERTO RICO INFRASTRUCTURE SPL TAX 88A 07/01/2007	07/01/2002	CALLED @ 100.00000000		850,000	850,000	850,000	850,000						67,150	
Totals - United States					850,000	850,000	850,000	850,000						67,150	XXX
1799996 - Bonds - States, Territory, Poss - United States					850,000	850,000	850,000	850,000						67,150	XXX
1799999 - Bonds - States, Territories and Possessions					850,000	850,000	850,000	850,000						67,150	XXX
POLITICAL SUBDIVISIONS UNITED STATES ALABAMA															
088677-AV-1	BIBB CNTY AL PUB BLDG WARRANTS 1977 02/01/2002	02/01/2002	MATURED		35,000	35,000	36,105	35,000	(7)					1,094	
090887-C5-7	BIRMINGHAM AL REF SER 1983 01/01/2002	01/01/2002	MATURED		800,000	800,000	800,000	800,000						38,400	
230160-AZ-6	CULLMAN CNTY AL G O WARRANTS 1984 03/01/2002	03/01/2002	MATURED		310,000	310,000	310,000	310,000						15,500	
378060-DD-6	GLENCOE AL G O SER 1989 08/01/2002	02/01/2002	CALLED @ 101.00000000		70,700	70,000	70,000	70,000				700	700	2,713	
378060-DE-4	GLENCOE AL G O SER 1989 08/01/2003	02/01/2002	CALLED @ 101.00000000		75,750	75,000	75,000	75,000				750	750	2,906	
378060-DF-1	GLENCOE AL G O SER 1989 08/01/2004	02/01/2002	CALLED @ 101.00000000		85,850	85,000	85,000	85,000				850	850	3,294	
378060-DG-9	GLENCOE AL G O SER 1989 08/01/2005	02/01/2002	CALLED @ 101.00000000		90,900	90,000	90,000	90,000				900	900	3,488	
378060-DH-7	GLENCOE AL G O SER 1989 08/01/2006	02/01/2002	CALLED @ 101.00000000		95,950	95,000	95,000	95,000				950	950	3,681	
378060-DJ-3	GLENCOE AL G O SER 1989 08/01/2007	02/01/2002	CALLED @ 101.00000000		106,050	105,000	105,000	105,000				1,050	1,050	4,069	
378060-DK-0	GLENCOE AL G O SER 1989 08/01/2008	02/01/2002	CALLED @ 101.00000000		116,150	115,000	115,000	115,000				1,150	1,150	4,456	
378060-DL-8	GLENCOE AL G O SER 1989 08/01/2009	02/01/2002	CALLED @ 101.00000000		1,307,950	1,295,000	1,295,000	1,295,000				12,950	12,950	50,181	
471250-FC-9	JASPER AL G O REF WARRANTS SER 78 02/15/2002	02/15/2002	MATURED		265,000	265,000	265,000	265,000						8,944	
717316-JV-6	PHENIX CITY AL SCH BLDG REF WTS 03/01/2002	03/01/2002	MATURED		70,000	70,000	70,000	70,000	70,000					2,450	
810317-AV-9	SCOTTSBORO AL CITY BRD ED SPL TAX WTS 08/01/2002	08/01/2002	MATURED		175,000	175,000	175,000	175,000	175,000					10,500	
871242-HS-5	SYLACAUGA AL SCH REF WTS SER 73A 02/01/2002	02/01/2002	MATURED		75,000	75,000	77,019	75,000	75,000					2,325	
874381-BV-7	TALLADEGA AL PUB BLDG BRDG & RD 72 02/01/2002	02/01/2002	MATURED		110,000	110,000	106,894	110,000	18					3,025	
ARIZONA															
040504-DK-5	ARIZONA EDL LN MARKETING CORP EDL LN 12/01/2025	10/03/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		25,450,000	25,450,000	25,449,740	25,449,751	7			249	249	396,879	
567227-AN-3	MARICOPA CNTY AZ USD 41 GILBERT 97 COP 01/01/2004	01/18/2002	BEAR STEARNS SECURITIES CORP		2,934,415	2,795,000	2,810,456	2,800,100	(162)			134,315	134,315	77,227	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
567227-AS-2	MARICOPA CNTY AZ USD 41 GILBERT 97 COP 01/01/2006	02/01/2002	LOOP CAPITAL MARKETS		518,225	500,000	497,410	498,680	30			19,545	19,545	14,557	
CALIFORNIA															
085599-CQ-9	BERRENDA MESA CA WTR DIST SER B 07/01/2002	07/01/2002	MATURED		105,000	105,000	108,933	105,000	105,000					7,035	
142668-BV-3	CARLSBAD CA UNI SCH DIST EDL FAC 05/01/2002	05/01/2002	MATURED		120,000	120,000	122,692	120,000	(95)					6,000	
184067-BP-0	CLAYTON CA LTD IMPT OAKHURST AD 1989 09/02/2002	09/02/2002	MATURED		20,000	20,000	20,000	20,000	20,000					1,520	
184067-BT-2	CLAYTON CA LTD IMPT OAKHURST AD 1989 09/02/2006	03/02/2002	CALLED @ 103.00000000		5,150	5,000	5,000	5,000	5,000			150	150	198	
184067-BU-9	CLAYTON CA LTD IMPT OAKHURST AD 1989 09/02/2007	03/02/2002	CALLED @ 103.00000000		5,150	5,000	5,000	5,000	5,000			150	150	198	
184067-BV-7	CLAYTON CA LTD IMPT OAKHURST AD 1989 09/02/2008	03/02/2002	CALLED @ 103.00000000		5,150	5,000	5,000	5,000	5,000			150	150	200	
184067-BW-5	CLAYTON CA LTD IMPT OAKHURST AD 1989 09/02/2009	03/02/2002	CALLED @ 103.00000000		5,150	5,000	5,000	5,000	5,000			150	150	200	
206130-BJ-4	CONCORD CA AD 59 1915 ACT 07/02/2002	07/02/2002	MATURED		35,000	35,000	34,980	35,000	35,000					2,415	
206130-BK-1	CONCORD CA AD 65 SUN VALLEY PKG 07/02/2002	07/02/2002	MATURED		380,000	380,000	380,000	380,000						27,360	
206141-AZ-6	CONCORD CA REDEV AGY TAX ALLOC SER A 05/01/2002	05/01/2002	MATURED		185,000	185,000	185,000	185,000						5,735	
223043-AZ-3	COVINA CA CMNTY REDEV AGY PROJ 1 TAX 01/01/2002	01/01/2002	MATURED		100,000	100,000	98,752	100,000						3,125	
304211-HL-2	FAIRFIELD CA SMITH RANCH AD SER B36 09/02/2002	09/02/2002	MATURED		185,000	185,000	185,000	185,000						14,800	
428053-CB-6	HESPERIA CNTY CA WTR DIST SER 1977 11/15/2002	11/15/2002	MATURED		105,000	105,000	103,643	105,000	105,000					6,195	
461860-AG-3	INYO CNTY CA BISHOP CREEK AD 07/02/2002	07/02/2002	MATURED		16,000	16,000	16,461	16,000	16,000					1,200	
497060-AK-9	KINNELOA CA IRR DIST IMPT NO 01 07/01/2002	07/01/2002	MATURED		40,000	40,000	41,123	40,000	40,000					3,200	
69672H-BL-7	PALMDALE CA 10TH ST AD NO 88-1 89A 09/02/2004	09/30/2002	Various		74,725	74,725	74,725	74,730	34,005			(5)	(5)	1,399	
69672H-BM-5	PALMDALE CA 10TH ST AD NO 88-1 89A 09/02/2005	09/30/2002	Various		80,114	80,114	80,114	80,114	36,452					1,500	
69672H-BN-3	PALMDALE CA 10TH ST AD NO 88-1 89A 09/02/2006	09/30/2002	Various		85,862	85,862	85,438	85,862	39,067					1,608	
69672H-BP-8	PALMDALE CA 10TH ST AD NO 88-1 89A 09/02/2007	09/30/2002	Various		92,328	92,328	92,328	92,328	42,009					1,741	
69672H-BQ-6	PALMDALE CA 10TH ST AD NO 88-1 89A 09/02/2008	09/30/2002	Various		98,795	98,795	98,795	98,795	44,952					1,876	
69672H-BR-4	PALMDALE CA 10TH ST AD NO 88-1 89A 09/02/2009	09/30/2002	Various		105,980	105,980	105,417	105,980	80,933					1,998	
714399-AX-0	PERRIS UN HIGH SCH DIST CA CTFS PARTN 07/01/2021	07/01/2002	Various		2,803,600	2,750,000	2,750,000	2,750,000				53,600	53,600	187,000	
728689-AZ-3	PLEASANT VALLEY CA SCH DIST 06/15/2002	06/15/2002	MATURED		50,000	50,000	51,129	50,000	50,000					1,850	
757810-HD-1	REDWOOD CITY CA IMPT DIST 1 64 SER E 07/01/2006	07/01/2002	CALLED @ 100.00000000		130,000	130,000	104,950	123,561	123,561			6,439	6,439	7,800	
764436-DJ-7	RICHMOND CA HILLTOP AREA AD E 76 07/02/2002	07/02/2002	MATURED		170,000	170,000	172,008	170,000	170,000					11,900	
798160-YE-1	SAN JOSE CA IMPT DIST 78 153 SJ 07/02/2002	07/02/2002	MATURED		520,000	520,000	520,000	520,000						36,400	
798160-VF-1	SAN JOSE CA IMPT DIST 89 205 SJ 09/02/2002	09/02/2002	MATURED		485,000	485,000	485,000	485,000						36,375	
903702-AZ-1	UKIAH CA UNI SCH BLDG CORP SER 76 03/01/2002	03/01/2002	MATURED		70,000	70,000	68,221	70,000	23					2,100	
COLORADO															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
254156-BZ-4	DILLON CO G O WTR REF SER 1983 12/01/2002	12/01/2002	MATURED		130,000	130,000	130,000	130,000						13,488	
284213-CA-1	ELBERT CNTY CO SCH DIST C1 REF 10/01/2002	10/01/2002	MATURED		115,000	115,000	115,000	115,000						12,363	
472723-DQ-5	JEFFERSON CNTY CO FIN CORP COP 1992 12/01/2008	12/01/2002	CALLED @ 102.00000000		10,200,000	10,000,000	9,899,900	9,953,281	7,830			246,719	246,719	665,000	
WASHINGTON DC															
254760-5H-0	DISTRICT OF COLUMBIA G O 1997 A 06/01/2006	01/09/2002	LOOP CAPITAL MARKETS		3,951,950	3,515,000	3,985,694	3,794,655	(2,101)			157,295	157,295	27,290	
FLORIDA															
662542-BC-2	NORTH SPRINGS FL IMPT WTR MGMT 1990 A 05/01/2010	05/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						4,063	
GEORGIA															
047771-3T-5	ATLANTA GA G O SER 1994 A 12/01/2019	05/21/2002	HUTCHINSON SHOCKEY ERLEY & CO		3,370,724	3,045,000	3,264,057	3,199,504	(13,765)			171,219	171,219	89,261	
120000-AY-0	BUFORD GA SCHOOL 02/01/2002	02/01/2002	MATURED		85,000	85,000	85,958	85,000	(7)					3,230	
373382-V9-8	GEORGIA ST G O 1996 B 04/01/2006	01/09/2002	CIBC WORLD MARKETS		3,000,213	2,700,000	2,850,309	2,813,104	(868)			187,109	187,109	48,281	
720349-BA-6	PIERCE CNTY GA SCH DIST 12/01/2002	12/01/2002	MATURED		150,000	150,000	152,882	150,000	150,000					9,375	
HAWAII															
438669-V3-4	HONOLULU HI CITY & CNTY G O SER 1995 11/01/2002	11/01/2002	MATURED		5,000	5,000	5,252	5,000	(69)					300	
ILLINOIS															
078866-AV-2	BELLEVILLE IL SGL FAM MTG SER 78 A 11/01/2009	11/01/2002	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						13,050	
167483-U9-5	CHICAGO IL G O CENT PUB LIBR PROJ 88C 01/01/2017	01/28/2002	BAUM, GEORGE K. & COMPANY		5,142,300	5,000,000	5,591,950	5,118,770	(8,754)			23,530	23,530	199,792	
167484-JB-1	CHICAGO IL G O PROJ & REF 1998 01/01/2028	01/03/2002	EDWARDS, A.G., & SONS, INC		977,910	1,000,000	999,970	999,970	0			(22,060)	(22,060)	27,271	
213183-A4-8	COOK CNTY IL G O SER 1997 A 11/15/2022	07/23/2002	MCDONALD & COMPANY		13,720,930	13,000,000	12,990,770	12,991,711	136			729,219	729,219	509,219	
229290-FM-8	CRYSTAL LAKE IL SPL SVC AREA NO 35 87 12/01/2002	12/01/2002	MATURED		100,000	100,000	100,000	100,000	100,000					9,200	
229290-EA-5	CRYSTAL LAKE IL SPL SVC AREA NO 36 87 12/01/2002	12/01/2002	MATURED		175,000	175,000	175,000	175,000	175,000					16,188	
240685-DR-5	DEKALB CNTY IL CMNTY SCH DIST NO 428 12/01/2002	12/01/2002	MATURED		965,000	965,000	965,000	965,000						69,480	
240775-CB-0	DEKALB IL CIVIC CTR ST SUPPORT REF 10/01/2002	10/01/2002	MATURED		425,000	425,000	436,994	425,000	(1,033)					46,113	
257003-CF-8	DOLTON IL G O CORP PURPOSE SER 86 12/01/2002	12/01/2002	MATURED		275,000	275,000	275,000	275,000						20,900	
377408-AT-6	GLEN CARBON IL 1983 G O 12/01/2002	12/01/2002	MATURED		150,000	150,000	150,000	150,000						14,850	
400424-BS-5	GRUNDY CNTY IL CMNTY SCH DIST 111 01/01/2002	01/01/2002	MATURED		520,000	520,000	520,000	520,000						20,800	
452150-WV-3	ILLINOIS ST G O SER AUGUST 1992 06/01/2013	06/01/2002	CALLED @ 102.00000000		2,825,400	2,770,000	2,709,450	2,716,084	1,418			109,316	109,316	81,369	
452150-XG-5	ILLINOIS ST G O SER AUGUST 1992 06/01/2013	06/01/2002	CALLED @ 102.00000000		2,580,600	2,530,000	2,474,696	2,480,756	1,295			99,844	99,844	74,319	
504588-CU-6	LASALLE CNTY IL SCH DIST NO 141 1990 OTTAWA 12/01/2002	12/01/2002	MATURED		450,000	450,000	466,362	450,000	(1,758)					34,650	
504732-BE-7	LASALLE IL G O WTRWKS REV SER 1990 12/01/2002	12/01/2002	MATURED		445,000	445,000	464,762	445,000	(2,126)					34,710	
556003-CE-9	MACOUPIN CNTY IL CMNTY SD NO 1 1987 12/01/2002	12/01/2002	MATURED		860,000	860,000	860,000	860,000						72,240	
580186-ET-7	MCDONOUGH CNTY IL CMNTY UNIT SCH 185 02/01/2002	02/01/2002	MATURED		500,000	500,000	500,000	500,000	500,000					25,000	
580186-FJ-8	MCDONOUGH CNTY IL CMNTY UNIT SCH 185 02/01/2002	02/01/2002	MATURED		475,000	475,000	475,000	475,000						17,338	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
788550-EU-1	ST CLAIR CNTY IL CMNTY SCH DIST 187 01/01/2002	01/01/2002	MATURED		160,000	160,000	161,600	160,000						8,400	
952071-AS-7	WEST CHICAGO IL SPL SVC DIST NO 2 02/01/2002	02/01/2002	MATURED		150,000	150,000	153,333	150,000	(32)					7,969	
978399-AG-8	WOOD DALE IL SPL SVC NO 2 UNLTD TAX 01/01/2002	01/01/2002	MATURED		900,000	900,000	920,340	900,000						51,300	
INDIANA															
199240-CM-2	COLUMBUS IN MULTI SCH BLDG CORP 92 BARTHOLOMEW 07/01/2011	07/18/2002	CALLED @ 102		3,825,000	3,750,000	3,707,813	3,725,778	1,526			99,222	99,222	260,169	
224660-CH-1	CRAWFORD CNTY IN CMNTY SCH BLDG CORP 01/01/2002	01/01/2002	MATURED		190,000	190,000	190,000	190,000						6,413	
484519-AT-0	KANKAKEE VY IN SCH CORP 1984 07/01/2002	07/01/2002	MATURED		195,000	195,000	192,498	195,000	143					19,013	
664363-AS-7	NORTHEAST SULLIVAN IN SCH BLDG CORP 07/01/2002	07/01/2002	MATURED		690,000	690,000	690,000	690,000						68,310	
666679-DB-8	NORTHRIDGE IN HIGH SCH BLDG CORP 92 06/30/2009	06/30/2002	CALLED @ 102.00000000		4,080,000	4,000,000	3,885,323	3,939,767	4,470			140,233	140,233	120,000	
726302-CK-6	PLAINFIELD QUAKER IN SCH BLDG CORP 01/01/2002	01/01/2002	MATURED		240,000	240,000	240,000	240,000						12,300	
726302-CL-4	PLAINFIELD QUAKER IN SCH BLDG CORP 07/01/2002	07/01/2002	MATURED		245,000	245,000	245,000	245,000						25,113	
837608-BR-8	SOUTH DEARBORN IN COM SCH CTFS INT 08/15/2002	08/15/2002	MATURED		105,000	105,000	91,433	105,000	777					7,770	
850090-BG-5	SPRINGS VALLEY IN SCH BLDG 1ST MTG 01/01/2002	01/01/2002	MATURED		90,000	90,000	90,000	90,000						3,656	
850090-BH-3	SPRINGS VALLEY IN SCH BLDG 1ST MTG 07/01/2002	07/01/2002	MATURED		100,000	100,000	100,000	100,000						8,125	
881158-AV-1	TERRE HAUTE IN HS BLDG CORP 1ST MTG 01/15/2014	01/15/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,977,520	1,983,749	38			56,251	56,251	69,000	
901664-CV-2	TWIN LAKES IN SCH BLDG 1ST MTG REF 92 07/01/2009	01/01/2002	CALLED @ 102.00000000		3,978,000	3,900,000	3,900,000	3,900,000				78,000	78,000	133,575	
917840-AH-3	UTICA IN SCH BLDG CORP CAP APPREC 99 07/15/2003	07/12/2002	LOOP CAPITAL MARKETS		1,621,480	1,655,000	1,380,386	1,576,488	35,674			44,991	44,991		
917840-AK-6	UTICA IN SCH BLDG CORP CAP APPREC 99 07/15/2004	05/14/2002	LOOP CAPITAL MARKETS		1,578,152	1,675,000	1,327,270	1,511,804	26,847			66,347	66,347		
917840-AL-4	UTICA IN SCH BLDG CORP CAP APPREC 99 01/15/2005	04/22/2002	LOOP CAPITAL MARKETS		1,528,052	1,675,000	1,287,305	1,467,001	22,428			61,051	61,051		
917840-AM-2	UTICA IN SCH BLDG CORP CAP APPREC 99 07/15/2005	07/26/2002	LOOP CAPITAL MARKETS		1,559,828	1,675,000	1,256,334	1,450,203	40,384			109,625	109,625		
917840-AN-0	UTICA IN SCH BLDG CORP CAP APPREC 99 01/15/2006	05/15/2002	LOOP CAPITAL MARKETS		1,472,546	1,675,000	1,218,462	1,396,475	25,989			76,071	76,071		
917840-AP-5	UTICA IN SCH BLDG CORP CAP APPREC 99 07/15/2006	08/21/2002	LOOP CAPITAL MARKETS		1,053,687	1,170,000	830,232	963,860	30,045			89,827	89,827		
917840-AQ-3	UTICA IN SCH BLDG CORP CAP APPREC 99 01/15/2007	07/16/2002	LOOP CAPITAL MARKETS		1,447,268	1,675,000	1,151,077	1,333,770	36,090			113,497	113,497		
917840-AR-1	UTICA IN SCH BLDG CORP CAP APPREC 99 07/15/2007	05/06/2002	LOOP CAPITAL MARKETS		82,677	100,000	67,002	76,908	1,373			5,769	5,769		
917840-AS-9	UTICA IN SCH BLDG CORP CAP APPREC 99 01/15/2008	05/07/2002	LOOP CAPITAL MARKETS		80,065	100,000	64,793	74,581	1,367			5,484	5,484		
917840-AJ-9	UTICA SCHOOL BUILDING 01/15/2004	04/16/2002	LOOP CAPITAL MARKETS		1,580,855	1,665,000	1,351,014	1,533,132	21,613			47,723	47,723		
96008E-EP-0	WESTFIELD IN HIGH SCH BLDG CORP 98 07/05/2015	06/10/2002	Various		662,756	650,000	642,525	643,789	85			18,967	18,967	40,115	
KENTUCKY															
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977 07/01/2010	07/01/2002	CALLED @ 100.00000000		85,000	85,000	79,652	82,764	229			2,236	2,236	4,888	
LOUISIANA															
088855-AZ-4	BIENVILLE PARISH LA SCH DIST NO 4&5 02/01/2002	02/01/2002	MATURED		250,000	250,000	246,868	250,000	250,000					7,750	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
788125-BW-1	ST CHARLES PARISH LA WTR DIST NO 1 06/01/2002	06/01/2002	MATURED		275,000	275,000	261,250	275,000	437					7,838	
MICHIGAN															
555019-CM-8	MACOMB CNTY MI CMNTY COLLEGE DIST 73 05/01/2002	05/01/2002	MATURED		250,000	250,000	250,000	250,000						7,375	
MINNESOTA															
604128-WY-0	MINNESOTA ST G.O. VARIOUS PURP BDS 1995 08/01/2005	01/10/2002	BEAL, M.R., & CO		1,097,630	1,000,000	1,047,620	1,032,103	(319)			65,527	65,527	27,333	
NEBRASKA															
259291-AG-7	DOUGLAS CNTY NE SD NO 01 OMAHA 99 12/15/2007	02/21/2002	SOUTHWEST SECURITIES, INC		2,201,430	2,080,000	2,062,299	2,070,293	221			131,137	131,137	20,101	
259291-AJ-1	DOUGLAS CNTY NE SD NO 01 OMAHA 99 12/15/2009	02/21/2002	SOUTHWEST SECURITIES, INC		2,226,630	2,115,000	2,102,712	2,108,983	96			117,647	117,647	21,378	
259291-AK-8	DOUGLAS CNTY NE SD NO 01 OMAHA 99 12/15/2010	02/22/2002	SOUTHWEST SECURITIES, INC		1,047,267	995,000	988,403	991,452	50			55,816	55,816	10,348	
259291-AL-6	DOUGLAS CNTY NE SD NO 01 OMAHA 99 12/15/2011	02/22/2002	SOUTHWEST SECURITIES, INC		2,978,349	2,830,000	2,810,105	2,818,785	136			159,563	159,563	29,998	
NEVADA															
180847-DF-9	CLARK CNTY NV G O LAS VEGAS CONV 98A 07/01/2024	10/08/2002	PRAGER MCCARTHY & SEALY		329,993	325,000	325,000	325,000				4,993	4,993	19,500	
180846-ZC-4	CLARK CNTY NV G O TRANSN IMPT 1992 B 06/01/2012	06/01/2002	CALLED @ 102.00000000		1,479,000	1,450,000	1,450,000	1,450,000				29,000	29,000	47,488	
940773-NP-5	WASHOE CNTY NV MED CTR REF 84 08/01/2004	08/01/2002	CALLED @ 100.00000000		395,000	395,000	393,519	394,767	122			233	233	38,710	
NEW HAMPSHIRE															
165393-BY-4	CHESHIRE NH NURSING HOME 11/01/2002	11/01/2002	MATURED		100,000	100,000	93,278	100,000	475					7,200	
NEW JERSEY															
276029-EU-5	EAST WINDSOR NJ REGL SCH DIST 12/01/2002	12/01/2002	MATURED		15,000	15,000	15,000	15,000						825	
296803-5N-5	ESSEX CNTY N J 08/01/2005	01/28/2002	LOOP CAPITAL MARKETS		106,829	100,000	103,270	101,758	(44)			5,071	5,071	2,556	
895130-PZ-9	TRENTON NJ FISCAL YR ADJUSTMENT 08/15/2009	08/15/2002	CALLED @ 102.00000000		5,100,000	5,000,000	4,987,500	4,993,021	746			106,979	106,979	327,500	
970599-EZ-5	WILLINGSBORO TWP NJ SCH DIST 06/01/2002	06/01/2002	MATURED		100,000	100,000	93,639	100,000	182					2,675	
NEW YORK															
63165N-EC-8	NASSAU CNTY NY G O GEN IMPT 1996 T 09/01/2004	01/16/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,147,120	2,000,000	2,120,140	2,058,828	(1,242)			88,292	88,292	40,733	
63165N-KR-8	NASSAU CNTY NY G O GEN IMPT 1997 W 09/01/2012	08/08/2002	Various		1,208,201	1,140,000	1,132,556	1,134,406	219			73,795	73,795	48,881	
63165N-RZ-3	NASSAU CNTY NY G O GEN IMPT 1998 Z 09/01/2007	05/02/2002	Various		6,354,869	5,945,000	6,119,545	6,058,742	(3,510)			296,127	296,127	156,232	
63165N-SA-7	NASSAU CNTY NY G O GEN IMPT 1998 Z 09/01/2008	05/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,361,806	4,080,000	4,193,669	4,158,095	(2,835)			203,711	203,711	123,289	
63165N-ZE-1	NASSAU CNTY NY G O GEN IMPT 1999 D 09/01/2004	02/04/2002	Various		8,334,321	7,770,000	7,981,966	7,885,966	(3,463)			448,355	448,355	169,636	
649665-R8-1	NEW YORK N Y 10/15/2006	07/18/2002	PRAGER MCCARTHY & SEALY		793,125	705,000	779,385	745,279	(4,801)			47,846	47,846	32,665	
649665-X4-3	NEW YORK N Y 08/01/2007	07/18/2002	PRAGER MCCARTHY & SEALY		8,489,325	7,500,000	8,487,975	8,105,433	(60,073)			383,892	383,892	440,000	
649668-BX-7	NEW YORK NY G O FISCAL 1992 SER B 02/01/2005	07/18/2002	CALLED @ 101.50000000		1,319,500	1,300,000	1,281,263	1,291,120	1,699			28,380	28,380	93,979	
649668-UK-4	NEW YORK NY G O FISCAL 1993 SER A 08/01/2008	08/01/2002	CALLED @ 101.50000000		431,375	425,000	419,849	422,379	205			8,996	8,996	27,094	
649668-VC-1	NEW YORK NY G O FISCAL 1993 SER A 08/01/2008	08/01/2002	CALLED @ 101.5		888,125	875,000	867,243	869,604	421			18,521	18,521	55,781	
649666-TU-8	NEW YORK NY G O FISCAL 1993 SER B 10/01/2005	10/01/2002	CALLED @ 101.50000000		3,045,000	3,000,000	3,167,725	3,039,136	(13,481)			5,864	5,864	202,500	
649667-R6-1	NEW YORK NY G O FISCAL 1998 SER F 08/01/2006	07/18/2002	RAMIREZ, SAMUAL A. & COMPANY		2,176,240	2,000,000	2,142,260	2,080,215	(10,106)			96,025	96,025	107,556	
649787-LV-8	NEW YORK ST G O BDS 1998 F REF 09/15/2012	02/05/2002	LOOP CAPITAL MARKETS		11,672,820	11,000,000	10,837,640	10,865,829	959			806,991	806,991	229,323	
NORTH CAROLINA															
266777-P8-8	DURHAM N C 02/01/2008	03/15/2002	Various		5,155,000	5,155,000	5,155,000	5,155,000						26,593	
OHIO															

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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
067203-BZ-1	BARBERTON OH CITY SCHOOL DIST GO 11/01/2022	03/26/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,038,755	1,050,000	960,320	966,725	674			72,029	72,029	22,422	
096401-AR-5	BLUFFTON OH SCH DIST UNLTD TAX 12/01/2002	12/01/2002	MATURED		190,000	190,000	187,418	190,000	250					15,200	
115421-AY-5	BROWN CNTY OH LTD TAX ADULT DET CTR 12/01/2002	12/01/2002	MATURED		95,000	95,000	91,049	95,000	387					8,669	
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97 11/15/2008	06/07/2002	Various		226,624	200,000	217,186	214,161	(701)			12,463	12,463	6,083	
199491-HH-7	COLUMBUS OH G O MUN ARPT REF 99 03/01/2006	02/26/2002	BEAL, M.R., & CO		1,336,169	1,265,000	1,261,369	1,262,674	87			73,495	73,495	30,044	
199489-LB-9	COLUMBUS OH VAR PURP LTD TAX 03/01/2002	03/01/2002	MATURED		315,000	315,000	302,784	315,000	227					14,569	
239829-Q6-4	DAYTON OH DAYTON INTL ARPT G O 82 12/01/2002	12/01/2002	MATURED		230,000	230,000	223,802	230,000	730					29,038	
263715-DP-6	DUBLIN OH LOC SCH DIST SCH CONSTR 10/01/2002	10/01/2002	MATURED		225,000	225,000	223,036	225,000	164					22,500	
346190-CH-2	FOREST PARK CITY OH POLICE FAC 12/01/2002	12/01/2002	MATURED		50,000	50,000	48,212	50,000	191					5,375	
347784-AU-4	FORT LORAMIE OH LOC SCH DIST 12/01/2002	12/01/2002	MATURED		70,000	70,000	66,749	70,000	70,000					7,700	
363550-CG-7	GALION CITY OH LTD TAX WSTWTR IMPT 12/01/2002	12/01/2002	MATURED		100,000	100,000	98,482	100,000	100,000					9,625	
368388-EG-5	GEAUGA CNTY OH VAR PURP LTD TAX 12/01/2002	12/01/2002	MATURED		80,000	80,000	76,477	80,000	343					7,200	
395140-BU-9	GREENFIELD OH UNLTD TAX SCH IMPT 12/01/2002	12/01/2002	MATURED		65,000	65,000	64,149	65,000	65,000					6,175	
407271-AR-6	HAMILTON CNTY OH JEWISH HOSP 11/15/2008	11/15/2002	CALLED @ 100		180,000	180,000	180,000	180,000						10,226	
543689-SK-0	LORAIN CITY OH LTD TAX STR IMPT 83 12/01/2002	12/01/2002	MATURED		55,000	55,000	53,690	55,000	55,000					5,638	
543553-DU-2	LORAIN COUNTY OH SPL ASSMT UNLTD TAX 12/01/2002	12/01/2002	MATURED		100,000	100,000	99,013	100,000	98					7,875	
578167-DZ-8	MAYFIELD HTS OH LTD TAX 12/01/2002	12/01/2002	MATURED		85,000	85,000	82,081	85,000	292					8,075	
740138-AZ-5	PREBLE SHAWNEE OH LOC SCH DIST 12/01/2002	12/01/2002	MATURED		175,000	175,000	171,477	175,000	373					18,813	
839533-AU-0	SOUTH POINT OH LOC SCH DIST 12/01/2002	12/01/2002	MATURED		190,000	190,000	180,886	190,000	190,000					21,138	
891279-AU-5	TORONTO OH UNLTD TAX SCH IMPT 12/01/2002	12/01/2002	MATURED		185,000	185,000	185,394	185,000	185,000					17,806	
933747-BT-3	WAPAKONETA CITY OH SCH DIST UNLTD TAX 12/01/2002	12/01/2002	MATURED		625,000	625,000	629,863	625,000	(489)					51,563	
960453-LH-9	WESTLAKE CITY OH UNLTD WSTWTR 12/01/2002	12/01/2002	MATURED		160,000	160,000	152,397	160,000	755					14,800	
OREGON															
197748-AZ-9	COLUMBIA OR IMPT DIST WTR 06/15/2002	06/15/2002	MATURED		350,000	350,000	345,975	350,000	155					12,250	
250325-KX-4	DESCHUTES CNTY OR ADMIN SCH 12/01/2003	08/06/2002	Various		1,049,152	1,000,000	1,065,230	1,019,395	(8,442)			29,756	29,756	35,620	
625506-GL-8	MULTNOMAH CNTY OR GO REF BDS 1999 10/01/2009	08/05/2002	Various		2,110,235	2,075,000	2,065,227	2,067,782	332			42,453	42,453	55,561	
PENNSYLVANIA															
084509-CK-2	BERKS CNTY PA G O SER 1992 11/15/2008	11/15/2002	Various		1,020,000	1,000,000	1,000,000	1,000,000				20,000	20,000	63,500	
110290-FM-0	BRISTOL TWP PA SCH DIST SER A OF 1992 02/15/2006	02/15/2002	CALLED @ 102.00000000		1,351,500	1,325,000	1,325,000	1,325,000				26,500	26,500	43,725	
110290-FK-4	BRISTOL TWP PA SCH DIST SER B OF 1992 02/15/2005	02/15/2002	CALLED @ 102.00000000		1,020,000	1,000,000	1,000,000	1,000,000				20,000	20,000	32,500	
274345-AR-8	EAST PENNSBORO TWP PA GEN OBLIG 1977 03/01/2002	03/01/2002	MATURED		120,000	120,000	120,000	120,000						3,600	
307114-AR-9	FANNETT METAL SCH DIST PA 08/01/2003	08/01/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	55,000					3,410	
397296-BA-1	GREENWOOD PA SCH DIST SER 1977 06/01/2002	06/01/2002	MATURED		25,000	25,000	25,000	25,000						781	
664652-CZ-5	NORTHEASTN SUSQUEHANNA PA SCH AUTH 11/15/2007	11/15/2002	CALLED @ 100.00000000		10,000	10,000	9,000	9,652	47			348	348	630	
707263-BF-5	PENN CAMBRIA PA SCH BLDG AUTH SER 77A 02/01/2007	02/01/2002	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						6,458	
717880-J5-8	PHILADELPHIA PA SCH DIST G O REF 95 A 09/01/2006	01/15/2002	CIBC WORLD MARKETS		2,255,340	2,000,000	2,243,640	2,144,465	(1,323)			110,875	110,875	47,569	
725209-AN-0	PITTSBURGH PA G O SER 1998 D REF 09/01/2009	07/10/2002	PRAGER MCCARTHY & SEALY		2,356,964	2,300,000	2,290,041	2,292,815	327			64,149	64,149	72,693	
858151-CY-7	STEEL VY PA SCH DIST 11/01/2006	11/01/2002	Various		449,304	449,304	449,304	449,304						28,081	
871038-BV-6	SWISSVALE PA AREA SCH DIST REF 77 12/01/2003	12/01/2002	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						17,325	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
SOUTH CAROLINA															
165717-EF-2	CHESTER CNTY SC SCH DIST 1977 02/01/2002	02/01/2002	MATURED		175,000	175,000	171,631	175,000	21					5,031	
TEXAS															
077158-AU-7	BEEVILLE TX WTR SUPPLY DIST 1982 09/01/2002	09/01/2002	MATURED		1,025,000	1,025,000	1,025,000	1,025,000						108,650	
078043-BA-3	BELL CNTY TX WTR CTL & IMPT DIST 001 07/10/2002	07/10/2002	MATURED		250,000	250,000	224,838	250,000	1,019					13,750	
145231-QU-3	CARROLL TX INDPT SCH DIST 02/15/2025	08/07/2002	PRAGER MCCARTHY & SEALY		3,460,444	3,405,000	3,380,790	3,382,779	350			77,665	77,665	171,780	
145609-YJ-6	CARROLLTON TX SER 1983 G O 06/01/2002	06/01/2002	MATURED		760,000	760,000	746,624	760,000	610					35,150	
236037-CK-1	DANBURY TX INDP SCH DIST 1977 01/01/2002	01/01/2002	MATURED		135,000	135,000	135,000	135,000	135,000					4,050	
251759-AU-0	DEVINE TX COMBO TAX & REV 1983 02/01/2002	02/01/2002	MATURED		75,000	75,000	75,000	75,000	75,000					3,750	
270083-JA-7	EANES TX INDPT SCH DIST 1977 04/01/2002	04/01/2002	MATURED		240,000	240,000	198,384	240,000	815					6,000	
279270-AZ-5	ECTOR CNTY TX UTIL DIST WTR SYS 1977 08/01/2002	08/01/2002	MATURED		125,000	125,000	121,070	125,000	125,000					7,500	
283268-BW-9	EL DORADO UTIL DIST TX WTR & SWR 08/01/2002	08/01/2002	MATURED		70,000	70,000	68,666	70,000	70,000					4,200	
309555-BX-7	FARMERS BRANCH CARROLLTON FLD TX S 77 04/01/2002	04/01/2002	MATURED		385,000	385,000	385,000	385,000						12,128	
309555-CY-4	FARMERS BRANCH CARROLLTON FLD TX S 78 04/01/2002	04/01/2002	MATURED		135,000	135,000	135,000	135,000						4,725	
414018-J9-3	HARRIS CNTY TX FLOOD CTL DIST REF 91 10/01/2006	10/01/2002	CALLED @ 75.35600000		1,616,386	2,145,000	752,959	1,616,386	83,514						
414907-DR-3	HARRIS CNTY TX MUD NO 069 WTRWKS 77 11/01/2002	11/01/2002	MATURED		100,000	100,000	94,262	100,000	100,000					5,750	
414911-DC-8	HARRIS CNTY TX MUD NO 119 WTRWKS SWR 05/01/2002	05/01/2002	MATURED		50,000	50,000	50,000	50,000	50,000					1,600	
433614-CZ-5	HITCHCOCK TX FUNDING BDS SER 1986 03/01/2002	03/01/2002	MATURED		55,000	55,000	55,933	55,000	(17)					2,393	
487692-YE-9	KELLER TEX INDPT SCH DIST 08/15/2009	08/14/2002	Various		2,604,078	3,540,000	2,102,548	2,503,605	37,967			100,473	100,473		
UTAH															
917564-DY-9	UTAH TECHNICAL COLLEGE STUDENT UNION 11/01/2002	11/01/2002	MATURED		145,000	145,000	145,000	145,000						13,485	
WASHINGTON															
494746-RD-4	KING CNTY WA G O VAR PURP 1969 07/01/2002	07/01/2002	MATURED		75,000	75,000	78,295	75,000						4,575	
939745-KE-4	WASHINGTON ST VAR PURP G O SER 1997 C 01/01/2022	07/29/2002	Various		4,413,654	4,450,000	4,401,896	4,406,402	720			7,252	7,252	224,604	
959877-TY-7	WESTERN WA ST COLLEGE GNL TUT FEE S D 06/01/2002	06/01/2002	MATURED		165,000	165,000	165,000	165,000						4,538	
WEST VIRGINIA															
956540-JT-6	WEST VIRGINIA SCH BLDG AUTH REV REV REF CAP IMPT BDS 1997 07/01/2007	04/24/2002	PIPER JAFFRAY INC		111,403	100,000	112,340	108,047	(455)			3,356	3,356	4,967	
956553-NA-5	WEST VIRGINIA ST G O STATE ROAD 1998 06/01/2009	07/15/2002	Various		929,813	850,000	863,949	860,643	(560)			69,170	69,170	23,465	
WISCONSIN															
959276-AT-3	WESTERN RACINE CNTY WI SEW DIST REF 88 11/01/2006	11/01/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						12,375	
Totals - United States					230,244,107	225,228,108	222,092,358	223,379,832	3,985,590			6,864,275	6,864,275	7,795,399	XXX
2499996 - Bonds - Political Subdivisions - United States					230,244,107	225,228,108	222,092,358	223,379,832	3,985,590			6,864,275	6,864,275	7,795,399	XXX
2499999 - Bonds - Political Subdivisions					230,244,107	225,228,108	222,092,358	223,379,832	3,985,590			6,864,275	6,864,275	7,795,399	XXX
ALABAMA															
010230-KD-1	ALABAMA A & M UNIV REVS 1998 11/01/2012	08/05/2002	Various		1,012,327	950,000	943,968	945,698	119			66,628	66,628	26,505	
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A 08/15/2021	07/25/2002	Various		1,069,563	1,050,000	1,031,037	1,031,291	254			38,272	38,272	36,844	
010257-EF-6	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A 08/15/2024	06/04/2002	PRAGER MCCARTHY & SEALY		1,007,876	1,000,000	972,860	973,121	261			34,755	34,755	22,064	
01030N-ZZ-7	ALABAMA HSG FIN AUTH SGL FAM 00 A-1 04/01/2017	08/21/2002	Various		7,359,350	6,890,000	6,890,000	6,890,000				469,350	469,350	371,810	
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98 11/01/2018	08/30/2002	Various		1,382,041	1,450,000	1,328,287	1,335,238	2,409			46,802	46,802	45,876	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C 05/01/2013	08/02/2002	PRAGER MCCARTHY & SEALY		373,979	350,000	358,425	358,065	(360)			15,914	15,914	10,431	
010490-AQ-3	ALABAMA ST BRD ED BISHOP ST JR COL 87 01/01/2002	01/01/2002	MATURED		180,000	180,000	180,000	180,000	180,000					6,750	
010517-DP-2	ALABAMA ST DOCKS DEPT 1997 10/01/2007	05/14/2002	E BOND TRADE		2,693,738	2,555,000	2,502,674	2,516,286	1,591			177,452	177,452	64,188	
010517-DQ-0	ALABAMA ST DOCKS DEPT 1997 10/01/2008	05/30/2002	E BOND TRADE		425,824	400,000	391,580	393,563	321			32,261	32,261	12,611	
010662-FN-9	ALABASTER AL G O WARRANTS 2002 09/01/2027	10/24/2002	Various		1,045,663	1,050,000	1,039,626	1,039,653	27			6,009	6,009	9,556	
038429-EY-8	ARAB AL G O REF WTS SER 1978 03/01/2007	02/15/2002	CALLED @ 100.00000000		1,415,000	1,415,000	1,453,488	1,415,000						42,705	
038447-DT-2	ARAB AL WTRWKS BRD WTR SER 1980 03/01/2002	03/01/2002	MATURED		200,000	200,000	205,046	200,000	(80)					8,450	
091020-AN-7	BIRMINGHAM AL INDL WTR BRD WTR 78 07/01/2008	07/01/2002	CALLED @ 100.00000000		40,000	40,000	44,696	40,000						2,480	
091086-AK-4	BIRMINGHAM AL WTR & SWR WTS 1998 A 01/01/2021	01/09/2002	E BOND TRADE		172,382	180,000	161,496	162,074	20			10,308	10,308	4,584	
091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A 01/01/2029	08/20/2002	PRAGER MCCARTHY & SEALY		464,217	500,000	438,260	438,543	283			25,674	25,674	18,419	
091156-DB-2	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 78 03/01/2007	03/01/2002	CALLED @ 100.00000000		1,745,000	1,745,000	1,745,000	1,745,000						57,803	
091156-EY-1	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 89 01/01/2012	03/16/2002	CALLED @ 100.00000000		2,875,000	2,875,000	2,957,599	2,875,000						147,643	
091156-EZ-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 89 01/01/2008	03/16/2002	CALLED @ 100.00000000		11,270,000	11,270,000	11,213,650	11,246,634	958			23,366	23,366	590,736	
230190-DY-3	CULLMAN CNTY AL HOSP BRD SALES TAX 77 02/01/2002	02/01/2002	MATURED		145,000	145,000	145,000	145,000						4,640	
240435-AV-9	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77 02/01/2002	02/01/2002	MATURED		90,000	90,000	93,044	90,000	(20)					2,981	
348244-DA-9	FORT PAYNE AL INDL DEV BRD GARAN INC 03/01/2003	03/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						7,950	
439239-FE-9	HOOVER AL BRD OF ED CAP OUTLAY WTS 01 02/15/2009	06/06/2002	PRAGER MCCARTHY & SEALY		1,798,899	1,660,000	1,798,012	1,785,579	(7,205)			13,321	13,321	71,401	
439239-GK-4	HOOVER AL BRD OF ED CAP OUTLAY WTS 02 02/15/2014	12/05/2002	PRAGER MCCARTHY & SEALY		106,460	100,000	105,667	105,504	(163)			956	956	4,097	
439239-GM-0	HOOVER AL BRD OF ED CAP OUTLAY WTS 02 02/15/2016	12/05/2002	PRAGER MCCARTHY & SEALY		104,735	100,000	103,840	103,731	(109)			1,004	1,004	4,097	
44706T-EK-3	HUNTSVILLE AL HEALTH CARE AUTH 94B 06/01/2024	03/06/2002	RAYMOND JAMES & ASSOCIATES, INC		9,472,663	9,125,000	9,295,455	9,274,942				197,721	197,721	117,865	
44706H-BX-4	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT 06/01/2011	06/04/2002	LOOP CAPITAL MARKETS		103,447	100,000	100,000	100,000				3,447	3,447	294	
44706H-BY-2	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT 06/01/2012	06/12/2002	BB&T CAPITAL MARKETS		519,535	500,000	500,000	500,000				19,535	19,535	2,154	
469212-AK-0	JACKSONVILLE AL WTRWKS GAS & SWR 78 09/01/2007	12/01/2002	CALLED @ 100.00000000		790,000	790,000	790,000	790,000						63,200	
471304-BB-0	JASPER AL UTIL BRD WTR GAS & SWR 77 06/01/2002	06/01/2002	MATURED		205,000	205,000	206,300	205,000	(41)					6,201	
472682-KS-1	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT 02/01/2032	11/12/2002	PRAGER MCCARTHY & SEALY		7,667,470	7,630,000	7,548,435	7,548,458	23			119,012	119,012	14,419	
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT 02/01/2029	11/12/2002	E BOND TRADE		306,371	300,000	298,491	298,496	5			7,875	7,875	10,250	
512898-AE-7	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78 02/01/2002	02/01/2002	MATURED		30,000	30,000	30,986	30,000	(7)					1,155	
532627-BC-9	LIMESTONE CNTY AL G O WTS 01A 11/01/2031	03/14/2002	Various		1,923,389	2,000,000	1,982,500	1,982,587	58			(59,198)	(59,198)	38,139	
607154-FA-4	MOBILE AL HSG CORP BAYOU PLAZA 78B 11/01/2002	11/01/2002	MATURED		55,000	55,000	55,000	55,000						4,400	
607114-QA-6	MOBILE AL REF & CAP IMPT WT SER 1982 11/01/2002	11/01/2002	MATURED		985,000	985,000	985,000	985,000						104,656	
610436-AZ-0	MONROE CNTY AL HOSP BRD TAX ANTIC 78 02/01/2002	02/01/2002	MATURED		100,000	100,000	103,993	100,000	(26)					3,313	
613041-FW-7	MONTGOMERY AL BMC SPL CARE BAPTIST 98B 11/15/2007	05/20/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		800,445	750,000	788,438	775,358	(1,605)			25,087	25,087	19,583	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
627338-EP-7	MUSCLE SHOALS AL REF WTS SER 1978 08/01/2002	08/01/2002	MATURED		105,000	105,000	106,302	105,000	(10)					6,615	
627338-EQ-5	MUSCLE SHOALS AL REF WTS SER 1978 08/01/2007	08/01/2002	CALLED @ 100.00000000		835,000	835,000	845,354	835,000	(158)					52,605	
627371-CB-1	MUSCLE SHOALS AL UTILS BRD WTR & SWR 03/01/2002	03/01/2002	MATURED		70,000	70,000	72,093	70,000	(28)					2,363	
627371-CZ-8	MUSCLE SHOALS AL UTILS BRD WTR & SWR 03/01/2002	03/01/2002	MATURED		125,000	125,000	126,003	125,000	(19)					6,406	
691395-EK-9	OXFORD AL REF SCH WTS SER 1976 02/01/2002	02/01/2002	MATURED		80,000	80,000	80,000	80,000						2,800	
692566-DP-4	OZARK AL UTILS BRD WTR & SWR SER 78 03/01/2007	02/15/2002	CALLED @ 100.00		1,035,000	1,035,000	1,060,368	1,035,000	(334)					30,834	
741530-DU-0	PRICHARD AL WTRWKS & SWR BRD REF 79 11/15/2002	11/15/2002	MATURED		235,000	235,000	215,674	235,000	1,911					17,625	
741530-EW-5	PRICHARD AL WTRWKS & SWR BRD REV 83 11/15/2002	11/15/2002	MATURED		305,000	305,000	305,000	305,000						31,263	
750805-BR-3	RAINBOW CITY AL WTRWKS & SWR BRD 10/01/2002	10/01/2002	MATURED		50,000	50,000	51,560	50,000	(90)					3,250	
810300-DS-9	SCOTTSBORO AL REF WTS 10/01/2002	10/01/2002	MATURED		175,000	175,000	175,000	175,000						11,813	
810373-EL-0	SCOTTSBORO AL WTRWKS SWR GAS BRD REF 06/01/2002	06/01/2002	MATURED		60,000	60,000	60,000	60,000						1,890	
810373-ER-7	SCOTTSBORO AL WTRWKS SWR GAS BRD REF 06/01/2007	06/01/2002	CALLED @ 100.00000000		1,145,000	1,145,000	1,145,000	1,145,000						36,354	
810373-BX-7	SCOTTSBORO AL WTRWKS SWR GAS BRD REV 06/01/2002	06/01/2002	MATURED		175,000	175,000	175,000	175,000						6,344	
821539-BB-8	SHELBY CNTY AL HLTH CARE AUTH SER 72 02/01/2002	02/01/2002	MATURED		125,000	125,000	123,274	125,000	10					3,688	
876298-CA-6	TARRANT CITY AL REF SCH WTS SER 78 03/01/2002	03/01/2002	MATURED		235,000	235,000	235,000	235,000						7,344	
900645-EZ-1	TUSCALOOSA AL WTR & SWR REV REF WTS 07/01/2002	07/01/2002	MATURED		220,000	220,000	220,000	220,000						13,530	
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM GEN REV 01 10/01/2011	12/10/2002	PRAGER MCCARTHY & SEALY		813,839	750,000	769,200	768,166	(986)			45,673	45,673	26,535	
914845-FJ-6	UNIVERSITY OF SO AL EXTN TUIT FEE & FAC 78 11/15/2002	11/15/2002	MATURED		920,000	920,000	934,269	920,000	(472)					58,650	
ALASKA															
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA 07/01/2020	07/25/2002	Various		2,058,225	1,985,000	1,978,469	1,979,300	117			78,925	78,925	114,803	
011831-F9-0	ALASKA HSG FIN CORP GEN MTG 97A 06/01/2027	08/08/2002	LOOP CAPITAL MARKETS		14,302,500	14,000,000	14,000,000	14,000,000				302,500	302,500	587,167	
011710-DH-0	ALASKA INDL DEV & EXPORT AUTH REF 93A 04/01/2010	04/01/2002	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						310	
011710-BS-8	ALASKA INDL DEV & EXPORT AUTH SER 90A 04/01/2004	04/01/2002	CALLED @ 100.00000000		4,090,000	4,090,000	4,433,724	4,090,000	(10,395)					159,510	
011710-BT-6	ALASKA INDL DEV & EXPORT AUTH SER 90A 04/01/2010	04/01/2002	CALLED @ 100.00000000		4,650,000	4,650,000	4,650,000	4,650,000						184,838	
033263-AD-6	ANCHORAGE AK CONS SPL AD 1989A 06/01/2008	06/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000						12,108	
662523-UK-3	NORTH SLOPE BORO AK G O 00B CAP APPREC 06/30/2011	07/10/2002	Various		458,114	680,000	427,931	454,950	8,170			3,164	3,164		
ARIZONA															
040504-DC-3	ARIZONA EDL LN MARKETING CORP EDL STMV 12/01/2025	10/03/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		14,500,000	14,500,000	14,499,710	14,499,721	7			279	279	250,480	
040588-ST-3	ARIZONA ST COP 2001 A REF 09/01/2007	07/16/2002	E BOND TRADE		1,845,243	1,700,000	1,798,243	1,790,933	(6,754)			54,310	54,310	51,028	
040588-SY-2	ARIZONA ST COP 2001 A REF 03/01/2010	08/06/2002	Various		766,870	700,000	745,010	742,680	(2,164)			24,190	24,190	23,275	
040588-UH-6	ARIZONA ST COP 2002 A 05/01/2011	08/23/2002	E BOND TRADE		342,121	300,000	324,120	323,465	(655)			18,656	18,656	5,913	
040588-UJ-2	ARIZONA ST COP 2002 A 05/01/2012	07/12/2002	PRAGER MCCARTHY & SEALY		113,122	100,000	107,994	107,845	(149)			5,277	5,277	1,619	
040588-UK-9	ARIZONA ST COP 2002 A 05/01/2013	08/08/2002	PRAGER MCCARTHY & SEALY		112,965	100,000	107,326	107,148	(178)			5,817	5,817	2,017	
040649-GB-5	ARIZONA ST TRANSN BRD EXCISE TAX 00 07/01/2003	05/07/2002	CIBC WORLD MARKETS		1,034,320	1,000,000	1,010,000	1,004,376	(1,333)			29,944	29,944	42,917	
040649-GD-1	ARIZONA ST TRANSN BRD EXCISE TAX 00 07/01/2004	01/10/2002	BEAL, M.R., & CO		1,923,612	1,795,000	1,846,786	1,830,422	(534)			93,190	93,190	53,202	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
040649-DH-5	ARIZONA ST TRANSN BRD EXCISE TAX 92A 07/01/2003	05/07/2002	CIBC WORLD MARKETS		1,509,537	1,450,000	1,531,244	1,467,524	(5,340)			42,013	42,013	69,697	
040649-ER-2	ARIZONA ST TRANSN BRD EXCISE TAX 95A SUB 07/01/2005	01/10/2002	BEAL, M.R., & CO		1,298,085	1,185,000	1,317,341	1,257,143	(762)			40,942	40,942	38,315	
040654-EX-9	ARIZONA TRANSN BRD HWY 1993 A SUB 07/01/2009	11/08/2002	E BOND TRADE		1,092,973	1,000,000	1,055,350	1,051,923	(3,427)			41,050	41,050	28,597	
040654-GE-9	ARIZONA TRANSN BRD HWY 1999 07/01/2008	12/09/2002	Various		1,239,867	1,100,000	1,217,590	1,200,253	(14,495)			39,614	39,614	85,342	
152395-CX-5	CENTRAL AZ WTR CONSV DIST 1993 A REF 11/01/2008	09/04/2002	E BOND TRADE		1,810,685	1,625,000	1,772,063	1,722,987	(3,504)			87,697	87,697	39,218	
378334-JE-7	GLENDALE AZ UNION HIGH SD NO 205 REF 2001 07/01/2010	12/17/2002	Various		1,108,268	1,025,000	1,106,969	1,101,320	(4,003)			6,948	6,948	46,705	
566854-BK-0	MARICOPA CNTY ARIZ POLLUTION CTL CORP PCR EL PASO ELEC 12/01/2014	08/01/2002	CALLED @ 100.00000000		2,450,000	2,450,000	2,454,239	2,453,857	(121)			(3,857)	(3,857)	100,450	
566795-FH-8	MARICOPA CNTY AZ CMNTY CLG DIST 1999 07/01/2014	08/13/2002	Various		668,834	735,000	622,736	630,235	2,689			38,599	38,599	22,002	
567090-RQ-0	MARICOPA CNTY AZ USD 11 PEORIA 96 99D 07/01/2012	02/15/2002	E BOND TRADE		1,319,597	1,225,000	1,219,402	1,220,649	40			98,948	98,948	40,243	
567288-GX-7	MARICOPA CNTY AZ USD 48 SCOTTSDALE 93B 07/01/2011	06/04/2002	Various		1,857,217	1,825,000	1,853,269	1,849,941	(1,619)			7,276	7,276	67,055	
590485-NC-8	MESA AZ G O 1999 07/01/2009	07/30/2002	E BOND TRADE		426,523	360,000	408,748	405,530	(3,052)			20,993	20,993	24,549	
590515-AG-7	MESA AZ INDL DEV LUTHERAN HLTH 98A 01/01/2006	07/12/2002	Various		3,658,737	3,430,000	3,597,110	3,519,209	(10,764)			139,528	139,528	165,261	
590515-AH-5	MESA AZ INDL DEV LUTHERAN HLTH 98A 01/01/2007	05/23/2002	Various		2,216,683	2,080,000	2,186,038	2,144,456	(5,087)			72,226	72,226	93,892	
590515-AJ-1	MESA AZ INDL DEV LUTHERAN HLTH 98A 01/01/2008	07/23/2002	Various		807,851	750,000	786,330	773,529	(1,949)			34,321	34,321	38,153	
590515-AK-8	MESA AZ INDL DEV LUTHERAN HLTH 98A 01/01/2009	08/05/2002	Various		490,392	450,000	479,043	470,029	(1,406)			20,363	20,363	24,354	
590545-JH-3	MESA AZ UTIL SYS 2002 07/01/2021	12/20/2002	Various		617,075	600,000	600,000	600,000				17,075	17,075	14,292	
590545-KF-5	MESA AZ UTIL SYS 2002 A REF 07/01/2013	10/09/2002	GMS GROUP		219,164	200,000	215,736	215,680	(56)			3,484	3,484	1,100	
590545-JS-9	MESA AZ UTIL SYS 2002 REF 07/01/2012	08/23/2002	E BOND TRADE		219,793	200,000	216,312	215,845	(467)			3,948	3,948	4,054	
664754-MD-7	NORTHN AZ UNIV BRD REGT HSG FLAGSTAFF 04/01/2002	04/01/2002	MATURED		105,000	105,000	105,000	105,000						3,203	
664754-RC-4	NORTHN AZ UNIV BRD REGT SYS REF 1977 06/01/2002	06/01/2002	MATURED		1,510,000	1,510,000	1,539,264	1,510,000	(913)					45,300	
718837-CV-7	PHOENIX AZ CIVIC IMPT ARPT EXCISE 98 07/01/2006	07/16/2002	E BOND TRADE		219,756	200,000	210,254	207,855	(997)			11,901	11,901	11,025	
71883R-DA-8	PHOENIX AZ CIVIC IMPT WTR SYS JR LIEN 98 07/01/2015	06/11/2002	Various		5,397,392	5,270,000	5,308,735	5,302,865	(1,783)			94,527	94,527	234,042	
718903-HB-6	PHOENIX AZ INDL DEV ARBOR VILLAGE 96A 06/01/2026	12/01/2002	CALLED @ 100.00000000		60,000	60,000	59,850	59,864	2			136	136	3,420	
721905-FD-4	PIMA CNTY AZ INDL DEV SGL FAM SER 97A 11/01/2030	11/01/2002	CALLED @ 100.00000000		1,130,000	1,130,000	1,130,000	1,130,000						52,500	
721812-HG-3	PIMA CNTY AZ USD NO 6 MARANA 00 REF 07/01/2012	08/09/2002	Various		335,588	300,000	324,771	324,390	(381)			11,198	11,198	9,600	
76716N-AP-9	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02 07/01/2010	07/26/2002	E BOND TRADE		110,165	100,000	103,190	103,091	(99)			7,074	7,074	1,667	
79575D-LG-3	SALT RIVER PROJ AZ ELEC SYS 01 A REF 01/01/2010	08/20/2002	Various		3,743,360	3,500,000	3,672,375	3,664,378	(7,155)			78,982	78,982	76,958	
79575D-LH-1	SALT RIVER PROJ AZ ELEC SYS 01 A REF 01/01/2011	05/21/2002	BEAR STEARNS SECURITIES CORP		2,578,062	2,450,000	2,564,268	2,559,632	(4,153)			18,430	18,430	54,444	
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00 09/01/2030	07/01/2002	SCHEDULED REDEMPTION		900,000	900,000	700,624	900,000	147,053						
988585-BK-0	YUMA CNTY AZ COP 2001 A 07/01/2007	07/16/2002	E BOND TRADE		1,307,064	1,250,000	1,273,188	1,269,569	(1,064)			37,495	37,495	45,838	
ARKANSAS															
041049-AU-1	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B 10/01/2033	10/22/2002	LOOP CAPITAL MARKETS		1,084,930	1,100,000	1,109,471	1,109,419	(52)			(24,489)	(24,489)	8,250	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
041039-S3-3	ARKANSAS ST FED HWY GRANT ANTIC GO 00A 08/01/2009	10/25/2002	RAYMOND JAMES & ASSOCIATES, INC		6,872,072	6,150,000	6,756,083	6,649,443	(52,531)			222,629	222,629	421,873	
041039-Z3-5	ARKANSAS ST FED HWY GRANT ANTIC GO 01A 08/01/2007	04/12/2002	Various		6,961,998	6,470,000	6,916,430	6,868,002	(19,632)			93,996	93,996	268,715	
041039-Z5-0	ARKANSAS ST FED HWY GRANT ANTIC GO 01A 08/01/2009	07/30/2002	Various		10,442,596	9,425,000	10,072,780	10,002,262	(40,742)			440,333	440,333	535,307	
041039-Z7-6	ARKANSAS ST FED HWY GRANT ANTIC GO 01A 08/01/2011	08/06/2002	E BOND TRADE		388,528	350,000	371,942	369,830	(1,241)			18,698	18,698	20,315	
041186-BE-6	ARKANSAS ST UNIV CONS BLDG SYS SER D 11/01/2002	11/01/2002	MATURED		54,000	54,000	54,000	54,000	54,000					2,970	
041186-CJ-4	ARKANSAS ST UNIV CONS BLDG SYS SER E 11/01/2002	11/01/2002	MATURED		140,000	140,000	137,200	140,000	140,000					8,225	
047586-BF-8	ATKINS AR WTR & SWR SER 87B DEAN FOODS 06/01/2002	06/01/2002	MATURED		75,000	75,000	75,000	75,000	75,000					3,328	
212593-AV-9	CONWAY AR RSD HSG FAC BRD SGL FAM 04/01/2011	07/01/2002	CALLED @ 100.00000000		235,000	235,000	235,000	235,000	235,000					13,015	
348761-AR-8	FORT SMITH AR SALES & USE TAX 1997 12/01/2006	12/01/2002	CALLED @ 100.00000000		1,555,000	1,555,000	1,549,340	1,552,147	551			2,853	2,853	70,148	
348815-FF-3	FORT SMITH AR WTR & SWR REF 02A 10/01/2018	07/02/2002	PRAGER MCCARTHY & SEALY		204,270	200,000	199,324	199,331	7			4,939	4,939	2,778	
348815-FT-3	FORT SMITH AR WTR & SWR REF 02B 10/01/2011	05/15/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		317,316	300,000	315,102	314,859	(243)			2,457	2,457	3,292	
348761-AM-9	FORT SMITH ARK SALES & USE TAX 12/01/2002	01/16/2002	CIBC WORLD MARKETS		3,083,745	3,010,000	3,023,124	3,012,485	(167)			71,260	71,260	19,189	
348761-AS-6	FORT SMITH ARK SALES & USE TAX 12/01/2007	06/01/2002	CALLED @ 100.00000000		1,065,000	1,065,000	1,044,062	1,052,221	839			12,779	12,779	23,963	
394350-AL-6	GREENE CNTY AR SALES & USE TAX 2001 06/01/2012	03/15/2002	E BOND TRADE		103,472	100,000	100,000	100,000				3,472	3,472	1,468	
394350-AN-2	GREENE CNTY AR SALES & USE TAX 2001 06/01/2014	07/18/2002	E BOND TRADE		106,803	100,000	100,000	100,000				6,803	6,803	3,222	
394350-AP-7	GREENE CNTY AR SALES & USE TAX 2001 06/01/2015	03/04/2002	E BOND TRADE		366,433	350,000	350,000	350,000				16,433	16,433	3,166	
537428-WV-2	LITTLE ROCK AR SCH DIST CONSTR 2001 C 02/01/2006	08/06/2002	E BOND TRADE		108,256	100,000	104,597	103,542	(569)			4,714	4,714	5,111	
537428-WX-8	LITTLE ROCK AR SCH DIST CONSTR 2001 C 02/01/2008	08/07/2002	Various		925,632	865,000	904,548	899,813	(1,962)			25,820	25,820	33,832	
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C 02/01/2011	08/06/2002	E BOND TRADE		219,588	200,000	207,248	206,547	(379)			13,041	13,041	10,222	
537428-XC-3	LITTLE ROCK AR SCH DIST CONSTR 2001 C 02/01/2013	08/06/2002	E BOND TRADE		722,508	675,000	685,780	684,942	(364)			37,566	37,566	27,438	
537445-GM-4	LITTLE ROCK AR SWR REF SER 01 08/01/2020	07/02/2002	PRAGER MCCARTHY & SEALY		101,317	100,000	100,000	100,000				1,317	1,317	6,347	
537445-GR-3	LITTLE ROCK AR SWR REF SER 01 08/01/2022	01/04/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		785,848	800,000	794,824	794,860	3			(9,012)	(9,012)	10,889	
699140-AR-0	PARAGOULD AR SALES & USE TAX 2001 06/01/2010	05/13/2002	SALOMON SMITH BARNEY		103,763	100,000	100,000	100,000				3,763	3,763	2,085	
699140-AT-6	PARAGOULD AR SALES & USE TAX 2001 06/01/2012	05/13/2002	SALOMON SMITH BARNEY		130,531	125,000	125,000	125,000				5,531	5,531	2,750	
74539Y-AU-4	PULASKI CNTY AR PUB FAC BAPTIST HLTH 10/22/2014	10/01/2002	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						9,113	
812837-BL-5	SEBASTIAN CNTY AR HLTH SPARKS 01A 11/01/2010	08/06/2002	E BOND TRADE		390,457	350,000	371,676	369,478	(1,491)			20,979	20,979	14,865	
812837-BM-3	SEBASTIAN CNTY AR HLTH SPARKS 01A 11/01/2011	08/06/2002	E BOND TRADE		167,882	150,000	158,750	157,952	(541)			9,930	9,930	6,371	
040762-AV-8	UNIVERSITY OF AR A & M BLDG PINE BLUFF 72 01/01/2002	01/01/2002	MATURED		61,000	61,000	59,344	61,000	61,000					1,830	
914084-KG-2	UNIVERSITY OF AR FORT SMITH STUD FEE 01 12/01/2014	12/12/2002	PRAGER MCCARTHY & SEALY		118,835	110,000	114,040	113,737	(303)			5,098	5,098	5,744	
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A 12/01/2009	11/07/2002	Various		1,371,852	1,250,000	1,347,325	1,340,552	(5,841)			31,300	31,300	45,028	
914084-KZ-0	UNIVERSITY OF AR VAR FAYETTEVILLE 01A 12/01/2015	07/02/2002	PRAGER MCCARTHY & SEALY		108,976	100,000	107,567	107,197	(316)			1,779	1,779	3,774	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
920600-AN-3	VAN BUREN CNTY AR PUB FAC SWR IMPT 88 07/01/2003	01/01/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000						13,563	
920600-AV-5	VAN BUREN CNTY AR PUB FAC SWR IMPT 88 07/01/2002	01/01/2002	CALLED @ 100.00000000		305,000	305,000	305,000	305,000						13,344	
CALIFORNIA															
00432M-AB-5	ACCESS TO LNS FOR LEARNING STUDENT LN CORP CALIF REV-RAMS-STUDENT LN PG-SR-IV-A2 01/01/2033	09/11/2002	DAIN RAUSCHER INCORPORATED		1,300,000	1,300,000	1,300,000	1,300,000						9,841	
007944-AA-9	ADVENTIST HEALTH SYS WEST STMV 09/01/2016	03/14/2002	BANK ONE CAPTIAL MARKETS		10,025,000	10,025,000	10,025,000	10,025,000						67,222	
00827N-AM-2	AFFORDABLE HSG AGY CA WATERSTONE 01 07/01/2031	07/01/2002	CALLED @ 100.00000000		305,000	305,000	305,000	305,000	12,536					20,969	
010891-RC-5	ALAMEDA CNTY CA COPS REF 2001 A 12/01/2018	08/23/2002	PRAGER MCCARTHY & SEALY		1,049,470	1,000,000	998,770	998,819	31			50,651	50,651	37,083	
120823-BM-0	BURBANK CA GOLDEN ST REDEV TAX ALLOC 78 07/01/2005	07/01/2002	CALLED @ 100.00000000		20,000	20,000	17,318	19,367	186			633	633	1,530	
120786-BP-2	BURBANK CA WTR & PWR ELEC SER 2002 06/01/2022	11/07/2002	PRAGER MCCARTHY & SEALY		724,476	700,000	696,465	696,494	29			27,982	27,982	10,583	
13066K-LX-5	CALIFORNIA DEPT OF WTR CENT VY 02 X 12/01/2021	11/07/2002	Various		8,918,581	8,400,000	8,466,948	8,465,986	(962)			452,595	452,595	178,722	
130658-HZ-3	CALIFORNIA DEPT VET AFF HOME 02A 12/01/2027	09/17/2002	Various		15,596,047	15,000,000	15,000,000	15,000,000				596,047	596,047	370,042	
13033J-PC-0	CALIFORNIA HLTH FAC ADVENTIST HLTH 03/01/2011	03/01/2002	CALLED @ 101.00		5,807,500	5,750,000	5,549,900	5,640,381	2,583			167,119	167,119	194,063	
13033J-ZK-1	CALIFORNIA HLTH FAC SMALL FAC SER A 03/01/2011	09/01/2002	Various		61,200	60,000	60,000	60,000				1,200	1,200	4,020	
130575-EZ-2	CALIFORNIA RURAL HOME MTG FIN AUTH SIN 09/01/2017	12/01/2002	CALLED @ 100.00000000		870,000	870,000	870,000	870,000						37,499	
130575-FA-6	CALIFORNIA RURAL HOME MTG FIN AUTH SIN 09/01/2019	12/01/2002	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						9,010	
130575-FB-4	CALIFORNIA RURAL HOME MTG FIN AUTH SIN 03/01/2028	09/01/2002	CALLED @ 100.00000000		680,000	680,000	680,000	680,000						18,270	
13062N-TM-9	CALIFORNIA ST G O BDS 2001 JUNE 06/01/2011	04/01/2002	BANC AMERICA SECURITIES		10,639,000	10,000,000	11,123,700	11,084,026	(24,914)			(445,026)	(445,026)	186,389	
13062N-XV-4	CALIFORNIA ST G O BDS 2001 NOV 11/01/2012	03/21/2002	SALOMON SMITH BARNEY		10,229,100	10,000,000	10,571,500	10,553,573	(10,962)			(324,473)	(324,473)	201,389	
13062N-XW-2	CALIFORNIA ST G O BDS 2001 NOV 11/01/2013	12/04/2002	PRAGER MCCARTHY & SEALY		2,350,018	2,200,000	2,302,080	2,292,978	(7,866)			57,040	57,040	66,611	
13062N-A9-8	CALIFORNIA ST G O BDS 2002 FEB 02/01/2019	03/27/2002	LOOP CAPITAL MARKETS		4,740,321	4,915,000	4,870,470	4,870,634	164			(130,313)	(130,313)	41,641	
13062N-ZD-2	CALIFORNIA ST G O VETERANS 2001 BZ 12/01/2021	11/05/2002	E BOND TRADE		537,316	525,000	525,000	525,000				12,316	12,316	20,545	
130776-GQ-4	CALIFORNIA STATE UNIV STUD UNION 77A 05/01/2002	05/01/2002	MATURED		25,000	25,000	25,000	25,000						775	
130909-AM-6	CALIFORNIA STWIDE CMNTY ESKATON II 92 05/01/2011	05/01/2002	CALLED @ 102.00000000		2,805,000	2,750,000	2,701,875	2,722,941	1,169			82,059	82,059	92,125	
00036P-AD-4	CHANNING HOUSE CA REV COP ABAG 99 02/15/2029	07/03/2002	STONE & YOUNGBERG		3,965,094	4,200,000	4,169,256	4,171,101	340			(206,007)	(206,007)	207,900	
16309P-AA-6	CHELA FINL USA 06/01/2031	01/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		14,600,000	14,600,000	14,600,000	14,600,000						22,960	
16309P-AG-3	CHELA FINL USA 12/01/2033	01/11/2002	SALOMON SMITH BARNEY		7,000,000	7,000,000	7,000,000	7,000,000						11,973	
16309P-AH-1	CHELA FINL USA 12/01/2033	08/30/2002	CHASE SECURITIES		3,000,000	3,000,000	3,000,000	3,000,000						5,134	
171317-CC-2	CHULA VISTA CA REDEV AGY BAYFRONT TWN 04/01/2007	04/01/2002	CALLED @ 101.25		151,875	150,000	148,500	149,489	49			2,386	2,386	12,000	
204712-GF-4	COMPTON CA REDEV TAX ALLOC REF 95-1 08/01/2013	08/01/2002	CALLED @ 100.00000000		300,000	300,000	292,383	294,630	409			5,370	5,370	20,250	
212244-FZ-5	CONTRA COSTA CNTY CA IMPT AD 1987 1 09/02/2002	09/02/2002	MATURED		670,000	670,000	670,000	670,000						48,240	
21223T-DZ-3	CONTRA COSTA CNTY CA MERRITHEW HOSP 11/01/2004	11/01/2002	CALLED @ 102.00000000		3,060,000	3,000,000	2,949,450	2,988,888	4,211			71,112	71,112	192,000	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
30421M-EW-5	FAIRFIELD CA PUB FING REDEV PROJ 89A 08/01/2002	08/01/2002	MATURED		85,000	85,000	85,000	85,000						6,333	
350055-BH-1	FOSTER CITY CA IMPT METRO CTR AD 85 1 07/02/2002	07/02/2002	MATURED		45,000	45,000	45,000	45,000	45,000					4,590	
350055-CR-8	FOSTER CITY CA IMPT METRO CTR AD 86 1 09/02/2002	09/02/2002	MATURED		900,000	900,000	900,000	900,000						63,000	
357172-RC-1	FREMONT CA UHSD ELEC 98 G O 2002 C 09/01/2021	12/04/2002	PRAGER MCCARTHY & SEALY		102,424	100,000	99,870	99,872	2			2,552	2,552	2,194	
357172-RD-9	FREMONT CA UHSD ELEC 98 G O 2002 C 09/01/2022	11/07/2002	PRAGER MCCARTHY & SEALY		407,894	400,000	396,960	396,988	28			10,906	10,906	6,500	
357172-RE-7	FREMONT CA UHSD ELEC 98 G O 2002 C 09/01/2023	12/02/2002	PRAGER MCCARTHY & SEALY		101,331	100,000	98,580	98,596	16			2,735	2,735	2,139	
358082-HC-2	FRESNO CALIF 06/01/2014	02/21/2002	Various		5,700,000	5,700,000	5,700,000	5,700,000						19,487	
378450-AM-2	GLENDALE CA REDEV AGY PKG LSE SER A 05/01/2003	05/01/2002	CALLED @ 100.00000000		140,000	140,000	139,534	139,955	29			45	45	5,670	
421228-BJ-5	HAYWARD CA LOC IMPT DIST NO 15 1989 09/02/2002	09/02/2002	MATURED		280,000	280,000	280,000	280,000						21,420	
456563-BD-6	INDUSTRY CA CIVIC REC INDL AUTH 10/01/2002	10/01/2002	MATURED		190,000	190,000	184,562	190,000	276					10,450	
456565-BD-1	INDUSTRY CA PKG AUTH PKG FACS 10/01/2002	10/01/2002	MATURED		190,000	190,000	184,562	190,000	276					10,450	
508212-EP-8	LAKE CNTY CA SANTN DIST AD NO 3 2A 07/02/2002	07/02/2002	MATURED		83,000	83,000	81,701	83,000	83,000					5,188	
517244-CA-5	LARKSPUR CA IMPT AD I SER 1977 1 07/02/2002	07/02/2002	MATURED		65,000	65,000	67,075	65,000	65,000					4,063	
517244-CD-9	LARKSPUR CA IMPT AD I SER 1977 1 07/02/2003	07/02/2002	CALLED @ 105.00000000		73,500	70,000	72,273	70,167	70,167			3,333	3,333	4,375	
517244-CC-1	LARKSPUR CA IMPT AD III SER 1977 3 07/02/2002	07/02/2002	MATURED		120,000	120,000	123,830	120,000	120,000					7,500	
517244-CF-4	LARKSPUR CA IMPT AD III SER 1977 3 07/02/2003	07/02/2002	CALLED @ 105.00000000		131,250	125,000	129,059	125,298	125,298			5,952	5,952	7,813	
54438C-BC-5	LOS ANGELES CA CMNTY CLG DIST 01A 06/01/2026	04/23/2002	GMS GROUP		127,508	130,000	125,505	125,584	33			1,923	1,923	8,775	
544393-AP-6	LOS ANGELES CA CMNTY REDEV HSG 96 A FNMA 07/01/2023	07/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000						9,280	
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 AR 04/01/2027	11/14/2002	PRAGER MCCARTHY & SEALY		103,997	100,000	99,167	99,176	9			4,821	4,821	3,279	
544525-CZ-9	LOS ANGELES CA DEPT WTR PWR WTR SYS 01 07/01/2041	07/31/2002	J. P. MORGAN SECURITIES, INC		9,571,019	9,750,000	9,498,060	9,500,313	856			70,706	70,706	470,148	
544552-GC-0	LOS ANGELES CA HARBOR DEPT 1996B 11/01/2009	07/11/2002	Various		8,654,341	8,095,000	8,144,622	8,134,096	(2,614)			520,245	520,245	285,611	
544663-N3-7	LOS ANGELES CNTY CA CTFS PARTN 01/01/2002	01/01/2002	Various		73,149	73,149	73,149	73,149	73,149					1,791	
54468T-AW-8	LOS ANGELES CNTY CA IMPT CI NO 2629R2 09/02/2010	09/02/2002	Various		87,550	86,500	86,500	86,500				1,050	1,050	7,570	
544712-JT-0	LOS ANGELES CNTY CA MET TRANSN A 1 SR 99A 07/01/2019	09/04/2002	PRAGER MCCARTHY & SEALY		2,408,280	2,300,000	2,316,169	2,315,888	(281)			92,392	92,392	78,847	
544738-DT-1	LOS ANGELES CNTY CA PUB WRK PARKS 97A 10/01/2019	11/15/2002	E BOND TRADE		258,423	250,000	254,130	253,996	(134)			4,426	4,426	7,951	
545168-AX-4	LOS ANGELES CNTY CA TRANSN COMMN 92B 07/01/2002	07/01/2002	MATURED		2,425,000	2,425,000	2,405,742	2,425,000	1,308					147,925	
611587-DK-9	MONROVIA CA REDEV PROJ NO 1 REF 92 B 05/01/2021	05/01/2002	CALLED @ 102.00		10,200,000	10,000,000	10,000,000	10,000,000				200,000	200,000	335,000	
612289-KN-7	MONTEBELLO CA UNI SCH DIST CAP 2002 08/01/2026	11/13/2002	PRAGER MCCARTHY & SEALY		30,750	100,000	27,256	27,509	253			3,241	3,241		
616856-AN-0	MORENO VALLEY CA ASSMT DIST NO 87-4 88 09/02/2002	09/02/2002	MATURED		270,000	270,000	268,650	270,000	103					20,925	
672321-DT-0	OAKLAND CA REDEV AGY 09/01/2019	09/01/2002	CALLED @ 100.00		70,000	70,000	67,346	65,460	149			4,540	4,540	3,460	
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95 09/02/2020	09/02/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000						23,250	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
683038-CY-7	ONTARIO CA IMPT ASSMT DIST NO 100A 09/02/2002	09/02/2002	MATURED		450,000	450,000	450,000	450,000						31,500	
683038-GG-2	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2003	03/02/2002	CALLED @ 103.00000000		10,300	10,000	9,862	9,978	2			322	322	365	
683038-GH-0	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2004	03/02/2002	CALLED @ 103.00000000		10,300	10,000	9,862	9,965	2			335	335	365	
683038-GJ-6	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2005	03/02/2002	CALLED @ 103.00000000		10,300	10,000	9,932	9,978	1			322	322	368	
683038-GK-3	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2006	03/02/2002	CALLED @ 103.00000000		15,450	15,000	14,898	14,960	1			490	490	551	
683038-GL-1	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2007	03/02/2002	CALLED @ 103.00000000		15,450	15,000	15,000	15,000				450	450	555	
683038-GM-9	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2008	03/02/2002	CALLED @ 103.00000000		15,450	15,000	15,000	15,000				450	450	555	
683038-GN-7	ONTARIO CA IMPT ASSMT DIST NO 103 89A 09/02/2009	03/02/2002	CALLED @ 103.00000000		15,450	15,000	15,000	15,000				450	450	555	
696661-EB-9	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2 09/02/2006	12/31/2001	STONE & YOUNGBERG											(0)	
696661-EC-7	PALM SPRINGS CA AD 155 IMPT LTD 89 CL2 09/02/2007	12/31/2001	STONE & YOUNGBERG						(0)					(6,689)	
69666H-AS-1	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B 09/02/2002	09/02/2002	MATURED		100,000	100,000	100,000	100,000						4,700	
696714-BA-1	PALMDALE CA CIVIC AUTH LSHLD 76 12/01/2002	12/01/2002	MATURED		150,000	150,000	150,000	150,000						9,450	
699202-AR-8	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03/01/2002	03/01/2002	MATURED		265,000	265,000	247,351	265,000	861					8,215	
702236-AN-0	PASADENA CA CMNTY DEV CIVIC CTR RMKT-99B 12/01/2021	02/27/2002	BANC AMERICA SECURITIES		5,035,150	5,000,000	5,000,000	5,000,000				35,150	35,150	62,000	
70227M-AE-1	PASADENA CA IMPT SOUTH LAKE PKG DIST 77 07/02/2002	07/02/2002	MATURED		75,000	75,000	75,000	75,000	75,000					4,500	
725904-CC-8	PLACER CNTY CA IMPT AD A 82 1976 07/02/2002	07/02/2002	MATURED		115,000	115,000	119,978	115,000	(196)					7,878	
728811-WY-2	PLEASANTON CA IMPT AD 1974 1 1915 ACT 07/02/2002	07/02/2002	MATURED		85,000	85,000	84,492	85,000	85,000					5,695	
728811-XA-3	PLEASANTON CA IMPT AD 1974 3 1915 ACT 07/02/2002	07/02/2002	MATURED		135,000	135,000	134,193	135,000	135,000					9,045	
728811-XB-1	PLEASANTON CA IMPT AD 1974 4 1915 ACT 07/02/2002	07/02/2002	MATURED		95,000	95,000	94,432	95,000	95,000					6,365	
728811-XC-9	PLEASANTON CA IMPT AD 1974 5 1915 ACT 07/02/2002	07/02/2002	MATURED		150,000	150,000	149,103	150,000	150,000					10,050	
776797-BK-7	ROSAMOND CA CMNTY SVCS WTR SWR 68 07/01/2002	07/01/2002	MATURED		45,000	45,000	44,142	45,000	45,000					2,700	
777347-BB-0	ROSEDALE RIO BRAVO CA WTR DIST SER A 05/01/2002	05/01/2002	MATURED		105,000	105,000	105,000	105,000	105,000					3,465	
785878-DS-5	SACRAMENTO CA IMPT LAGUNA CREEK AD 09/02/2002	09/02/2002	MATURED		910,000	910,000	910,000	910,000						74,165	
785878-EG-0	SACRAMENTO CA IMPT NORTH NATOMAS AD 09/02/2002	09/02/2002	MATURED		950,000	950,000	950,000	950,000						76,475	
796783-AL-2	SAN BERNARDINO CA REDEV AGY PKG LSE 10/01/2002	10/01/2002	MATURED		170,000	170,000	164,611	170,000	170,000					10,200	
79765A-GE-0	SAN FRANCISCO CA ARPT INTL 2ND SER 24A 00 05/01/2007	01/10/2002	LOOP CAPITAL MARKETS		108,702	100,000	106,928	106,597	(44)			2,105	2,105	1,131	
797684-AP-2	SAN FRANCISCO CA ELLIS O'FARRELL 92 04/01/2017	11/22/2002	CALLED @ 102.00000000		4,080,000	4,000,000	4,000,000	4,000,000				80,000	80,000	325,375	
801620-HQ-1	SANTA CLARA CNTY CA MTG VILLA VASONA 01/01/2024	07/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						5,100	
801756-BF-3	SANTA CRUZ CA PUB REC CORP LSE 69 04/01/2002	04/01/2002	MATURED		80,000	80,000	84,262	80,000	80,000					2,560	
801820-BF-7	SANTA CRUZ CNTY CA PUB IMPT CORP REF 08/01/2007	08/01/2002	Various		2,650,000	2,650,000	2,600,467	2,630,981	3,686			19,019	19,019	221,938	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01 08/01/2025	07/09/2002	PRAGER MCCARTHY & SEALY		4,139,600	4,000,000	3,986,240	3,986,604	185			152,996	152,996	342,149	
863903-AP-5	STUDENT ED LN MARKETING CORP CALI STMV 07/01/2031	03/21/2002	DAIN RAUSCHER INCORPORATED		6,500,000	6,500,000	6,500,000	6,500,000						30,838	
867570-AA-1	SUNNYVALE CA REDEV AGY CENT CORE 05/01/2007	05/01/2002	CALLED @ 101.25000000		146,813	145,000	142,463	144,234	88			2,578	2,578	9,570	
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2022	12/05/2002	Various		1,036,308	1,000,000	1,000,000	1,000,000				36,308	36,308	7,806	
60935B-BA-6	THE MONEY STORE HOME EQUITY LN TR STMV 12/15/2027	06/17/2002	Various		18,175,000	18,175,000	18,175,000	18,175,000						165,129	
91412F-DW-4	UNIVERSITY OF CA MULTI PURP 02 O 09/01/2017	12/16/2002	PRAGER MCCARTHY & SEALY		423,892	400,000	410,884	410,508	(376)			13,384	13,384	8,861	
91412F-DG-9	UNIVERSITY OF CA MULTI PURP 02 P 09/01/2018	11/07/2002	CORBY CAPITAL MARKETS		527,620	500,000	509,145	508,888	(258)			18,733	18,733	9,097	
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A 10/01/2013	10/01/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000						18,445	
919194-TG-5	VALLEJO CA IMPT DNTWN OFF STR PKG AD 77 07/02/2002	07/02/2002	MATURED		24,000	24,000	24,000	24,000	24,000					1,416	
979521-BL-4	WOODLAND CA 1978 ASSMT DIST 1915 ACT 07/02/2002	07/02/2002	MATURED		75,000	75,000	75,800	75,000	75,000					5,700	
986013-BK-5	YOLO CNTY CA FLOOD CTL & WTR DIST SUB 07/01/2002	07/01/2002	MATURED		90,000	90,000	74,190	90,000	617					4,500	
988400-BD-8	YUCCA VALLEY CA CMNTY CTR AUTH 72 11/01/2002	11/01/2002	MATURED		95,000	95,000	91,200	95,000	95,000					5,463	
COLORADO															
03866C-AK-6	ARAPAHOE CNTY CO BLDG FIN CORP COP 00 02/15/2012	04/23/2002	Various		1,761,853	1,690,000	1,687,431	1,687,695	38			74,159	74,159	50,083	
03866C-AL-4	ARAPAHOE CNTY CO BLDG FIN CORP COP 00 02/15/2013	02/07/2002	THE MUNI CENTER		105,896	100,000	100,057	100,050	(1)			5,846	5,846	2,520	
03866C-AP-5	ARAPAHOE CNTY CO BLDG FIN CORP COP 00 02/15/2016	03/01/2002	THE MUNI CENTER		262,075	250,000	247,125	247,343	23			14,732	14,732	7,328	
03866C-AQ-3	ARAPAHOE CNTY CO BLDG FIN CORP COP 00 02/15/2017	05/07/2002	Various		1,470,270	1,425,000	1,398,809	1,400,403	251			69,866	69,866	45,748	
03866C-AR-1	ARAPAHOE CNTY CO BLDG FIN CORP COP 00 02/15/2018	04/30/2002	Various		1,387,833	1,350,000	1,318,316	1,320,150	354			67,683	67,683	47,884	
03866H-EG-0	ARAPAHOE CNTY CO COP 2002 REF 12/01/2014	12/13/2002	PRAGER MCCARTHY & SEALY		281,145	250,000	278,098	277,586	(512)			3,560	3,560	3,828	
045282-KU-3	ASPEN CO PARK & OPEN SPACE SALES TAX 01 11/01/2021	11/20/2002	GMS GROUP		102,627	100,000	100,000	100,000				2,627	2,627	2,833	
114749-AV-6	BROOMFIELD CO COP OPEN SPACE PK REC 00 12/01/2006	07/30/2002	E BOND TRADE		431,322	400,000	421,604	417,613	(1,332)			13,709	13,709	9,222	
114749-AZ-7	BROOMFIELD CO COP OPEN SPACE PK REC 00 12/01/2010	07/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,819	100,000	100,000	100,000				9,819	9,819	3,222	
114749-BF-0	BROOMFIELD CO COP OPEN SPACE PK REC 00 12/01/2020	07/17/2002	Various		1,931,291	1,850,000	1,873,380	1,871,267	(226)			60,023	60,023	40,532	
114760-DR-9	BROOMFIELD CO SALES & USE TAX 02A 12/01/2031	08/13/2002	Various		825,768	820,000	798,869	799,019	150			26,750	26,750	40,211	
184508-FC-8	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2014	12/20/2002	Various		758,586	700,000	730,702	730,120	(582)			28,466	28,466	10,281	
184508-FD-6	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2015	12/12/2002	PRAGER MCCARTHY & SEALY		1,238,270	1,150,000	1,190,710	1,189,725	(985)			48,545	48,545	20,965	
184508-FE-4	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2016	11/20/2002	PRAGER MCCARTHY & SEALY		214,052	200,000	205,406	205,228	(178)			8,824	8,824	4,833	
184508-FG-9	CLEAR CREEK CO SCH DIST NO RE1 02 REF 12/01/2018	12/19/2002	Various		841,460	800,000	804,512	804,418	(94)			37,042	37,042	15,000	
26822L-AG-9	COLORADO E-470 PUB HWY SR 97 A CUR 09/01/2016	08/26/2002	Various		1,992,722	1,950,000	1,957,313	1,957,066	(247)			35,656	35,656	69,000	
26822L-BM-5	COLORADO E-470 PUB HWY SR 97 B CAP 09/01/2026	11/05/2002	PRAGER MCCARTHY & SEALY		28,054	100,000	25,335	25,924	589			2,130	2,130		
26822L-BP-8	COLORADO E-470 PUB HWY SR 97 C CUR 09/01/2007	07/25/2002	PRAGER MCCARTHY & SEALY		629,085	555,000	630,469	604,066	(3,754)			25,018	25,018	26,034	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01 09/01/2015	07/09/2002	Various		2,116,303	2,050,000	2,057,954	2,057,574	(105)			58,729	58,729	74,263	
196582-AK-6	COLORADO SCH OF MINES HSG SYS SER 83E 01/01/2004	01/01/2002	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						25,113	
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	10/17/2002	HOUGH, WILLIAM R., & COMPANY		9,150,000	9,150,000	9,149,996	9,149,996	0			4	4	29,800	
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	10/03/2002	Various		20,000,000	20,000,000	20,000,000	20,000,000						92,244	
249271-FH-5	DENVER CO ARPT SPL FAC RENTAL CAR 99A 01/01/2005	02/13/2002	FIDELITY CAPITAL MARKETS		422,436	400,000	402,680	401,786	(78)			20,650	20,650	13,300	
249271-FM-4	DENVER CO ARPT SPL FAC RENTAL CAR 99A 01/01/2009	03/19/2002	THE MUNI CENTER		106,981	100,000	101,807	101,402	(39)			5,579	5,579	3,988	
249181-JP-4	DENVER CO ARPT SYS REV SER 1992A 11/15/2003	11/15/2002	CALLED @ 102.00000000		2,550,000	2,500,000	2,472,171	2,496,444	2,892			53,556	53,556	181,250	
249181-QW-1	DENVER CO ARPT SYS REV SER 1992A 11/15/2025	11/15/2002	CALLED @ 102.00000000		1,530,000	1,500,000	1,429,645	1,435,638	1,290			94,362	94,362	108,750	
249181-QX-9	DENVER CO ARPT SYS REV SER 1992A 11/15/2025	11/15/2002	CALLED @ 102.00000000		5,610,000	5,500,000	5,234,350	5,270,776	5,337			339,224	339,224	398,750	
249181-TR-9	DENVER CO ARPT SYS REV SER 1992B 11/15/2023	11/15/2002	CALLED @ 102.00000000		1,060,800	1,040,000	1,006,585	1,009,333	512			51,467	51,467	75,400	
249181-UK-2	DENVER CO ARPT SYS REV SER 1992B 11/15/2023	11/15/2002	CALLED @ 102.00000000		4,039,200	3,960,000	3,832,765	3,843,233	1,954			195,967	195,967	287,100	
249181-LP-1	DENVER CO ARPT SYS REV SER 1995 A 11/15/2020	05/01/2002	JANNEY MONTGOMERY SCOTT		568,816	550,000	566,412	561,107	(597)			7,709	7,709	14,630	
249181-SL-3	DENVER CO ARPT SYS REV SER 1997 E 11/15/2023	09/04/2002	Various		206,075	200,000	191,012	191,413	171			14,661	14,661	13,701	
249183-LQ-5	DENVER CO COP CIV CTR OFF BLDG 2000B 12/01/2013	07/18/2002	Various		320,810	300,000	297,567	297,776	40			23,034	23,034	5,694	
249183-LS-1	DENVER CO COP CIV CTR OFF BLDG 2000B 12/01/2015	03/25/2002	E BOND TRADE		421,787	400,000	394,616	394,947	29			26,840	26,840	4,200	
249168-CW-3	DENVER CO COP WTR COMMRS 2001 11/15/2016	12/13/2002	PRAGER MCCARTHY & SEALY		2,230,963	2,105,000	2,124,955	2,122,922	(1,517)			108,041	108,041	114,898	
249181-RW-0	DENVER COLO CITY & CNTY ARPT REV 11/15/2025	07/18/2002	Various		13,943,915	13,500,000	13,631,543	13,592,127	(6,694)			351,788	351,788	578,233	
254161-CA-8	DILLON CO JT WTR & SWR REF SER 1983 12/01/2002	12/01/2002	MATURED		110,000	110,000	110,000	110,000						11,688	
283461-TK-7	EL PASO CNTY CO SD NO 20 G O 02 ACADEMY 12/15/2014	12/13/2002	Various		1,645,410	1,550,000	1,606,544	1,604,793	(1,751)			40,616	40,616	36,347	
283491-AA-6	EL PASO CNTY CO SOLID WASTE WMX TECH 03/15/2011	09/15/2002	Various		2,306,500	2,285,000	2,285,000	2,285,000	29,522			21,500	21,500	211,172	
34511L-BH-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02 12/01/2022	12/05/2002	PRAGER MCCARTHY & SEALY		258,997	255,000	262,770	262,731	(39)			(3,734)	(3,734)	2,215	
358769-BX-4	FRISCO CO SUB SALES TAX SER 1982 10/01/2002	10/01/2002	MATURED		40,000	40,000	40,000	40,000						5,400	
347766-NB-9	FT LEWIS CO DORM LSE PARTN CTFS 83 04/01/2002	04/01/2002	MATURED		79,000	79,000	79,000	79,000						3,851	
347766-NC-7	FT LEWIS CO DORM LSE PARTN CTFS 83 10/01/2002	10/01/2002	MATURED		84,000	84,000	84,000	84,000						8,190	
365653-FS-8	GARFIELD CNTY CO SCH DIST RE-2 2003 12/01/2025	12/31/2002	GMS GROUP		460,245	450,000	447,548	447,548				12,698	12,698	438	
362374-BS-8	GVR MET DIST COLO G.O.REF BDS 1995A 12/01/2015	02/27/2002	BANC AMERICA SECURITIES		7,445,093	7,075,000	7,454,362	7,279,887	(14,725)			165,207	165,207	109,663	
362374-BT-6	GVR MET DIST COLO G.O.REF BDS 1995A 12/01/2019	01/29/2002	MCDONALD & COMPANY		4,996,121	4,725,000	4,994,278	4,871,743	(5,152)			124,377	124,377	48,234	
51252A-CA-1	LAKEWOOD CO COP PUB BLDG AUTH 2000 12/01/2022	05/31/2002	SALOMON SMITH BARNEY		256,978	250,000	253,713	253,296	(131)			3,682	3,682	13,587	
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02 12/15/2019	08/21/2002	E BOND TRADE		312,313	300,000	296,172	296,213	41			16,100	16,100	5,569	
59189V-AC-4	METROPOLITAN FOOTBALL STAD CO TAX 99A 01/01/2009	07/29/2002	LOOP CAPITAL MARKETS		510,474	650,000	422,494	466,042	12,376			44,432	44,432		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
59189V-AD-2	METROPOLITAN FOOTBALL STAD CO TAX 99A 01/01/2010	08/28/2002	Various		1,328,953	1,800,000	1,124,226	1,219,684	25,253			109,269	109,269		
615095-AW-6	MONTROSE CO WTR & SWR REV SER 1977 12/01/2002	12/01/2002	MATURED		350,000	350,000	355,093	350,000	(354)					22,313	
724394-FU-0	PITKIN CNTY CO SCH DIST NO 001 ASPEN 01 12/01/2014	04/15/2002	Various		1,693,445	1,600,000	1,668,208	1,600,000				93,445	93,445	27,373	
724394-FV-8	PITKIN CNTY CO SCH DIST NO 001 ASPEN 01 12/01/2015	04/15/2002	Various		1,616,279	1,535,000	1,587,313	1,583,435	(698)			32,844	32,844	22,064	
75913T-BQ-6	REGIONAL TRANSN DIST CO VEH COPS 00A 06/01/2011	09/03/2002	Various		2,391,278	2,250,000	2,217,128	2,221,975	1,003			169,302	169,302	57,357	
87966N-AA-6	TELLER CNTY CO IDR CO NATURAL GAS 97 06/30/2020	05/14/2002	CALLED @ 107.00000000		12,305,000	11,500,000	11,500,000	11,500,000	1,840			805,000	805,000	406,653	
914173-AM-1	UNIVERSITY OF CO HOSP AUTH HOSP 92A 11/15/2022	01/29/2002	MCDONALD & COMPANY		3,198,998	3,025,000	3,389,180	3,129,210	(4,553)			69,788	69,788	40,871	
914173-CA-5	UNIVERSITY OF CO HOSP AUTH HOSP 97A REF 11/15/2022	07/09/2002	Various		2,277,930	2,250,000	2,085,593	2,091,991	782			185,939	185,939	93,953	
949255-FT-5	WELD CNTY CO SD NO RE-2 EATON 02 REF 12/01/2021	12/03/2002	DAIN RAUSCHER INCORPORATED		1,269,063	1,250,000	1,250,000	1,250,000				19,063	19,063	32,118	
949353-AA-4	WELD CNTY CO SOLID WASTE DISP SER 90A 08/15/2010	08/15/2002	Various		1,766,950	1,750,000	1,749,873	1,749,927	7			17,023	17,023	159,331	
949353-AB-2	WELD CNTY CO SOLID WASTE DISP SER 90B 08/15/2010	08/15/2002	Various		575,500	570,000	570,000	570,000	5,090			5,500	5,500	51,800	
96254U-AA-2	WHEAT RIDGE CO MTN VISTA PROJ SER 92 06/01/2022	06/01/2002	Various		7,816,100	7,665,000	7,665,000	7,665,000				151,100	151,100	383,250	
CONNECTICUT															
207746-PK-8	CONNECTICUT HSG FIN AUTH MTG 95F F-1 05/15/2025	12/19/2002	CALLED @ 100.00000000		2,250,000	2,250,000	2,250,000	2,250,000						114,446	
207746-ZP-6	CONNECTICUT HSG FIN AUTH MTG 96 F-2 11/15/2027	12/19/2002	CALLED @ 100.00000000		30,000	30,000	29,700	29,725	5			275	275	2,103	
207746-F6-0	CONNECTICUT HSG FIN AUTH MTG 97 A-4 11/15/2022	09/12/2002	CALLED @ 100.00000000		3,300,000	3,300,000	3,300,000	3,300,000						122,760	
20775N-AD-2	CONNECTICUT RES REC AMER REF FUEL 98A 11/15/2002	01/24/2002	Various		3,979,873	3,860,000	4,053,309	3,900,169	(2,601)			79,704	79,704	38,524	
20775N-AE-0	CONNECTICUT RES REC AMER REF FUEL 98A 11/15/2003	10/10/2002	CIBC WORLD MARKETS		3,710,054	3,560,000	3,766,088	3,606,492	(32,756)			103,562	103,562	180,027	
20775N-AK-6	CONNECTICUT RES REC AMER REF FUEL 98A 11/15/2008	04/08/2002	E BOND TRADE		325,110	300,000	319,809	313,838	(461)			11,272	11,272	6,386	
20775N-AM-2	CONNECTICUT RES REC AMER REF FUEL 98A 11/15/2010	12/10/2002	PRAGER MCCARTHY & SEALY		582,488	525,000	563,656	551,934	(2,961)			30,553	30,553	31,121	
20775N-AP-5	CONNECTICUT RES REC AMER REF FUEL 98A 11/15/2012	03/01/2002	THE MUNI CENTER		124,657	115,000	117,117	116,891	(31)			7,765	7,765	1,906	
207757-U3-7	CONNECTICUT SPL TAX OBLIG TRANSN 01 B 10/01/2010	06/27/2002	E BOND TRADE		1,955,730	1,750,000	1,867,775	1,861,842	(5,597)			93,888	93,888	74,989	
20772E-C2-7	CONNECTICUT ST G O 1998 SER B 03/15/2015	08/30/2002	FLEET SECURITIES		1,582,505	1,500,000	1,529,310	1,528,321	(989)			54,184	54,184	32,083	
20772F-JK-7	CONNECTICUT ST G O 2001 SER C REF 12/15/2009	06/11/2002	Various		5,190,916	4,750,000	5,126,675	5,102,831	(4,792)			88,085	88,085	42,233	
20772F-JL-5	CONNECTICUT ST G O 2001 SER C REF 12/15/2010	05/21/2002	Various		17,934,609	16,560,000	17,865,756	17,764,641	(43,587)			169,968	169,968	365,643	
20772F-RQ-5	CONNECTICUT ST G O 2001 SER D 11/15/2013	08/22/2002	PRAGER MCCARTHY & SEALY		837,459	760,000	803,632	802,565	(1,067)			34,895	34,895	30,344	
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF 11/15/2014	12/03/2002	Various		4,133,523	3,890,000	4,102,083	4,096,118	(5,965)			37,405	37,405	115,402	
20772F-XN-5	CONNECTICUT ST G O 2001 SER G 12/15/2007	01/09/2002	Various		10,893,427	10,180,000	10,846,179	10,838,674	(3,614)			54,753	54,753	41,003	
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G 12/15/2009	08/08/2002	PRAGER MCCARTHY & SEALY		1,203,854	1,100,000	1,168,618	1,165,286	(3,332)			38,568	38,568	29,139	
668871-AA-4	NORWALK CT HSG AUTH MONTEREY VLG REF 10/15/2012	10/15/2002	CALLED @ 100		40,000	40,000	40,000	40,000						3,200	
668871-AB-2	NORWALK CT HSG AUTH MONTEREY VLG TAX 10/15/2012	10/15/2002	CALLED @ 100.00000000		220,000	220,000	220,000	220,000						24,200	
DELAWARE															

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
246387-CT-9	DELAWARE ECON DEV AUTH DE ST UNIV 92 10/01/2011	10/01/2002	CALLED @ 102.00000000		1,020,000	1,000,000	990,126	993,986	427			26,014	26,014	60,000	
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B 02/01/2019	08/16/2002	E BOND TRADE		290,272	275,000	275,000	275,000				15,272	15,272	2,654	
246380-TX-7	DELAWARE ST G O 2002 A 07/01/2013	12/12/2002	PRAGER MCCARTHY & SEALY		3,240,180	3,000,000	3,229,140	3,219,986	(9,154)			20,194	20,194	69,167	
246394-AA-8	DELAWARE ST HSG AUTH HSG DEV SER 77A 07/01/2005	07/01/2002	CALLED @ 100.00000000		760,000	760,000	760,000	760,000						27,805	
246394-C7-3	DELAWARE ST HSG AUTH MULTI FAM 92 A 01/01/2015	01/01/2002	CALLED @ 102.00000000		8,012,100	7,855,000	7,727,121	7,763,430				248,670	248,670	290,635	
246394-ZC-7	DELAWARE ST HSG AUTH MULTI FAM SER 91 07/01/2005	01/01/2002	CALLED @ 102.00000000		1,030,200	1,010,000	1,010,000	1,010,000				20,200	20,200	35,350	
246428-NP-7	DELAWARE TRANSN AUTH TRANSN SYS 01 SR 07/01/2012	07/02/2002	PRAGER MCCARTHY & SEALY		235,244	220,000	227,667	227,306	(361)			7,939	7,939	7,078	
246428-NQ-5	DELAWARE TRANSN AUTH TRANSN SYS 01 SR 07/01/2013	07/02/2002	PRAGER MCCARTHY & SEALY		212,245	200,000	205,410	205,162	(248)			7,083	7,083	6,319	
246428-QA-7	DELAWARE TRANSN AUTH TRANSN SYS 02B SR 07/01/2017	12/18/2002	Various		637,966	600,000	629,658	628,970	(688)			8,996	8,996	9,611	
280907-AP-1	EDUCATION LOANS 12/01/2035	05/01/2002	SALOMON SMITH BARNEY		3,000,000	3,000,000	3,000,000	3,000,000						23,538	
280907-AW-6	EDUCATION LOANS 12/01/2035	10/03/2002	SALOMON SMITH BARNEY		4,700,000	4,700,000	4,700,000	4,700,000						81,025	
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST 01/01/2031	01/01/2002	CALLED @ 100.00		100,000	100,000	100,000	100,000	4,807					6,625	
WASHINGTON DC															
254833-AA-4	DISTRICT COLUMBIA SCH EQUIP LSE 1998 10/02/2002	10/02/2002	Various		2,094,603	2,094,603	2,201,492	2,094,603	(21,051)					101,165	
254768-NC-4	DISTRICT OF COLUMBIA HSG CHASTLETON 92C 07/01/2022	07/01/2002	CALLED @ 102.00000000		8,935,200	8,760,000	8,760,000	8,760,000				175,200	175,200	604,440	
254772-BT-2	DISTRICT OF COLUMBIA HSG PARKCHESTER 91 12/01/2011	06/12/2002	Various		7,133,231	6,855,000	6,512,250	6,624,107	6,279			509,125	509,125	275,819	
254771-NS-3	DISTRICT OF COLUMBIA WA HSG 92A FNMA 01/01/2025	04/04/2002	Various		12,095,800	11,860,000	11,800,700	11,809,410	267			286,390	286,390	617,083	
FLORIDA															
010687-CF-6	ALACHUA CNTY FL HOSP REV SER 1978 02/15/2002	02/15/2002	MATURED		935,000	935,000	872,570	935,000	663					31,556	
073229-AA-4	BAYTREE FL CMNTY DEV DIST SERIES 1992 05/01/2012	11/01/2002	Various		780,000	780,000	780,000	780,000						68,250	
107414-BA-1	BREVARD CNTY FL EDL FAC FL INST TECH 07/01/2002	07/01/2002	MATURED		150,000	150,000	150,000	150,000	150,000					10,313	
114894-DP-0	BROWARD CNTY FL ARPT SYS PFC 98H-1 10/01/2008	06/28/2002	PRAGER MCCARTHY & SEALY		268,252	250,000	264,798	260,306	(678)			7,946	7,946	9,083	
115029-CM-0	BROWARD CNTY FL HSG FIN AUTH 1983 A 10/01/2003	04/01/2002	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						250	
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B 07/01/2012	12/02/2002	PRAGER MCCARTHY & SEALY		661,313	600,000	650,040	647,955	(2,085)			13,358	13,358	20,836	
139372-HF-6	CAPE CORAL FL WTR & SWR REF & IMPT 80 10/01/2002	10/01/2002	MATURED		640,000	640,000	640,000	640,000						60,800	
139372-FU-5	CAPE CORAL FL WTR & SWR REV SER 1978 04/01/2002	04/01/2002	MATURED		65,000	65,000	65,000	65,000						2,316	
139372-FV-3	CAPE CORAL FL WTR & SWR REV SER 1978 10/01/2002	10/01/2002	MATURED		60,000	60,000	60,000	60,000						4,275	
183248-BX-0	CLAY CNTY FL HSG FIN BLANDING PLACE 95 12/01/2025	12/01/2002	SCHEDULED REDEMPTION		115,000	115,000	115,000	115,000						9,028	
185244-AB-6	CLEARWATER FL HSG AUTH SUNSET LAKE 95 06/01/2020	06/01/2002	CALLED @ 100		75,000	75,000	75,000	75,000						6,563	
194653-EF-4	COLLIER CNTY FL SCH BRD LSE COP 01 A 02/15/2010	07/26/2002	E BOND TRADE		337,359	300,000	317,259	313,836	(1,209)			23,523	23,523	11,321	
194653-ES-6	COLLIER CNTY FL SCH BRD LSE COP 01 B 02/15/2010	05/22/2002	Various		244,427	225,000	247,469	246,225	(768)			(1,799)	(1,799)	8,242	
194653-EU-1	COLLIER CNTY FL SCH BRD LSE COP 01 B 02/15/2012	03/20/2002	E BOND TRADE		108,780	100,000	109,898	109,558	(181)			(778)	(778)	3,117	

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
221034-AA-9	CORY LAKES FL CMNTY DEV DIST 1992 05/01/2012	05/01/2002	Various		7,371,800	7,235,000	7,235,000	7,235,000				136,800	136,800	352,706	
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A 05/01/2023	05/01/2002	CALLED @ 100.00		20,000	20,000	20,000	20,000	554					1,680	
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97 05/01/2012	11/01/2002	CALLED @ 100.00000000		1,155,000	1,155,000	1,155,000	1,155,000						96,731	
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97 05/01/2014	11/01/2002	CALLED @ 100.00000000		285,000	285,000	285,000	285,000						23,869	
22763U-AE-4	CROSSINGS FLEMING IS FL TOWN CTR 92 A 05/01/2012	05/01/2002	Various		18,237,300	17,900,000	17,900,000	17,900,000				337,300	337,300	783,125	
229392-BA-2	CRYSTAL RIVER FL WTR & SWR REF SER A 09/01/2002	09/01/2002	MATURED		90,000	90,000	90,000	90,000						6,525	
229392-CX-1	CRYSTAL RIVER FL WTR & SWR SER 74 09/01/2002	09/01/2002	MATURED		13,000	13,000	13,000	13,000						975	
243819-AB-5	DEER ISLAND FL CMNTY DEV DIST REF 05/01/2013	12/30/2002	Various		500,000	500,000	500,000	500,000	210,000						
244307-DB-7	DEERFIELD BEACH FL WTR & SWR REF 1978 12/01/2007	12/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						1,290	
340640-AD-3	FLORIDA EDUCATION LOAN 12/01/2034	09/26/2002	DAIN RAUSCHER INCORPORATED		25,200,000	25,200,000	25,200,000	25,200,000						221,860	
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 1999 SER 2 07/01/2030	07/01/2002	Various		8,462	40,000	7,206	8,461	58			1	1		
33833A-AW-1	FLORIDA INTERGOVT FIN CORAL SPRING 01A 05/01/2011	08/12/2002	E BOND TRADE		106,164	100,000	98,192	98,370	93			7,794	7,794	3,550	
342815-GA-9	FLORIDA MUN LOAN COUNCIL SER 01A 11/01/2012	04/08/2002	PRAGER MCCARTHY & SEALY		105,144	100,000	108,038	107,823	(164)			(2,679)	(2,679)	2,028	
341422-FT-5	FLORIDA ST BRD ED CAP OUTLAY 97 A 01/01/2016	08/22/2002	Various		7,503,675	7,350,000	7,378,445	7,377,779	(666)			125,896	125,896	169,694	
341422-LP-6	FLORIDA ST BRD ED CAP OUTLAY 98 A 01/01/2017	08/12/2002	Various		2,802,786	2,700,000	2,746,035	2,745,557	(478)			57,229	57,229	14,597	
341422-R9-6	FLORIDA ST BRD ED PUB CAP OUTLAY 01 A 06/01/2020	08/12/2002	PRAGER MCCARTHY & SEALY		591,590	600,000	560,418	562,026	581			29,564	29,564	15,503	
341422-4P-5	FLORIDA ST BRD ED PUB CAP OUTLAY 01 C 06/01/2010	12/17/2002	PRAGER MCCARTHY & SEALY		1,376,304	1,285,000	1,331,183	1,329,055	(2,128)			47,249	47,249	37,549	
341535-PD-8	FLORIDA ST BRD ED PUB CAP OUTLAY 01 D REF 06/01/2012	04/19/2002	PRAGER MCCARTHY & SEALY		105,632	100,000	105,402	105,345	(57)			287	287	681	
341422-3X-9	FLORIDA ST BRD OF ED CAP OUTLAY 01 E 06/01/2025	03/19/2002	Various		11,379,270	11,620,000	11,523,554	11,524,514	437			(145,244)	(145,244)	165,299	
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B 07/01/2014	06/27/2002	PRAGER MCCARTHY & SEALY		250,280	240,000	244,450	244,360	(90)			5,920	5,920	5,256	
34160W-CL-6	FLORIDA ST ENVIR PROT PRESERVTN 2000 01A 07/01/2007	01/08/2002	THE MUNI CENTER		5,279,570	4,975,000	5,362,204	5,343,489	(1,712)			(63,919)	(63,919)	100,882	
341150-HR-4	FLORIDA ST G O DEPT TRANS 1997 B 07/01/2017	12/27/2002	PRAGER MCCARTHY & SEALY		1,967,392	1,900,000	1,985,139	1,982,813	(2,326)			(15,421)	(15,421)	34,986	
348163-ER-3	FT MYERS FL REF IMPT SER 1978 1 12/01/2007	12/01/2002	CALLED @ 100.00000000		260,000	260,000	260,000	260,000						16,250	
348172-DX-2	FT MYERS FL REF UTIL SER 1978 12/01/2007	12/01/2002	CALLED @ 100.00000000		610,000	610,000	610,000	610,000						38,125	
362812-AY-5	GAINESVILLE FL HSG CORP 1ST MTG ELD 77 06/01/2002	06/01/2002	MATURED		130,000	130,000	130,000	130,000						4,713	
367797-AA-5	GATEWAY SVCS DIST FL WTR & SWR REV 10/01/2009	10/01/2002	CALLED @ 100.00000000		865,000	865,000	865,000	865,000						67,903	
381093-AA-1	GOLDEN LAKES FL CMNTY DEV CAP IMPT 94 05/01/2014	11/01/2002	Various		2,240,000	2,240,000	2,240,000	2,240,000						201,600	
392274-NR-3	GREATER ORLANDO AVIATION AUTH ORLANDO 10/01/2007	08/06/2002	E BOND TRADE		325,765	300,000	312,207	307,614	(670)			18,151	18,151	11,597	
392274-NS-1	GREATER ORLANDO FL AVIATION AUTH 1998 10/01/2008	06/24/2002	E BOND TRADE		433,420	400,000	416,052	410,798	(723)			22,622	22,622	14,778	
392886-CB-1	GREEN COVE SPRINGS FL UTIL REV CTF 78 07/01/2002	07/01/2002	MATURED		120,000	120,000	120,000	120,000						8,100	
40227L-BA-3	GULF ENVIRONMENTAL SVCS 10/01/2027	12/06/2002	PRAGER MCCARTHY & SEALY		1,243,410	1,250,000	1,192,675	1,196,570	703			46,840	46,840	78,528	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
42841P-AA-7	HIALEAH HSG FL HIALEAH PALM CTR 95 05/01/2025	05/01/2002	CALLED @ 100.00		125,000	125,000	125,000	125,000						10,938	
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02 11/01/2019	08/01/2002	PRAGER MCCARTHY & SEALY		360,120	350,000	349,174	349,178	4			10,942	10,942	2,118	
432325-BD-9	HILLSBOROUGH CNTY FL PORT DIST REV 12/01/2007	06/01/2002	CALLED @ 100.00000000		735,000	735,000	735,000	735,000						23,428	
432319-CX-7	HILLSBOROUGH CNTY FL REF IMPT REV 78 06/01/2002	06/01/2002	MATURED		375,000	375,000	375,000	375,000						11,250	
432319-CY-5	HILLSBOROUGH CNTY FL REF IMPT REV 78 12/01/2002	12/01/2002	MATURED		390,000	390,000	390,000	390,000						23,400	
432347-CP-5	HILLSBOROUGH CNTY FL REF UTIL REV 78 12/01/2008	12/01/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000						14,725	
432347-KC-5	HILLSBOROUGH CNTY FL REF UTIL REV JR 01 08/01/2011	10/25/2002	Various		2,640,018	2,350,000	2,642,834	2,620,444	(17,469)			19,573	19,573	143,726	
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A 07/01/2018	12/26/2002	Various		208,183	200,000	200,650	200,619	(31)			7,564	7,564	8,292	
469398-BS-9	JACKSONVILLE FL GTD ENTITLEMENT 02 10/01/2021	12/30/2002	PRAGER MCCARTHY & SEALY		1,969,121	1,900,000	1,900,000	1,900,000				69,121	69,121	45,917	
46613C-AN-5	JEA FL ELEC SYS SERIES 3 2002 A 10/01/2032	12/09/2002	PRAGER MCCARTHY & SEALY		102,297	100,000	99,750	99,752	2			2,545	2,545	3,300	
469364-MP-5	JEA FL ELEC SYS SUB REV 2001 A 10/01/2015	07/12/2002	PRAGER MCCARTHY & SEALY		203,573	200,000	197,422	197,593	67			5,980	5,980	7,583	
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2014	09/16/2002	PRAGER MCCARTHY & SEALY		110,011	100,000	105,448	105,420	(28)			4,591	4,591	292	
46613Q-AP-9	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2015	10/29/2002	E BOND TRADE		105,161	100,000	104,604	104,531	(73)			630	630	875	
469364-LT-8	JEA FL WTR & SWR SYS REV 2001 A 10/01/2030	09/04/2002	PRAGER MCCARTHY & SEALY		354,659	350,000	346,500	346,546	46			8,112	8,112	26,404	
481367-AA-8	JULINGTON CREEK FL CMNTY DEV DIST A 05/01/2017	11/01/2002	CALLED @ 100.00000000		840,000	840,000	840,000	840,000						69,300	
493124-AA-9	KEY MARCO CMNTY DEV FL SPL ASSMT 92 12/01/2013	12/01/2002	Various		1,605,000	1,605,000	1,605,000	1,413,397				191,603	191,603	140,438	
497850-FH-5	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B 10/01/2007	07/29/2002	Various		2,078,945	1,910,000	2,069,695	2,050,695	(13,198)			28,250	28,250	62,908	
497850-FK-8	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B 10/01/2009	07/10/2002	PRAGER MCCARTHY & SEALY		1,165,353	1,075,000	1,164,139	1,155,865	(5,849)			9,487	9,487	37,292	
497850-FL-6	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B 10/01/2010	08/09/2002	Various		1,210,796	1,120,000	1,213,901	1,208,076	(3,555)			2,721	2,721	28,558	
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B 10/01/2011	06/05/2002	PRAGER MCCARTHY & SEALY		107,336	100,000	108,298	107,736	(382)			(400)	(400)	3,125	
497850-FN-2	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B 10/01/2012	08/12/2002	PRAGER MCCARTHY & SEALY		109,457	100,000	107,195	106,690	(372)			2,767	2,767	4,028	
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A 05/01/2032	11/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						1,480	
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B 05/01/2011	11/01/2002	CALLED @ 100.00000000		510,000	510,000	506,180	506,654	240			3,346	3,346	32,640	
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B 10/01/2015	08/13/2002	PRAGER MCCARTHY & SEALY		1,895,642	1,800,000	1,796,220	1,796,432	100			99,210	99,210	70,236	
511773-AW-3	LAKELAND FL WTR WSTWTR REF IMPT 02 10/01/2027	12/16/2002	PRAGER MCCARTHY & SEALY		505,460	500,000	497,850	497,865	15			7,595	7,595	7,639	
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81 01/01/2011	01/01/2002	CALLED @ 100.00000000		20,000	20,000	26,980	20,050				(50)	(50)	2,225	
523490-CH-1	LEE CNTY FL SCH BRD REF CTF INDBT 10/01/2002	10/01/2002	MATURED		185,000	185,000	186,166	185,000						11,378	
525556-AG-1	LELY FL CMNTY DEV DIST REF 99 05/01/2011	11/01/2002	Various		880,000	880,000	880,000	880,000	36,573					60,500	
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A 05/01/2013	11/01/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000	9,260					10,875	
525556-AF-3	LELY FL CMNTY DEV DIST REF 99B 05/01/2008	11/01/2002	CALLED @ 100.00000000		4,430,000	4,430,000	4,430,000	4,430,000	154,208					375,540	
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78 10/01/2013	10/01/2002	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						8,913	

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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
561875-BA-2	MANATEE CNTY FL WTR & SWR REF & IMPT 10/01/2002	10/01/2002	MATURED		500,000	500,000	524,490	500,000						34,500	
566597-BY-5	MARGATE FL UTIL AUTH WTR SWR REF IMPT 12/01/2002	12/01/2002	MATURED		365,000	365,000	373,621	365,000	(635)					26,463	
566599-AY-2	MARGATE FL WTR & SWR SER 1978 12/01/2002	12/01/2002	MATURED		195,000	195,000	193,853	195,000	87					13,650	
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999 05/01/2012	11/01/2002	CALLED @ 100.00000000		565,000	565,000	565,000	565,000						39,550	
583119-AB-8	MEADOW POINTE II FL CMNTY DEV CAP IMP 05/01/2018	11/01/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000						24,025	
583119-AD-4	MEADOW POINTE II FL CMNTY DEV CAP IMP 97 02/01/2002	02/01/2002	MATURED		475,000	475,000	469,077	475,000	116					14,250	
59333P-AK-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 98A 10/01/2008	07/11/2002	PRAGER MCCARTHY & SEALY		327,731	300,000	318,390	316,041	(1,199)			11,690	11,690	12,396	
59333M-CZ-6	MIAMI-DADE CNTY FL SCH BRD COP 00A 10/01/2010	08/16/2002	E BOND TRADE		113,037	100,000	104,590	103,805	(282)			9,232	9,232	4,889	
59333M-AP-0	MIAMI-DADE CNTY FL SCH BRD COP 98A 08/01/2013	05/24/2002	WILEY BROTHERS		527,295	500,000	503,755	503,260	(132)			24,035	24,035	21,802	
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF 10/01/2022	11/08/2002	E BOND TRADE		132,975	375,000	105,788	117,160	4,713			15,815	15,815		
59333N-CR-2	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B 10/01/2031	10/31/2002	BEAR STEARNS SECURITIES CORP		1,210,080	6,000,000	989,220	1,104,871	53,288			105,209	105,209		
59333N-CU-5	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B 10/01/2034	09/12/2002	E BOND TRADE		104,795	600,000	76,788	85,089	2,620			19,706	19,706		
664901-BA-2	NORTHEAST PINELLAS CNTY FL SWR & WTR 03/01/2002	03/01/2002	MATURED		145,000	145,000	145,000	145,000						5,075	
665591-AU-7	NORTHN PALM BEACH CNTY FL WTR UNIT 04 11/01/2002	11/01/2002	MATURED		85,000	85,000	85,000	85,000						6,056	
665591-KM-4	NORTHN PALM BEACH CNTY FL WTR UNIT 14 11/01/2002	11/01/2002	MATURED		60,000	60,000	58,834	60,000	60,000					6,750	
684550-DH-6	ORANGE CNTY FL WTR & SWR REF REV 04/01/2002	04/01/2002	MATURED		780,000	780,000	772,816	780,000	143					24,570	
684550-DJ-2	ORANGE CNTY FL WTR & SWR REF REV 10/01/2002	10/01/2002	MATURED		750,000	750,000	743,033	750,000	408					47,250	
684907-EN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER REV 09/01/2032	09/01/2002	Various		188,714	1,405,000	166,001	188,750	5,252			(36)	(36)		
684908-AF-3	ORANGE COUNTY FL IDA 03/01/2025	01/04/2002	WACHOVIA SECURITIES		11,890,000	11,890,000	11,890,000	11,890,000						21,275	
685202-CM-3	ORANGE PARK FL WTR & SWR CTF SER 72 03/01/2002	03/01/2002	MATURED		65,000	65,000	65,000	65,000						2,015	
687904-CJ-9	OSCEOLA CNTY FL MULTI WOODSIDE APT 00B 06/01/2004	12/01/2002	SCHEDULED REDEMPTION		65,000	65,000	65,000	65,000						6,500	
690331-AA-1	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96 05/01/2012	11/01/2002	Various		445,000	445,000	437,471	439,273	172			5,727	5,727	35,600	
690331-AB-9	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96 05/01/2017	05/01/2002	CALLED @ 100.00		105,000	105,000	105,000	105,000						4,331	
690331-AC-7	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98A 05/01/2017	05/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	624					1,300	
690331-AD-5	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98B 05/01/2008	11/01/2002	CALLED @ 100.00000000		1,260,000	1,260,000	1,260,000	1,260,000	15,372					63,700	
696507-FP-2	PALM BEACH CNTY FL JFK MEM HOSP 10/01/2005	10/01/2002	CALLED @ 100.00000000		350,000	350,000	340,449	347,856	928			2,144	2,144	31,500	
696560-FY-2	PALM BEACH CNTY FL SOLID WASTE 02 B 10/01/2014	11/15/2002	Capital Market Investment Co		148,575	250,000	141,343	141,587	245			6,988	6,988		
696560-FZ-9	PALM BEACH CNTY FL SOLID WASTE 02 B 10/01/2015	11/15/2002	Capital Market Investment Co		140,075	250,000	133,043	133,278	235			6,797	6,797		
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B 10/01/2016	11/15/2002	Capital Market Investment Co		131,393	250,000	124,988	125,213	225			6,180	6,180		
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A 10/01/2012	08/27/2002	Various		868,384	1,350,000	707,063	838,359	18,567			30,025	30,025		
696684-CZ-0	PALM SPRINGS FL WTR & SWR 66 01/01/2002	01/01/2002	MATURED		20,000	20,000	14,597	20,000						425	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
696684-DA-4	PALM SPRINGS FL WTR & SWR 66 01/01/2002	01/01/2002	MATURED		30,000	30,000	23,462	30,000						675	
701542-AD-4	PARKWAY CTR FL CMNTY DEV DIST 00 B 05/01/2010	12/30/2002	Various		1,657,200	1,657,200	1,621,056	1,603,453	99,821			53,747	53,747	77,821	
702521-BK-0	PASCO CNTY FL REF GTD ENTITLEMENT 06/01/2002	06/01/2002	MATURED		10,000	10,000	10,000	10,000						308	
702521-BL-8	PASCO CNTY FL REF GTD ENTITLEMENT 78 12/01/2002	12/01/2002	MATURED		10,000	10,000	10,000	10,000						615	
702522-CM-3	PASCO CNTY FL REF IMPT REV SER 1978 12/01/2007	12/01/2002	CALLED @ 100.00000000		1,660,000	1,660,000	1,660,000	1,660,000						101,260	
702541-BM-4	PASCO CNTY FL WTR & SWR ETM 02/01/2007	08/01/2002	Various		140,000	140,000	140,868	140,188	(229)			(188)	(188)	7,875	
706437-DF-4	PEMBROKE PINES FL PUB IMPT 1972 09/01/2002	09/01/2002	MATURED		100,000	100,000	102,500	100,000	(144)					7,500	
706439-FA-9	PEMBROKE PINES FL WTR & SWR 09/01/2002	09/01/2002	MATURED		96,000	96,000	95,727	96,000	13					5,760	
709400-BC-8	PENSACOLA ESCAMBIA FL GOVT CTR 74 1 07/01/2002	07/01/2002	MATURED		345,000	345,000	369,564	345,000	(702)					23,288	
723159-AS-8	PINELLAS CNTY FL CAP IMPT 2000 01/01/2009	10/28/2002	Various		2,452,323	2,200,000	2,447,632	2,422,043	(16,545)			30,280	30,280	132,831	
734115-CN-6	PORT EVERGLADES AUTH FL PORT FAC 86 11/01/2006	11/01/2002	CALLED @ 100.00000000		520,000	520,000	520,000	520,000						39,000	
746027-BF-7	PUNTA GORDA FL UTIL REV IMPT SER 1978 01/01/2008	07/01/2002	Various		25,000	25,000	25,000	25,000						1,563	
746027-CL-3	PUNTA GORDA FL UTIL REV IMPT SER 1980 01/01/2005	01/01/2002	CALLED @ 100.00000000		285,000	285,000	285,000	285,000						23,184	
746027-EH-0	PUNTA GORDA FL UTIL REV IMPT SER 1986 07/01/2007	05/20/2002	CALLED @ 100.00000000		645,000	645,000	655,281	645,000						42,866	
75957R-AB-1	REMINGTON FL CMNTY DEV SPL ASSMT 05/01/2008	11/01/2002	Various		2,680,000	2,680,000	2,680,000	2,680,000	71,234					162,405	
75957R-AC-9	REMINGTON FL CMNTY DEV SPL ASSMT 05/01/2019	11/01/2002	Various		165,000	165,000	165,000	165,000	7,253					13,365	
75957R-AA-3	REMINGTON FL CMNTY DEV SPL ASSMT 94 05/01/2014	05/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						7,200	
769506-AA-4	RIVERWOOD CMNTY DEV FL SPL ASSMT 92A 05/01/2012	11/01/2002	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						20,825	
769506-AB-2	RIVERWOOD CMNTY DEV FL SPL ASSMT 92B 05/01/2012	11/01/2002	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						9,350	
769603-CY-5	RIVIERA BEACH FL WTR & SWR SER 1978 10/01/2005	10/01/2002	CALLED @ 100.00000000		135,000	135,000	138,059	135,000						9,653	
802666-BG-1	SANTA ROSA CNTY FL REF CTF INDBT 1978 07/01/2002	07/01/2002	MATURED		200,000	200,000	198,784	200,000	49					12,800	
81170T-DB-3	SEACOAST FL UTIL AUTH WTR & SWR REF 01 03/01/2011	12/10/2002	Various		5,378,051	4,860,000	5,269,601	5,235,745	(31,928)			142,306	142,306	239,432	
792056-AD-5	ST LUCIE CNTY FL INDL DEV 91 BALFOUR 12/01/2003	12/25/2002	Various		966,686	966,686	966,686	966,686	435,366						
867685-BU-2	SUNRISE FL 7.125% PUB IMPT REV SER 1976 10/01/2002	10/01/2002	MATURED		600,000	600,000	615,810	600,000						39,000	
867686-DP-9	SUNRISE FL UTIL SYS REF IMPT SER 83 B 10/01/2005	10/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						12,900	
867689-AL-5	SUNRISE FL WTR GAS SWR REF IMPT 1976 10/01/2002	10/01/2002	Various		340,000	340,000	346,392	340,113	(346)			(113)	(113)	16,223	
875128-EP-1	TAMPA BAY FL WTR UTIL REF & IMPT 01A 10/01/2016	11/20/2002	Various		3,723,187	3,525,000	3,580,695	3,575,898	(3,334)			147,288	147,288	175,889	
875231-DR-0	TAMPA FL CATHOLIC HLTH EAST 1998 A-1 11/15/2007	05/22/2002	E BOND TRADE		220,143	200,000	208,256	206,577	(397)			13,566	13,566	5,622	
875231-DS-8	TAMPA FL CATHOLIC HLTH EAST 1998 A-1 11/15/2008	05/22/2002	E BOND TRADE		109,896	100,000	104,608	103,788	(202)			6,108	6,108	2,949	
875136-AT-0	TAMPA FL HSG AUTH MERIDIAN RIVER 07/01/2026	07/01/2002	SCHEDULED REDEMPTION		160,000	160,000	160,000	160,000	1,182					12,880	
875234-BP-0	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B 10/01/2011	05/13/2002	PRAGER MCCARTHY & SEALY		210,478	200,000	209,660	208,937	(270)			1,541	1,541	5,921	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
875290-AU-2	TAMPA FL WTR & SWR SYS SER 78 10/01/2002	10/01/2002	MATURED		500,000	500,000	522,100	500,000	(942)					32,500	
875231-DM-1	TAMPA FLA REV 11/15/2003	07/19/2002	LOOP CAPITAL MARKETS		523,940	500,000	523,895	505,968	(2,475)			17,972	17,972	18,156	
880764-CE-3	TEQUESTA FL WTR REF SER 1978 10/01/2003	10/01/2002	CALLED @ 100.00000000		250,000	250,000	241,193	249,124	575			876	876	16,875	
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97 05/01/2012	11/01/2002	CALLED @ 100.00000000		505,000	505,000	505,000	505,000						21,700	
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A 05/01/2011	11/01/2002	CALLED @ 100.00000000		210,000	210,000	210,000	210,000						11,220	
686504-AB-7	URBAN ORLANDO FL CDD BALDWIN PARK 01 B 05/01/2010	11/01/2002	CALLED @ 100.00		2,085,000	2,085,000	2,071,302	2,072,635	16,867			12,365	12,365	133,440	
955082-AX-0	WEST PALM BEACH FL SECT 8 EL CID APTS 04/15/2002	04/15/2002	MATURED		80,000	80,000	80,000	80,000						3,600	
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991 05/01/2012	11/01/2002	CALLED @ 100.00000000		365,000	365,000	365,000	365,000						26,469	
GEORGIA															
046079-LG-2	ASSOCIATION CNTY COMMRS GA LEASING PROG CTFS PARTN COPS 1999 02/01/2005	02/21/2002	LOOP CAPITAL MARKETS		954,189	900,000	903,978	902,400	(116)			51,789	51,789	25,625	
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 12/01/2025	12/01/2002	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						20,625	
047802-BE-2	ATLANTA GA CTFS PARTN COPS 1992 12/01/2017	02/28/2002	BEAR STEARNS SECURITIES CORP		2,685,533	2,550,000	2,704,683	2,628,332	(6,474)			57,200	57,200	41,615	
04785T-FP-9	ATLANTA GA MULTI LANDRUM ARMS SER A 07/01/2006	07/01/2002	CALLED @ 100		60,000	60,000	60,000	60,000						6,300	
04785U-AA-4	ATLANTA GA URBAN RES FIN AUBURN AVE B 06/01/2015	06/01/2002	SCHEDULED REDEMPTION		95,000	95,000	95,000	95,000						8,550	
04785T-FQ-7	ATLANTA GA URBAN RES MULTI LANDRUM 00A 07/01/2024	07/01/2002	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						7,088	
051230-BJ-8	AUGUSTA GA MULTI HAMPSHIRE RICHMOND 99B 09/01/2004	09/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						10,000	
051470-AW-2	AUGUSTA-RICHMOND CNTY GA COLISEUM 77 02/01/2002	02/01/2002	MATURED		100,000	100,000	100,000	100,000						3,000	
081517-CF-9	BEN HILL CNTY GA HOSP AUTH REF 02/01/2002	02/01/2002	MATURED		130,000	130,000	130,000	130,000						4,388	
117019-AU-3	BRUNSWICK & GLYNN CNTY GA JEKYLL DEV 00 12/01/2015	12/01/2002	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						7,035	
117019-AS-8	BRUNSWICK & GLYNN CNTY GA JEKYLL DEV 85 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		195,000	195,000	195,000	195,000						15,600	
146501-PT-2	CARTERSVILLE GA WTR & SWR REF 2000 07/01/2008	03/13/2002	E BOND TRADE		642,282	600,000	609,306	608,010	(212)			34,272	34,272	34,971	
146501-PV-7	CARTERSVILLE GA WTR & SWR REF 2000 07/01/2009	04/02/2002	E BOND TRADE		320,637	300,000	309,258	308,078	(252)			12,559	12,559	20,808	
146501-PX-3	CARTERSVILLE GA WTR & SWR REF 2000 07/01/2010	07/17/2002	E BOND TRADE		717,069	650,000	669,422	667,322	(407)			49,747	49,747	39,898	
164243-EU-7	CHEROKEE CNTY GA WTR & SEW SER 84 08/01/2004	08/01/2002	CALLED @ 100		540,000	540,000	540,000	540,000						59,400	
183095-AZ-1	CLAXTON GA WTR & SEW REV SER 78 08/01/2002	08/01/2002	MATURED		65,000	65,000	65,000	65,000	65,000					4,713	
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93 10/01/2012	08/23/2002	PRAGER MCCARTHY & SEALY		335,383	300,000	333,822	331,978	(1,405)			3,405	3,405	20,121	
212890-DH-7	CONYERS GA WTR & SEW REV SER 76 09/01/2002	09/01/2002	MATURED		65,000	65,000	66,149	65,000	(62)					4,713	
259026-BW-1	DOUGLAS CNTY GA ELDR HSG CORP SECT 8 06/01/2002	06/01/2002	MATURED		55,000	55,000	55,000	55,000						2,200	
259026-BX-9	DOUGLAS CNTY GA ELDR HSG CORP SECT 8 12/01/2002	12/01/2002	MATURED		55,000	55,000	55,000	55,000						4,400	
259034-FB-7	DOUGLAS CNTY GA WTR & SEW REV SER 78A 06/01/2002	06/01/2002	MATURED		855,000	855,000	855,000	855,000						31,421	
259855-DC-5	DOUGLASVILLE GA WTR & SEW REF SER 76B 10/01/2002	10/01/2002	MATURED		70,000	70,000	72,499	70,000	(98)					5,075	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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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
307125-CM-4	FANNIN CNTY GA CMNTY HLTH SYSTEM 78 03/01/2002	03/01/2002	MATURED		160,000	160,000	160,000	160,000						5,800	
307125-DV-3	FANNIN CNTY GA HOSP AUTH CTF SER 74 06/01/2002	06/01/2002	MATURED		50,000	50,000	52,000	50,000	(64)					1,750	
343586-GH-0	FLOYD CNTY GA WTR & SEW REV SER 78 05/01/2002	05/01/2002	MATURED		230,000	230,000	230,000	230,000						8,280	
373283-AP-5	GEORGIA MUN ASSN INC COP CITY COURT 02 12/01/2010	08/02/2002	E BOND TRADE		1,008,871	925,000	950,401	949,129	(1,271)			59,742	59,742	25,118	
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02 12/01/2011	11/14/2002	E BOND TRADE		577,388	525,000	536,503	535,870	(632)			41,518	41,518	17,876	
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02 12/01/2026	07/17/2002	PRAGER MCCARTHY & SEALY		506,699	500,000	485,765	485,914	149			20,785	20,785	25,040	
373292-AH-4	GEORGIA MUN ASSN INC INSTALLMENT SALE 12/01/2006	07/24/2002	Various		218,956	200,000	209,394	205,727	(419)			13,229	13,229	4,514	
373292-AJ-0	GEORGIA MUN ASSN INC INSTALLMENT SALE 12/01/2007	08/12/2002	E BOND TRADE		371,546	340,000	356,317	350,883	(538)			20,662	20,662	6,744	
373292-AK-7	GEORGIA MUN ASSN INC INSTALLMENT SALE 12/01/2008	08/12/2002	Various		372,208	340,000	355,521	350,814	(624)			21,394	21,394	8,800	
373382-U2-4	GEORGIA ST G O 1995 D 09/01/2011	08/26/2002	E BOND TRADE		1,309,450	1,080,000	1,328,443	1,316,035	(9,794)			(6,586)	(6,586)	58,022	
373382-3A-6	GEORGIA ST G O 1997 A 04/01/2011	07/11/2002	PRAGER MCCARTHY & SEALY		818,641	700,000	826,189	819,176	(5,704)			(535)	(535)	32,969	
373383-SP-4	GEORGIA ST G O 2002 D 08/01/2014	11/05/2002	E BOND TRADE		108,283	100,000	107,310	107,160	(150)			1,123	1,123	1,347	
373383-SS-8	GEORGIA ST G O 2002 D 08/01/2017	12/19/2002	Various		12,312,575	11,615,000	12,144,179	12,128,805	(15,374)			183,770	183,770	220,392	
403761-BU-2	GWINNETT CNTY GA WTR & SEW AUTH 1977 10/01/2007	10/01/2002	CALLED @ 100.00000000		170,000	170,000	170,000	170,000						10,540	
464099-AC-4	IRWIN CNTY GA COP DETENTION CTR 94 03/01/2015	12/30/2002	Various		570,000	570,000	570,000	570,000	29,925					54,150	
550295-BB-4	LUMPKIN CNTY GA HOSP AUTH 09/01/2002	09/01/2002	MATURED		100,000	100,000	102,610	100,000	(128)					6,600	
590026-CD-0	MERIWETHER CNTY GA INDL OXFORD IND 78 11/01/2002	11/01/2002	MATURED		110,000	110,000	110,000	110,000						7,700	
626207-JE-5	MUNICIPAL ELEC AUTH GA 96A PROJ 1 SUB 01/01/2007	08/08/2002	Various		3,177,728	2,945,000	3,038,522	3,017,683	(5,870)			160,045	160,045	143,668	
764615-GP-9	RICHMOND CNTY GA WTR & SEW REV SER 83 04/01/2002	04/01/2002	MATURED		285,000	285,000	285,000	285,000						14,072	
764615-MS-6	RICHMOND CNTY GA WTR & SWR REF 78 04/01/2007	04/01/2002	CALLED @ 100.00000000		925,000	925,000	925,000	925,000						28,213	
804832-AF-0	SAVANNAH GEORGIA ECON DEV AUTH 04/01/2011	04/01/2002	Various		4,600,000	4,600,000	4,600,000	4,600,000						26,956	
888888-DV-3	TOCCOA GA WTR & SWR REV SER 77 10/01/2010	10/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						4,160	
888888-EW-0	TOCCOA GA WTR & SWR REV SER 78 10/01/2002	10/01/2002	MATURED		165,000	165,000	165,000	165,000						11,756	
926489-AJ-4	VIDALIA GA INDL DEV AUTH OXFORD IND 78 04/01/2002	04/01/2002	MATURED		75,000	75,000	75,000	75,000						2,438	
926489-AK-1	VIDALIA GA INDL DEV AUTH OXFORD IND 78 04/01/2003	10/01/2002	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						4,875	
931583-AZ-1	WALKER CNTY GA WTR & SEW AUTH SER 77 01/01/2002	01/01/2002	MATURED		135,000	135,000	135,000	135,000						4,050	
HAWAII															
419818-DH-9	HAWAII HSG FIN CORP SGL FAM MTG 94 A 07/01/2026	10/01/2002	Various		1,180,000	1,180,000	1,184,873	1,182,587	(236)			(2,587)	(2,587)	95,575	
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R 10/01/2027	08/23/2002	Various		1,240,047	1,205,000	1,240,981	1,234,756	(820)			5,291	5,291	46,414	
419780-NS-6	HAWAII ST G O 1993 CH 11/01/2007	01/04/2002	Various		2,773,992	2,500,000	2,809,025	2,713,835	(718)			60,157	60,157	28,312	
419780-TC-5	HAWAII ST G O 2001 CV 08/01/2011	11/07/2002	Various		14,754,297	12,940,000	14,129,962	14,010,295	(85,275)			744,003	744,003	907,543	
419780-WA-5	HAWAII ST G O 2002 CY REF 02/01/2012	12/18/2002	PRAGER MCCARTHY & SEALY		1,221,038	1,100,000	1,197,361	1,193,953	(3,408)			27,085	27,085	27,922	
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A 07/01/2030	10/01/2002	CALLED @ 100.00000000		55,000	55,000	51,290	51,443	48			3,557	3,557	3,809	
438669-5F-6	HONOLULU HI CITY & CNTY G O 1999C 07/01/2017	03/05/2002	E BOND TRADE		412,716	400,000	387,448	388,588	60			24,128	24,128	12,784	

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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
438695-AF-5	HONOLULU HI TXBL MTG HALE PAUAHI 95A 07/01/2028	07/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						4,420	
IDAHO															
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB 01/01/2014	07/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						6,750	
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1 07/01/2010	07/01/2002	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						13,500	
ILLINOIS															
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A 04/01/2011	04/01/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						3,375	
076393-AV-9	BEDFORD PARK IL TAXABLE TIF REF 95B 12/01/2010	12/01/2002	CALLED @ 100.00000000		335,000	335,000	335,000	335,000						32,663	
076393-AU-1	BEDFORD PARK IL TIF REF SER 95A 12/01/2010	12/01/2002	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						11,900	
076393-AW-7	BEDFORD PARK IL TIF REV SER 95C 12/01/2010	12/01/2002	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						17,425	
081207-AW-2	BELVIDERE IL ELDERLY HSG CORP SECT 8 80 09/01/2002	09/01/2002	MATURED		110,000	110,000	110,000	110,000						11,825	
109340-AY-5	BRIGHTON IL WTRWKS & SEW SER 1979 05/01/2002	05/01/2002	MATURED		60,000	60,000	60,985	60,000	(29)					2,250	
127734-CD-1	CAHOKIA IL PUB WTR DIST WTR REV 74 07/01/2002	07/01/2002	MATURED		205,000	205,000	214,537	205,000	(347)					13,325	
141249-HT-2	CARBONDALE IL WTR & SWR REF SER 74A&B 05/01/2002	05/01/2002	MATURED		575,000	575,000	575,000	575,000						19,406	
147540-AJ-7	CASEYVILLE IL WTRWKS & SEW REF SER 85 06/01/2002	06/01/2002	MATURED		90,000	90,000	93,498	90,000	90,000					4,410	
158208-AK-4	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79 12/01/2002	12/01/2002	MATURED		85,000	85,000	87,406	85,000						7,225	
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A 05/01/2010	05/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						3,610	
167501-PF-6	CHICAGO IL BRD OF ED G O LEASE CTFS 92 A 01/01/2007	03/27/2002	RAYMOND JAMES & ASSOCIATES, INC		1,625,805	1,500,000	1,554,375	1,541,073	(1,920)			84,732	84,732	69,161	
167501-TL-9	CHICAGO IL BRD OF ED G O SCH REFORM 97 A 12/01/2030	05/21/2002	PRAGER MCCARTHY & SEALY		525,523	535,000	527,911	527,946	35			(2,423)	(2,423)	27,478	
167501-US-2	CHICAGO IL BRD OF ED G O SCH REFORM 98 B-1 12/01/2010	11/12/2002	Various		1,464,466	2,070,000	1,194,369	1,414,062	34,323			50,404	50,404		
167484-QD-9	CHICAGO IL G O CITY COLLEGE CAP IMPT 99 01/01/2014	04/19/2002	RED CAPITAL MARKETS		2,751,800	5,000,000	2,616,950	2,738,062	43,945			13,738	13,738		
167484-QE-7	CHICAGO IL G O CITY COLLEGE CAP IMPT 99 01/01/2015	04/10/2002	RED CAPITAL MARKETS		10,376,600	20,000,000	9,760,400	10,216,430	154,842			160,170	160,170		
167484-FD-1	CHICAGO IL G O LIBRARY BONDS 1997 01/01/2027	11/26/2002	Various		2,890,441	2,850,000	2,864,108	2,861,852	(997)			28,588	28,588	200,244	
167610-ZZ-0	CHICAGO IL G O PARK DIST LTD 1997 01/01/2025	07/10/2002	PRAGER MCCARTHY & SEALY		253,610	250,000	253,713	252,466	(208)			1,144	1,144	13,960	
167610-S2-1	CHICAGO IL G O PARK DIST UNLTD 2001 B 01/01/2029	07/26/2002	PRAGER MCCARTHY & SEALY		514,825	500,000	504,935	504,520	(247)			10,305	10,305	33,594	
167610-Z6-4	CHICAGO IL G O PARK DIST UNLTD 2001 D 01/01/2029	05/03/2002	LOOP CAPITAL MARKETS		8,275,219	8,655,000	8,248,128	8,251,093	2,721			24,125	24,125	168,292	
167484-YP-3	CHICAGO IL G O PROJ & REF 2001 A CAP 01/01/2012	07/01/2002	PRAGER MCCARTHY & SEALY		66,587	100,000	59,404	63,186	1,561			3,401	3,401		
167592-UJ-1	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 C 01/01/2008	11/07/2002	Various		3,018,349	2,805,000	2,924,213	2,904,921	(13,352)			113,428	113,428	161,324	
167592-VF-8	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E 01/01/2008	11/19/2002	PRAGER MCCARTHY & SEALY		799,268	750,000	784,268	779,734	(3,410)			19,533	19,533	34,861	
167592-VH-4	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E 01/01/2010	05/28/2002	PRAGER MCCARTHY & SEALY		116,329	110,000	116,008	115,605	(258)			725	725	3,802	

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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
167664-WV-9	CHICAGO IL PUB BLDG COMM SER 99C 02/01/2006	01/09/2002	E BOND TRADE		713,245	665,000	685,728	678,992	(86)			34,254	34,254	16,255	
16768R-AB-4	CHICAGO IL RSD MTG REF 1992 B 10/01/2009	10/01/2002	Various		380,301	640,000	183,296	380,301	13,143			0	0		
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A 09/01/2028	12/01/2002	CALLED @ 100.00000000		565,000	565,000	615,285	603,963	(999)			(38,963)	(38,963)	44,678	
16768P-AL-6	CHICAGO IL SKYWAY TOLL BRDG REF 01/01/2023	02/22/2002	Various		16,478,863	15,965,000	15,836,217	15,849,873	581			628,990	628,990	573,167	
167692-BF-8	CHICAGO IL ST UNIV FAC REV SER 71 12/01/2002	12/01/2002	MATURED		90,000	90,000	90,000	90,000						5,490	
167709-AA-2	CHICAGO IL TIF CHINATOWN SQUARE 1990 A 12/01/2009	12/01/2002	SCHEDULED REDEMPTION		340,000	340,000	340,000	340,000						28,050	
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000 07/01/2019	07/01/2002	CALLED @ 100		130,000	130,000	130,000	130,000						9,685	
167709-AE-4	CHICAGO IL TIF NEAR SOUTH REDEV 1994A 11/15/2013	11/15/2002	SCHEDULED REDEMPTION		650,000	650,000	650,000	650,000						60,125	
167709-CH-5	CHICAGO IL TIF NEAR SOUTH REDEV 1999A 11/15/2005	05/28/2002	E BOND TRADE		1,065,300	1,000,000	1,061,200	1,034,048	(3,274)			31,252	31,252	24,625	
167709-CK-8	CHICAGO IL TIF NEAR SOUTH REDEV 1999A 11/15/2007	01/08/2002	E BOND TRADE		2,717,261	2,570,000	2,727,952	2,682,215	(474)			35,046	35,046	19,989	
167709-CP-7	CHICAGO IL TIF NEAR SOUTH REDEV 1999A 11/15/2011	08/02/2002	Various		882,930	835,000	868,408	860,269	(806)			22,661	22,661	17,385	
167736-NP-8	CHICAGO IL WTR REV CAP APPREC 97 11/01/2006	04/10/2002	Various		6,765,146	8,000,000	5,692,240	6,550,492	53,606			214,655	214,655		
167736-RL-3	CHICAGO IL WTR REV SR LIEN 2001 11/01/2031	11/06/2002	Various		15,626,090	16,000,000	15,283,040	15,291,469	7,929			334,621	334,621	635,147	
16768T-DN-1	CHICAGO ILL SALES TAX REV REV BDS 1999 01/01/2030	08/07/2002	LOOP CAPITAL MARKETS		3,352,350	3,000,000	3,054,990	3,040,832	(2,759)			311,518	311,518	179,615	
195090-EF-8	COLLINSVILLE IL WTRWKS & SEW SER 76 09/01/2002	09/01/2002	MATURED		145,000	145,000	142,361	145,000	140					9,788	
216129-BY-1	COOK CNTY IL CCD NO 524 MORAINE 1986 10/01/2002	10/01/2002	MATURED		1,225,000	1,225,000	1,225,000	1,225,000						99,225	
215813-FE-1	COOK CNTY IL CHSD NO 228 MIDLOTHIAN 1988 12/01/2002	12/01/2002	MATURED		960,000	960,000	960,000	960,000						77,760	
213192-AK-3	COOK CNTY IL ECON DEV JEWISH FED CHGO 01/01/2002	01/01/2002	MATURED		115,000	115,000	115,288	115,000						4,428	
213192-AL-1	COOK CNTY IL ECON DEV JEWISH FED CHGO 07/01/2002	07/01/2002	MATURED		120,000	120,000	120,300	120,000						9,240	
243135-AA-8	DECATUR IL IND DEV PCR ARCHER-DANIEL 76 10/01/2006	10/01/2002	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						1,988	
243188-AA-7	DECATUR IL INDL PCR ARCHER-DANIEL 76 10/01/2006	10/01/2002	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						5,631	
263493-FF-0	DU PAGE CNTY IL CMNTY USD 200 WHEATON 02A 12/01/2011	07/09/2002	PRAGER MCCARTHY & SEALY		537,705	500,000	528,125	527,159	(966)			10,546	10,546	11,181	
262608-MK-5	DU PAGE CNTY IL CUSD NO 204 INDIAN 02 12/30/2017	12/05/2002	Various		6,265,170	6,000,000	6,072,480	6,070,495	(1,985)			194,675	194,675	237,361	
263500-CC-2	DU PAGE CNTY IL WTR & SWR SYS SER 80A 01/01/2002	01/01/2002	MATURED		270,000	270,000	270,000	270,000						14,175	
276515-PK-3	EASTERN IL UNIV AUX FAC SER 78A 04/01/2006	04/01/2002	CALLED @ 100.00000000		130,000	130,000	132,098	130,000						9,588	
320646-AW-2	FIRST KANKAKEE IL HSG FIN 1ST LIEN 08/01/2002	08/01/2002	MATURED		135,000	135,000	135,000	135,000						11,813	
336451-AK-5	FIRST SPRINGFIELD IL HSG FIN SEC 8 A 06/01/2002	06/01/2002	MATURED		155,000	155,000	155,000	155,000						5,716	
363272-BC-8	GALENA IL WTRWKS & SEW REV SER 74 05/01/2002	05/01/2002	MATURED		25,000	25,000	24,708	25,000	25,000					850	
434326-BF-0	HODGKINS IL TAX INCREMENT SER 1991A 12/01/2009	06/01/2002	CALLED @ 104.00000000		208,000	200,000	200,000	200,000				8,000	8,000	9,500	
434329-AC-2	HODGKINS IL TAX INCREMENT SER 1995A 12/01/2005	12/01/2002	SCHEDULED REDEMPTION		1,405,000	1,405,000	1,405,000	1,405,000						100,458	

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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
446879-AD-0	HUNTLEY IL TIF HUNTLEY REDEV PROJ 95B 12/01/2015	12/01/2002	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						42,500	
451888-DL-2	ILLINOIS DEV FIN AUTH POLLUTN CTL REV 12/01/2006	03/05/2002	Various		2,388,000	2,300,000	2,267,938	2,280,125	159			107,875	107,875	12,822	
451908-SP-3	ILLINOIS DEV FIN AUTH REV 11/01/2014	03/14/2002	BANK ONE CAPTIAL MARKETS		1,000,000	1,000,000	1,000,000	1,000,000						5,660	
451908-UX-3	ILLINOIS DEV FIN AUTH ST AUGUSTINE 95A 11/01/2015	03/12/2002	CALLED @ 100.00000000		4,570,000	4,570,000	4,570,000	4,570,000						141,353	
451908-X4-4	ILLINOIS DEV FIN AUTH ST AUGUSTINE 98 11/01/2027	03/12/2002	CALLED @ 100.00000000		2,100,000	2,100,000	2,100,000	2,100,000						64,954	
451908-E8-6	ILLINOIS DEV FIN AUTH TXBLE MTG NEW BLUFF 96A 07/01/2024	07/01/2002	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						6,400	
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90 03/01/2010	03/01/2002	CALLED @ 100.00		5,000	5,000	5,000	5,000	5,000					219	
451908-M4-6	ILLINOIS DEV FIN CMNTY REHAB 94C 06/01/2004	06/01/2002	CALLED @ 100.00000000		325,000	325,000	325,000	325,000						25,188	
451908-N2-9	ILLINOIS DEV FIN CMNTY REHAB 94C 06/01/2004	06/01/2002	CALLED @ 100.00000000		170,000	170,000	170,000	170,000						6,588	
451908-L8-8	ILLINOIS DEV FIN CMNTY SASI 97 07/01/2017	07/01/2002	CALLED @ 100		80,000	80,000	80,000	80,000	3,905					6,400	
45188H-AX-9	ILLINOIS DEV FIN HLTH CMNTY LIVING 95 03/01/2007	03/01/2002	CALLED @ 100.00000000		255,000	255,000	269,127	261,690				(6,690)	(6,690)	17,850	
451908-5A-1	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A 05/15/2006	07/26/2002	LOOP CAPITAL MARKETS		328,206	300,000	321,339	311,577	(1,404)			16,629	16,629	10,603	
451908-5B-9	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A 05/15/2007	05/29/2002	Various		1,360,708	1,260,000	1,309,745	1,291,007	(1,314)			69,700	69,700	26,046	
451908-5C-7	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A 05/15/2008	04/03/2002	Various		1,600,591	1,475,000	1,532,392	1,513,843	(962)			86,748	86,748	24,952	
451908-5D-5	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A 05/15/2009	07/26/2002	Various		814,096	750,000	784,613	774,306	(901)			39,790	39,790	18,226	
45188R-AH-2	ILLINOIS DEV FIN LOC SD 131 AURORA EAST 98 12/01/2008	02/19/2002	Various		2,288,594	3,005,000	1,938,856	2,229,841	13,779			58,754	58,754		
45188R-AJ-8	ILLINOIS DEV FIN LOC SD 131 AURORA EAST 98 12/01/2009	08/12/2002	Various		2,331,602	3,075,000	1,878,364	2,207,523	54,221			124,078	124,078		
452001-P8-7	ILLINOIS EDL FAC AUTH IL INST TECH 99 12/01/2025	11/05/2002	PRAGER MCCARTHY & SEALY		1,950,378	1,920,000	1,920,000	1,920,000				30,378	30,378	88,308	
452007-YN-1	ILLINOIS HEALTH FAC LOYOLA UNIV 07/01/2006	07/01/2002	CALLED @ 100.00000000		365,000	365,000	365,000	365,000						22,813	
45200L-J9-8	ILLINOIS HEALTH FACS AUTH REV 11/15/2005	02/13/2002	LOOP CAPITAL MARKETS		1,078,450	1,000,000	1,041,330	1,022,056	(722)			56,394	56,394	13,708	
45200L-K3-9	ILLINOIS HEALTH FACS AUTH REV 11/15/2007	08/09/2002	Various		1,531,921	1,400,000	1,448,006	1,429,737	(2,109)			102,184	102,184	41,971	
45200L-K4-7	ILLINOIS HEALTH FACS AUTH REV 11/15/2008	02/11/2002	LOOP CAPITAL MARKETS		243,556	225,000	232,389	230,120	(77)			13,435	13,435	2,920	
45200L-R6-5	ILLINOIS HEALTH FACS AUTH REV 03/01/2009	05/23/2002	Various		291,242	275,000	275,000	275,000				16,242	16,242	8,365	
45200L-YL-4	ILLINOIS HEALTH FACS AUTH REV 10/01/2003	12/06/2002	Various		1,643,958	1,590,000	1,638,082	1,598,340	(7,471)			45,617	45,617	91,248	
45200K-LM-8	ILLINOIS HLTH FAC ALEXIAN BROS MED 01/01/2022	01/01/2002	CALLED @ 102.00000000		3,570,000	3,500,000	3,559,220	3,517,455				52,545	52,545	119,000	
45200P-MR-5	ILLINOIS HLTH FAC EDWARD HOSP 01B 02/15/2034	04/24/2002	RAYMOND JAMES & ASSOCIATES, INC		3,659,063	3,750,000	3,709,388	3,709,674	206			(50,612)	(50,612)	138,906	
45200K-AM-0	ILLINOIS HLTH FAC EDWARD HOSP ASSOC 92 02/15/2012	02/15/2002	CALLED @ 102.00000000		1,749,300	1,715,000	1,680,700	1,695,199	333			54,101	54,101	60,025	
45200K-FV-5	ILLINOIS HLTH FAC MERCY CTR 1992 10/01/2012	10/01/2002	CALLED @ 102.00000000		1,326,000	1,300,000	1,277,601	1,284,010	1,090			41,990	41,990	86,125	
45200K-FW-3	ILLINOIS HLTH FAC MERCY CTR 1992 10/01/2022	10/01/2002	CALLED @ 102.00000000		4,773,600	4,680,000	4,579,061	4,591,320	2,304			182,280	182,280	311,220	
45200L-U3-8	ILLINOIS HLTH FAC METHODIST MED 98 11/15/2009	11/26/2002	PRAGER MCCARTHY & SEALY		279,350	250,000	267,258	261,734	(1,286)			17,616	17,616	14,399	
45200L-3W-4	ILLINOIS HLTH FAC RUSH-PRES ST LUKES 98 11/15/2011	06/04/2002	PRAGER MCCARTHY & SEALY		255,177	240,000	250,769	247,946	(375)			7,231	7,231	6,968	

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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
45200L-2J-4	ILLINOIS HLTH FAC SISTERS SVCS 98A 06/01/2016	07/09/2002	PRAGER MCCARTHY & SEALY		414,574	400,000	408,140	406,165	(270)			8,409	8,409	11,153	
45201R-4S-8	ILLINOIS HSG DEV AUTH HMEOWNER 00 D-4 08/01/2029	11/01/2002	CALLED @ 100.00000000		935,000	935,000	935,000	935,000						65,732	
45201R-DP-4	ILLINOIS HSG DEV AUTH HMEOWNER 95A-1 08/01/2017	08/15/2002	CALLED @ 100.00000000		3,390,000	3,390,000	3,390,000	3,390,000						214,824	
452010-KQ-3	ILLINOIS HSG DEV AUTH MULTI FAM 1978A 07/01/2016	01/01/2002	CALLED @ 100.00000000		435,000	435,000	417,600	423,452				11,548	11,548	14,681	
452010-N8-0	ILLINOIS HSG DEV AUTH MULTI FAM 1993 4 09/01/2003	09/01/2002	CALLED @ 100.00000000		930,000	930,000	930,000	930,000						51,300	
452010-3R-0	ILLINOIS HSG DEV AUTH MULTI FAM 1994B 07/01/2014	01/01/2002	CALLED @ 100.00000000		880,000	880,000	880,000	880,000						33,000	
452010-3S-8	ILLINOIS HSG DEV AUTH MULTI FAM 1994B 07/01/2020	01/01/2002	CALLED @ 100.00000000		1,135,000	1,135,000	1,135,000	1,135,000						43,130	
45201R-3W-0	ILLINOIS HSG DEV AUTH REV AMT-HOMEOWNER MTG -D 08/01/2031	02/01/2002	CALLED @ 100.00000000		535,000	535,000	535,000	535,000						16,184	
451904-JB-3	ILLINOIS HSG DEV AUTH RSD MTG SER 87A 02/01/2007	08/01/2002	CALLED @ 100.00000000		3,920,000	3,920,000	3,920,000	3,920,000						233,699	
452143-BX-7	ILLINOIS SPORTS FAC AUTH ST TAX 2001 06/15/2030	04/19/2002	PRAGER MCCARTHY & SEALY		193,722	300,000	187,371	190,531	2,472			3,191	3,191		
452150-GL-3	ILLINOIS ST G O 1997 SER JULY 07/01/2015	07/02/2002	PRAGER MCCARTHY & SEALY		2,168,192	2,100,000	2,125,305	2,122,230	(1,038)			45,962	45,962	97,292	
452150-SR-7	ILLINOIS ST G O 1999 SER MARCH 03/01/2010	10/25/2002	Various		2,674,788	2,500,000	2,617,775	2,601,432	(7,465)			73,356	73,356	124,278	
452150-ST-3	ILLINOIS ST G O 1999 SER MARCH 03/01/2012	08/26/2002	Various		1,696,017	1,600,000	1,635,760	1,631,417	(1,501)			64,600	64,600	67,889	
452150-SW-6	ILLINOIS ST G O 1999 SER MARCH 03/01/2015	12/19/2002	PRAGER MCCARTHY & SEALY		305,936	300,000	300,699	300,609	(37)			5,327	5,327	13,815	
452150-TU-9	ILLINOIS ST G O 1999 SER JUNE 06/01/2012	05/21/2002	FLEET SECURITIES		1,469,944	1,400,000	1,349,544	1,358,102	1,190			111,842	111,842	32,500	
452277-AG-1	ILLINOIS STUDENT ASSISTANCE 03/01/2034	12/11/2002	SALOMON SMITH BARNEY		1,000,000	1,000,000	1,000,000	1,000,000						18,722	
484192-AA-7	KANEVILLE RD JT VENTURE INC 10/01/2023	03/19/2002	DIRECT		2,400,000	2,400,000	2,400,000	2,400,000						15,331	
508624-DW-0	LAKE CNTY IL CCSD NO 50 WOODLAND 00B 12/01/2011	07/17/2002	Various		269,935	400,000	258,020	266,128	5,596			3,806	3,806		
508408-CF-6	LAKE CNTY IL PUB WTR DIST WTR SER 68 05/01/2007	05/01/2002	CALLED @ 100.00000000		80,000	80,000	76,305	79,000	120			1,000	1,000	4,600	
504750-BT-6	LASALLE IL WTRWKS REV SER 1978 05/01/2002	05/01/2002	MATURED		30,000	30,000	30,000	30,000						1,050	
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01 02/01/2019	07/08/2002	Various		2,072,397	2,100,000	2,097,438	2,097,477	13			(25,080)	(25,080)	43,708	
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01 02/01/2020	12/06/2002	Various		1,879,716	1,900,000	1,886,339	1,886,677	209			(6,961)	(6,961)	69,306	
592247-DD-9	METRO PIER & EXPO IL MCCORMICK PL 92A CAP 06/15/2021	11/20/2002	PRE-REFUNDING		7,452,232	28,190,000	4,193,826	7,452,232	458,406						
592247-DR-8	METRO PIER & EXPO IL MCCORMICK PL 92A CUR 06/15/2027	04/05/2002	PRE-REFUNDING		9,935,714	10,170,000	9,927,811	9,935,714	407			0	0		
592247-A3-4	METRO PIER & EXPO IL MCCORMICK PL 94B 06/15/2010	11/22/2002	PRE-REFUNDING		1,473,223	2,370,000	1,210,490	1,473,222	80,297			1	1		
664423-BD-1	NORTHEASTN IL UNIV FACS REV SER 73 07/01/2002	07/01/2002	MATURED		100,000	100,000	100,000	100,000	100,000					6,100	
665245-PY-6	NORTHERN IL UNIV AUX FAC REV 78A 04/01/2005	04/01/2002	CALLED @ 100.00000000		195,000	195,000	197,274	195,355	(82)			(355)	(355)	13,894	
671460-FM-0	OAK LAWN IL WTRWKS & SEW IMPT REV 10/01/2006	10/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						9,063	
671460-GU-1	OAK LAWN IL WTRWKS & SEW REF REV 10/01/2006	10/01/2002	CALLED @ 100.00000000		220,000	220,000	220,000	220,000						15,950	
705628-AW-5	PEKIN IL SGL FAM MTG SER 1978 12/01/2008	12/01/2002	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						12,210	
715467-BG-0	PERU IL 1983 G O 12/01/2002	12/01/2002	MATURED		180,000	180,000	180,000	180,000						17,100	

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759911-FW-5	REGIONAL TRANSN AUTH IL SER 1994A 06/01/2024	01/16/2002	J. P. MORGAN SECURITIES, INC.		5,328,288	4,800,000	5,104,752	5,058,783	(3,834)			269,505	269,505	42,500	
804382-CA-5	SAUK VILLAGE IL G O TXBL INCR 94 A 01/01/2014	06/27/2002	Various		10,048,775	10,000,000	10,000,000	10,000,000				48,775	48,775	976,911	
840470-CZ-9	SOUTH SUBN HOSP FNDTN BREMEN IL SER B 07/01/2002	07/01/2002	MATURED		155,000	155,000	156,101	155,000	(37)					8,913	
843146-WK-3	SOUTHERN IL UNIV HSG & AUX FAC SER A 04/01/2012	04/01/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,946,480	1,969,127	1,027			70,873	70,873	67,500	
862095-CN-4	STOOKEY IL SEWERAGE REV REF 1978 07/01/2002	07/01/2002	MATURED		110,000	110,000	111,209	110,000	(52)					8,250	
906200-AN-0	UNION CNTY IL HOSP DIST 1982 01/01/2002	01/01/2002	MATURED		95,000	95,000	96,902	95,000	95,000					5,225	
914353-EX-1	UNIVERSITY OF IL AUX FACS SYS 1993 10/01/2008	07/18/2002	Various		1,773,098	2,255,000	1,465,028	1,620,384	36,147			152,714	152,714		
914352-4Q-9	UNIVERSITY OF IL BRD OF TRUSTEES 85A 04/01/2002	04/01/2002	MATURED		250,000	250,000	250,000	250,000						12,125	
914352-4R-7	UNIVERSITY OF IL BRD OF TRUSTEES 85A 10/01/2002	10/01/2002	MATURED		165,000	165,000	165,000	165,000						16,005	
914331-ED-1	UNIVERSITY OF IL COP INTEGRATE PROJ 01 10/01/2009	04/24/2002	RAYMOND JAMES & ASSOCIATES, INC.		10,842,600	10,000,000	10,721,200	10,644,094	(23,930)			198,506	198,506	310,556	
914331-DN-0	UNIVERSITY OF IL COP UTIL INFRA PROJ 99 08/15/2012	06/10/2002	Various		525,356	490,000	513,726	511,273	(599)			14,083	14,083	18,871	
958366-TX-4	WESTERN IL UNIV AUX FAC SYS SER 78A 04/01/2009	04/01/2002	CALLED @ 100.00000000		110,000	110,000	111,004	110,228	(41)			(228)	(228)	8,140	
968657-BF-2	WILL CNTY IL PROPERTY TAX LEASE RCPTS 12/01/2005	06/01/2002	CALLED @ 102.00000000		5,008,200	4,910,000	4,910,000	4,910,000				98,200	98,200	159,575	
981746-DB-3	WORTH IL WTRWKS & SEW REV SER 1972 05/01/2002	05/01/2002	MATURED		15,000	15,000	15,000	15,000						431	
INDIANA															
153574-AM-0	CENTRAL IN HS BLDG CORP EAST CHICAGO 97 08/01/2003	06/19/2002	Various		5,809,545	5,650,000	5,821,817	5,679,062	(8,773)			130,483	130,483	237,777	
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01 07/15/2021	04/30/2002	PRAGER MCCARTHY & SEALY		197,042	200,000	196,054	196,134	44			908	908	10,889	
181503-BY-8	CLARK-PLEASANT IN CMNTY SCH BLDG 01 01/15/2026	07/01/2002	PRAGER MCCARTHY & SEALY		972,980	1,000,000	972,560	973,081	344			(101)	(101)	38,056	
189194-BF-9	CLOVERDALE IN MULTI-SCH BLDG CORP 98 01/15/2023	08/09/2002	PRAGER MCCARTHY & SEALY		4,097,760	4,000,000	4,006,435	4,004,727	(319)			93,033	93,033	231,239	
236572-BC-6	DANVILLE IN MULTI-SCH BLDG CORP 01 A REF 07/15/2012	04/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,075,650	1,000,000	1,082,640	1,079,073	(2,320)			(3,423)	(3,423)	49,569	
349250-LC-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98 11/15/2007	05/01/2002	Various		1,300,434	1,200,000	1,274,820	1,250,821	(1,436)			49,613	49,613	19,571	
349250-LE-8	FORT WAYNE IN HOSP AUTH PARKVIEW 98 11/15/2009	05/22/2002	LOOP CAPITAL MARKETS		323,172	300,000	319,791	314,830	(349)			8,342	8,342	5,396	
349250-LL-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98 11/15/2028	08/19/2002	Various		5,451,708	5,750,000	5,034,010	5,070,821	7,888			380,886	380,886	206,856	
35483L-CL-7	FRANKLIN TWP IN SCH BLDG CORP REF 01 07/05/2015	08/21/2002	Various		1,883,251	1,780,000	1,789,861	1,788,811	(477)			94,440	94,440	101,504	
35483L-CM-5	FRANKLIN TWP IN SCH BLDG CORP REF 01 07/05/2016	07/12/2002	PRAGER MCCARTHY & SEALY		223,209	215,000	215,000	215,000				8,209	8,209	11,108	
35483L-CP-8	FRANKLIN TWP IN SCH BLDG CORP REF 01 07/05/2018	07/19/2002	PRAGER MCCARTHY & SEALY		204,385	200,000	197,250	197,389	57			6,996	6,996	12,667	
349316-EW-5	FT WAYNE IN JR WTRWKS REF 01/01/2002	01/01/2002	MATURED		195,000	195,000	195,000	195,000						10,725	
391881-AS-8	GREATER JASPER IN MID SCH BLDG CAP 01 01/15/2012	07/16/2002	LOOP CAPITAL MARKETS		67,559	100,000	62,804	65,245	1,616			2,314	2,314		
391881-AT-6	GREATER JASPER IN MID SCH BLDG CAP 01 01/15/2013	07/31/2002	Various		327,783	510,000	301,706	313,311	7,546			14,472	14,472		
391881-AU-3	GREATER JASPER IN MID SCH BLDG CAP 01 01/15/2014	07/10/2002	PRAGER MCCARTHY & SEALY		59,549	100,000	55,517	57,764	1,477			1,785	1,785		
391881-AW-9	GREATER JASPER IN MID SCH BLDG CAP 01 01/15/2016	04/19/2002	PRAGER MCCARTHY & SEALY		50,366	100,000	48,764	50,262	789			104	104		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
391881-AX-7	GREATER JASPER IN MID SCH BLDG CAP 01 01/15/2017	05/15/2002	PRAGER MCCARTHY & SEALY		59,169	125,000	57,098	59,106	1,162			63	63		
40721E-DT-7	HAMILTON CNTY IN OPT INCOME TAX 98 01/10/2020	07/16/2002	RED CAPITAL MARKETS		2,557,400	2,500,000	2,467,850	2,471,854	664			85,546	85,546	134,531	
40785F-AR-4	HAMILTON SOUTHEASTN IN MID SCH BLDG 01/15/2010	01/15/2002	CALLED @ 102.00000000		3,570,000	3,500,000	3,500,000	3,500,000				70,000	70,000	118,125	
425422-BE-1	HENDRICKS CNTY IN ECON DEV TAX 92 A 01/01/2007	01/01/2002	Various		3,564,700	3,500,000	3,500,000	3,500,000				64,700	64,700	121,625	
426494-CQ-1	HENRY CNTY IN GOVT CTR BLDG CORP 01 07/05/2017	05/22/2002	PRAGER MCCARTHY & SEALY		100,806	100,000	99,560	99,574	8			1,232	1,232	6,222	
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01 07/05/2019	09/03/2002	PRAGER MCCARTHY & SEALY		259,620	250,000	246,213	246,351	94			13,269	13,269	12,708	
454621-P7-2	INDIANA BOND BANK HENDRICKS HOSP 92 A 04/01/2013	07/10/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,995,000	1,996,658	165			43,342	43,342	110,438	
454797-N8-0	INDIANA HLTH FAC DEACONESS HOSP 1999A 03/01/2029	02/14/2002	BELLEHAVEN INVESTMENT, INC		472,505	500,000	494,900	495,116	15			(22,611)	(22,611)	12,910	
454797-5B-3	INDIANA HLTH FAC HOSP CLARIAN HLTH 00A 02/15/2030	06/24/2002	PRAGER MCCARTHY & SEALY		2,125,749	2,100,000	2,110,017	2,109,222	(304)			16,527	16,527	150,349	
454797-HJ-3	INDIANA HLTH FAC HOSP ST ANTHONY 92 A 10/01/2012	04/01/2002	CALLED @ 102.00000000		1,020,000	1,000,000	983,930	989,655	233			30,345	30,345	35,000	
454797-B8-3	INDIANA HLTH FAC HOSP ST FRANCIS 97A 11/01/2012	04/04/2002	BELLEHAVEN INVESTMENT, INC		2,137,160	2,000,000	2,025,580	2,022,515	(647)			114,645	114,645	107,972	
454797-R3-7	INDIANA HLTH FAC HOSP ST FRANCIS 97A 11/01/2006	06/05/2002	LOOP CAPITAL MARKETS		27,366	25,000	26,710	26,128	(102)			1,238	1,238	836	
454797-S6-9	INDIANA HLTH FAC HOSP ST FRANCIS 97A 11/01/2005	09/03/2002	Various		2,945,423	2,710,000	2,784,688	2,762,972	(3,052)			182,451	182,451	58,740	
454797-S7-7	INDIANA HLTH FAC HOSP ST FRANCIS 97A 11/01/2006	02/12/2002	LOOP CAPITAL MARKETS		109,396	100,000	106,841	104,808	(112)			4,588	4,588	1,589	
455110-U5-3	INDIANA ST UNIV APT REV SER E 11/01/2002	11/01/2002	MATURED		110,000	110,000	104,700	110,000	308					6,325	
455113-AD-2	INDIANA ST UNIV BLDG FAC FEE SER F 78 07/01/2002	07/01/2002	MATURED		260,000	260,000	259,324	260,000	26					15,600	
455113-AE-0	INDIANA ST UNIV STADIUM REV SER 1978 11/01/2002	11/01/2002	MATURED		135,000	135,000	134,640	135,000	22					8,100	
455113-AF-7	INDIANA ST UNIV STUDENT UNION SER 78 11/01/2002	11/01/2002	MATURED		95,000	95,000	94,746	95,000	16					5,700	
455135-AP-8	INDIANA TRANSN FIN AUTH ARPT FAC 1992 A 11/01/2011	11/01/2002	CALLED @ 102.00000000		18,360,000	18,000,000	17,855,940	17,899,468	4,101			460,532	460,532	1,215,000	
455135-CT-8	INDIANA TRANSN FIN AUTH ARPT FAC 1992 A 11/01/2016	11/01/2002	CALLED @ 102.00000000		5,803,800	5,690,000	5,748,436	5,706,233	(6,201)			97,567	97,567	355,625	
455167-UU-8	INDIANA UNIV FAC REV 1994 A 11/15/2009	03/25/2002	THE MUNI CENTER		219,208	200,000	213,122	211,473	(299)			7,735	7,735	4,286	
455167-ST-4	INDIANA UNIV STUDENT FEE SER I JULY 92 08/01/2008	08/01/2002	CALLED @ 102.00000000		1,769,700	1,735,000	1,708,264	1,721,976	1,038			47,724	47,724	99,763	
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE 09/01/2026	09/01/2002	Various		75,000	75,000	75,000	75,000						6,000	
455280-3V-7	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D 07/01/2008	06/27/2002	PRAGER MCCARTHY & SEALY		322,081	300,000	316,668	314,910	(1,031)			7,171	7,171	16,861	
455280-3W-5	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D 07/01/2009	06/27/2002	PRAGER MCCARTHY & SEALY		378,508	350,000	368,512	366,756	(1,071)			11,752	11,752	14,681	
455284-AR-0	INDIANAPOLIS IN MULTI KINGSMILL 98B 03/01/2013	03/01/2002	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000	685					2,250	
455421-GM-3	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02 01/01/2016	04/29/2002	PRAGER MCCARTHY & SEALY		152,540	150,000	152,405	152,379	(25)			160	160	1,042	
504025-BN-6	LAPORTE IN MULTI SCH BLDG CORP REF 01A 07/15/2010	08/27/2002	Various		2,371,943	2,185,000	2,335,306	2,325,445	(4,885)			46,498	46,498	79,996	
504025-BP-1	LAPORTE IN MULTI SCH BLDG CORP REF 01A 01/15/2011	04/19/2002	Various		2,175,764	2,050,000	2,181,180	2,174,798	(2,335)			965	965	59,974	
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A 01/15/2012	12/11/2002	PRAGER MCCARTHY & SEALY		936,130	850,000	900,966	896,308	(3,279)			39,822	39,822	52,507	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
504025-BT-3	LAPORTE IN MULTI SCH BLDG CORP REF 01A 01/15/2013	05/10/2002	E BOND TRADE		1,871,602	1,760,000	1,857,275	1,852,455	(2,489)			19,146	19,146	67,247	
541245-CC-8	LOGANSPORT IN SCH BLDG CORP G O 2001 01/15/2022	08/07/2002	Various		5,341,484	5,285,000	5,163,709	5,167,708	2,358			173,775	173,775	282,280	
604805-AZ-4	MISHAWAKA IN SCH BLDG CORP 2001 01/15/2022	10/16/2002	PRAGER MCCARTHY & SEALY		101,924	100,000	98,701	98,746	33			3,178	3,178	5,625	
623619-CA-9	MOUNT VERNON HANCOCK CNTY IN SCH 01B 01/15/2023	11/05/2002	GMS GROUP		101,091	100,000	97,645	97,726	56			3,365	3,365	6,406	
553543-AX-7	MSD WARREN TWP IN VISION 2005 2001 07/15/2013	11/27/2002	CRONIN & COMANY		157,008	150,000	152,261	151,914	(177)			5,094	5,094	9,856	
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001 07/15/2019	08/27/2002	PRAGER MCCARTHY & SEALY		201,702	200,000	200,000	200,000				1,702	1,702	8,111	
626388-GY-2	MUNSTER IN SCH BLDG CORP 2001 07/15/2023	09/18/2002	Various		2,650,596	2,580,000	2,569,706	2,569,955	181			80,641	80,641	133,069	
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02 01/15/2027	11/26/2002	Various		1,874,973	1,850,000	1,836,933	1,837,002	69			37,970	37,970	28,935	
663280-AW-8	NORTH WEST HENDRICKS IN MID SCH BLDG 01 01/15/2022	06/21/2002	PRAGER MCCARTHY & SEALY		203,466	200,000	200,000	200,000				3,466	3,466	15,341	
746189-BP-3	PURDUE UNIV IN STUDENT FEE CONVERT 01H 07/01/2015	06/10/2002	PRAGER MCCARTHY & SEALY		202,486	200,000	194,560	194,702	142			7,784	7,784	8,893	
836496-JS-9	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B 07/01/2014	08/21/2002	PRAGER MCCARTHY & SEALY		1,498,101	1,425,000	1,446,233	1,444,511	(1,035)			53,590	53,590	74,733	
836496-JU-4	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B 07/01/2015	07/01/2002	PRAGER MCCARTHY & SEALY		1,957,473	1,890,000	1,903,967	1,902,887	(631)			54,586	54,586	84,788	
836496-JY-6	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B 07/01/2017	08/12/2002	PRAGER MCCARTHY & SEALY		2,456,189	2,380,000	2,369,528	2,369,955	258			86,234	86,234	111,986	
836496-KJ-7	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B 07/01/2022	10/22/2002	PRAGER MCCARTHY & SEALY		792,688	800,000	781,208	781,652	252			11,036	11,036	46,708	
836496-KM-0	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B 01/01/2024	04/25/2002	Various		2,660,685	2,750,000	2,672,285	2,673,620	602			(12,935)	(12,935)	93,729	
841352-DC-8	SOUTHEAST DUBOIS CNTY IN SCH BLDG 77 01/01/2002	01/01/2002	MATURED		135,000	135,000	133,713	135,000	135,000					4,134	
848210-DU-1	SPENCER OWEN IN CMNTY SCH PART CTF 80 06/01/2002	06/01/2002	MATURED		265,000	265,000	237,792	265,000	1,088					9,772	
848210-DV-9	SPENCER OWEN IN CMNTY SCH PART CTF 80 12/01/2002	12/01/2002	MATURED		275,000	275,000	246,549	275,000	2,439					20,281	
887862-AX-8	TIPPECANOE CNTY IN MID SCH BLDG CORP 2001 07/15/2014	08/05/2002	BEAL, M.R., & CO		659,172	620,000	629,641	628,892	(475)			30,280	30,280	34,186	
887862-AY-6	TIPPECANOE CNTY IN MID SCH BLDG CORP 2001 01/15/2015	07/02/2002	PRAGER MCCARTHY & SEALY		1,375,854	1,325,000	1,335,216	1,334,497	(431)			41,357	41,357	67,538	
901664-EX-6	TWIN LAKES IN SCH BLDG IMPT REF 01 07/10/2008	04/03/2002	E BOND TRADE		369,814	355,000	375,803	374,453	(737)			(4,639)	(4,639)	8,826	
901664-EZ-1	TWIN LAKES IN SCH BLDG IMPT REF 01 07/10/2009	03/28/2002	Various		912,678	875,000	925,304	923,724	(323)			(11,046)	(11,046)	12,500	
960233-DK-7	WESTFIELD-WASHINGTON IN ELEM BLDG 01 01/15/2022	08/27/2002	Various		1,891,182	1,795,000	1,795,000	1,795,000				96,182	96,182	108,132	
IOWA															
150560-AN-0	CEDAR RAPIDS IA PCR ARCHER-DANIEL 76 10/01/2006	10/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						5,300	
250092-MK-6	DES MOINES IA G O 2000 SER D 06/01/2014	01/18/2002	E BOND TRADE		165,095	155,000	155,000	155,000				10,095	10,095	1,278	
46246P-EK-3	IOWA FIN AUTH HLTH CARE GENESIS 97 07/01/2005	02/14/2002	LOOP CAPITAL MARKETS		1,063,240	1,000,000	1,044,130	1,021,686	(820)			41,554	41,554	31,806	
46246J-EA-9	IOWA FIN AUTH MULTI FAM REF HSG 1995A 03/01/2024	02/14/2002	CALLED @ 100.00000000		1,085,000	1,085,000	1,098,074	1,092,431	(133)			(7,431)	(7,431)	65,127	
46246L-GQ-7	IOWA FIN AUTH SGL FAM MTG SER 1995 C 07/01/2019	07/01/2002	CALLED @ 100.00000000		735,000	735,000	735,000	735,000						47,040	
46246L-GR-5	IOWA FIN AUTH SGL FAM MTG SER 1995 C 01/01/2024	07/01/2002	CALLED @ 100.00000000		645,000	645,000	645,000	645,000						41,603	
KANSAS															
121822-AE-0	BURLINGTON KS ENVIR K C PWR & LT 98C 10/01/2017	02/28/2002	RAMIREZ, SAMUAL A. & COMPANY		24,836,304	24,240,000	24,239,740	24,245,725	1,899			590,579	590,579	557,520	

SCHEDULE D - PART 4

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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
123345-FA-3	BUTLER CNTY KS USD NO 385 ANDOVER GO 01 09/01/2018	08/30/2002	Various		462,488	450,000	448,425	448,489	20			13,999	13,999	26,458	
478700-YE-1	JOHNSON CNTY KS USD NO 229 BLUE VLY 02A 10/01/2019	10/16/2002	E BOND TRADE		104,420	100,000	101,195	101,168	(27)			3,252	3,252	1,333	
478712-HC-9	JOHNSON CNTY KS USD NO 232 DE SOTO 02A 09/01/2018	07/19/2002	PRAGER MCCARTHY & SEALY		205,238	200,000	199,754	199,756	2			5,482	5,482	2,917	
478718-TU-3	JOHNSON CNTY KS USD NO 233 OLATHE 98A 09/01/2010	09/04/2002	Various		2,807,178	2,600,000	2,675,504	2,667,250	(4,973)			139,928	139,928	117,299	
478718-TV-1	JOHNSON CNTY KS USD NO 233 OLATHE 98A 09/01/2011	10/25/2002	Various		1,695,140	1,600,000	1,646,272	1,640,466	(3,797)			54,673	54,673	85,448	
484696-FJ-3	KANSAS CITY KS GNMA MTG REV 88 I 12/01/2010	08/09/2002	CALLED @ 100.00000000		1,720,000	1,720,000	1,706,240	1,712,913	539			7,087	7,087	80,718	
485427-GP-7	KANSAS DEV FIN BRD REGENTS REHAB 97 G2 10/01/2007	09/03/2002	Various		792,748	705,000	760,004	738,868	(3,309)			53,880	53,880	31,988	
48543B-GG-7	KANSAS DEV FIN HLTH STORMONT VAIL 01K 11/15/2024	06/06/2002	PRAGER MCCARTHY & SEALY		1,014,904	1,000,000	986,210	986,532	136			28,372	28,372	27,987	
48543B-GH-5	KANSAS DEV FIN HLTH STORMONT VAIL 01K 11/15/2030	03/26/2002	LOOP CAPITAL MARKETS		1,000,690	1,000,000	977,570	977,853	87			22,837	22,837	20,306	
485428-DC-7	KANSAS DEV FIN STATE PROJ 2001 W 10/01/2014	08/28/2002	PRAGER MCCARTHY & SEALY		422,197	400,000	416,760	415,910	(676)			6,287	6,287	13,167	
485428-BT-2	KANSAS DEV FIN WTR PCR REVOLVG FD 01-II 05/01/2010	05/13/2002	PRAGER MCCARTHY & SEALY		133,014	125,000	133,653	133,092	(321)			(78)	(78)	4,427	
485424-EZ-4	KANSAS ST DEPT TRANSN HWY REF 1998 09/01/2008	11/04/2002	E BOND TRADE		310,497	275,000	305,685	301,982	(2,869)			8,515	8,515	15,858	
522327-BB-0	LEAVENWORTH KS WTRWKS SYS REV SER 76 12/01/2002	12/01/2002	MATURED		190,000	190,000	190,532	190,000	(21)					13,538	
56301P-AM-4	MANHATTAN KS HOSP MERCY HLTH CTR 01 08/15/2014	02/05/2002	STIFEL NICOLAUS & CO, INC		1,056,304	1,025,000	1,032,472	1,031,829	(57)			24,475	24,475	24,628	
56301P-AN-2	MANHATTAN KS HOSP MERCY HLTH CTR 01 08/15/2015	02/05/2002	STIFEL NICOLAUS & CO, INC		1,099,510	1,075,000	1,073,882	1,073,956	8			25,554	25,554	25,830	
679404-DF-7	OLATHE LABETTE CNTY KS GNMA MTG 89A 11/01/2009	11/01/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						11,813	
679404-EN-9	OLATHE LABETTE CNTY KS GNMA MTG 90-A 09/01/2010	09/01/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						4,125	
690275-WA-6	OVERLAND PARK KS G O INTERNAL IMPT 01 09/01/2012	08/27/2002	PRAGER MCCARTHY & SEALY		483,152	450,000	467,429	465,748	(647)			17,404	17,404	18,132	
690275-WB-4	OVERLAND PARK KS G O INTERNAL IMPT 01 09/01/2013	11/06/2002	Various		1,031,198	960,000	988,310	985,191	(1,450)			46,006	46,006	47,258	
690275-WD-0	OVERLAND PARK KS G O INTERNAL IMPT 01 09/01/2015	03/05/2002	E BOND TRADE		310,886	300,000	303,888	303,616	(45)			7,270	7,270	7,278	
690275-WE-8	OVERLAND PARK KS G O INTERNAL IMPT 01 09/01/2016	06/21/2002	E BOND TRADE		308,702	300,000	301,686	301,562	(26)			7,140	7,140	8,014	
815626-DT-0	SEDGWICK CNTY KS USD NO 259 WICHITA 01 09/01/2009	12/13/2002	RED CAPITAL MARKETS		4,198,350	3,750,000	4,024,275	3,982,315	(28,428)			216,035	216,035	296,953	
820642-KD-7	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01 03/01/2009	08/28/2002	Various		655,677	600,000	642,816	637,236	6,662			18,441	18,441	20,847	
820642-KE-5	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01 09/01/2009	08/09/2002	E BOND TRADE		393,136	360,000	387,216	377,897	(2,018)			15,239	15,239	11,844	
890684-CC-5	TOPEKA KS WTR & WTR PLN CTL UTIL 01 A 08/01/2031	05/08/2002	Various		1,419,345	1,400,000	1,393,000	1,393,041	41			26,304	26,304	49,860	
933623-BL-3	WAMEGO KS PLN CTL SPRINT 1977 07/31/2007	07/31/2002	CALLED @ 100		150,000	150,000	150,000	150,000						9,188	
967250-EY-3	WICHITA KS HOSP REV SER 1977A 10/01/2007	10/01/2002	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						7,763	
98267L-BC-8	WYANDOTTE CNTY KC KS REDEV AREA B-01 12/01/2013	08/07/2002	PRAGER MCCARTHY & SEALY		107,670	100,000	101,855	101,636	(91)			6,034	6,034	3,486	
98267L-BF-1	WYANDOTTE CNTY KC KS REDEV AREA B-01 12/01/2016	09/03/2002	PRAGER MCCARTHY & SEALY		368,270	350,000	348,460	348,559	41			19,711	19,711	11,944	
98267L-BJ-3	WYANDOTTE CNTY KC KS REDEV AREA B-01 12/01/2019	08/28/2002	PRAGER MCCARTHY & SEALY		260,990	250,000	247,748	247,862	50			13,128	13,128	9,595	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
982674-AH-6	WYANDOTTE CNTY KC KS UNI GOVT UTIL 98 09/01/2006	08/23/2002	E BOND TRADE		533,938	490,000	521,184	507,783	(2,240)			26,155	26,155	22,074	
982683-CE-2	WYANDOTTE CNTY KS USD 202 G O 1999 09/01/2013	12/10/2002	Various		1,481,318	1,445,000	1,419,409	1,423,901	753			57,417	57,417	56,590	
KENTUCKY															
102673-BZ-2	BOWLING GREEN KY INDL BLDG KOEHRING 04/01/2004	04/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						5,800	
353676-FA-2	FRANKLIN KY WTR & SWR SER 1975 12/01/2002	12/01/2002	MATURED		60,000	60,000	58,639	60,000	105					4,500	
411882-BF-9	HARDIN CNTY KY WTR DIST NO 1 1967 09/01/2002	09/01/2002	MATURED		60,000	60,000	61,562	60,000	(71)					3,540	
440110-GB-4	HOPKINSVILLE KY WTR & SWR REV 10/01/2002	04/01/2002	CALLED @ 101.00000000		398,950	395,000	374,906	394,140	414			4,810	4,810	14,319	
440110-GC-2	HOPKINSVILLE KY WTR & SWR REV 10/01/2003	04/01/2002	CALLED @ 101.00000000		429,250	425,000	403,138	422,327	413			6,923	6,923	15,406	
440110-GD-0	HOPKINSVILLE KY WTR & SWR REV 10/01/2004	04/01/2002	CALLED @ 101.00000000		181,800	180,000	170,647	178,181	162			3,619	3,619	6,525	
473035-AY-9	JEFFERSON CNTY KY MED CTR SER 1977 05/01/2002	05/01/2002	MATURED		90,000	90,000	88,500	90,000	38					2,655	
473035-AZ-6	JEFFERSON CNTY KY MED CTR SER 1977 05/01/2003	05/01/2002	CALLED @ 101.50000000		101,500	100,000	98,333	99,876	40			1,624	1,624	2,950	
473035-BA-0	JEFFERSON CNTY KY MED CTR SER 1977 05/01/2004	05/01/2002	CALLED @ 101.50000000		101,500	100,000	98,333	99,763	36			1,737	1,737	2,950	
473035-BB-8	JEFFERSON CNTY KY MED CTR SER 1977 05/01/2005	05/01/2002	CALLED @ 101.50000000		50,750	50,000	50,000	50,000				750	750	1,500	
473035-BC-6	JEFFERSON CNTY KY MED CTR SER 1977 05/01/2006	05/01/2002	CALLED @ 101.50000000		101,500	100,000	100,000	100,000				1,500	1,500	3,000	
491026-RV-4	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A 03/01/2013	06/06/2002	PRAGER MCCARTHY & SEALY		218,118	200,000	212,434	212,212	(222)			5,906	5,906	2,531	
491026-PY-0	KENTON CNTY KY ARPT CINCIN/NKY INTL 98A 03/01/2005	05/17/2002	FLEET SECURITIES		1,072,590	1,000,000	1,103,330	1,048,100	(6,373)			24,490	24,490	42,775	
49126V-AM-9	KENTUCKY ECON DEV NORTON HLTH 00A 10/01/2028	07/30/2002	Various		8,196,063	8,000,000	7,662,000	7,671,050	3,592			525,013	525,013	440,839	
491308-F4-9	KENTUCKY HSG CORP SER 1997 B 07/01/2028	10/01/2002	CALLED @ 100.00000000		655,000	655,000	655,000	655,000						47,266	
491507-AS-8	KENTUCKY PLN AUTH 1973 SER A 08/01/2003	08/01/2002	CALLED @ 100.00000000		100,000	100,000	101,250	100,000						5,900	
491513-B4-8	KENTUCKY ST PPTY & BLDGS PROJ 57 1995 11/01/2002	01/23/2002	CIBC WORLD MARKETS		1,025,770	1,000,000	1,033,020	1,005,894	(575)			19,876	19,876	12,083	
491513-V5-3	KENTUCKY ST PPTY & BLDGS PROJ 64 1999 05/01/2013	07/15/2002	Various		2,197,925	1,990,000	2,026,477	2,021,130	(1,170)			176,795	176,795	54,706	
491513-W8-6	KENTUCKY ST PPTY & BLDGS PROJ 64 1999 05/01/2010	06/13/2002	HUTCHINSON SHOCKEY ERLEY & CO		4,425,615	3,905,000	4,299,717	4,251,464	(18,361)			174,151	174,151	141,583	
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD REF 00 07/01/2009	07/03/2002	PRAGER MCCARTHY & SEALY		331,818	300,000	329,025	324,978	(1,270)			6,840	6,840	15,186	
528906-JN-1	LEXINGTON-FAYETTE URBAN CNTY KY GOVT P 10/01/2031	04/23/2002	Various		8,080,004	8,300,000	8,111,839	8,122,228	957			(42,224)	(42,224)	233,629	
546589-FK-3	LOUISVILLE JEFFERSON CNTY KY MET SWR 98A 05/15/2009	08/07/2002	Various		921,589	830,000	863,914	858,081	(1,865)			63,507	63,507	30,690	
578228-AL-2	MAYFIELD KY HOSP REV HOSP CORP AMER 10/01/2002	10/01/2002	MATURED		1,970,000	1,970,000	1,970,000	1,970,000						123,125	
665305-CU-0	NORTHN KY ST COL CONS ED BLDG REV B 05/01/2002	05/01/2002	MATURED		300,000	300,000	288,027	300,000	292					8,850	
982603-AT-9	WURTLAND KY SWR SYS SER 1990 10/01/2010	04/01/2002	CALLED @ 102.00000000		3,131,400	3,070,000	3,070,000	3,070,000				61,400	61,400	121,265	
LOUISIANA															
100210-LY-7	BOSSIER CITY LA PUB IMPT SALES TAX 02 12/01/2022	11/21/2002	MORGAN STANLEY DEAN WITTER		303,396	300,000	301,605	301,605				1,791	1,791	458	
100273-AP-6	BOSSIER PARISH LA SALES TAX 2002 07/01/2016	11/21/2002	PIPER JAFFRAY INC		320,199	300,000	306,021	305,898	(123)			14,301	14,301	6,042	
100273-AQ-4	BOSSIER PARISH LA SALES TAX 2002 07/01/2017	07/08/2002	SALOMON SMITH BARNEY		260,853	250,000	253,090	253,090				7,763	7,763	521	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
100273-AR-2	BOSSIER PARISH LA SALES TAX 2002 07/01/2018	10/31/2002	E BOND TRADE		474,098	450,000	452,120	452,104	(15)			21,993	21,993	3,813	
298376-AZ-7	EUNICE LA PUB IMPT SER ST 1978 01/01/2002	01/01/2002	MATURED		230,000	230,000	227,107	230,000	230,000					6,900	
434208-AY-0	HODGE LA UTIL SYS STONE CONTAINER 90 03/01/2010	03/01/2002	CALLED @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						90,000	
450877-AC-9	IBERVILLE PARISH LA PLN CIBA-GEIGY 78 02/01/2008	09/26/2002	CALLED @ 100.00000000		2,655,000	2,655,000	2,655,000	2,655,000						193,450	
474176-EQ-3	JEFFERSON PARISH LA SALES TAX DIST 01 12/01/2012	06/24/2002	Various		2,569,609	2,440,000	2,492,850	2,491,782	(1,013)			77,826	77,826	41,323	
474750-QQ-2	JEFFERSON PARISH LA SCH BRD SALES TAX 02 03/01/2014	07/30/2002	Various		1,012,254	950,000	963,528	963,349	(179)			48,905	48,905	16,986	
474750-PL-4	JEFFERSON PARISH LA SCH BRD SALES TAX 98 09/01/2006	02/14/2002	FIDELITY CAPITAL MARKETS		2,285,868	2,675,000	1,806,561	2,162,224	13,784			123,644	123,644		
474750-PM-2	JEFFERSON PARISH LA SCH BRD SALES TAX 98 03/01/2007	02/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,206,328	2,670,000	1,753,763	2,103,224	13,821			103,104	103,104		
504858-BU-4	LASALLE PARISH LA HOSP SVC DIST 2 77 05/01/2002	05/01/2002	MATURED		100,000	100,000	95,830	100,000	100,000					2,875	
546267-CH-6	LOUISIANA HSG FIN MULTI ORLEANS TWR 92B 04/15/2022	04/15/2002	CALLED @ 100.00		22,000	22,000	22,000	22,000						2,200	
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1 12/01/2021	12/01/2002	CALLED @ 100.00000000		475,000	475,000	475,000	475,000						31,026	
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01 05/01/2013	10/25/2002	PRAGER MCCARTHY & SEALY		111,300	100,000	111,063	110,792	(271)			508	508	2,735	
546405-AK-7	LOUISIANA OFFICE FACS LSE CAPITOL 99A 03/01/2011	07/01/2002	GMS GROUP		686,913	625,000	631,769	630,388	(287)			56,524	56,524	28,990	
546395-PF-5	LOUISIANA PUB FAC HOSP LAFAYETTE 92 10/01/2022	10/01/2002	CALLED @ 102.00000000		2,805,000	2,750,000	2,750,000	2,750,000				55,000	55,000	178,750	
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A 05/15/2021	12/11/2002	PRAGER MCCARTHY & SEALY		610,891	600,000	603,408	603,349	(59)			7,542	7,542	7,736	
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B 05/15/2027	12/03/2002	PRAGER MCCARTHY & SEALY		479,843	475,000	460,617	460,667	50			19,176	19,176	4,706	
546395-PH-1	LOUISIANA PUB FAC OUR LADY MED 93 FEB 11/28/2014	05/31/2002	Various		26,520,000	26,000,000	26,138,580	26,033,808	(8,756)			486,192	486,192	792,466	
54640A-5L-0	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01 08/01/2009	04/03/2002	Various		1,145,091	1,090,000	1,165,025	1,161,154	(1,686)			(16,063)	(16,063)	25,614	
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01 08/01/2014	06/05/2002	Various		552,448	525,000	556,017	554,281	(1,064)			(1,833)	(1,833)	18,780	
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01 08/01/2015	12/09/2002	Various		718,381	675,000	709,391	706,587	(2,062)			11,793	11,793	35,047	
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 01 08/01/2016	11/21/2002	Various		553,908	525,000	547,943	546,169	(1,281)			7,739	7,739	25,966	
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A 07/01/2027	07/17/2002	Various		1,108,337	1,100,000	1,077,824	1,077,927	103			30,410	30,410	22,280	
546395-UV-4	LOUISIANA PUB FACS AUTH HOSP REV 07/01/2007	07/16/2002	Various		3,433,259	3,150,000	3,355,758	3,280,651	(5,672)			152,608	152,608	131,152	
546395-UX-0	LOUISIANA PUB FACS AUTH HOSP REV 07/01/2009	06/07/2002	Various		821,221	750,000	795,555	782,332	(1,348)			38,889	38,889	35,307	
546395-VT-8	LOUISIANA PUB FACS AUTH HOSP REV 07/01/2008	05/15/2002	Various		1,878,308	1,745,000	1,827,504	1,800,627	(2,482)			77,681	77,681	75,116	
546395-VU-5	LOUISIANA PUB FACS AUTH HOSP REV 07/01/2009	07/02/2002	Various		593,907	550,000	571,802	565,428	(693)			28,478	28,478	25,477	
546415-QL-7	LOUISIANA ST G O SER 2002 A 04/01/2017	12/04/2002	Various		990,590	950,000	966,511	965,952	(559)			24,638	24,638	23,229	
546415-QM-5	LOUISIANA ST G O SER 2002 A 04/01/2018	12/19/2002	Various		2,019,592	1,925,000	2,008,507	2,006,136	(2,370)			13,455	13,455	81,858	
546475-CA-0	LOUISIANA ST GAS & FUELS TAX REV 02A 06/01/2027	10/22/2002	WACHOVIA SECURITIES		247,480	250,000	248,125	248,132	7			(652)	(652)	5,278	
546475-CB-8	LOUISIANA ST GAS & FUELS TAX REV 02A 06/01/2032	10/22/2002	LOOP CAPITAL MARKETS		245,875	250,000	247,500	247,506	6			(1,631)	(1,631)	5,278	
546408-FC-4	LOUISIANA STAD & EXPO HOTEL REF 98B 07/01/2011	09/24/2002	E BOND TRADE		200,289	175,000	190,120	189,736	(384)			10,554	10,554	6,789	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
546582-BA-4	LOUISIANA TECH UNIV REV USE FEE 72B 07/01/2002	07/01/2002	MATURED		120,000	120,000	120,000	120,000	120,000					7,350	
631839-AT-4	NATCHITOCHES LA PLN CTL CONAGRA INC 08/01/2002	08/01/2002	MATURED		150,000	150,000	150,000	150,000	150,000					9,563	
631839-BM-8	NATCHITOCHES LA PLN CTL CONAGRA INC 08/01/2002	08/01/2002	MATURED		45,000	45,000	45,000	45,000	45,000					2,869	
647634-3D-4	NEW ORLEANS LA 12/01/2007	03/01/2002	Various		2,091,475	1,925,000	2,070,934	2,060,437	(3,745)			31,038	31,038	24,993	
647634-6X-7	NEW ORLEANS LA CTFS INDBT 2000 12/01/2007	08/08/2002	Various		1,843,344	1,695,000	1,719,933	1,715,221	(1,396)			128,123	128,123	43,982	
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000 12/01/2008	07/16/2002	E BOND TRADE		558,300	500,000	543,215	542,240	(975)			16,060	16,060	15,140	
647634-6Z-2	NEW ORLEANS LA CTFS INDBT 2000 12/01/2009	05/30/2002	Various		1,604,702	1,450,000	1,517,991	1,509,147	(2,181)			95,554	95,554	33,726	
647634-7A-6	NEW ORLEANS LA CTFS INDBT 2000 12/01/2010	07/02/2002	E BOND TRADE		616,212	560,000	586,286	583,310	(728)			32,902	32,902	12,869	
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02 06/01/2026	07/19/2002	Various		614,583	600,000	596,766	596,774	8			17,809	17,809	19,610	
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02 06/01/2032	12/04/2002	Various		978,962	950,000	943,179	943,230	51			35,731	35,731	25,631	
64763F-DF-3	NEW ORLEANS LA G O 2002 REF 09/01/2021	05/15/2002	PRAGER MCCARTHY & SEALY		99,563	100,000	98,008	98,014	6			1,549	1,549	2,833	
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002 12/01/2031	07/25/2002	Various		714,660	700,000	696,500	696,511	11			18,149	18,149	26,698	
647638-LZ-6	NEW ORLEANS LA HOME MTG AUTH SGL B1 12/01/2004	12/01/2002	Various		267,175	267,175	267,175	267,175						21,374	
647638-MD-4	NEW ORLEANS LA HOME MTG AUTH SGL FAM 12/01/2010	12/01/2002	Various		135,000	135,000	135,000	135,000						10,328	
686655-BV-2	ORLEANS PARISH LA LAW ENFORCE G O 2001 03/01/2013	02/28/2002	CREWS & ASSOC		1,418,913	1,340,000	1,369,346	1,367,165	(428)			51,747	51,747	34,244	
686655-BW-0	ORLEANS PARISH LA LAW ENFORCE G O 2001 03/01/2014	07/08/2002	PRAGER MCCARTHY & SEALY		571,955	550,000	557,700	556,954	(288)			15,000	15,000	21,597	
686655-BX-8	ORLEANS PARISH LA LAW ENFORCE G O 2001 03/01/2015	05/17/2002	PRAGER MCCARTHY & SEALY		907,914	890,000	895,482	894,985	(173)			12,929	12,929	31,965	
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02 05/01/2010	10/16/2002	Various		1,223,433	1,100,000	1,173,700	1,172,259	(1,441)			51,174	51,174	9,792	
790093-BZ-0	ST JAMES PARISH LA WTR & GAS SER 1973 12/01/2002	12/01/2002	MATURED		210,000	210,000	210,000	210,000						12,600	
790207-AQ-7	ST JOHN BAPTIST PARISH LA SALES TAX 01/01/2002	01/01/2002	MATURED		680,000	680,000	680,000	680,000						25,500	
793572-PM-4	ST TAMMANY PARISH LA SD NO 12 G O 02 04/01/2017	07/01/2002	PRAGER MCCARTHY & SEALY		615,715	600,000	608,478	608,320	(158)			7,395	7,395	7,333	
793572-PN-2	ST TAMMANY PARISH LA SD NO 12 G O 02 04/01/2018	06/19/2002	PRAGER MCCARTHY & SEALY		985,932	980,000	986,889	986,845	(44)			(914)	(914)	4,389	
MAINE															
56042B-AF-4	MAINE FINANCE AUTH HSG HUNTINGTON B 09/01/2012	12/30/2002	Various		430,000	430,000	430,000	430,000	47,902					39,775	
560425-GN-4	MAINE HLTH & HIGHER EDL FACS AUTH 01A 07/01/2031	05/21/2002	Various		2,188,559	2,175,000	2,132,762	2,133,483	206			55,076	55,076	86,505	
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A 07/01/2032	12/05/2002	GMS GROUP		303,960	300,000	299,400	299,401	1			4,559	4,559	6,420	
560523-5Z-1	MAINE HSG AUTH MTG PUR 1997 SER C-2 11/15/2028	12/05/2002	Various		385,000	385,000	386,971	386,293	(109)			(1,293)	(1,293)	29,351	
560458-RF-0	MAINE MUN BOND BK SER 1992 B 11/01/2012	11/01/2002	CALLED @ 102.00000000		8,160,000	8,000,000	8,000,000	8,000,000				160,000	160,000	540,000	
914399-DT-4	UNIVERSITY OF MAINE SYS REV 2002 03/01/2012	11/15/2002	Various		1,098,896	975,000	1,061,522	1,060,113	(1,409)			38,784	38,784	14,158	
MARYLAND															
059148-C7-9	BALTIMORE CNTY MD LOCH RAVEN 95A GNMA 12/20/2020	12/20/2002	CALLED @ 100.00000000		305,000	305,000	305,000	305,000						21,960	
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 05/01/2010	05/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						8,000	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
36149M-AA-5	GBMC MEDICAL ARTS LTD PARTNERSHIP 07/01/2006	03/14/2002	BANK ONE CAPTIAL MARKETS		800,000	800,000	800,000	800,000						4,528	
57419N-EG-5	MARYLAND CMNTY DEV ADM HSG RSD 2000H 09/01/2032	11/01/2002	CALLED @ 100.00000000		1,215,000	1,215,000	1,215,000	1,215,000						66,736	
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD OO 04/01/2029	04/01/2002	CALLED @ 100.00		20,000	20,000	19,878	19,881	1			119	119	1,450	
574217-DQ-5	MARYLAND HLTH & HIGHER JOHNS HOPKINS 02A 07/01/2032	09/23/2002	FERRIS BAKER WATTS		518,115	500,000	492,290	492,358	68			25,757	25,757	16,319	
57419J-7N-7	MARYLAND ST COMMUNITY DEVELOPMENT ADMINISTRATION HOUSING 09/01/2032	11/01/2002	Various		1,600,000	1,600,000	1,600,000	1,600,000						111,112	
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B 03/01/2010	12/18/2002	PRAGER MCCARTHY & SEALY		436,080	400,000	417,280	416,355	(925)			19,725	19,725	14,642	
741701-CB-0	PRINCE GEORGE'S CNTY MD CONS PUB IMPT 07/01/2011	07/01/2002	CALLED @ 101.00000000		2,009,900	1,990,000	1,930,505	1,950,704	1,546			59,196	59,196	134,325	
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE FAMILY MTG REV 02/01/2032	09/01/2002	CALLED @ 100.00000000		900,000	900,000	900,000	900,000						60,450	
MASSACHUSETTS															
100882-AB-5	BOSTON MA INDL SEW FAC HARBOR ELEC CO 05/15/2002	05/15/2002	MATURED		845,000	845,000	840,775	845,000	384					29,998	
575633-DM-1	MASSACHUSETTS EDL LOAN FING ISSUE E 92 01/01/2010	07/01/2002	Various		4,710,700	4,630,000	4,630,000	4,630,000				80,700	80,700	312,900	
575827-KG-4	MASSACHUSETTS G O CONS LOAN 1997 C 08/01/2017	08/08/2002	Various		1,523,285	1,500,000	1,504,395	1,504,338	(57)			18,947	18,947	53,611	
575827-TW-0	MASSACHUSETTS G O CONS LOAN 1999 B 05/01/2016	11/08/2002	Various		2,778,603	2,675,000	2,696,293	2,695,680	(613)			82,923	82,923	104,097	
575827-3X-6	MASSACHUSETTS G O CONS LOAN 2001 C 12/01/2011	06/18/2002	FLEET SECURITIES		354,290	315,000	350,699	348,392	(1,413)			5,898	5,898	9,962	
57582N-DW-2	MASSACHUSETTS G O CONS LOAN 2002 C 11/01/2030	12/03/2002	Various		41,682,329	40,350,000	40,228,547	40,229,155	608			1,453,174	1,453,174	686,430	
575847-8N-1	MASSACHUSETTS HLTH ED BAYSTATE 79A 07/01/2004	07/01/2002	SCHEDULED REDEMPTION		235,000	235,000	235,000	235,000						18,800	
57585K-CH-9	MASSACHUSETTS HLTH ED PARTNERS 99B 07/01/2029	06/10/2002	DAIN RAUSCHER INCORPORATED		245,075	250,000	233,918	234,625	146			10,450	10,450	19,031	
575915-ES-8	MASSACHUSETTS HSG FIN SGL 1994 SER 37 06/01/2017	11/01/2002	CALLED @ 100.00000000		400,000	400,000	358,720	367,022	701			32,978	32,978	25,929	
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A 01/01/2028	07/01/2002	CALLED @ 100.00000000		30,000	30,000	31,605	31,089	(24)			(1,089)	(1,089)	2,205	
575765-JA-1	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B 07/01/2005	07/01/2002	CALLED @ 102.00000000		6,206,700	6,085,000	6,031,939	6,068,488	2,442			138,212	138,212	410,738	
575765-JC-7	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B 07/01/2006	07/01/2002	CALLED @ 102.00000000		7,650,000	7,500,000	7,414,950	7,467,296	3,501			182,704	182,704	506,250	
575765-JE-3	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B 07/01/2011	07/01/2002	CALLED @ 102.00000000		30,946,800	30,340,000	29,698,309	29,948,593	17,991			998,207	998,207	2,047,950	
575765-JK-9	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B 07/01/2008	07/01/2002	CALLED @ 102.00000000		3,060,000	3,000,000	2,947,500	2,973,880	1,920			86,120	86,120	202,500	
575765-UR-1	MASSACHUSETTS MUN WHSL ELEC NUC #3 01A 07/01/2009	07/31/2002	PRAGER MCCARTHY & SEALY		1,080,366	1,000,000	1,070,730	1,065,536	(4,008)			14,830	14,830	32,319	
576049-KT-6	MASSACHUSETTS WTR RES AUTH 1995 B 12/01/2018	11/04/2002	E BOND TRADE		2,555,363	2,700,000	2,267,500	2,295,115	10,645			260,248	260,248	112,722	
643898-AT-6	NEW ENGLAND ED LN MKTG MA SR 1992 A 09/01/2002	09/01/2002	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						1,105,000	
725472-AL-8	PITTSFIELD MA SOLID WST VICON SER A 11/01/2004	11/01/2002	CALLED @ 100.00000000		210,000	210,000	210,000	210,000						16,695	
MICHIGAN															
035488-AA-3	ANN ARBOR MI HSG DEV CRANBROOK TWR 94 11/15/2024	11/15/2002	Various		8,983,800	8,810,000	8,810,000	8,810,000				173,800	173,800	821,092	
154123-RC-9	CENTRAL MI UNIV ATHLETIC FAC 03/15/2002	03/15/2002	MATURED		360,000	360,000	360,000	360,000						10,620	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
251144-CE-9	DETROIT MI ECON DEV RES RECOVERY 01 A 05/01/2009	04/22/2002	PRAGER MCCARTHY & SEALY		201,833	200,000	200,000	200,000				1,833	1,833	4,129	
251093-RS-1	DETROIT MI G O 1997-B REF 04/01/2013	11/05/2002	Various		2,206,483	2,095,000	2,154,561	2,144,738	(4,026)			61,745	61,745	92,462	
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR 07/01/2031	11/26/2002	Various		1,357,663	1,350,000	1,320,678	1,321,194	427			36,468	36,468	83,452	
314567-EV-6	FENTON MI AREA PUB SCH G O 1998 05/01/2014	06/07/2002	Various		1,018,200	1,000,000	989,220	991,031	232			27,169	27,169	28,267	
339520-AA-6	FLINT MI INDL DEV UNVL FOODS CORP 12/01/2002	12/01/2002	Various		200,000	200,000	200,000	200,000	200,000					6,200	
391689-CM-6	GREATER DETROIT MI RES RECV REF 96 A 12/13/2007	06/18/2002	Various		1,085,406	950,000	1,092,339	1,036,916	(5,741)			48,490	48,490	27,708	
421560-HM-8	HAZEL PARK MI SCH DIST G O 2002 05/01/2013	08/05/2002	Various		329,699	310,000	320,800	320,704	(96)			8,994	8,994	2,537	
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002 05/01/2016	12/20/2002	PRAGER MCCARTHY & SEALY		106,639	100,000	100,855	100,814	(41)			5,825	5,825	3,264	
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002 05/01/2018	11/14/2002	PRAGER MCCARTHY & SEALY		105,182	100,000	99,562	99,571	9			5,611	5,611	2,750	
483224-JA-0	KALAMAZOO MI CITY SCH DIST G O 2001 05/01/2013	08/28/2002	Various		477,350	450,000	464,270	463,268	(582)			14,082	14,082	18,861	
483224-JB-8	KALAMAZOO MI CITY SCH DIST G O 2001 05/01/2014	07/19/2002	Various		1,809,207	1,750,000	1,791,720	1,789,335	(1,162)			19,872	19,872	60,271	
563336-BM-7	MANISTEE MI AREA PUB SCHS G O REF 2001 05/01/2020	08/19/2002	PRAGER MCCARTHY & SEALY		102,193	100,000	98,000	98,090	42			4,103	4,103	4,042	
59455R-E6-9	MICHIGAN MUN BD AUTH CLEAN WTR 02 REF 10/01/2022	12/20/2002	PRAGER MCCARTHY & SEALY		102,589	100,000	100,388	100,378	(10)			2,211	2,211	2,014	
59455R-TM-8	MICHIGAN MUN BD AUTH CLEAN WTR 2001 10/01/2013	07/11/2002	Various		8,320,555	7,805,000	8,131,561	8,108,528	(13,831)			212,027	212,027	367,587	
594613-4R-9	MICHIGAN ST BLDG AUTH REV 1992 I 10/01/2008	10/01/2002	CALLED @ 102.00000000		7,140,000	7,000,000	6,909,980	6,957,423	5,331			182,577	182,577	411,250	
594614-DM-8	MICHIGAN ST BLDG AUTH REV 1996 I FACS 10/01/2007	08/28/2002	Various		6,159,074	5,500,000	5,997,860	5,804,786	(34,030)			354,288	354,288	270,829	
594614-FW-4	MICHIGAN ST BLDG AUTH REV 1997 CIBS 10/15/2011	08/30/2002	Various		2,231,513	2,100,000	2,090,949	2,093,144	311			138,369	138,369	78,833	
594614-HX-0	MICHIGAN ST BLDG AUTH REV 1998 I FACS 10/15/2010	08/27/2002	Various		3,520,638	3,205,000	3,264,901	3,254,676	(3,475)			265,961	265,961	138,407	
594636-LL-4	MICHIGAN ST COMPREHENSIVE TRANS 1992B 05/15/2007	06/14/2002	CALLED @ 102.00000000		2,805,000	2,750,000	2,736,360	2,744,081	462			60,919	60,919	95,792	
594622-AM-4	MICHIGAN ST COP 525 REDEVCO 2000 06/01/2012	05/21/2002	LEHMAN BROTHERS INC		104,235	100,000	98,678	98,830	35			5,405	5,405	2,403	
59465E-PT-4	MICHIGAN ST HOSP FIN DETROIT MED 97A 08/15/2027	05/21/2002	Various		10,794,392	11,000,000	10,952,700	10,955,828	325			(161,435)	(161,435)	549,959	
594695-E9-5	MICHIGAN ST TRUNK LINE FUND 2001A 11/01/2025	04/23/2002	SALOMON SMITH BARNEY		4,930,297	5,115,000	5,009,017	5,010,803	808			(80,505)	(80,505)	124,323	
594692-Y4-1	MICHIGAN STRTGC FND ALPENA HOTEL 1992 09/01/2015	06/03/2002	CALLED @ 101		4,474,300	4,430,000	4,430,000	4,430,000				44,300	44,300	301,240	
594692-5B-7	MICHIGAN STRTGC FND ENVIR RESH INST 08/15/2012	08/15/2002	CALLED @ 101.00000000		3,398,650	3,365,000	3,348,175	3,354,808	637			43,842	43,842	214,519	
594692-2Y-0	MICHIGAN STRTGC FND PETOSKEY HOTEL 92 09/01/2015	06/03/2002	CALLED @ 101		4,474,300	4,430,000	4,430,000	4,430,000				44,300	44,300	301,240	
776134-LH-9	ROMEO MI CMNTY SD BLDG G O 2000 05/01/2011	05/07/2002	LEHMAN BROTHERS INC		211,468	200,000	199,670	199,707	9			11,761	11,761	5,250	
776134-LJ-5	ROMEO MI CMNTY SD BLDG G O 2000 05/01/2012	04/25/2002	LEHMAN BROTHERS INC		627,368	600,000	593,802	594,399	139			32,969	32,969	14,847	
780486-EQ-5	ROYAL OAK MI HOSP FIN WM BEAUMONT 01M 11/15/2035	05/01/2002	Various		9,488,073	9,650,000	9,254,350	9,258,262	1,547			229,811	229,811	240,647	
786744-AQ-5	SAGINAW MI HOSP FIN AUTH 1ST MTG 1978 11/01/2010	11/01/2002	CALLED @ 100.00000000		90,000	90,000	89,100	89,596	65			404	404	6,750	
877229-CV-4	TAYLOR MI TAX INCREMENT FIN AUTH 01 05/01/2014	07/30/2002	MCDONALD & COMPANY		2,332,930	2,115,000	2,249,599	2,235,113	(6,438)			97,817	97,817	87,567	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001 11/01/2013	06/10/2002	PRAGER MCCARTHY & SEALY		218,252	200,000	211,574	210,771	(406)			7,481	7,481	6,783	
935341-TJ-6	WARREN MI CSD SCH BLDG G O 2001 05/01/2026	12/11/2002	DAIN RAUSCHER INCORPORATED		2,266,313	2,250,000	2,275,875	2,275,674	(201)			(9,361)	(9,361)	14,063	
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A 06/01/2016	05/07/2002	LEHMAN BROTHERS INC		205,484	200,000	193,092	194,273	125			11,211	11,211	9,888	
944314-FR-9	WAYNE CNTY MI DETROIT MET ARPT 98A 12/01/2008	02/19/2002	FIDELITY CAPITAL MARKETS		109,626	100,000	107,790	105,778	(104)			3,848	3,848	1,238	
951452-LE-9	WEST BLOOMFIELD MI SCH DIST REF 01 05/01/2021	07/23/2002	Various		2,064,798	2,050,000	1,993,789	1,995,614	823			69,184	69,184	65,294	
958638-NN-4	WESTERN MICH UNIV GEN REV REF 2001 07/15/2021	12/20/2002	PRAGER MCCARTHY & SEALY		102,888	100,000	100,639	100,618	(21)			2,270	2,270	2,236	
96052K-AJ-9	WESTLAND MI ELDERLY HSG CORP 1977 01/01/2002	01/01/2002	MATURED		445,000	445,000	451,315	445,000						16,131	
MINNESOTA															
094806-BB-1	BLOOMINGTON MN HSG HAMPSHIRE HILLS 98B 12/01/2008	12/01/2002	Various		275,000	275,000	275,000	275,000						22,000	
122479-EH-7	BURNSVILLE MN HSG SOUTHWIND VLLG 98B 12/01/2008	12/01/2002	Various		195,000	195,000	195,000	195,000						15,600	
23410P-AP-5	DAKOTA CNTY MN COMMONS ON MARICE 99A1 11/01/2034	11/01/2002	CALLED @ 100.00000000		135,000	135,000	135,000	135,000	2,400					7,175	
465468-BB-1	ITASCA CNTY MN ISD NO 318 G O 2001 02/01/2016	05/16/2002	Various		561,543	550,000	550,880	550,831	(20)			10,712	10,712	22,042	
60374A-3T-4	MINNEAPOLIS MN G O CONVENTION CTR 02 12/01/2020	12/06/2002	Various		208,071	200,000	201,076	201,045	(31)			7,026	7,026	3,097	
60374A-M8-9	MINNEAPOLIS MN G O VAR PURP 2000 B 12/01/2011	12/09/2002	Various		4,079,601	3,885,000	3,966,818	3,953,839	(5,455)			125,763	125,763	141,502	
60378P-AX-0	MINNEAPOLIS MN SGL FAM GNMA PHASE V 95 10/01/2028	11/01/2002	Various		505,000	505,000	513,903	510,771	(251)			(5,771)	(5,771)	32,013	
603792-KE-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00 02/01/2010	06/28/2002	Various		899,657	850,000	856,239	855,362	(192)			44,295	44,295	30,007	
603792-KF-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00 02/01/2011	07/19/2002	Various		896,440	850,000	851,139	850,967	(48)			45,473	45,473	34,410	
603792-KG-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00 02/01/2012	05/03/2002	E BOND TRADE		650,685	625,000	621,006	621,374	74			29,311	29,311	21,156	
603792-KN-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00 02/01/2018	04/19/2002	SALOMON SMITH BARNEY		1,281,193	1,250,000	1,234,050	1,234,858	187			46,335	46,335	48,786	
603789-G5-1	MINNEAPOLIS MN SPL SCH DIST NO1 G O 00 02/01/2011	03/22/2002	CRONIN & COMANY		517,210	500,000	502,000	501,613	(57)			15,597	15,597	16,799	
603789-K6-4	MINNEAPOLIS MN SPL SCH DIST NO1 G O 01 02/01/2011	06/06/2002	Various		3,054,804	2,900,000	3,085,484	3,071,067	(9,775)			(16,263)	(16,263)	148,019	
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B 01/01/2012	06/05/2002	PRAGER MCCARTHY & SEALY		390,276	355,000	379,914	377,926	(950)			12,350	12,350	20,980	
603823-YP-4	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13 01/01/2006	07/18/2002	E BOND TRADE		2,397,948	2,245,000	2,354,444	2,302,805	(7,626)			95,143	95,143	112,378	
603823-YQ-2	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13 01/01/2007	06/18/2002	FIDELITY CAPITAL MARKETS		345,241	325,000	341,578	334,972	(894)			10,268	10,268	15,486	
603823-YR-0	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13 01/01/2008	12/04/2002	Various		2,331,491	2,160,000	2,264,674	2,223,217	(10,154)			108,274	108,274	154,219	
604152-AA-6	MINNESOTA ST HIGHER ED 11/01/2034	10/17/2002	DAIN RAUSCHER INCORPORATED		30,600,000	30,600,000	30,600,000	30,600,000						513,367	
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C 01/01/2029	08/30/2002	CALLED @ 100.00000000		3,525,000	3,525,000	3,525,000	3,525,000						194,344	
665444-EQ-4	NORTHERN MUN PWR AGY MINN ELEC SYS REV 01/01/2005	04/10/2002	Various		1,410,387	1,340,000	1,392,742	1,362,107	(2,002)			48,279	48,279	53,737	
665444-ER-2	NORTHERN MUN PWR AGY MINN ELEC SYS REV 01/01/2006	05/01/2002	PIPER JAFFRAY INC		540,135	500,000	528,645	514,105	(1,226)			26,030	26,030	23,299	
770264-M7-1	ROBBINSDALE MN ISD NO 281 G O 2001 02/01/2011	12/09/2002	Various		2,258,404	2,150,000	2,227,271	2,217,162	(4,325)			41,243	41,243	138,260	
778102-E5-8	ROSEVILLE MN ISD NO 623 G O 2001A 02/01/2017	06/04/2002	PRAGER MCCARTHY & SEALY		203,818	200,000	200,000	200,000				3,818	3,818	8,014	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
793058-B8-0	ST PAUL MN PORT AUTH SER 1983U 12/01/2002	12/01/2002	MATURED		330,000	330,000	330,000	330,000						35,475	
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUPPLY 77A 01/01/2016	01/01/2002	CALLED @ 100.00000000		105,000	105,000	104,475	104,673				327	327	6,694	
MISSISSIPPI															
090265-AA-7	BILOXI MS MULTI EDGEWATER GARDEN 99A 10/01/2029	10/01/2002	CALLED @ 100.00000000		5,000	5,000	5,000	5,000	404					363	
090265-AB-5	BILOXI MS MULTI EDGEWATER GARDEN 99B 10/01/2002	10/01/2002	MATURED		70,000	70,000	70,000	70,000						5,950	
28139G-AA-7	EDUCATION SERVICES FOUNDATION 10/01/2026	03/11/2002	SALOMON SMITH BARNEY		4,100,000	4,100,000	4,100,000	4,100,000						18,515	
589708-AX-4	MERIDIAN MS ELD HSG DEV DEVILLE SER 1979 11/01/2002	11/01/2002	MATURED		140,000	140,000	140,000	140,000						11,200	
60534P-EJ-8	MISSISSIPPI DEV BK HARRISON WASTE 02A 02/01/2028	12/04/2002	Various		6,878,567	6,895,000	6,806,744	6,807,026	282			71,541	71,541	73,662	
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B 07/01/2013	01/03/2002	GMS GROUP		103,230	100,000	102,380	102,270	(4)			960	960	6,764	
605343-Y2-2	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B 07/01/2018	04/30/2002	Various		776,741	770,000	756,001	756,569	193			20,172	20,172	43,679	
605343-Y3-0	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B 07/01/2026	05/02/2002	Various		3,223,045	3,195,000	3,155,126	3,156,035	342			67,010	67,010	195,689	
605343-5W-8	MISSISSIPPI DEV BK MERIDIAN WTR SWR 01B 07/01/2026	03/20/2002	Various		1,239,077	1,255,000	1,255,000	1,255,000				(15,923)	(15,923)	19,785	
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99 07/01/2011	08/20/2002	E BOND TRADE		321,081	300,000	314,319	313,428	(413)			7,653	7,653	12,694	
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP 09/01/2030	11/04/2002	SALOMON SMITH BARNEY		8,300,000	8,300,000	8,300,000	8,300,000						85,601	
605354-CG-2	MISSISSIPPI HIGHER ED ASST CORP 92 B 07/01/2002	07/01/2002	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						124,000	
605579-3Y-5	MISSISSIPPI ST G O REF SER 02A 12/01/2012	08/21/2002	PRAGER MCCARTHY & SEALY		280,540	250,000	268,138	267,533	(605)			13,007	13,007	6,181	
766042-AA-3	RIDGELAND MISS MULTIFAMILY REV 10/01/2007	02/14/2002	SOUTHWEST SECURITIES, INC		6,869,946	6,595,000	6,595,000	6,595,000				274,946	274,946	125,359	
MISSOURI															
09604Q-AA-1	BLUE SPRINGS MO INDL AUTUMN PL 94A 12/01/2018	04/01/2002	DIRECT		5,047,000	4,900,000	4,900,000	4,900,000				147,000	147,000	144,397	
147848-AR-6	CASS CNTY MO COP SER 2001 04/01/2018	10/18/2002	STIFEL NICOLAUS & CO, INC		103,492	100,000	100,828	100,751	(57)			2,741	2,741	5,722	
264134-EV-5	DUCKETT CREEK MO SWR DIST 1977 12/01/2002	12/01/2002	MATURED		35,000	35,000	36,844	35,000	(143)					2,800	
343298-BY-0	FLORISSANT MO COP 2002 08/01/2022	11/08/2002	E BOND TRADE		490,183	480,000	481,469	481,446	(23)			8,736	8,736	5,486	
467369-AQ-7	JACKSON CNTY MO INDL DEV AUTH 03/01/2010	03/01/2002	SCHEDULED REDEMPTION		85,000	85,000	86,275	85,000						4,250	
467369-AP-9	JACKSON CNTY MO INDL MULTI FAM 95A 03/01/2025	03/01/2002	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000	3,166					10,625	
467574-JQ-3	JACKSON CNTY MO SD 58 G O CENTER 2001 03/01/2015	05/03/2002	PRAGER MCCARTHY & SEALY		248,573	240,000	243,586	243,243	(104)			5,329	5,329	8,233	
467574-JR-1	JACKSON CNTY MO SD 58 G O CENTER 2001 03/01/2016	11/20/2002	PRAGER MCCARTHY & SEALY		116,410	110,000	110,947	110,821	(66)			5,589	5,589	6,783	
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001 03/01/2017	08/13/2002	PRAGER MCCARTHY & SEALY		105,345	100,000	100,390	100,344	(20)			5,001	5,001	4,792	
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001 03/01/2019	10/18/2002	STIFEL NICOLAUS & CO, INC		503,070	500,000	496,480	496,644	61			6,426	6,426	20,333	
467486-NE-2	JACKSON CNTY MO SD R-4 BLUE SPRINGS 01 03/01/2011	12/19/2002	PRAGER MCCARTHY & SEALY		1,678,800	1,500,000	1,621,140	1,610,921	(10,219)			67,879	67,879	103,469	
467578-AM-2	JACKSON CNTY MO SPL TRUMAN MED 01A 12/01/2013	03/11/2002	STIFEL NICOLAUS & CO, INC		457,353	450,000	450,000	450,000				7,353	7,353	6,116	
467578-AP-5	JACKSON CNTY MO SPL TRUMAN MED 01A 12/01/2015	05/14/2002	STIFEL NICOLAUS & CO, INC		253,430	250,000	250,000	250,000				3,430	3,430	4,778	
473180-AY-3	JEFFERSON CNTY MO PUB WTR SUP DIST 2 01/01/2002	01/01/2002	MATURED		125,000	125,000	123,125	125,000						4,531	
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01 07/01/2012	07/30/2002	PRAGER MCCARTHY & SEALY		240,787	225,000	231,791	231,279	(234)			9,508	9,508	11,299	

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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
485041-ER-4	KANSAS CITY MO CMNTY CLG DIST 01 07/01/2013	07/18/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		1,972,612	1,830,000	1,867,570	1,864,327	(1,715)			108,285	108,285	104,717	
484898-AA-9	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02 12/01/2005	12/01/2002	SCHEDULED REDEMPTION		575,000	575,000	575,000	575,000						15,900	
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97 11/01/2022	11/01/2002	SCHEDULED REDEMPTION		185,000	185,000	185,000	185,000						13,357	
485052-PN-8	KANSAS CITY MO MUN ASSIST CORP 01 A 03/01/2015	05/23/2002	E BOND TRADE		536,421	515,000	516,772	516,680	(40)			19,742	19,742	17,435	
485052-QK-3	KANSAS CITY MO MUN ASSIST CORP 01 B-1 04/01/2020	11/07/2002	Various		310,323	300,000	297,459	297,544	65			12,779	12,779	16,278	
485052-QM-9	KANSAS CITY MO MUN ASSIST CORP 01 B-1 04/01/2021	03/27/2002	STIFEL NICOLAUS & CO, INC		244,583	250,000	246,308	246,363	28			(1,781)	(1,781)	7,326	
48507R-AR-8	KANSAS CITY MO PFC REV 01 04/01/2018	03/19/2002	LOOP CAPITAL MARKETS		3,914,620	4,000,000	3,932,600	3,933,956	328			(19,336)	(19,336)	75,000	
606072-EZ-5	MISSOURI HIGHER ED 02/15/2028	09/26/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		4,850,000	4,850,000	4,849,758	4,849,763	5			237	237	74,262	
606072-FZ-4	MISSOURI HIGHER ED 01/01/2031	03/12/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		6,000,000	6,000,000	5,999,460	5,999,463	3			537	537	27,707	
60635H-PR-4	MISSOURI HLTH & ED SSM HLTH 1998A 06/01/2007	06/04/2002	Various		8,048,737	7,345,000	7,581,436	7,524,695	(13,259)			524,042	524,042	204,210	
60635H-VH-9	MISSOURI HLTH & ED SSM HLTH 2001A 06/01/2028	02/08/2002	STIFEL NICOLAUS & CO, INC		253,084	250,000	239,898	240,026	23			13,058	13,058	9,144	
60635R-A6-4	MISSOURI HLTH & ED ST LUKES HOSP 01 12/01/2026	11/05/2002	PRAGER MCCARTHY & SEALY		1,330,260	1,315,000	1,293,197	1,293,674	244			36,586	36,586	47,843	
606901-ZB-5	MISSOURI HLTH & ED WEBSTER UNIV 2001 04/01/2016	05/20/2002	Various		625,224	615,000	615,000	615,000				10,224	10,224	23,835	
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1 03/01/2030	12/01/2002	Various		645,000	645,000	645,000	645,000						44,180	
606287-DD-9	MISSOURI SCH BRDS INSD COP 1988 A-3 03/01/2006	09/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						7,481	
60635A-CT-9	MISSOURI ST COP BONNE TERRE PRISON 99A 06/01/2017	03/11/2002	STIFEL NICOLAUS & CO, INC		405,124	400,000	394,832	395,363	41			9,761	9,761	5,865	
606352-DR-0	MISSOURI ST ENVIR GRT LAKES CARBN 77 09/01/2002	09/01/2002	MATURED		15,000	15,000	15,000	15,000	15,000					1,013	
606906-CH-6	MISSOURI ST ENVIR PCR THOMAS HILL 96 12/01/2006	06/27/2002	Various		2,706,773	2,450,000	2,644,628	2,569,228	(9,764)			137,545	137,545	66,466	
606906-CL-7	MISSOURI ST ENVIR PCR THOMAS HILL 96 12/01/2009	08/12/2002	PRAGER MCCARTHY & SEALY		271,193	250,000	263,208	261,293	(1,147)			9,900	9,900	9,260	
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV 09/01/2025	12/01/2002	Various		1,090,000	1,090,000	1,090,000	1,090,000						76,234	
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV 03/01/2031	12/01/2002	Various		850,000	850,000	850,000	850,000						60,078	
676195-DF-4	O FALLON MO COP SER 1999 12/01/2004	01/09/2002	LOOP CAPITAL MARKETS		2,383,005	2,185,000	2,282,691	2,241,291	(663)			141,713	141,713	15,007	
676195-EU-0	O FALLON MO COP SER 2002 02/01/2022	08/08/2002	Various		794,578	800,000	788,000	788,136	136			6,442	6,442	32,486	
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01 04/01/2017	12/26/2002	Various		1,008,040	1,000,000	993,450	993,653	107			14,386	14,386	37,687	
841438-CC-6	SOUTHEAST MO ST UNIV SYS FACS REF 01 04/01/2021	11/19/2002	PRAGER MCCARTHY & SEALY		571,588	565,000	555,525	555,855	231			15,733	15,733	32,054	
851016-AG-0	SPRINGFIELD MO PUB UTIL COP LSE 01 12/01/2013	07/29/2002	Various		437,590	425,000	421,834	421,999	62			15,591	15,591	8,187	
851016-AJ-4	SPRINGFIELD MO PUB UTIL COP LSE 01 12/01/2015	06/12/2002	Various		1,301,505	1,255,000	1,251,135	1,251,316	80			50,189	50,189	31,820	
851016-AK-1	SPRINGFIELD MO PUB UTIL COP LSE 01 12/01/2016	05/23/2002	Various		1,331,471	1,305,000	1,289,745	1,290,266	160			41,205	41,205	20,896	
78388K-AG-8	SPRINGFIELD MO SCA MULTIFAM MTG 95 A-7 01/01/2030	07/01/2002	Various		20,000	20,000	20,000	20,000						1,065	
787646-MF-2	ST CHARLES CNTY MO PUB WTR SUP DIST 2 12/01/2002	12/01/2002	MATURED		40,000	40,000	41,127	40,000	(86)					3,200	

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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
787646-MG-0	ST CHARLES CNTY MO PUB WTR SUP DIST 2 12/01/2002	12/01/2002	MATURED		125,000	125,000	132,315	125,000	(542)					10,000	
791638-RC-5	ST LOUIS MO ARPT REV ARPT DEV PROG 01A 07/01/2031	07/08/2002	PRAGER MCCARTHY & SEALY		587,077	580,000	580,000	580,000				7,077	7,077	17,789	
791638-HB-8	ST LOUIS MO ARPT REV SER 82 07/01/2002	07/01/2002	MATURED		1,500,000	1,500,000	1,401,255	1,500,000	5,715					144,000	
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00 07/15/2016	05/02/2002	LOOP CAPITAL MARKETS		49,867	100,000	42,153	45,548	875			4,319	4,319		
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00 07/15/2018	05/22/2002	Various		934,214	2,150,000	794,705	858,768	15,531			75,446	75,446		
79165T-BP-5	ST LOUIS MO MUN FIN CORP LEASEHOLD REV REF REV BDS 1993-A 07/15/2004	02/15/2002	BEAR STEARNS SECURITIES CORP		5,314,450	5,000,000	5,089,850	5,051,225	(2,794)			263,225	263,225	165,000	
907097-BA-6	UNION MO WTRWKS & SEW SYS REV 01/01/2002	01/01/2002	MATURED		40,000	40,000	40,000	40,000	40,000					1,350	
914139-AB-6	UNIVERSITY CITY MO INDL NURSING HM 95A 08/20/2031	11/01/2002	CALLED @ 100.00000000		4,330,000	4,330,000	4,416,600	4,385,510	(4,657)			(55,510)	(55,510)	334,366	
920058-BH-6	VALLEY PARK MO WTRWKS & SWR 68 01/01/2002	01/01/2002	MATURED		25,000	25,000	18,071	25,000						734	
939299-BX-0	WASHINGTON MO SCH DIST PUB BLDG CORP 01 02/15/2010	04/18/2002	LOOP CAPITAL MARKETS		423,604	400,000	431,760	430,477	(1,036)			(6,873)	(6,873)	7,722	
939299-BY-8	WASHINGTON MO SCH DIST PUB BLDG CORP 01 02/15/2011	10/25/2002	PRAGER MCCARTHY & SEALY		320,162	300,000	321,639	320,008	(1,483)			154	154	10,875	
MONTANA															
612125-3W-2	MONTANA BRD HSG SGL FAM 1995 SER A-2 12/01/2025	12/01/2002	CALLED @ 100.00000000		2,335,000	2,335,000	2,337,919	2,336,409	(205)			(1,409)	(1,409)	135,094	
612125-8V-9	MONTANA BRD HSG SGL FAM 1997 SER A-2 06/01/2030	12/01/2002	CALLED @ 100.00000000		1,565,000	1,565,000	1,575,532	1,571,896	(597)			(6,896)	(6,896)	95,479	
612130-CV-4	MONTANA HIGHER ED STUDENT LOAN 1992A 06/01/2004	12/06/2002	Various		2,732,200	2,705,000	2,705,000	2,705,000				27,200	27,200	179,873	
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034	11/29/2002	SALOMON SMITH BARNEY		900,000	900,000	900,000	900,000						2,671	
61212R-GR-1	MONTANA HOUSING SINGLE FAMILY AMT 12/01/2029	06/01/2002	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						6,000	
61212R-FF-8	MONTANA ST BRD HSG AMT-SINGLE FAMILY 06/01/2029	12/01/2002	CALLED @ 100.00000000		700,000	700,000	700,000	700,000						45,150	
NEBRASKA															
02913L-BJ-3	AMERICAN PUB ENERGY NE GAS SUP 99A 06/01/2007	01/17/2002	CALLED @ 102.93400000		4,853,338	4,715,000	4,912,841	4,853,401	(1,022)			(63)	(63)	30,124	
02913L-BP-9	AMERICAN PUB ENERGY NE GAS SUP 99A 06/01/2009	01/17/2002	CALLED @ 104.59200000		7,765,956	7,425,000	7,446,652	7,437,380	(69)			328,576	328,576	49,809	
02913L-BR-5	AMERICAN PUB ENERGY NE GAS SUP 99A 06/01/2010	01/17/2002	CALLED @ 98.24200000		4,381,593	4,460,000	3,953,076	4,001,890	1,897			379,704	379,704	24,933	
02913L-AG-0	AMERICAN PUB ENERGY NE PUB GAS 98C 09/01/2002	01/30/2002	DUNCAN WILLIAMS, INC		8,472,198	8,370,000	8,370,000	8,370,000				102,198	102,198	130,781	
239298-AK-8	DAWSON CNTY NE PUB PWR ELEC 01 08/15/2013	11/26/2002	PRAGER MCCARTHY & SEALY		532,675	500,000	511,470	509,365	(1,589)			23,310	23,310	30,556	
239298-AL-6	DAWSON CNTY NE PUB PWR ELEC 01 08/15/2014	06/13/2002	E BOND TRADE		313,368	300,000	304,893	304,333	(341)			9,035	9,035	11,500	
239298-AM-4	DAWSON CNTY NE PUB PWR ELEC 01 08/15/2015	06/06/2002	E BOND TRADE		568,717	550,000	555,352	554,756	(356)			13,960	13,960	20,549	
239298-AN-2	DAWSON CNTY NE PUB PWR ELEC 01 08/15/2016	06/06/2002	Various		553,812	540,000	541,728	541,540	(112)			12,273	12,273	19,883	
239307-DR-9	DAWSON CNTY NE SD NO 01 LEXINGTON 01 12/15/2011	02/05/2002	E BOND TRADE		193,038	185,000	189,022	188,838	(39)			4,200	4,200	1,294	
259225-CG-3	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02 11/01/2011	11/01/2002	PRAGER MCCARTHY & SEALY		105,649	100,000	99,603	99,628	25			6,021	6,021	3,450	
259225-CJ-7	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02 11/01/2013	07/25/2002	PRAGER MCCARTHY & SEALY		208,235	200,000	199,092	199,119	27			9,116	9,116	4,374	
259219-FN-8	DOUGLAS CNTY NE G O 2001 B 12/15/2010	11/12/2002	Various		1,960,623	1,845,000	1,929,815	1,922,184	(4,586)			38,438	38,438	49,757	
259219-FP-3	DOUGLAS CNTY NE G O 2001 B 12/15/2011	07/09/2002	PRAGER MCCARTHY & SEALY		2,049,814	1,935,000	2,015,051	2,008,242	(4,188)			41,572	41,572	55,145	
259219-FQ-1	DOUGLAS CNTY NE G O 2001 B 12/15/2012	02/04/2002	Various		1,861,715	1,780,000	1,840,022	1,837,903	(361)			23,813	23,813	9,989	

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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
259219-FR-9	DOUGLAS CNTY NE G O 2001 B 12/15/2013	06/19/2002	Various		2,245,008	2,135,000	2,189,080	2,185,294	(2,211)			59,714	59,714	54,044	
259219-FS-7	DOUGLAS CNTY NE G O 2001 B 12/15/2014	01/08/2002	SALOMON SMITH BARNEY		761,615	740,000	753,157	752,744	(32)			8,872	8,872	2,672	
259219-FT-5	DOUGLAS CNTY NE G O 2001 B 12/15/2015	03/25/2002	Various		2,139,519	2,105,000	2,126,660	2,125,611	(424)			13,908	13,908	28,197	
259327-ZG-2	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF 11/15/2015	11/20/2002	PRAGER MCCARTHY & SEALY		127,698	125,000	124,144	124,146	2			3,551	3,551	474	
259345-LC-8	DOUGLAS CNTY NE SD NO 54 RALSTON 01 12/15/2021	12/09/2002	Various		1,643,607	1,600,000	1,590,880	1,591,171	182			52,436	52,436	92,741	
287742-HM-5	ELKHORN NE RURAL PUB PWR DIST ELEC 01 09/01/2011	08/28/2002	WELLS FARGO		1,184,394	1,105,000	1,123,564	1,121,456	(1,326)			62,939	62,939	52,779	
287742-HP-8	ELKHORN NE RURAL PUB PWR DIST ELEC 01 09/01/2013	06/11/2002	E BOND TRADE		1,313,595	1,265,000	1,286,037	1,284,619	(610)			28,977	28,977	38,549	
385640-FA-0	GRAND ISLAND NE ELEC SYS REV 2001 08/15/2008	12/10/2002	PRAGER MCCARTHY & SEALY		2,729,647	2,500,000	2,583,875	2,569,152	(9,505)			160,495	160,495	167,972	
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001 08/15/2012	08/19/2002	PRAGER MCCARTHY & SEALY		274,575	250,000	256,933	256,335	(336)			18,240	18,240	14,410	
385640-FF-9	GRAND ISLAND NE ELEC SYS REV 2001 08/15/2013	09/04/2002	E BOND TRADE		110,111	100,000	101,971	101,784	(109)			8,327	8,327	6,000	
418604-DM-3	HASTINGS NE ELEC SYS REF 01 01/01/2019	07/08/2002	Various		382,815	375,000	373,665	373,725	28			9,090	9,090	18,965	
513886-LR-0	LANCASTER CNTY NE BRYANLGH MED CTR 01A 06/01/2031	11/25/2002	Various		5,285,041	5,260,000	5,158,535	5,159,675	457			125,365	125,365	178,585	
625914-DZ-6	MUNICIPAL ENERGY AGY OF NE PWR 02A REF 04/01/2017	08/19/2002	PRAGER MCCARTHY & SEALY		241,916	225,000	231,413	231,136	(276)			10,779	10,779	7,580	
639674-CZ-1	NEBRASKA INVT FIN AUTH CATHOLIC HLTH 97A 12/01/2003	03/22/2002	BEAL, M.R., & CO		1,027,150	1,000,000	994,780	998,400	219			28,750	28,750	14,339	
63967J-AU-1	NEBRASKA INVT FIN AUTH HLTH METHODIST 97 11/01/2002	02/04/2002	THE MUNI CENTER		1,591,465	1,555,000	1,588,992	1,560,533	(743)			30,932	30,932	20,733	
63967J-AV-9	NEBRASKA INVT FIN AUTH HLTH METHODIST 97 11/01/2003	02/12/2002	Various		1,159,457	1,100,000	1,122,583	1,107,154	(487)			52,303	52,303	15,833	
63967J-AW-7	NEBRASKA INVT FIN AUTH HLTH METHODIST 97 11/01/2004	02/14/2002	Various		1,852,731	1,740,000	1,770,520	1,753,083	(589)			99,647	99,647	25,800	
63967M-DE-7	NEBRASKA INVT FIN AUTH WATERBROOK APT 04/01/2029	03/07/2002	CALLED @ 100.00000000		1,030,000	1,030,000	1,030,000	1,030,000						27,896	
639672-DT-8	NEBRASKA MTG FIN SGL FAM MTG 1983 A 01/15/2003	07/15/2002	Various		50,000	50,000	50,000	50,000						4,500	
639683-3H-2	NEBRASKA PUB PWR DIST GEN REV 98A 01/01/2007	01/23/2002	Various		5,217,285	4,850,000	4,941,811	4,916,930	(890)			300,355	300,355	146,001	
639683-3S-8	NEBRASKA PUB PWR DIST GEN REV 98A 01/01/2012	08/22/2002	Various		2,194,157	2,050,000	2,164,390	2,155,151	(5,967)			39,006	39,006	101,609	
639683-6F-3	NEBRASKA PUB PWR DIST GEN REV 99A 01/01/2010	08/19/2002	PRAGER MCCARTHY & SEALY		273,618	250,000	269,380	267,735	(1,343)			5,882	5,882	14,271	
639707-AQ-1	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01 01/01/2023	08/05/2002	PRAGER MCCARTHY & SEALY		462,175	450,000	441,567	441,701	127			20,474	20,474	14,292	
681793-N8-4	OMAHA NE PUB PWR DIST ELEC SYS 02 B 02/01/2017	12/05/2002	Various		438,042	450,000	433,647	433,725	78			4,317	4,317	1,818	
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C 02/01/2009	04/03/2002	E BOND TRADE		534,575	500,000	531,180	530,038	(1,018)			4,537	4,537	18,525	
68189T-AR-7	OMAHA NE SPL OBLIG RIVERFRONT REDEV 02A 02/01/2032	10/03/2002	PRAGER MCCARTHY & SEALY		142,910	135,000	133,465	133,478	13			9,431	9,431	4,747	
698873-LH-7	PAPILLION-LA VISTA NE SCH DIST NO 27 01 12/01/2021	01/04/2002	SALOMON SMITH BARNEY		977,110	1,000,000	1,000,000	1,000,000				(22,890)	(22,890)	5,694	
854743-AC-5	STANTON CNTY NE PCR NUCOR CORP 1978 05/01/2008	05/01/2002	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						41,406	
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02 02/15/2015	07/19/2002	PRAGER MCCARTHY & SEALY		106,350	100,000	101,884	101,823	(61)			4,527	4,527	2,028	
NEVADA															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B 07/01/2031	12/18/2002	PRAGER MCCARTHY & SEALY		1,109,694	1,100,000	1,102,442	1,102,223	(152)			7,471	7,471	77,884	
181006-BN-6	CLARK CNTY NV MCCARRAN INTL PFC 95A 07/01/2006	08/27/2002	LEHMAN BROTHERS INC		2,185,820	2,000,000	2,150,160	2,080,385	(12,640)			105,435	105,435	128,028	
181054-3G-0	CLARK CNTY NV SCH DIST G O BLDG LTD 01F 06/15/2009	03/26/2002	E BOND TRADE		11,411,260	10,990,000	11,695,009	11,660,037	(17,291)			(248,777)	(248,777)	256,382	
181054-3S-4	CLARK CNTY NV SCH DIST G O BLDG LTD 01F 06/15/2019	12/06/2002	BEAR STEARNS SECURITIES CORP		3,042,821	2,960,000	2,946,029	2,946,622	483			96,199	96,199	176,778	
181054-3T-2	CLARK CNTY NV SCH DIST G O BLDG LTD 01F 06/15/2020	12/04/2002	PRAGER MCCARTHY & SEALY		101,763	100,000	100,665	100,644	(21)			1,119	1,119	2,417	
181054-M8-7	CLARK CNTY NV SCH DIST G O BLDG LTD 99 06/15/2016	12/20/2002	Various		9,863,544	9,500,000	9,570,870	9,559,023	(5,205)			304,521	304,521	360,014	
44266#-AA-1	HOWARD HUGHES PROPERTIES NV TAX NOTES 93 01/01/2007	01/01/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						100,000	
640314-AH-3	NELNET 12/01/2032	11/13/2002	Various		4,550,000	4,550,000	4,550,000	4,550,000						21,835	
640314-BA-7	NELNET 06/01/2035	12/03/2002	BANK OF AMERICA		4,400,000	4,400,000	4,400,000	4,400,000						5,749	
641459-J2-9	NEVADA G O CAP IMPT 1998 B JULY 06/01/2015	07/11/2002	Various		1,288,455	1,250,000	1,238,825	1,239,449	305			49,006	49,006	38,403	
641459-RT-1	NEVADA G O MUN BOND BANK PROJ 57-64 97A 09/01/2010	04/10/2002	SOUTHWEST SECURITIES, INC		4,697,010	4,500,000	4,528,170	4,523,702	(1,001)			173,308	173,308	143,500	
641459-TC-6	NEVADA G O MUN BOND BANK PROJ 57-64 97A 03/01/2027	06/18/2002	PRAGER MCCARTHY & SEALY		2,233,937	2,200,000	2,205,082	2,203,463	(236)			30,474	30,474	156,689	
641459-VH-2	NEVADA G O REF 1997 A-1 JULY 05/15/2007	01/08/2002	BELLEHAVEN INVESTMENT, INC		2,203,300	2,000,000	2,257,800	2,170,205	(793)			33,095	33,095	18,667	
641459-R9-5	NEVADA G O UNIV SYS PROJ 1998 A OCT 08/01/2015	07/10/2002	PRAGER MCCARTHY & SEALY		3,844,229	3,730,000	3,726,195	3,726,385	104			117,844	117,844	177,836	
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E 10/01/2016	10/01/2002	CALLED @ 100.00000000		610,000	610,000	610,000	610,000						37,363	
641270-5Z-2	NEVADA HSG DIV SGL FAM PROG 94C-1 10/01/2016	10/01/2002	CALLED @ 100.00000000		495,000	495,000	495,000	495,000						32,175	
641270-SE-4	NEVADA HSG DIV SGL FAM PROG REF 86A 04/01/2004	10/01/2002	CALLED @ 100.00000000		675,000	675,000	669,938	674,345	152			655	655	47,400	
641270-VQ-3	NEVADA HSG DIV SGL FAM PROG SER 88 A3 10/01/2008	10/01/2002	CALLED @ 100.00000000		265,000	265,000	264,006	264,499	66			501	501	21,465	
641270-L2-7	NEVADA HSG DIV SGL FAM PROG SER 91 A2 04/01/2022	10/01/2002	CALLED @ 100.00000000		365,000	365,000	365,000	365,000						28,288	
641271-DY-4	NEVADA HSG DIV SGL FAM PROG SER 95A-1 10/01/2018	10/01/2002	CALLED @ 100.00000000		390,000	390,000	390,000	390,000						25,155	
641271-FC-0	NEVADA HSG DIV SGL FAM PROG SER 95B-1 10/01/2017	10/01/2002	CALLED @ 100.00000000		680,000	680,000	680,000	680,000						42,840	
641458-6U-3	NEVADA LTD TAX MUN BOND BK 38-39 92A 07/01/2012	07/01/2002	CALLED @ 101.00000000		1,186,750	1,175,000	1,175,000	1,175,000				11,750	11,750	79,900	
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A 07/01/2031	06/27/2002	PRAGER MCCARTHY & SEALY		503,415	500,000	488,980	489,074	89			14,341	14,341	15,385	
940855-BE-8	WASHOE CNTY NEV SALES TAX REV 12/01/2028	12/04/2002	Various		1,890,298	1,890,000	1,861,385	1,863,057	355			27,241	27,241	108,405	
NEW HAMPSHIRE															
644657-DA-3	NEW HAMPSHIRE BD BK PINKERTON ACDY 01A 06/01/2015	05/02/2002	PRAGER MCCARTHY & SEALY		104,358	100,000	99,899	99,904	2			4,454	4,454	2,167	
644657-DB-1	NEW HAMPSHIRE BD BK PINKERTON ACDY 01A 06/01/2016	04/04/2002	E BOND TRADE		1,083,772	1,055,000	1,047,267	1,047,541	55			36,231	36,231	12,471	
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C 05/01/2021	05/23/2002	MORGAN STANLEY DEAN WITTER		511,760	500,000	500,000	500,000				11,760	11,760	13,474	
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035	03/13/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		10,000,000	10,000,000	9,999,000	9,999,005	4			995	995	45,798	
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035	11/27/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		7,300,000	7,300,000	7,300,000	7,300,000						133,888	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02 08/01/2027	11/20/2002	PRAGER MCCARTHY & SEALY		364,585	340,000	351,370	351,072	(297)			13,513	13,513	15,272	
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02 08/01/2031	08/14/2002	Various		1,549,297	1,545,000	1,533,505	1,533,552	47			15,745	15,745	26,023	
644614-BV-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01 07/01/2033	08/19/2002	Various		3,980,147	4,055,000	3,958,897	3,959,351	454			20,796	20,796	105,754	
644686-NX-1	NEW HAMPSHIRE HSG FIN SGL FAM MTG 89A 07/01/2009	12/31/2002	CALLED @ 100.00000000		1,300,000	1,300,000	1,300,000	1,300,000						134,625	
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D 07/01/2016	12/31/2002	CALLED @ 100.00000000		425,000	425,000	425,000	425,000						35,500	
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D 07/01/2026	12/31/2002	CALLED @ 100.00000000		2,160,000	2,160,000	2,160,000	2,160,000						178,313	
644656-G3-8	NEW HAMPSHIRE MUN BOND BK 1991 H 07/15/2008	12/04/2002	CALLED @ 102.00000000		1,530,000	1,500,000	1,481,718	1,491,387	1,284			38,613	38,613	135,146	
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B 08/15/2021	11/27/2002	Various		1,137,442	1,100,000	1,102,541	1,102,486	(55)			34,956	34,956	18,000	
64468C-AP-9	NEW HAMPSHIRE ST BUSINESS FIN AUTH POLLUTN CTL REV 07/01/2027	02/01/2002	CALLED @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						108,750	
644693-DB-6	NEW HAMPSHIRE ST TPK SYS REV REF 92 04/01/2013	04/01/2002	CALLED @ 102.00000000		5,100,000	5,000,000	4,906,250	4,938,753	1,249			161,247	161,247	150,000	
NEW JERSEY															
048501-CX-6	ATLANTIC CNTY NJ IMPT AUTH CT HSE 10/01/2002	10/01/2002	MATURED		95,000	95,000	95,000	95,000						5,581	
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH REV 1977 A 01/01/2012	01/01/2002	CALLED @ 100.00000000		90,000	90,000	89,550	89,784				216	216	6,188	
107897-AR-1	BRICK TWP NJ MUN UTILS AUTH SER Q 12/01/2005	12/01/2002	CALLED @ 100.00000000		325,000	325,000	325,000	325,000						21,125	
609566-NB-6	MONMOUTH CNTY N J IMPT AUTH REV REV BD 10/01/2002	01/30/2002	DUNCAN WILLIAMS, INC		771,383	750,000	804,143	757,685	(1,053)			13,697	13,697	15,375	
609563-BA-8	MONMOUTH NJ BAYSHORE OUTFALL AUTH 12/01/2002	12/01/2002	MATURED		75,000	75,000	75,000	75,000	75,000					4,125	
621800-AB-7	MOUNT LAUREL TWP NJ MUN UTIL AUTH 06/15/2003	06/15/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						5,700	
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 06/15/2017	06/15/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						5,080	
646054-MS-2	NEW JERSEY EDL AUTH WM PATERSON 74C 07/01/2008	07/01/2002	CALLED @ 100.00000000		45,000	45,000	38,674	42,691	325			2,309	2,309	2,813	
64579E-QL-3	NEW JERSEY HEALTH CARE FACS FING AUTH REV FACS REV BDS 1998 07/01/2009	01/09/2002	E BOND TRADE		106,805	100,000	107,219	105,516	(23)			1,289	1,289	2,815	
64579E-HY-5	NEW JERSEY HLTH CARE CATHEDRAL 98 08/01/2009	08/21/2002	E BOND TRADE		1,836,439	1,670,000	1,748,640	1,724,826	(3,151)			111,613	111,613	79,252	
64579E-FG-6	NEW JERSEY HLTH CARE KIMBALL MED 98 07/01/2003	05/16/2002	SALOMON SMITH BARNEY		3,373,039	3,265,000	3,406,440	3,296,552	(10,744)			76,487	76,487	145,111	
64579E-FJ-0	NEW JERSEY HLTH CARE KIMBALL MED 98 07/01/2004	01/10/2002	Various		1,365,839	1,290,000	1,347,521	1,313,873	(361)			51,966	51,966	34,758	
64579E-QE-9	NEW JERSEY HLTH CARE VIRTUA HLTH 98 07/01/2006	07/31/2002	Various		322,815	300,000	313,425	307,986	(518)			14,829	14,829	11,972	
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2011	08/13/2002	PRAGER MCCARTHY & SEALY		105,909	100,000	100,000	100,000				5,909	5,909	1,694	
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2012	06/21/2002	PRAGER MCCARTHY & SEALY		312,993	300,000	300,000	300,000				12,993	12,993	3,255	
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C 11/01/2012	05/21/2002	Various		1,217,332	1,200,000	1,200,000	1,200,000				17,332	17,332	7,673	
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2014	05/14/2002	PRAGER MCCARTHY & SEALY		101,786	100,000	100,000	100,000				1,786	1,786	606	
646107-S9-4	NEW JERSEY HSG MTG FIN MULTI 2002 C 05/01/2015	05/23/2002	PRAGER MCCARTHY & SEALY		102,092	100,000	100,000	100,000				2,092	2,092	784	
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF 06/15/2011	09/13/2002	PRAGER MCCARTHY & SEALY		169,301	150,000	160,007	158,584	(657)			10,717	10,717	5,972	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
646131-BB-7	NEW JERSEY TRANSIT CAP GRANT ANTIC 00B 02/01/2008	08/15/2002	Various		2,049,673	1,850,000	1,928,792	1,913,457	(5,028)			136,216	136,216	94,417	
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B 09/15/2009	06/12/2002	PRAGER MCCARTHY & SEALY		444,422	400,000	446,448	443,263	(2,335)			1,158	1,158	16,454	
646135-WW-9	NEW JERSEY TRANSN TR FD AUTH 01C 12/15/2006	01/09/2002	Various		24,611,150	23,000,000	24,284,550	24,280,774	(3,776)			330,376	330,376	133,194	
646135-WZ-2	NEW JERSEY TRANSN TR FD AUTH 01C 12/15/2007	01/11/2002	Various		34,900,610	32,000,000	34,234,560	34,226,950	(7,610)			673,660	673,660	210,969	
646135-XG-3	NEW JERSEY TRANSN TR FD AUTH 01C 12/15/2010	06/19/2002	Various		5,405,618	4,860,000	5,371,175	5,351,844	(19,331)			53,774	53,774	141,148	
646135-XK-4	NEW JERSEY TRANSN TR FD AUTH 01C 12/15/2011	10/09/2002	PRAGER MCCARTHY & SEALY		456,868	400,000	439,080	437,436	(1,644)			19,432	19,432	13,933	
646135-HE-6	NEW JERSEY TRANSN TR FD AUTH 96B 06/15/2012	06/05/2002	Various		6,413,348	6,050,000	6,006,440	6,012,044	914			401,304	401,304	117,190	
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77 01/01/2014	01/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						5,700	
646139-SP-1	NEW JERSEY TURNPIKE AUTH SER 92 A 01/01/2003	01/01/2002	CALLED @ 102.00000000		413,100	405,000	403,549	404,424				8,676	8,676	11,948	
660160-AV-4	NORTH JERSEY NJ WTR SYS SER A 11/01/2007	11/01/2002	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						13,000	
702845-BR-8	PASSAIC VALLEY NJ WTR COMMN WTR 92A 12/15/2022	02/27/2002	LOOP CAPITAL MARKETS		4,938,618	4,670,000	5,198,317	4,855,910	(19,265)			82,709	82,709	63,097	
715416-BC-6	PERTH AMBOY NJ PKG AUTH 11/01/2002	11/01/2002	MATURED		5,000	5,000	5,000	5,000	5,000					290	
72259D-AJ-7	PINE HILL BORO NJ SWR REV 1986 SER 12/01/2006	12/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	95,000					7,363	
813103-BB-3	SECAUCUS NJ MUN FAC CORP 09/15/2002	09/15/2002	MATURED		115,000	115,000	115,000	115,000						8,050	
841442-AZ-9	SOUTHEAST MORRIS CNTY NJ UTIL SER A 01/01/2002	01/01/2002	MATURED		365,000	365,000	365,000	365,000						10,950	
968206-GP-1	WILDWOOD NJ WTR & GEN 05/01/2002	05/01/2002	MATURED		50,000	50,000	49,337	50,000	50,000					1,525	
NEW MEXICO															
013538-GG-2	ALBUQUERQUE NM ARPT REF REV 2001 07/01/2011	07/08/2002	PRAGER MCCARTHY & SEALY		109,669	100,000	106,733	106,243	(295)			3,426	3,426	5,076	
013518-P4-1	ALBUQUERQUE NM G O GEN PURP 2001A 07/01/2010	12/27/2002	Various		755,898	700,000	741,160	736,606	(3,218)			19,292	19,292	28,444	
311450-CS-7	FARMINGTON NM PCR SO CA EDISON CO 93 06/01/2023	07/12/2002	PRAGER MCCARTHY & SEALY		521,640	500,000	517,550	513,555	(2,368)			8,085	8,085	18,441	
311450-AD-2	FARMINGTON NM PCR TUCSON ELEC PWR 76 07/01/2006	07/01/2002	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						3,375	
311450-AH-3	FARMINGTON NM PCR TUCSON ELEC PWR 78A 01/01/2008	01/01/2002	CALLED @ 100.00000000		15,000	15,000	14,906	14,965	439			35	35	915	
311452-BJ-4	FARMINGTON NM PWR REF GENERATING 83 01/01/2003	01/01/2002	CALLED @ 100.00000000		1,470,000	1,470,000	1,470,000	1,470,000						141,488	
647198-MP-2	NEW MEXICO MTG FIN AUTH SGL FAM 87B 01/01/2007	07/01/2002	CALLED @ 100.00000000		710,000	710,000	710,000	710,000						55,913	
647198-K3-3	NEW MEXICO MTG FIN AUTH SGL FAM 95B 07/01/2028	07/01/2002	CALLED @ 100.00000000		285,000	285,000	285,000	285,000						14,988	
647198-6R-6	NEW MEXICO MTG FIN AUTH SGL FAM 97B-2 07/01/2028	07/01/2002	CALLED @ 100.00000000		765,000	765,000	765,000	765,000						48,195	
647198-7Z-7	NEW MEXICO MTG FIN AUTH SGL FAM 97-C3 07/01/2028	08/21/2002	Various		5,091,558	4,915,000	4,915,000	4,915,000				176,558	176,558	323,589	
647353-AQ-4	NEW MEXICO ST HWY COMMN TAX 02A SR SUB 06/15/2006	08/09/2002	Various		1,231,305	1,150,000	1,204,027	1,199,726	(4,301)			31,579	31,579	22,403	
647353-AS-0	NEW MEXICO ST HWY COMMN TAX 02A SR SUB 06/15/2008	07/11/2002	Various		217,374	200,000	207,804	207,238	(566)			10,136	10,136	5,403	
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB 06/15/2013	12/19/2002	MORGAN STANLEY DEAN WITTER		644,368	575,000	617,769	614,285	(3,483)			30,083	30,083	31,010	
647353-BH-3	NEW MEXICO ST HWY COMMN TAX 02B SUB 06/15/2010	11/06/2002	Various		864,452	800,000	823,296	822,099	(1,197)			42,353	42,353	21,139	
647310-WC-1	NEW MEXICO ST SEVERANCE TAX 2001 A 07/01/2007	02/04/2002	RAYMOND JAMES & ASSOCIATES, INC		11,255,324	10,555,000	11,057,840	11,047,161	(8,218)			208,163	208,163	140,733	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
802072-FH-6	SANTA FE NM GROSS RCPTS TAX IMPT 97A 06/01/2010	02/14/2002	E BOND TRADE		119,448	110,000	114,410	113,767	(70)			5,681	5,681	1,328	
841849-CB-6	SOUTHEASTERN NM HSG DEV ROSWELL 78 03/01/2002	03/01/2002	MATURED		55,000	55,000	55,275	55,000	(4)					2,021	
NEW YORK															
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97 03/15/2010	12/15/2002	Various		527,201	527,201	527,201	527,201						18,748	
356082-DF-1	FREDONIA NY CENTRAL SCH DIST G O 2001 06/01/2018	08/22/2002	Various		2,101,428	2,040,000	2,028,637	2,028,896	237			72,532	72,532	61,753	
422181-AE-7	HEALTH INS PLAN GREATER N Y 07/01/2010	07/01/2002	CALLED @ 100.00000000		2,330,000	2,330,000	2,469,800	2,402,263	86,080			(72,263)	(72,263)	262,125	
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY 97 04/15/2012	04/15/2002	SCHEDULED REDEMPTION		174,368	174,368	174,368	174,368						10,026	
542690-KG-6	LONG ISLAND PWR AUTH NY ELEC SER 8 8F 04/01/2011	02/28/2002	Various		901,527	850,000	886,032	878,648	(125)			22,879	22,879	12,736	
542690-BE-1	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A 12/01/2018	04/03/2002	Various		14,080,204	14,250,000	14,309,423	14,305,773	(1,459)			(225,569)	(225,569)	246,926	
542690-BG-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A 12/01/2022	12/11/2002	Various		8,437,736	8,190,000	8,223,497	8,222,957	(540)			214,779	214,779	322,269	
542690-HZ-8	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B 04/01/2007	04/15/2002	J. P. MORGAN SECURITIES, INC.		16,962,240	16,000,000	16,859,220	16,565,182	(30,307)			397,058	397,058	437,778	
542690-JF-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B 04/01/2010	10/02/2002	Various		1,976,290	1,800,000	1,919,646	1,915,122	(4,524)			61,168	61,168	37,326	
542690-JH-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B 04/01/2011	07/18/2002	E BOND TRADE		6,910,067	6,525,000	6,479,993	6,489,347	905			420,721	420,721	171,289	
542690-JK-9	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B 04/01/2012	06/21/2002	Various		665,863	625,000	625,669	625,577	(24)			40,286	40,286	21,052	
59259N-JY-0	METRO NY TRANS AUTH DED TAX FD 01A 11/15/2031	08/01/2002	Various		9,899,833	10,050,000	9,850,809	9,852,951	1,927			46,882	46,882	336,542	
592596-QF-0	METRO NY TRANSN AUTH COMTR FAC REV 97D 07/01/2014	11/20/2002	PRE-REFUNDING		3,783,749	4,000,000	3,744,480	3,783,749	11,472					277,222	
592596-QK-9	METRO NY TRANSN AUTH COMTR FAC REV 97D 07/01/2016	11/21/2002	PRE-REFUNDING		6,328,920	6,500,000	5,915,195	5,985,897	21,578			343,023	343,023	451,389	
59259R-BE-3	METRO NY TRANSN AUTH REVENUE 02A REF 11/15/2030	10/09/2002	PRAGER MCCARTHY & SEALY		487,850	475,000	458,907	458,987	80			28,863	28,863	18,604	
59259R-FV-1	METRO NY TRANSN AUTH REVENUE 02E REF 11/15/2024	09/24/2002	E BOND TRADE		787,480	750,000	745,508	745,532	25			41,948	41,948	8,791	
592597-X2-9	METRO NY TRANSN AUTH SVC CONTRACT 02A 01/01/2021	12/23/2002	PRAGER MCCARTHY & SEALY		103,228	100,000	99,521	99,528	7			3,700	3,700	2,500	
592597-X6-0	METRO NY TRANSN AUTH SVC CONTRACT 02A 07/01/2030	12/13/2002	Various		3,640,783	3,600,000	3,463,560	3,464,289	729			176,494	176,494	58,556	
592598-3D-6	METRO NY TRANSN AUTH TRAN FAC REV 98C 07/01/2013	11/20/2002	PRE-REFUNDING		3,662,699	3,700,000	3,654,490	3,662,699	2,286					262,841	
63165N-ME-5	NASSAU CNTY NY G O GEN IMPT 1997 A REF 07/01/2006	02/15/2002	E BOND TRADE		1,538,419	1,400,000	1,479,912	1,444,137	(750)			94,281	94,281	44,863	
64966A-AS-4	NEW YORK NY G O FISCAL 1992 SER B 02/01/2018	02/01/2002	CALLED @ 101.50		355,250	350,000	355,528	353,049	(117)			2,201	2,201	12,250	
64966A-AT-2	NEW YORK NY G O FISCAL 1992 SER B 02/01/2018	09/18/2002	Various		1,319,500	1,300,000	1,320,532	1,308,664	(3,095)			10,836	10,836	90,373	
649667-KF-8	NEW YORK NY G O FISCAL 1998 SER B 08/01/2007	04/08/2002	J. P. MORGAN SECURITIES, INC.		2,205,980	2,000,000	2,203,900	2,130,484	(6,017)			75,496	75,496	83,333	
64966A-Y4-1	NEW YORK NY G O FISCAL 2002 SER A-1 SUB 11/01/2011	06/10/2002	LOOP CAPITAL MARKETS		11,568,370	11,000,000	11,786,610	11,747,230	(28,780)			(178,860)	(178,860)	356,125	
64966A-Y6-6	NEW YORK NY G O FISCAL 2002 SER A-1 SUB 11/01/2012	06/10/2002	LOOP CAPITAL MARKETS		9,428,940	9,000,000	9,588,600	9,562,611	(18,994)			(133,671)	(133,671)	291,375	
64966A-Y8-2	NEW YORK NY G O FISCAL 2002 SER A-1 SUB 11/01/2013	08/23/2002	PRAGER MCCARTHY & SEALY		1,015,218	900,000	970,155	968,229	(1,926)			46,989	46,989	40,838	
64970K-SH-1	NEW YORK NY MUN WTR FIN WTR FISCAL 02A 06/15/2033	03/06/2002	J. P. MORGAN SECURITIES, INC.		10,086,700	10,000,000	9,923,100	9,923,757	188			162,943	162,943	125,417	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
649706-D5-4	NEW YORK NY MUN WTR FIN WTR FISCAL 94B 06/15/2019	02/05/2002	LOOP CAPITAL MARKETS		4,307,224	4,215,000	3,986,463	4,004,988	874			302,237	302,237	33,354	
649716-R2-5	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2026	11/04/2002	PRAGER MCCARTHY & SEALY		9,823,600	10,000,000	9,819,700	9,823,442	3,250			158	158	490,278	
649716-R3-3	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2030	10/30/2002	PRAGER MCCARTHY & SEALY		35,838,233	36,750,000	35,940,775	35,954,506	12,061			(116,273)	(116,273)	1,786,458	
649716-R4-1	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2031	11/05/2002	ADVEST INC		995,720	1,000,000	951,420	951,869	449			43,851	43,851	49,167	
649716-AS-6	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2015	07/23/2002	Various		2,050,756	1,975,000	1,914,269	1,921,450	1,326			129,306	129,306	84,066	
649716-BA-4	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2021	11/20/2002	PRE-REFUNDING		12,552,291	12,465,000	12,562,975	12,552,291	(9,472)			0	0	807,412	
649716-DQ-7	NEW YORK NY TRANSITIONAL FIN AUTH 98 C 05/01/2015	08/05/2002	LOOP CAPITAL MARKETS		2,125,400	2,000,000	2,065,460	2,060,073	(3,828)			65,327	65,327	80,792	
649716-GN-1	NEW YORK NY TRANSITIONAL FIN AUTH 99 A 11/15/2013	04/16/2002	E BOND TRADE		754,223	710,000	701,224	702,012	75			52,211	52,211	10,421	
649716-GQ-4	NEW YORK NY TRANSITIONAL FIN AUTH 99 A 11/15/2014	07/19/2002	Various		2,236,608	2,100,000	2,082,045	2,084,567	491			152,041	152,041	73,430	
649787-UF-3	NEW YORK ST 03/15/2011	03/20/2002	Various		625,000	625,000	625,000	625,000						2,674	
64983W-W5-1	NEW YORK ST DORM BROOKDALE HOSP 98J 02/15/2006	01/30/2002	FLEET SECURITIES		5,303,388	4,970,000	4,876,564	4,901,302	1,381			402,085	402,085	119,573	
64983W-W6-9	NEW YORK ST DORM BROOKDALE HOSP 98J 02/15/2007	04/24/2002	FLEET SECURITIES		427,208	400,000	389,876	392,416	450			34,792	34,792	14,464	
649837-7R-6	NEW YORK ST DORM CITY UNIV 1997 I 3RD 07/01/2013	08/23/2002	Various		1,314,660	1,225,000	1,267,851	1,264,815	(2,781)			49,845	49,845	70,316	
649834-H5-0	NEW YORK ST DORM E HORTON HOSP GNMA 06/25/2006	06/25/2002	Various		1,709,900	1,709,900	1,709,900	1,709,900						72,782	
649837-3X-7	NEW YORK ST DORM JAMAICA 98F REF 02/15/2004	01/18/2002	SALOMON SMITH BARNEY		953,667	900,000	940,653	915,284	(449)			38,383	38,383	21,863	
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1 01/15/2010	08/05/2002	Various		7,537,566	7,050,000	7,261,923	7,254,580	(6,743)			282,986	282,986	117,486	
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1 01/15/2011	04/30/2002	Various		3,353,464	3,150,000	3,230,703	3,228,937	(1,568)			124,527	124,527	38,444	
64982P-ST-0	NEW YORK ST DORM MUN HLTH LSE 01-1 01/15/2012	02/20/2002	CIBC WORLD MARKETS		2,748,800	2,500,000	2,644,675	2,642,531	(1,814)			106,269	106,269	24,444	
649837-4R-9	NEW YORK ST DORM NORTH GEN 98G REF 02/15/2004	01/16/2002	BEAL, M.R., & CO		5,522,476	5,215,000	5,450,562	5,303,911	(2,377)			218,565	218,565	125,088	
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF 02/15/2012	07/24/2002	Various		3,687,505	3,450,000	3,523,761	3,505,316	(2,130)			182,189	182,189	130,595	
649837-K4-2	NEW YORK ST DORM PRESBYTERIAN 98 02/01/2006	01/09/2002	LOOP CAPITAL MARKETS		1,832,892	1,705,000	1,835,825	1,777,070	(584)			55,822	55,822	42,459	
649837-K5-9	NEW YORK ST DORM PRESBYTERIAN 98 08/01/2006	01/09/2002	LOOP CAPITAL MARKETS		6,816,410	6,290,000	6,797,792	6,585,632	(2,107)			230,778	230,778	156,638	
649837-K8-3	NEW YORK ST DORM PRESBYTERIAN 98 02/01/2008	02/06/2002	ADVEST INC		5,469,409	5,015,000	5,386,958	5,297,098	(4,563)			172,311	172,311	145,574	
649837-FK-2	NEW YORK ST DORM ST UNIV EDL FAC 97 05/15/2017	08/09/2002	PRAGER MCCARTHY & SEALY		103,094	100,000	100,404	100,395	(9)			2,699	2,699	3,736	
64983X-CJ-1	NEW YORK ST DORM SVC CONTRACT ARPT 97 04/01/2013	02/01/2002	E BOND TRADE		1,056,054	1,000,000	994,560	994,990	32			61,064	61,064	18,175	
649837-5L-1	NEW YORK ST DORM WYCKOFF MED 98H 02/15/2004	04/23/2002	FLEET SECURITIES		2,957,874	2,800,000	2,926,476	2,845,602	(3,413)			112,272	112,272	82,088	
649845-DM-3	NEW YORK ST ENERGY NY ST ELEC & GAS 94E 12/01/2006	01/24/2002	LOOP CAPITAL MARKETS		393,355	350,000	394,517	378,177	(412)			15,177	15,177	3,327	
649850-AT-1	NEW YORK ST ENVIR FAC WTR PLN SER 90A 06/15/2002	06/15/2002	MATURED		1,000,000	1,000,000	996,669	1,000,000	216					36,500	
649850-AW-4	NEW YORK ST ENVIR FAC WTR PLN SER 90A 06/15/2012	06/15/2002	CALLED @ 100.00000000		1,540,000	1,540,000	1,519,487	1,528,017	617			11,983	11,983	65,625	
649787-LS-5	NEW YORK ST G O BDS 1998 F REF 09/15/2009	06/04/2002	Various		10,073,392	9,460,000	9,948,514	9,945,435	(3,079)			127,956	127,956	42,572	
649868-RK-4	NEW YORK ST HSG FIN AGY GREENBURGH 11/01/2002	05/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						3,020	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
649868-6Z-4	NEW YORK ST HSG FIN NURSE HOME 98A 11/01/2006	08/27/2002	Various		2,309,938	2,150,000	2,150,000	2,150,000				159,938	159,938	72,345	
649868-7A-8	NEW YORK ST HSG FIN NURSE HOME 98A 11/01/2007	06/06/2002	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						4,999	
649868-7B-6	NEW YORK ST HSG FIN NURSE HOME 98A 11/01/2008	06/06/2002	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						2,947	
649876-DW-6	NEW YORK ST LOC GOVT ASSIST CORP 91D 04/01/2005	04/01/2002	CALLED @ 102.00000000		6,120,000	6,000,000	5,925,402	5,975,750	1,792			144,250	144,250	202,500	
649876-DY-2	NEW YORK ST LOC GOVT ASSIST CORP 91D 04/01/2011	04/01/2002	CALLED @ 102.00000000		12,240,000	12,000,000	11,951,500	11,970,735	726			269,265	269,265	420,000	
64988J-KT-6	NEW YORK ST MED CARE MENTAL HLTH 87A 08/15/2007	02/15/2002	CALLED @ 100.00000000		15,000	15,000	14,888	14,953	2			47	47	666	
649885-2X-7	NEW YORK ST MTG AGY HMEOWNER 1994 41A 10/01/2014	11/25/2002	CALLED @ 100.00000000		2,630,000	2,630,000	2,397,192	2,459,764	12,159			170,236	170,236	195,080	
649886-X9-4	NEW YORK ST MTG AGY HMEOWNER 1999-86 10/01/2020	08/19/2002	LOOP CAPITAL MARKETS		3,465,313	3,250,000	3,250,000	3,250,000				215,313	215,313	172,426	
649885-TR-1	NEW YORK ST MTG AGY MTG FIFTEENTH 1993 10/01/2014	10/01/2002	SCHEDULED REDEMPTION		5,183,081	5,183,081	5,183,081	5,183,081						330,074	
650009-HZ-9	NEW YORK ST THRUWAY GEN REV 98E REF 01/01/2014	03/13/2002	THE MUNI CENTER		1,684,608	1,600,000	1,554,672	1,557,647	434			126,961	126,961	56,263	
650017-PX-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC01 04/01/2012	08/20/2002	E BOND TRADE		746,962	675,000	736,877	732,815	(3,575)			14,147	14,147	28,744	
650017-HB-5	NEW YORK ST THRUWAY LOC HWY BRDG SVC97 04/01/2008	04/05/2002	PRAGER MCCARTHY & SEALY		4,029,174	3,815,000	4,033,104	3,962,070	(5,876)			67,105	67,105	102,147	
650017-HX-7	NEW YORK ST THRUWAY LOC HWY BRDG SVC98A 04/01/2009	02/15/2002	Various		1,342,705	1,230,000	1,254,096	1,250,066	(200)			92,639	92,639	22,228	
650017-HY-5	NEW YORK ST THRUWAY LOC HWY BRDG SVC98A 04/01/2010	02/15/2002	Various		13,141,560	12,200,000	12,471,418	12,454,354	(1,277)			687,206	687,206	206,870	
680002-AY-8	OLD MAIN HSG DEV CORP NY SECT 8 MTG 02/01/2002	02/01/2002	MATURED		170,000	170,000	170,000	170,000						6,800	
680575-AY-3	OLEAN HSG DEV CORP NY ASPEN TOWER 78 12/01/2002	12/01/2002	MATURED		185,000	185,000	185,000	185,000						13,875	
68257A-AH-7	ONEIDA SR CTZN HSG DEV CORP NY SER 79 04/01/2002	04/01/2002	MATURED		165,000	165,000	165,000	165,000						6,600	
73358E-AR-5	PORT AUTH NY & NJ SER 4 KIAC 1996 10/01/2007	10/01/2002	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,565,280	1,500,000	(37,415)					105,000	
73358E-BA-1	PORT AUTH NY & NJ SPL TERMINAL 6 JFK 97 12/01/2006	03/14/2002	RAMIREZ, SAMUAL A. & COMPANY		2,191,220	2,000,000	2,210,180	2,121,445	(5,018)			69,775	69,775	36,000	
803554-AZ-7	SARATOGA SPRINGS HSG CORP NY SECT 8 78 08/01/2002	08/01/2002	MATURED		155,000	155,000	155,000	155,000						12,013	
803548-MN-3	SARATOGA SPRINGS NY CITY SD 02 06/15/2020	10/28/2002	Various		305,808	300,000	301,500	301,465	(35)			4,343	4,343	5,639	
896029-5F-8	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A 01/01/2032	10/30/2002	Various		67,030,835	68,250,000	67,333,090	67,346,673	11,932			(315,838)	(315,838)	3,119,167	
942411-AK-5	WATERVLIET ELDERLY HSG CORP NY SR CTZ 11/15/2002	11/15/2002	MATURED		115,000	115,000	115,000	115,000						9,200	
NORTH CAROLINA															
120518-BJ-3	BUNCOMBE CNTY NC CTFS PARTN 1998 12/01/2003	05/16/2002	Various		2,284,079	2,170,000	2,233,776	2,190,776	(2,868)			93,303	93,303	35,149	
120518-BK-0	BUNCOMBE CNTY NC CTFS PARTN 1998 12/01/2004	08/05/2002	Various		2,404,709	2,245,000	2,314,730	2,274,217	(4,162)			130,493	130,493	52,459	
161034-G3-1	CHARLOTTE NC G O WTR SWR 98 02/01/2016	08/22/2002	LEHMAN BROTHERS INC		263,788	250,000	254,225	254,145	(80)			9,642	9,642	7,153	
161039-BB-7	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2003	11/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						2,750	
161039-BC-5	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2004	11/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	65,000					7,150	
161039-BD-3	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2005	11/01/2002	CALLED @ 100.00000000		70,000	70,000	70,000	70,000	70,000					7,700	
161039-BE-1	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2006	11/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	80,000					8,800	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
161039-BF-8	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2007	11/01/2002	CALLED @ 100.00000000		90,000	90,000	90,000	90,000	90,000					9,900	
161039-BG-6	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2008	11/01/2002	CALLED @ 100.00000000		100,000	100,000	100,000	100,000	100,000					11,000	
161039-BH-4	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2009	11/01/2002	CALLED @ 100.00000000		110,000	110,000	110,000	110,000	110,000					12,100	
161039-BJ-0	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2010	11/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000	120,000					13,200	
161039-BK-7	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2011	11/01/2002	CALLED @ 100.00000000		135,000	135,000	135,000	135,000	135,000					14,850	
161039-BL-5	CHARLOTTE NC HSG DEV FIRST LIEN 80 05/01/2012	11/01/2002	CALLED @ 100.00000000		155,000	155,000	155,000	155,000	155,000					17,050	
230582-BC-1	CUMBERLAND CNTY NC COPS CIVIC CTR 98 12/01/2005	01/31/2002	Various		692,139	645,000	665,730	656,643	(258)			35,496	35,496	5,657	
230582-BD-9	CUMBERLAND CNTY NC COPS CIVIC CTR 98 12/01/2006	03/27/2002	WACHOVIA SECURITIES		316,569	300,000	309,678	305,855	(284)			10,714	10,714	5,042	
230582-BE-7	CUMBERLAND CNTY NC COPS CIVIC CTR 98 12/01/2007	06/04/2002	E BOND TRADE		325,114	300,000	310,155	306,486	(434)			18,628	18,628	7,569	
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98 12/01/2010	12/11/2002	Various		602,528	550,000	566,742	562,229	(852)			40,299	40,299	21,715	
230579-QZ-0	CUMBERLAND CNTY NC G O 1998 03/01/2014	09/04/2002	Various		3,249,494	3,025,000	3,154,863	3,145,191	(6,405)			104,303	104,303	152,993	
23720D-CL-4	DARE CNTY NC COPS 2001 06/01/2012	10/25/2002	PRAGER MCCARTHY & SEALY		279,123	250,000	262,655	261,324	(761)			17,798	17,798	12,280	
987522-AA-7	DURHAM CNTY NC CMNTY CTR REV YMCA 96A 04/01/2026	07/18/2002	Various		4,924,657	7,970,000	7,970,000	4,518,003	56,433			406,654	406,654		
987522-AB-5	DURHAM CNTY NC CMNTY CTR TAX YMCA 96B 04/01/2011	07/18/2002	Various		593,462	960,000	960,000	306,817				286,645	286,645		
266777-2T-7	DURHAM N C 05/01/2018	03/15/2002	MORGAN KEEGAN & COMPANY, INC.		8,000,000	8,000,000	8,000,000	8,000,000						43,367	
312805-BV-5	FAYETTEVILLE NC PUB WKS COMMN REF 93 03/01/2014	07/23/2002	Various		10,035,928	10,000,000	9,951,300	9,956,069	1,892			79,859	79,859	127,947	
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001 10/01/2008	11/07/2002	Various		712,719	650,000	684,665	679,198	(2,629)			33,521	33,521	28,729	
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001 10/01/2010	12/11/2002	PRAGER MCCARTHY & SEALY		391,139	350,000	368,578	365,938	(1,500)			25,200	25,200	20,035	
413328-CJ-2	HARNETT CNTY NC COP PUB FACS 2000 12/01/2012	03/27/2002	E BOND TRADE		105,693	100,000	100,673	100,628	(13)			5,065	5,065	1,765	
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002 12/01/2014	08/19/2002	E BOND TRADE		279,023	250,000	262,338	262,125	(213)			16,898	16,898	3,536	
424888-AQ-8	HENDERSON CNTY NC COP CNTY PROJ 99 06/01/2014	12/18/2002	Various		1,990,046	1,850,000	1,915,046	1,903,746	(6,230)			86,300	86,300	99,958	
644802-BS-8	NEW HANOVER CNTY NC COP 2001 12/01/2012	09/19/2002	Various		396,396	350,000	375,914	374,195	(1,345)			22,201	22,201	16,882	
644802-BX-7	NEW HANOVER CNTY NC COP 2001 12/01/2017	09/03/2002	PRAGER MCCARTHY & SEALY		272,275	250,000	259,303	259,003	(299)			13,272	13,272	12,214	
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP 09/01/2027	04/15/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						2,455	
657902-RE-4	NORTH CAROLINA MED CARE NOVANT HEALTH 98A 10/01/2006	04/24/2002	Various		2,585,778	2,415,000	2,498,607	2,463,736	(2,317)			122,041	122,041	59,058	
65820H-JT-1	NORTH CAROLINA MED CARE REX HLTH 98 06/01/2007	11/05/2002	Various		4,992,767	4,550,000	4,774,770	4,678,375	(16,244)			314,392	314,392	181,716	
65820H-JU-8	NORTH CAROLINA MED CARE REX HLTH 98 06/01/2008	07/17/2002	Various		760,483	700,000	734,685	722,535	(1,291)			37,948	37,948	17,784	
658256-CC-4	NORTH CAROLINA ST G O CLEAN WTR 1999 06/01/2012	08/29/2002	Various		1,620,910	1,500,000	1,579,065	1,570,355	(3,259)			50,555	50,555	47,569	
658256-FC-1	NORTH CAROLINA ST G O PUB IMPT 2000 A 09/01/2014	07/26/2002	PRAGER MCCARTHY & SEALY		542,985	500,000	518,370	518,031	(339)			24,954	24,954	10,417	
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A 03/01/2016	10/17/2002	E BOND TRADE		105,271	100,000	103,262	103,216	(46)			2,055	2,055	3,048	
658255-5T-7	NORTH CAROLINA ST G O PUB SCH 1998 A 04/01/2011	12/11/2002	PRAGER MCCARTHY & SEALY		2,888,516	2,700,000	2,781,459	2,769,469	(5,662)			119,047	119,047	140,019	
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A 04/01/2014	08/29/2002	E BOND TRADE		628,776	600,000	609,424	608,776	(305)			20,000	20,000	23,935	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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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
658256-BK-7	NORTH CAROLINA ST G O PUB SCH 1999 04/01/2015	08/22/2002	E BOND TRADE		1,662,404	1,600,000	1,578,576	1,580,263	647			82,141	82,141	60,707	
658262-CY-4	NORTH CAROLINA STATE EDUCATION ASSISTANCE 07/01/2028	09/16/2002	WACHOVIA BANK AND TRUST OF NORTH CAROLINA		28,900,000	28,900,000	28,900,000	28,900,000						435,330	
751093-BM-6	RALEIGH NC COP EQUIP ACQUISITION 2001 12/01/2003	05/23/2002	Various		843,680	800,000	825,592	817,137	(2,216)			26,543	26,543	12,368	
751093-BN-4	RALEIGH NC COP EQUIP ACQUISITION 2001 12/01/2004	06/27/2002	LOOP CAPITAL MARKETS		374,573	350,000	363,510	360,206	(984)			14,367	14,367	6,160	
751093-BP-9	RALEIGH NC COP EQUIP ACQUISITION 2001 12/01/2005	02/08/2002	Various		1,692,479	1,575,000	1,641,386	1,631,177	(1,503)			61,302	61,302	15,194	
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002 09/01/2013	11/08/2002	PRAGER MCCARTHY & SEALY		224,250	200,000	223,686	223,468	(218)			782	782	1,639	
930863-SZ-9	WAKE CNTY NC G O PUB IMPT 1996 03/01/2011	08/02/2002	Various		5,236,808	5,000,000	5,117,150	5,102,888	(5,850)			133,920	133,920	213,788	
930863-UK-9	WAKE CNTY NC G O PUB IMPT 1998 03/01/2015	11/07/2002	E BOND TRADE		494,874	475,000	472,701	472,760	59			22,114	22,114	15,295	
NORTH DAKOTA															
307480-FQ-1	FARGO ND HOSP REF DAKOTA HOSP PROJ 92 11/15/2012	11/15/2002	CALLED @ 102.00000000		1,530,000	1,500,000	1,460,625	1,476,434	3,088			53,566	53,566	103,125	
307480-FR-9	FARGO ND HOSP REF DAKOTA HOSP PROJ 92 11/15/2022	11/15/2002	CALLED @ 102.00000000		2,448,000	2,400,000	2,352,000	2,360,466	1,154			87,534	87,534	168,000	
658887-RV-8	NORTH DAKOTA HSG FIN AGY SGL FAM 90B 07/01/2010	08/20/2002	CALLED @ 100.00000000		770,000	770,000	770,000	770,000						60,709	
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV 07/01/2029	10/01/2002	CALLED @ 100.00000000		385,000	385,000	385,000	385,000						23,144	
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENCY MTG REVENUE 07/01/2031	10/01/2002	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						10,071	
OHIO															
01016M-BK-6	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2020	12/04/2002	GMS GROUP		102,803	100,000	102,088	102,041	(47)			762	762	1,778	
078266-BS-1	BELLAIRE OH 1ST MTG WTRWKS 12/01/2002	12/01/2002	MATURED		85,000	85,000	85,000	85,000	85,000					5,100	
123558-AY-4	BUTLER CNTY OH MULTIFAM WYNDTREE C 12/01/2013	12/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	31,250					11,938	
137087-FK-3	CANAL WINCHESTER OH LOC SCH DIST GO 98 12/01/2025	05/23/2002	PRAGER MCCARTHY & SEALY		2,017,740	2,000,000	2,000,000	2,000,000				17,740	17,740	52,411	
185720-HV-4	CLERMONT CNTY OH WTR MIAMI GOSHEN B 10/01/2002	10/01/2002	MATURED		20,000	20,000	20,691	20,000	(36)					1,250	
186360-UH-4	CLEVELAND OH CITY SCH DIST ANTIC NTS 97 06/01/2006	01/16/2002	CIBC WORLD MARKETS		5,331,262	4,865,000	5,220,923	5,075,159	(2,567)			256,103	256,103	37,906	
186355-BG-7	CLEVELAND OH CTFS PARTN STAD PROJ 11/15/2010	12/04/2002	PRAGER MCCARTHY & SEALY		546,830	500,000	529,645	520,589	(2,325)			26,241	26,241	28,000	
186355-BN-2	CLEVELAND OH CTFS PARTN STAD PROJ 11/15/2027	12/11/2002	Various		6,140,784	6,000,000	5,745,240	5,767,996	4,701			372,788	372,788	341,308	
186398-FQ-1	CLEVELAND OH PUB PWR SYS 2001 REF 11/15/2013	07/10/2002	PRAGER MCCARTHY & SEALY		2,736,054	2,475,000	2,705,249	2,689,380	(9,844)			46,674	46,674	129,403	
186432-UQ-1	CLEVELAND OH WTRWKS IMPT 98 I REF 01/01/2017	08/01/2002	Various		4,891,964	4,750,000	4,734,230	4,735,172	368			156,792	156,792	245,014	
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B 01/01/2012	08/05/2002	E BOND TRADE		111,239	100,000	106,787	106,637	(150)			4,602	4,602	3,165	
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B 01/01/2013	11/27/2002	PRAGER MCCARTHY & SEALY		110,593	100,000	106,289	106,017	(272)			4,576	4,576	4,842	
232263-BH-5	CUYAHOGA CNTY OH ECON DEV UNIV SCH 99A 12/01/2029	03/01/2002	CIBC WORLD MARKETS		8,164,800	8,000,000	8,000,000	8,000,000				164,800	164,800	97,111	
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A 02/15/2011	06/11/2002	FIDELITY CAPITAL MARKETS		110,304	100,000	103,190	102,560	(105)			7,744	7,744	4,568	
232265-L2-2	CUYAHOGA CNTY OH HOSP UNIV HOSP 96A 01/15/2005	06/07/2002	Various		2,848,147	2,630,000	2,879,745	2,754,260	(9,447)			93,887	93,887	108,568	
26371G-DP-2	DUBLIN OH CITY SCH DIST CAP APPREC 97 12/01/2010	05/31/2002	Various		907,590	1,305,000	760,163	884,308	13,606			23,282	23,282		

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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
353179-AP-9	FRANKLIN CNTY OH MTG OH CTR LIBR CORP 06/01/2009	06/01/2002	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						9,750	
353200-BH-0	FRANKLIN CNTY OH MULTI JEFFERSON CHS 98C 11/01/2007	11/01/2002	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						8,500	
388568-EQ-6	GRANVILLE OH SCH DIST G O IMPT 2001 12/01/2024	12/04/2002	Various		2,926,842	3,000,000	2,923,470	2,924,399	460			2,443	2,443	157,417	
388568-ER-4	GRANVILLE OH SCH DIST G O IMPT 2001 12/01/2028	05/23/2002	PRAGER MCCARTHY & SEALY		5,131,000	5,000,000	5,116,800	5,110,996	(3,678)			20,004	20,004	340,206	
407287-BK-6	HAMILTON CNTY OHIO SALES TAX 12/01/2012	02/11/2002	PRE-REFUNDING		7,126,417	7,095,000	7,132,604	7,126,397	(393)			20	20		
430416-EM-5	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2009	12/12/2002	Various		1,311,183	1,200,000	1,281,408	1,275,118	(5,610)			36,065	36,065	43,194	
430416-EN-3	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2010	08/28/2002	Various		864,666	800,000	854,320	851,733	(2,193)			12,933	12,933	20,639	
430416-EP-8	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2011	06/07/2002	Various		1,815,127	1,690,000	1,800,830	1,796,291	(3,836)			18,837	18,837	42,853	
430416-EQ-6	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2012	06/04/2002	PRAGER MCCARTHY & SEALY		926,284	870,000	917,598	915,630	(1,668)			10,655	10,655	22,419	
430416-ER-4	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2013	12/19/2002	Various		802,453	750,000	783,600	781,787	(1,603)			20,666	20,666	25,181	
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2014	12/20/2002	PRAGER MCCARTHY & SEALY		322,744	300,000	310,500	309,721	(714)			13,023	13,023	13,819	
430416-EU-7	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2016	05/28/2002	PRAGER MCCARTHY & SEALY		102,383	100,000	101,890	101,816	(62)			567	567	2,500	
430416-EZ-6	HIGHLAND OH LOC SCH DIST SCH IMPT 01 12/01/2023	04/11/2002	Various		2,410,351	2,450,000	2,405,092	2,405,488	309			4,863	4,863	43,896	
431621-HT-1	HILLIARD OH SCH DIST G O 2001 B 12/01/2019	08/02/2002	Various		4,335,587	4,115,000	4,150,183	4,148,089	(1,402)			187,498	187,498	145,183	
463281-AJ-4	IRONTON HSG DEV CORP OH FIRST LIEN 02/01/2002	02/01/2002	MATURED		165,000	165,000	165,000	165,000						6,105	
532571-AK-2	LIMA HSG DEV CORP OH TOWN SQUARE APT 10/01/2002	10/01/2002	MATURED		70,000	70,000	70,000	70,000						5,075	
542042-CG-9	LONDON OH CITY SCH DIST CONSTR IMPT 01 12/01/2013	09/10/2002	Various		1,041,345	950,000	1,027,454	1,023,165	(3,016)			18,180	18,180	34,366	
543583-FF-0	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A 10/01/2033	04/23/2002	STIFEL NICOLAUS & CO, INC		190,864	200,000	191,908	191,993	45			(1,129)	(1,129)	11,229	
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B 09/01/2027	07/12/2002	Various		5,959,549	5,810,000	5,752,540	5,757,577	702			201,972	201,972	376,987	
549310-MU-1	LUCAS CNTY OH HOSP IMPT ST VINCENT 08/15/2022	08/15/2002	CALLED @ 102.00000000		10,200,000	10,000,000	9,900,000	9,917,281	1,608			282,719	282,719	662,500	
549318-AL-7	LUCAS CNTY OH RIVERSIDE HOSP SP OBLIG 08/01/2004	08/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						2,375	
549305-UC-2	LUCAS CNTY OH WTR LINE & SAN SWR 11/01/2002	11/01/2002	MATURED		13,000	13,000	13,036	13,000	(2)					991	
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 11/15/2016	11/15/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						3,850	
613549-CU-6	MONTGOMERY CNTY OHIO REV 12/01/2008	04/12/2002	E BOND TRADE		106,337	100,000	103,392	102,258	(86)			4,079	4,079	1,889	
641585-AA-2	NEW ALBANY OH CMNTY AUTH CMNTY FAC A 12/01/2024	12/01/2002	SCHEDULED REDEMPTION		395,000	395,000	395,000	395,000						31,600	
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF 10/01/2013	05/28/2002	PRAGER MCCARTHY & SEALY		108,989	100,000	106,974	106,856	(118)			2,133	2,133	2,750	
651174-AK-0	NEWCOMERSTOWN OH WTRWKS REF 1973 12/01/2002	12/01/2002	MATURED		25,000	25,000	25,331	25,000	(22)					1,575	
655660-FM-5	NORDONIA HILLS OH LOC SCH DIST IMPT 00 12/01/2025	07/09/2002	Various		1,798,408	1,750,000	1,791,545	1,789,140	(1,233)			9,268	9,268	49,966	
669130-EP-7	NORWALK OH UNLTD TAX SWR SYS IMPT 12/01/2002	12/01/2002	MATURED		200,000	200,000	200,000	200,000						16,000	
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H 01/01/2026	07/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						7,031	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
677409-AT-1	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 01 02/15/2027	01/23/2002	RED CAPITAL MARKETS		636,050	2,500,000	620,250	637,573	2,600			(1,523)	(1,523)		
677409-AU-8	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 01 02/15/2028	03/27/2002	RED CAPITAL MARKETS		1,097,915	4,750,000	1,113,068	1,155,370	15,832			(57,455)	(57,455)		
677660-AE-2	OHIO PCR DAYTON PWR & LIGHT CO 77A 04/15/2007	04/15/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						1,270	
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A 08/15/2008	08/15/2002	CALLED @ 100.00000000		840,000	840,000	831,373	835,909	712			4,091	4,091	56,700	
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A 04/01/2011	08/28/2002	E BOND TRADE		113,707	100,000	109,581	109,278	(303)			4,429	4,429	2,185	
67755A-J5-3	OHIO ST BLDG AUTH ADMIN BLDG 99A 10/01/2006	05/20/2002	E BOND TRADE		1,334,783	1,250,000	1,300,450	1,282,373	(2,096)			52,410	52,410	35,556	
67755A-D4-2	OHIO ST BLDG AUTH JUV CORR BLDG 99B 10/01/2006	07/08/2002	PRAGER MCCARTHY & SEALY		804,831	745,000	797,523	776,456	(3,081)			28,375	28,375	26,488	
677518-ZN-5	OHIO ST G O INFRAST IMPT BDS 2000 02/01/2010	04/05/2002	PRAGER MCCARTHY & SEALY		3,287,910	3,000,000	3,326,340	3,300,388	(8,911)			(12,478)	(12,478)	119,313	
677597-YL-4	OHIO ST PUB FACS HIGHER ED SER II 97A 05/01/2011	06/06/2002	Various		5,217,265	5,000,000	5,208,900	5,183,901	(14,873)			33,364	33,364	152,264	
677597-D8-6	OHIO ST PUB FACS HIGHER ED SER II 98A 12/01/2011	06/04/2002	Various		4,084,893	3,900,000	3,807,141	3,823,021	1,854			261,872	261,872	75,219	
676901-3A-7	OHIO STATE SINGLE FAMILY HOUSING BONDS 09/01/2031	09/01/2002	CALLED @ 100.00000000		440,000	440,000	440,000	440,000						27,940	
677659-BD-5	OHIO WTR DEV FRESH WTR 1998 06/01/2009	07/29/2002	Various		4,553,351	4,200,000	4,307,058	4,289,903	(4,252)			263,448	263,448	106,181	
677658-6G-6	OHIO WTR DEV SAFE WTR 1997 12/01/2007	10/28/2002	PRAGER MCCARTHY & SEALY		743,308	650,000	734,292	723,204	(7,382)			20,103	20,103	26,542	
677660-JL-7	OHIO WTR DEV WTR PCR LN FD ST MATCH 95 06/01/2005	05/21/2002	Various		2,430,145	2,200,000	2,483,888	2,328,295	(13,264)			101,849	101,849	60,947	
677660-MZ-2	OHIO WTR DEV WTR PCR LN FD WTR QLTY 97 06/01/2010	06/12/2002	Various		3,516,776	3,325,000	3,356,721	3,353,191	(884)			163,585	163,585	62,069	
735660-JQ-6	PORTAGE CTY OH SWR DIST IMPT SER 1982 12/01/2002	12/01/2002	MATURED		95,000	95,000	89,054	95,000	625					9,619	
808878-CD-2	SCIOTO CNTY OH MEM HOSP REF & IMPT 08/15/2002	08/15/2002	MATURED		145,000	145,000	145,000	145,000						10,875	
866050-K6-3	SUMMIT CNTY OH LTD TAX VAR PURP 91B 08/01/2012	08/01/2002	CALLED @ 100.00000000		175,000	175,000	173,458	173,856	46			1,144	1,144	12,075	
889396-HX-8	TOLEDO OHIO WTRWKS REV REF & IMPT-MTG BDS 1999 11/15/2002	01/11/2002	HUTCHINSON SHOCKEY ERLEY & CO		1,361,038	1,340,000	1,329,829	1,337,501	124			23,537	23,537	7,947	
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A 07/01/2022	07/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						2,560	
935485-AZ-5	WARREN HSG DEV CORP OH 1ST MTG 06/01/2002	06/01/2002	MATURED		310,000	310,000	310,000	310,000						11,238	
935485-BA-9	WARREN HSG DEV CORP OH 1ST MTG 06/01/2003	06/01/2002	CALLED @ 100.50000000		331,650	330,000	330,000	330,000				1,650	1,650	11,963	
935485-BB-7	WARREN HSG DEV CORP OH 1ST MTG 06/01/2004	06/01/2002	CALLED @ 100.50000000		155,775	155,000	155,000	155,000				775	775	5,619	
935485-BC-5	WARREN HSG DEV CORP OH 1ST MTG 06/01/2005	06/01/2002	CALLED @ 100.50000000		180,900	180,000	180,000	180,000				900	900	6,525	
935485-BD-3	WARREN HSG DEV CORP OH 1ST MTG 06/01/2006	06/01/2002	CALLED @ 100.50000000		206,025	205,000	205,000	205,000				1,025	1,025	7,431	
935485-BE-1	WARREN HSG DEV CORP OH 1ST MTG 06/01/2007	06/01/2002	CALLED @ 100.50000000		236,175	235,000	235,000	235,000				1,175	1,175	8,519	
935485-BF-8	WARREN HSG DEV CORP OH 1ST MTG 06/01/2008	06/01/2002	CALLED @ 100.50000000		271,350	270,000	270,000	270,000				1,350	1,350	9,788	
960050-AT-9	WESTERVILLE OH UNLTD TAX HOSP IMPT 08/01/2002	08/01/2002	MATURED		370,000	370,000	373,663	370,000	(248)					40,238	
967511-GW-0	WICKLIFFE CITY OH LTD TAX 12/01/2002	12/01/2002	MATURED		85,000	85,000	82,366	85,000	273					8,606	
971090-LQ-6	WILLOUGHBY OH SPL ASSMT LTD TAX 12/01/2002	12/01/2002	MATURED		110,000	110,000	108,526	110,000	144					10,313	
978315-AH-2	WOOD CNTY OH MAIN SWR & WTR 1966 03/01/2002	03/01/2002	MATURED		30,000	30,000	22,400	30,000	102					675	
OKLAHOMA															
069300-AY-7	BARTLESVILLE HSG DEV CORP OK 1ST LIEN 01/01/2002	01/01/2002	MATURED		80,000	80,000	80,000	80,000						2,900	

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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
154727-BB-6	CENTRAL OK TRANSN & PKG AUTH SER 1973 07/01/2003	07/01/2002	CALLED @ 100.00000000		170,000	170,000	143,846	168,077	1,823			1,923	1,923	10,200	
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980 07/01/2010	07/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						11,250	
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF 06/01/2012	08/01/2002	PRAGER MCCARTHY & SEALY		438,880	400,000	423,840	423,581	(259)			15,299	15,299	3,222	
386442-RY-5	GRAND RIVER DAM AUTH OK 2002 B 06/01/2014	06/20/2002	E BOND TRADE		59,503	100,000	54,636	54,598	(38)			4,905	4,905		
598291-JJ-2	MIDWEST CITY OK G O UNLTD 2002 02/01/2010	07/03/2002	Various		285,617	265,000	270,753	270,633	(120)			14,984	14,984	3,149	
598291-JL-7	MIDWEST CITY OK G O UNLTD 2002 02/01/2012	05/29/2002	E BOND TRADE		211,163	200,000	201,720	201,682	(38)			9,481	9,481	2,833	
679087-BX-3	OKLAHOMA CAP IMPT AUTH ST HWY 2000 12/01/2010	03/11/2002	Various		957,705	900,000	949,059	944,987	(527)			12,718	12,718	9,361	
678519-CC-1	OKLAHOMA CITY OK G O 2002 REF 03/01/2015	10/29/2002	E BOND TRADE		212,782	200,000	208,362	208,161	(201)			4,621	4,621	4,167	
678841-FV-4	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2010	08/08/2002	PRAGER MCCARTHY & SEALY		218,758	200,000	211,162	210,808	(354)			7,950	7,950	5,333	
678841-FX-0	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2012	08/13/2002	FERRIS BAKER WATTS		110,336	100,000	105,116	104,990	(126)			5,346	5,346	2,708	
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2013	12/11/2002	Various		3,016,585	2,800,000	2,933,840	2,927,199	(6,641)			89,386	89,386	94,875	
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2014	07/08/2002	Various		993,314	950,000	985,350	985,005	(345)			8,309	8,309	9,174	
678841-GA-9	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02 02/01/2015	12/03/2002	PRAGER MCCARTHY & SEALY		1,435,389	1,360,000	1,397,454	1,396,309	(1,145)			39,079	39,079	30,807	
67884L-AA-1	OKLAHOMA DEV FIN PUB SVC CO 99 06/01/2014	03/07/2002	RAYMOND JAMES & ASSOCIATES, INC		10,851,435	10,500,000	10,500,000	10,500,000				351,435	351,435	143,609	
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY 09/01/2027	12/01/2002	CALLED @ 100.00000000		225,000	225,000	225,000	225,000						16,510	
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2 09/01/2020	12/01/2002	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						16,078	
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2 09/01/2028	12/01/2002	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						7,750	
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2 09/01/2031	12/01/2002	Various		124,814	860,000	106,915	113,254	2,239			11,560	11,560		
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	10/22/2002	DAIN RAUSCHER INCORPORATED		8,400,000	8,400,000	8,399,752	8,399,755	1			245	245	56,202	
679110-CM-6	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	11/05/2002	DAIN RAUSCHER INCORPORATED		6,200,000	6,200,000	6,200,000	6,200,000						48,848	
679110-CU-8	OKLAHOMA ST STUDENT LN AUTH 12/01/2031	12/10/2002	BANK OF AMERICA		11,500,000	11,500,000	11,500,000	11,500,000						233,689	
679111-LE-2	OKLAHOMA TPK AUTH 1ST SENIOR SER 89 01/01/2009	07/01/2002	CALLED @ 100.50000000		412,050	410,000	409,045	409,486	30			2,564	2,564	31,775	
843558-AY-3	SOUTHERN OK MEM HOSP AUTH SER 1993 12/01/2022	12/01/2002	CALLED @ 102.00000000		8,619,000	8,450,000	8,219,907	8,255,286	6,108			363,714	363,714	566,150	
89965M-BF-3	TULSA OK CMNTY CLG REV SER 2002 07/01/2022	06/11/2002	PRAGER MCCARTHY & SEALY		2,608,374	2,490,000	2,533,550	2,532,599	(951)			75,775	75,775	57,092	
899661-CN-0	TULSA OK MUNI ARPT AMERICAN AIR 1992 12/01/2011	03/18/2002	SALOMON SMITH BARNEY		2,968,890	3,000,000	3,000,000	3,000,000	171,120			(31,110)	(31,110)	67,375	
899672-AA-7	TULSA OK PKG AUTH 1ST MTG PARK SHOP 73 08/01/2003	08/01/2002	CALLED @ 100.00000000		115,000	115,000	111,122	114,757	270			243	243	6,900	
914760-KL-6	UNIVERSITY OK UTIL SYS REF SER 73 07/01/2003	07/01/2002	CALLED @ 100.00000000		115,000	115,000	110,377	114,765	224			235	235	6,900	
OREGON															
179093-CC-1	CLACKAMAS CNTY OR SD NO 12 NORTH 98 06/01/2010	08/01/2002	PRAGER MCCARTHY & SEALY		5,300,141	4,925,000	5,159,233	5,124,856	(13,632)			175,286	175,286	155,976	
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995 06/15/2012	05/01/2002	PRAGER MCCARTHY & SEALY		159,573	150,000	159,417	159,104	(313)			469	469	7,022	
584283-CQ-6	MEDFORD OR HOSP FACS ASANTE HLTH 98A 08/15/2006	06/19/2002	Various		3,402,982	3,205,000	3,356,308	3,292,519	(4,964)			110,462	110,462	109,644	
584283-CR-4	MEDFORD OR HOSP FACS ASANTE HLTH 98A 08/15/2007	07/23/2002	Various		800,069	735,000	770,339	756,803	(1,605)			43,266	43,266	31,346	

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
584283-CT-0	MEDFORD OR HOSP FACS ASANTE HLTH 98A 08/15/2009	04/10/2002	LOOP CAPITAL MARKETS		267,643	250,000	262,928	259,219	(304)			8,423	8,423	8,750	
625510-GC-0	MULTNOMAH CNTY OR COPS 98 08/01/2004	03/26/2002	MCDONALD & COMPANY		1,039,260	1,000,000	1,030,780	1,012,089	(1,230)			27,171	27,171	31,667	
625510-GD-8	MULTNOMAH CNTY OR COPS 98 08/01/2005	01/10/2002	SEATTLE NORTHWEST SECURITIES CORP		1,497,084	1,415,000	1,459,756	1,438,034	(232)			59,050	59,050	30,619	
625510-GE-6	MULTNOMAH CNTY OR COPS 98 08/01/2006	07/12/2002	E BOND TRADE		646,661	600,000	629,484	615,774	(1,517)			30,887	30,887	25,681	
625510-GF-3	MULTNOMAH CNTY OR COPS 98 08/01/2007	03/15/2002	E BOND TRADE		532,465	500,000	524,955	515,389	(558)			17,076	17,076	15,903	
625506-JG-6	MULTNOMAH CNTY OR G O 2000 A 04/01/2008	08/05/2002	Various		2,848,084	2,585,000	2,763,908	2,738,227	(13,406)			109,857	109,857	110,643	
625506-GS-3	MULTNOMAH CNTY OR G O ADV REF 1999 10/01/2015	10/31/2002	PRAGER MCCARTHY & SEALY		1,284,170	1,250,000	1,256,675	1,255,528	(485)			28,642	28,642	55,417	
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00 06/15/2010	11/27/2002	Various		219,892	200,000	213,768	212,263	(1,068)			7,629	7,629	8,375	
625574-FK-9	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01 06/15/2011	08/07/2002	PRAGER MCCARTHY & SEALY		463,993	425,000	453,229	451,231	(1,418)			12,762	12,762	13,378	
625574-FL-7	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01 06/15/2012	08/26/2002	PRAGER MCCARTHY & SEALY		586,093	535,000	573,450	571,155	(1,599)			14,938	14,938	16,305	
625482-BD-5	MULTNOMAH-CLACKAMAS CNTY OR SD 10JT 98A 01/01/2005	02/11/2002	LOOP CAPITAL MARKETS		1,056,630	1,000,000	1,039,980	1,018,206	(714)			38,424	38,424	30,972	
625482-BE-3	MULTNOMAH-CLACKAMAS CNTY OR SD 10JT 98A 01/01/2006	06/25/2002	Various		2,688,169	2,530,000	2,634,995	2,582,467	(5,375)			105,702	105,702	114,022	
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D 07/01/2027	10/01/2002	CALLED @ 100.00000000		1,915,000	1,915,000	1,929,669	1,924,120	(479)			(9,120)	(9,120)	135,230	
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A 07/01/2027	10/01/2002	CALLED @ 100.00000000		1,350,000	1,350,000	1,350,000	1,350,000						92,380	
686077-BB-3	OREGON HSG FIN SGL FAM MTG 77A 07/01/2009	07/01/2002	CALLED @ 100.00000000		95,000	95,000	92,269	93,894	136			1,106	1,106	5,510	
68607V-EJ-0	OREGON ST DEPT ADMIN SVCS LOTTERY 00 A 04/01/2011	03/28/2002	E BOND TRADE		105,482	100,000	102,879	102,487	(64)			2,995	2,995	2,654	
68607V-CF-0	OREGON ST DEPT ADMIN SVCS LOTTERY 99 A 04/01/2010	04/30/2002	E BOND TRADE		140,712	130,000	134,430	133,833	(134)			6,879	6,879	4,019	
68607H-MU-7	OREGON ST DEPT OF ADMIN SVCS COP 01B 05/01/2016	07/10/2002	PRAGER MCCARTHY & SEALY		1,158,281	1,100,000	1,135,266	1,132,547	(1,068)			25,734	25,734	33,954	
68607H-MW-3	OREGON ST DEPT OF ADMIN SVCS COP 01B 05/01/2018	11/22/2002	PRAGER MCCARTHY & SEALY		741,523	700,000	714,070	712,759	(657)			28,764	28,764	29,998	
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C 11/01/2014	10/25/2002	Various		1,181,938	1,090,000	1,143,247	1,142,112	(1,135)			39,826	39,826	19,489	
68607H-BC-9	OREGON ST DEPT OF ADMIN SVCS COP 95A 11/01/2005	05/03/2002	Various		2,736,358	2,500,000	2,773,375	2,654,468	(12,330)			81,890	81,890	70,800	
68607H-CC-8	OREGON ST DEPT OF ADMIN SVCS COP 96A 05/01/2008	04/23/2002	MCDONALD & COMPANY		4,317,880	4,000,000	4,022,520	4,019,870	(1,099)			298,010	298,010	102,083	
68607H-FL-5	OREGON ST DEPT OF ADMIN SVCS COP 97B 11/01/2003	07/18/2002	LOOP CAPITAL MARKETS		1,773,559	1,700,000	1,752,190	1,712,454	(5,285)			61,105	61,105	61,861	
68607H-FV-3	OREGON ST DEPT OF ADMIN SVCS COP 97B 11/01/2012	10/01/2002	Various		1,885,353	1,750,000	1,818,513	1,805,982	(5,302)			79,370	79,370	73,938	
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV 07/01/2030	10/01/2002	CALLED @ 100.00000000		340,000	340,000	340,000	340,000						23,754	
68608R-XM-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV 07/01/2028	10/01/2002	CALLED @ 100.00000000		800,000	800,000	800,000	800,000						56,719	
68607F-JQ-4	OREGON ST VETERANS WELFARE SER 76A 10/01/2028	10/01/2002	CALLED @ 100.00000000		910,000	910,000	910,000	910,000						55,055	
735240-NK-5	PORT PORTLAND OR INTL ARPT 1998-12C 07/01/2007	08/23/2002	E BOND TRADE		326,144	300,000	313,284	308,212	(857)			17,932	17,932	16,181	
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A 04/01/2010	11/26/2002	Various		223,194	210,000	211,865	210,000				13,194	13,194	11,081	
736702-HR-5	PORTLAND OR HSG CLAY STR APTS 98A 12/01/2031	06/26/2002	Various		1,798,876	1,790,000	1,790,000	1,790,000				8,876	8,876	51,915	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
736702-JB-8	PORTLAND OR HSG COLUMBIA STR APTS 98B 12/01/2031	06/28/2002	BEAL, M.R., & CO		1,002,450	1,000,000	1,000,000	1,000,000				2,450	2,450	31,800	
736742-FT-9	PORTLAND OR SWR SYS REV BDS 1997 A 06/01/2014	06/11/2002	HOWE BARNES		6,054,449	5,890,000	5,695,611	5,720,255	4,554			334,193	334,193	157,885	
794173-BE-3	SALEM-KEIZER OR SCH DIST 24J G O 1998 06/01/2007	04/11/2002	Various		1,059,385	1,000,000	1,039,490	1,024,916	(1,251)			34,469	34,469	18,681	
794173-BF-0	SALEM-KEIZER OR SCH DIST 24J G O 1998 06/01/2008	08/07/2002	Various		1,186,305	1,100,000	1,140,359	1,126,756	(1,698)			59,549	59,549	28,708	
895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 99A 07/01/2010	07/10/2002	GOLDMAN, SACHS & CO		709,129	650,000	666,933	664,461	(717)			44,668	44,668	33,790	
938580-DP-9	WASHINGTON CNTY OR UNI SWR AGY 97A SR 10/01/2008	12/13/2002	PRAGER MCCARTHY & SEALY		3,318,483	2,900,000	3,239,300	3,123,299	(29,529)			195,184	195,184	190,708	
958276-AC-1	WAUNA COGENERATION PROJECT WA 01/01/2009	01/01/2002	CALLED @ 100.00		1,300,000	1,300,000	1,294,163	1,296,580	0			3,420	3,420	94,250	
PENNSYLVANIA															
016356-AV-9	ALIQUIPPA PA SCH BLDG AUTH REF SER 78 06/01/2002	06/01/2002	MATURED		55,000	55,000	55,000	55,000						1,760	
017285-S4-0	ALLEGHENY CNTY PA G O 1992 SER C-39 05/01/2005	05/01/2002	CALLED @ 102.00000000		1,530,000	1,500,000	1,486,967	1,495,951	406			34,049	34,049	43,125	
017285-T6-4	ALLEGHENY CNTY PA G O 1992 SER C-39 05/01/2012	01/18/2002	HUTCHINSON SHOCKEY ERLEY & CO		1,032,020	1,000,000	1,075,760	1,024,882	(1,036)			7,138	7,138	13,500	
01728A-SK-3	ALLEGHENY CNTY PA HOSP DEV AUTH REV 08/01/2009	05/22/2002	LOOP CAPITAL MARKETS		104,317	100,000	100,000	100,000				4,317	4,317	3,919	
01728A-KS-4	ALLEGHENY CNTY PA HOSP PITTSBURGH MED 12/01/2025	05/22/2002	PRAGER MCCARTHY & SEALY		100,455	100,000	100,000	100,000				455	455	5,330	
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K 07/01/2009	07/01/2002	CALLED @ 100.00000000		70,000	70,000	70,350	70,000						4,638	
017293-AC-5	ALLEGHENY CNTY PA PRESBYTN MED CTR 94 02/01/2026	08/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						5,400	
017357-QZ-0	ALLEGHENY CNTY PA SANITARY AUTH SWR 00 12/01/2006	04/10/2002	E BOND TRADE		109,451	100,000	105,288	104,149	(231)			5,302	5,302	2,140	
017391-AW-3	ALLEGHENY HSG DEV CORP PA FIRST LIEN 12/01/2002	12/01/2002	MATURED		190,000	190,000	190,000	190,000						13,775	
017452-BF-9	ALLEGHENY VY PA SCH DIST 77 12/01/2003	12/01/2002	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						10,500	
018435-AY-3	ALLENTOWN DEV CORP PA FIRST LIEN 1978 09/01/2002	09/01/2002	MATURED		210,000	210,000	210,000	210,000						15,750	
047249-DF-1	ATHENS PA JT SCH AUTH SER 1977 03/01/2003	03/01/2002	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						5,400	
074876-EJ-8	BEAVER CNTY PA PCR CLEVELAND ELEC 98 REF 10/01/2030	02/28/2002	MORGAN STANLEY DEAN WITTER		10,208,000	10,000,000	10,000,000	10,000,000				208,000	208,000	196,778	
080050-AG-2	BELLWOOD PA GTD WTR 02/01/2004	02/01/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	35,000					2,100	
109467-AM-2	BRIGHTON TWP PA SWR AUTH GTD SWR 09/01/2007	09/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						5,890	
109775-AA-4	BRISTOL BORO PA WTR SWR AUTH GTD SWR 01/01/2002	01/01/2002	MATURED		60,000	60,000	60,000	60,000						1,920	
118608-BG-2	BUCKS CNTY PA HSG AUTH FIRST MTG GTD 10/01/2005	10/01/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						9,075	
118673-FX-5	BUCKS CNTY PA WTR & SWR AUTH SER 1977 12/01/2008	12/01/2002	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						3,825	
123594-BD-4	BUTLER CNTY PA INDL DEV VOGEL WASTE 94 02/01/2004	02/01/2002	CALLED @ 100.00		1,735,000	1,735,000	1,735,000	1,735,000						151,813	
159754-CZ-1	CHARLEROI PA AREA SCH AUTH SCH BLDG 07/01/2004	07/01/2002	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						3,600	
165578-AN-5	CHESTER CNTY PA HLTH & ED BRYN MAWR 07/01/2007	07/01/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,981,160	1,993,283	968			46,717	46,717	138,000	
179625-BL-1	CLAIRTON PA MUN AUTH GTD SWR SER 1978 08/15/2002	08/15/2002	MATURED		115,000	115,000	115,000	115,000	115,000					7,073	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
182743-AQ-7	CLASS NOTES TRUST 1995-1 SERIES 95-2 05/01/2020	09/26/2002	SALOMON SMITH BARNEY		10,000,000	10,000,000	10,000,000	10,000,000						65,444	
182743-AT-1	CLASS NOTES TRUST 1995-1 SERIES 95-2 08/01/2020	10/17/2002	SALOMON SMITH BARNEY		18,100,000	18,100,000	18,100,000	18,100,000						308,148	
218129-BZ-6	CORAOPOLIS PA MUN SAN AUTH SWR REF 98C 08/01/2005	08/01/2002	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						4,375	
246003-DA-2	DELAWARE CNTY PA EASTN COLLEGE SER 92 03/01/2002	03/01/2002	MATURED		325,000	325,000	319,645	325,000	132					12,188	
260480-AV-0	DOVER TWP PA SWR AUTH GTD SWR SER 77 05/01/2002	05/01/2002	MATURED		25,000	25,000	25,000	25,000						775	
275830-BZ-9	EAST WHITELAND PA MUN AUTH GTD SWR 09/01/2005	09/01/2002	CALLED @ 100.00000000		375,000	375,000	375,000	375,000						22,500	
281386-AH-5	EDUCAID STUDENT LN TR STMV 06/01/2011	10/23/2002	SALOMON SMITH BARNEY		15,250,000	15,250,000	15,250,000	15,250,000						323,141	
294223-KJ-0	EPHRATA PA AREA SCH DIST G O 01A 04/15/2018	12/20/2002	Various		208,601	200,000	203,108	202,980	(128)			5,621	5,621	6,750	
295522-AJ-5	ERIE CNTY PA PUB SCH AUTH REV 03/01/2007	03/01/2002	CALLED @ 100.00000000		2,000,000	2,000,000	2,000,000	2,000,000						66,250	
353268-CG-8	FRANKLIN CNTY PA INDL CHAMBERSBURG 98 07/01/2006	05/30/2002	WACHOVIA SECURITIES		533,685	500,000	518,925	510,128	(957)			23,557	23,557	23,125	
39212E-BK-6	GREATER LEBANON PA REFUSE SOLID WASTE 11/15/2004	11/15/2002	CALLED @ 100.00000000		1,235,000	1,235,000	1,235,000	1,235,000						86,450	
514057-BU-1	LANCASTER CNTY PA SOLID WASTE MGMT 98A 12/15/2008	07/30/2002	E BOND TRADE		276,265	250,000	262,910	259,151	(718)			17,114	17,114	8,276	
600310-CA-2	MILLCREEK TWP PA SWR AUTH SWR REF 77 05/01/2003	05/01/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						2,188	
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971 03/01/2011	03/01/2002	CALLED @ 100.00000000		35,000	35,000	33,734	34,469	25			531	531	2,013	
660065-AD-5	NORTH HUNTINGDON TWP PA MUN AUTH SWR 04/01/2006	04/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						1,725	
663147-AX-4	NORTH VERSAILLES TWP PA SAN AUTH SWR 06/15/2002	06/15/2002	MATURED		150,000	150,000	150,000	150,000						4,650	
663507-AK-7	NORTHAMPTON CNTY PA GEN PURP 01 10/01/2030	10/24/2002	Various		10,044,123	10,000,000	10,000,000	10,000,000				44,123	44,123	385,911	
663725-AJ-8	NORTHAMPTON PA MUN AUTH WTR SER 72 11/01/2002	11/01/2002	MATURED		65,000	65,000	65,000	65,000						3,900	
664558-BC-6	NORTHEASTN PA HOSP AUTH MERCY HOSP 09/01/2007	09/01/2002	CALLED @ 100.00000000		125,000	125,000	123,750	124,656	84			344	344	7,969	
667067-AN-2	NORTHUMBERLAND CNTY PA CAP APPREC 91 10/15/2010	05/23/2002	Various		307,550	440,000	261,725	283,788	5,955			23,762	23,762		
709163-CJ-6	PENNSYLVANIA HIGHER ED ASSISTA 08/01/2041	03/12/2002	SALOMON SMITH BARNEY		10,000,000	10,000,000	9,998,800	9,998,808	4			1,192	1,192	47,034	
709174-U8-7	PENNSYLVANIA HIGHER EDL FAC JEFFERSON 08/15/2003	08/15/2002	CALLED @ 102.00000000		1,422,900	1,395,000	1,389,417	1,393,653	795			29,247	29,247	86,490	
709144-DG-1	PENNSYLVANIA ST COP 1993 A 07/01/2015	06/21/2002	PRAGER MCCARTHY & SEALY		101,568	100,000	100,430	100,223	(33)			1,345	1,345	7,431	
709141-XG-5	PENNSYLVANIA ST G O 2002 SECOND REF 10/01/2013	12/17/2002	PRAGER MCCARTHY & SEALY		6,568,500	6,000,000	6,783,000	6,773,484	(9,516)			(204,984)	(204,984)	65,833	
709172-FT-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH H 11/15/2006	02/20/2002	LOOP CAPITAL MARKETS		107,383	100,000	102,810	101,678	(48)			5,705	5,705	1,389	
717813-CF-4	PHILADELPHIA PA G O 1998 REF 05/15/2006	07/25/2002	Various		2,898,863	2,690,000	2,842,604	2,778,366	(7,548)			120,497	120,497	67,292	
717813-CG-2	PHILADELPHIA PA G O 1998 REF 05/15/2007	07/09/2002	Various		1,334,128	1,250,000	1,324,450	1,297,196	(3,448)			36,931	36,931	33,351	
717813-CQ-0	PHILADELPHIA PA G O 1998 REF 05/15/2015	08/01/2002	PRAGER MCCARTHY & SEALY		229,817	220,000	226,475	226,220	(254)			3,597	3,597	7,092	
717813-EH-8	PHILADELPHIA PA G O 2001 09/15/2012	07/18/2002	PRAGER MCCARTHY & SEALY		891,051	825,000	881,207	874,895	(1,973)			16,156	16,156	31,245	
717813-EK-1	PHILADELPHIA PA G O 2001 09/15/2013	05/09/2002	Various		2,122,141	2,000,000	2,124,480	2,111,192	(3,710)			10,950	10,950	69,147	
717813-EW-5	PHILADELPHIA PA G O 2001 09/15/2031	05/21/2002	LOOP CAPITAL MARKETS		2,370,785	2,500,000	2,362,175	2,364,268	877			6,517	6,517	85,486	
717823-UQ-9	PHILADELPHIA PA GAS WKS 98 A FIRST 07/01/2005	02/06/2002	LOOP CAPITAL MARKETS		1,910,599	1,780,000	1,863,624	1,824,282	(1,355)			86,317	86,317	57,108	

SCHEDULE D - PART 4

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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
717823-VE-5	PHILADELPHIA PA GAS WKS 98 B FIRST 07/01/2028	11/26/2002	Various		30,570,598	31,250,000	30,075,943	30,167,199	15,687			403,398	403,398	1,742,392	
717825-HK-2	PHILADELPHIA PA HOSP JEFFERSON 97A 05/15/2018	07/26/2002	PRAGER MCCARTHY & SEALY		5,181,950	5,000,000	4,923,250	4,933,680	1,977			248,270	248,270	219,378	
717825-HU-0	PHILADELPHIA PA HOSP JEFFERSON 98A 05/15/2006	07/01/2002	Various		753,618	700,000	731,878	717,417	(1,781)			36,201	36,201	21,015	
717825-HW-6	PHILADELPHIA PA HOSP JEFFERSON 98A 05/15/2008	03/25/2002	LOOP CAPITAL MARKETS		105,382	100,000	104,839	103,271	(111)			2,111	2,111	1,940	
717825-JC-8	PHILADELPHIA PA HOSP JEFFERSON 98A 05/15/2018	07/26/2002	LOOP CAPITAL MARKETS		1,453,130	1,400,000	1,381,884	1,384,368	445			68,762	68,762	86,897	
717825-JD-6	PHILADELPHIA PA HOSP JEFFERSON 98A 05/15/2021	01/03/2002	LOOP CAPITAL MARKETS		927,253	945,000	929,322	930,696	9			(3,443)	(3,443)	7,130	
71781Q-BR-8	PHILADELPHIA PA INDL LSE EXEMPT 2001 B 10/01/2026	05/21/2002	LOOP CAPITAL MARKETS		2,918,683	3,000,000	2,879,820	2,880,905	1,001			37,778	37,778	73,707	
71781Q-BS-6	PHILADELPHIA PA INDL LSE EXEMPT 2001 B 10/01/2030	12/09/2002	Various		12,146,557	12,000,000	11,652,240	11,657,104	4,667			489,453	489,453	577,566	
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A 02/01/2031	05/29/2002	Various		5,454,462	5,350,000	5,436,349	5,434,619	(1,730)			19,843	19,843	185,953	
717880-4Q-8	PHILADELPHIA PA SCH DIST G O 99 D REF 03/01/2010	07/09/2002	Various		1,581,410	1,425,000	1,558,223	1,546,771	(6,025)			34,639	34,639	63,266	
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF 11/01/2012	07/01/2002	Various		420,464	375,000	410,381	409,268	(1,114)			11,196	11,196	12,841	
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF 11/01/2013	08/01/2002	PRAGER MCCARTHY & SEALY		299,091	275,000	291,693	291,170	(522)			7,920	7,920	9,111	
717893-HZ-7	PHILADELPHIA PA WTR & WASTEWTR 95 08/01/2006	01/15/2002	CIBC WORLD MARKETS		4,560,360	4,200,000	4,379,298	4,306,876	(990)			253,484	253,484	103,262	
717893-KB-6	PHILADELPHIA PA WTR & WASTEWTR 97A 08/01/2008	09/04/2002	E BOND TRADE		996,047	900,000	918,450	914,802	(1,164)			81,245	81,245	46,054	
721007-AP-7	PIDGEON CREEK PA SAN AUTH GTD SWR 05/01/2006	05/01/2002	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						4,813	
72478P-AF-3	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99 02/01/2012	08/23/2002	E BOND TRADE		1,241,913	1,140,000	1,140,775	1,140,658	(39)			101,255	101,255	60,977	
72478P-AN-6	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99 02/01/2024	06/12/2002	W.H. MELL ASSOCIATES INC		3,931,110	4,000,000	3,381,440	3,416,078	6,863			515,032	515,032	206,250	
725209-CV-0	PITTSBURGH PA G O SER 2002 A 09/01/2012	08/08/2002	Various		2,587,356	2,420,000	2,553,632	2,549,244	(4,388)			38,112	38,112	60,910	
725293-PK-4	PITTSBURGH PA URBN REDEV OLIVER 1997 06/01/2017	03/21/2002	THE MUNI CENTER		517,548	500,000	500,000	500,000				17,548	17,548	20,948	
755621-BD-0	READINGS PA PKG AUTH GTD PKG REV 1977 08/15/2007	08/15/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						9,000	
766811-AB-9	RINGGOLD PA SCH DIST SCH REF 78 01/15/2008	01/15/2002	CALLED @ 100.00000000		170,000	170,000	170,000	170,000						11,390	
770820-BL-1	ROBINSON TWP PA G O 12/15/2003	12/15/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	55,000					3,300	
805777-FD-6	SAYRE PA HLTH CARE FAC GUTHRIE 91A 03/01/2011	03/01/2002	CALLED @ 101.00000000		5,555,000	5,500,000	5,417,500	5,450,092	1,172			104,908	104,908	192,500	
810694-BZ-1	SCRANTON-LACKAWANNA PA HLTH WELFARE 76 04/15/2007	04/15/2002	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						6,956	
816371-AN-8	SELINSGROVE PA MUN AUTH SWR 12/01/2010	12/01/2002	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						2,250	
819264-AB-8	SHALER TWP PA WTR AUTH GTD WTR REF 08/15/2009	08/15/2002	Various		175,000	175,000	174,125	174,675	47			325	325	11,200	
857321-RE-5	STATE PUB SCH BLDG AUTH PA SER 92F 12/01/2011	12/01/2002	CALLED @ 100.00000000		1,000,000	1,000,000	987,066	992,177	835			7,823	7,823	67,500	
887736-BP-0	TIOGA CNTY PA BROAD ACRES NURSING HME 05/01/2002	05/01/2002	MATURED		155,000	155,000	155,000	155,000						4,960	
906619-AP-6	UNION FINANCIAL SERVICES-1 INC 10/01/2032	01/18/2002	SALOMON SMITH BARNEY		10,200,000	10,200,000	10,200,000	10,200,000						17,048	
909113-AQ-5	UNIONTOWN PA NON DEBT SWR SER 1972 01/01/2002	01/01/2002	MATURED		45,000	45,000	45,000	45,000	45,000					1,350	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
915727-GK-1	UPPER DUBLIN PA SCH AUTH SCH REV 78 05/15/2005	11/15/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						1,350	
956848-BT-1	WEST WHITELAND PA MUN AUTH GTD SWR 09/15/2002	09/15/2002	MATURED		280,000	280,000	280,000	280,000						17,360	
986415-AQ-0	YORK CNTY PA SOLID WASTE REFUSE 97 12/01/2002	01/08/2002	CIBC WORLD MARKETS		2,520,364	2,450,000	2,515,709	2,462,656	(391)			57,708	57,708	13,611	
987133-BG-9	YORK TWP PA WTR & SWR AUTH SWR 77 08/01/2007	08/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						1,300	
PUERTO RICO															
745268-4J-8	PUERTO RICO ELEC PWR AUTH 2001 II 07/01/2031	06/06/2002	J. P. MORGAN SECURITIES, INC.		7,490,625	7,500,000	7,291,800	7,293,219	1,419			197,406	197,406	172,813	
RHODE ISLAND															
762227-BG-0	RHODE ISLAND BRD REGT ED COLLEGE DORM 08/01/2002	08/01/2002	MATURED		45,000	45,000	47,024	45,000	45,000					3,195	
76222N-BL-4	RHODE ISLAND CONS CAP DEV LN 01A 08/01/2014	04/30/2002	Various		3,914,266	3,780,000	3,853,975	3,846,224	(1,810)			68,043	68,043	139,064	
76222N-CU-3	RHODE ISLAND G O CONS CAP DEV LN 01 C 09/01/2018	12/20/2002	Various		1,690,189	1,600,000	1,711,680	1,709,805	(1,875)			(19,616)	(19,616)	22,125	
762242-XB-6	RHODE ISLAND HLTH & EDL R WM UNIV 92 11/15/2024	11/15/2002	CALLED @ 102.00000000		3,121,200	3,060,000	2,957,134	2,967,419	2,620			153,781	153,781	198,900	
762242-Z5-7	RHODE ISLAND HLTH ED SCH OF DESIGN 01 06/01/2026	05/20/2002	Various		2,879,418	2,975,000	2,968,663	2,968,732	54			(89,314)	(89,314)	79,834	
762242-Z6-5	RHODE ISLAND HLTH ED SCH OF DESIGN 01 06/01/2031	05/29/2002	Various		2,364,535	2,450,000	2,438,706	2,438,799	74			(74,264)	(74,264)	70,222	
762210-2C-5	RHODE ISLAND HSG MTG FIN SGL FAM 1 07/01/2004	07/01/2002	CALLED @ 100.00000000		10,000	10,000	9,825	9,971	3			30	30	930	
762211-PB-0	RHODE ISLAND HSG MTG HMEOWNSHP OPP 6A 04/01/2018	04/01/2002	CALLED @ 100.00000000		3,095,000	3,095,000	3,081,444	3,084,885	154			10,115	10,115	109,873	
762224-BA-0	RHODE ISLAND PLANTATION COP CENT PWR 00C 10/01/2020	06/06/2002	FLEET SECURITIES		2,590,080	2,500,000	2,456,450	2,458,499	713			131,581	131,581	92,644	
762315-AU-3	RHODE ISLAND STUDENT LOAN REF SER B 12/01/2003	04/04/2002	CALLED @ 102.00000000		8,160,000	8,000,000	7,967,040	7,993,608	935			166,392	166,392	188,600	
762315-AV-1	RHODE ISLAND STUDENT LOAN REF SER B 12/01/2004	04/04/2002	CALLED @ 102.00000000		4,472,700	4,385,000	4,385,000	4,385,000				87,700	87,700	104,875	
SOUTH CAROLINA															
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002 01/15/2021	09/19/2002	PRAGER MCCARTHY & SEALY		105,330	100,000	99,756	99,758	2			5,572	5,572	1,583	
160074-AB-6	CHARLESTON CNTY SC PLN CTL WESTVACO 08/01/2003	08/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						5,605	
16007T-AR-6	CHARLESTON CNTY SC RES RECOVERY 1997 01/01/2006	03/20/2002	RAYMOND JAMES & ASSOCIATES, INC.		2,067,440	2,000,000	2,084,360	2,048,220	(2,760)			19,220	19,220	72,600	
160429-GN-0	CHARLESTON SC WTRWKS & SWR SYS 01/01/2002	01/01/2002	MATURED		185,000	185,000	185,000	185,000						9,366	
194590-AA-3	COLLETON DORCHSTR CNTYS SC PLN SC G&E 08/01/2003	08/01/2002	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						893	
198504-RL-8	COLUMBIA SC WTRWKS & SWR REF 01 02/01/2019	06/20/2002	PRAGER MCCARTHY & SEALY		101,924	100,000	100,151	100,144	(6)			1,780	1,780	3,250	
396053-BY-5	GREENVILLE CNTY SC PUB FACS COP 2001 04/01/2011	02/28/2002	E BOND TRADE		214,500	200,000	212,116	211,705	(137)			2,795	2,795	4,639	
396053-CA-6	GREENVILLE CNTY SC PUB FACS COP 2001 04/01/2013	03/04/2002	E BOND TRADE		106,215	100,000	104,320	104,175	(60)			2,040	2,040	2,583	
396053-CC-2	GREENVILLE CNTY SC PUB FACS COP 2001 04/01/2015	06/19/2002	E BOND TRADE		497,785	480,000	491,429	490,915	(292)			6,871	6,871	16,118	
396053-CH-1	GREENVILLE CNTY SC PUB FACS COP 2001 04/01/2020	04/09/2002	E BOND TRADE		790,949	800,000	790,480	790,595	33			354	354	39,618	
396053-CK-4	GREENVILLE CNTY SC PUB FACS COP 2001 04/01/2022	12/16/2002	Various		1,232,762	1,240,000	1,213,526	1,214,003	284			18,759	18,759	58,599	
396057-AB-7	GREENVILLE CNTY SC RETIREMENT FAC 91A 04/01/2022	04/01/2002	SCHEDULED REDEMPTION		130,000	130,000	130,000	130,000						11,375	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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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
529053-ED-8	LEXINGTON CNTY SC INDL COLGATE PALMOL 78 05/01/2003	11/01/2002	SCHEDULED REDEMPTION		205,659	205,659	205,374	205,659	205,659					8,440	
658556-BQ-7	NORTH CHARLESTON S C CTFS PARTN COPS 1 09/01/2019	07/18/2002	E BOND TRADE		410,775	400,000	385,000	387,115	273			23,660	23,660	27,889	
720175-MY-1	PIEDMONT SC MUN PWR AGY ELEC 91A REF 01/01/2005	02/26/2002	Various		2,810,682	2,575,000	2,876,198	2,709,942	(6,401)			100,740	100,740	103,540	
763665-SE-7	RICHLAND CNTY SC SD NO 01 G O 2001 A 03/01/2024	07/09/2002	PRAGER MCCARTHY & SEALY		100,511	100,000	99,410	99,416	6			1,095	1,095	4,427	
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A 03/01/2025	06/25/2002	PRAGER MCCARTHY & SEALY		100,436	100,000	99,263	99,269	6			1,167	1,167	4,228	
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A 03/01/2026	07/09/2002	PRAGER MCCARTHY & SEALY		705,200	700,000	693,777	693,825	48			11,375	11,375	29,753	
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH 07/01/2012	07/01/2002	CALLED @ 100.00000000		915,000	915,000	911,056	911,566	107			3,434	3,434	54,900	
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2017	11/18/2002	E BOND TRADE		210,954	200,000	213,312	213,228	(84)			(2,274)	(2,274)	806	
837107-LM-1	SOUTH CAROLINA ST G O HIGHWAY 96 A 02/01/2010	07/17/2002	Various		1,942,077	1,885,000	1,885,000	1,885,000				57,077	57,077	75,124	
83714R-AF-0	SOUTH CAROLINA STUDENT LOAN 09/01/2027	03/13/2002	Various		350,000	350,000	350,000	350,000						530	
837152-EQ-6	SOUTH CAROLINA TRANSN INFRA BK 01A 10/01/2029	11/18/2002	Various		1,104,437	1,115,000	1,090,938	1,091,203	265			13,234	13,234	56,459	
846856-CS-9	SPARTANBURG CNTY SC REGL MED CTR 92B 04/13/2022	05/10/2002	Various		13,850,730	13,500,000	14,270,715	13,628,343	(13,392)			222,387	222,387	211,911	
847120-BB-7	SPARTANBURG SC HSG AUTH SECT 8 SER 90 01/01/2006	01/01/2002	CALLED @ 100.00		250,000	250,000	250,000	250,000						21,250	
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998 06/01/2023	12/03/2002	Various		721,112	700,000	695,527	695,578	51			25,534	25,534	40,629	
SOUTH DAKOTA															
387793-BP-6	GRANT CNTY SD PLN CTL MDU RES 03/01/2004	03/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						5,890	
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 01/01/2016	01/01/2002	CALLED @ 100.00000000		70,000	70,000	69,650	69,782				218	218	4,463	
829566-AM-0	SIOUX FALLS SD HLTH FACS GOOD SAMARITAN 98A 06/01/2023	07/30/2002	PRAGER MCCARTHY & SEALY		1,783,136	1,750,000	1,733,288	1,734,354	187			48,782	48,782	58,605	
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02 07/01/2010	05/22/2002	LOOP CAPITAL MARKETS		436,750	415,000	433,451	433,207	(244)			3,543	3,543	3,285	
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02 07/01/2027	07/02/2002	Various		4,056,354	4,200,000	4,047,120	4,047,269	149			9,085	9,085	66,383	
837559-7F-4	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98 09/01/2003	07/17/2002	LOOP CAPITAL MARKETS		166,013	160,000	164,157	160,939	(456)			5,074	5,074	7,133	
837559-7G-2	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98 09/01/2004	07/10/2002	Various		1,919,016	1,810,000	1,859,576	1,831,010	(1,443)			88,006	88,006	46,603	
837559-7J-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98 09/01/2006	07/18/2002	Various		482,658	450,000	460,796	455,978	(544)			26,680	26,680	17,174	
837550-5P-3	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 95A 05/01/2017	04/01/2002	CALLED @ 100.00000000		635,000	635,000	635,000	635,000						16,669	
83755G-NV-5	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 99G 05/01/2020	06/04/2002	LOOP CAPITAL MARKETS		8,083,753	7,765,000	7,765,000	7,765,000				318,753	318,753	277,211	
TENNESSEE															
033794-AX-6	ANDERSON CNTY HSG CORP TN 1ST LIEN 79 09/01/2002	09/01/2002	MATURED		200,000	200,000	200,000	200,000						16,000	
047310-AL-1	ATHENS TN HLTH EDL FAC HOSP CORP AMER 10/01/2007	04/01/2002	CALLED @ 100.00000000		2,025,000	2,025,000	2,012,757	2,020,971	189			4,029	4,029	64,547	
368003-AU-3	GATLINBURG TN PUB BLDG AUTH REF 01 12/01/2006	05/22/2002	PRAGER MCCARTHY & SEALY		1,092,960	1,000,000	1,095,960	1,087,294	(7,280)			5,666	5,666	26,550	
368003-AV-1	GATLINBURG TN PUB BLDG AUTH REF 01 12/01/2007	12/04/2002	PRAGER MCCARTHY & SEALY		1,164,065	1,050,000	1,157,457	1,147,796	(8,397)			16,268	16,268	34,214	
368003-AW-9	GATLINBURG TN PUB BLDG AUTH REF 01 12/01/2008	07/22/2002	Various		1,285,459	1,150,000	1,276,316	1,267,749	(7,324)			17,710	17,710	34,472	

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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
433667-CQ-3	HIXSON TN UTIL DIST WTRWKS REF & IMPT 05/01/2002	05/01/2002	MATURED		180,000	180,000	180,000	180,000	180,000					5,940	
478271-DC-0	JOHNSON CITY TN HLTH MED CTR HOSP 98C 07/01/2028	11/15/2002	Various		7,658,543	7,580,000	7,420,441	7,421,757	1,234			236,786	236,786	427,528	
478271-FF-1	JOHNSON CITY TN HLTH MED CTR HOSP 98C 07/01/2025	06/03/2002	Various		1,442,880	1,465,000	1,414,077	1,414,267	164			28,613	28,613	81,483	
478271-FG-9	JOHNSON CITY TN HLTH MED CTR HOSP 98C 07/01/2025	05/16/2002	Various		3,012,211	3,050,000	2,938,980	2,940,179	1,142			72,031	72,031	137,777	
47827D-AJ-2	JOHNSON CITY TN HSG DEV WATAUGA 78 03/01/2002	03/01/2002	MATURED		130,000	130,000	130,000	130,000						5,038	
499545-AY-7	KNOX CNTY TN FIRST UTIL DIST SWR 12/01/2002	12/01/2002	MATURED		75,000	75,000	76,313	75,000						5,438	
499530-LF-8	KNOX CNTY TN INDL DEV BRD WALGREEN 81 03/01/2002	03/01/2002	MATURED		55,000	55,000	55,000	55,000	55,000					3,163	
520560-AL-7	LAWRENCEBURG TN HLTH ED HOSP CORP AM 10/01/2007	04/01/2002	CALLED @ 100.00000000		500,000	500,000	566,300	500,000						15,938	
545837-AK-2	LOUDON HSG AUTH TN FIRST LIEN 1977 06/01/2002	06/01/2002	MATURED		55,000	55,000	55,000	55,000	55,000					2,063	
586145-KX-1	MEMPHIS TN G O GEN IMPT 2002 11/01/2017	07/01/2002	PRAGER MCCARTHY & SEALY		206,898	200,000	201,760	201,753	(7)			5,145	5,145	944	
592190-AH-5	MET NASHVILLE TN ARPT AUTH SER 1975 07/01/2005	07/01/2002	CALLED @ 100.00000000		55,000	55,000	55,325	55,000						4,125	
592040-EN-5	MET NASHVILLE TN HSG CHISTIAN TOWERS 77 10/01/2002	10/01/2002	MATURED		260,000	260,000	260,000	260,000						18,850	
592065-G2-6	MET NASHVILLE TN INDL ARBORS PROJ 93A 06/15/2023	12/15/2002	Various		316,184	316,184	318,166	316,258	(898)			(74)	(74)	10,806	
592064-WW-5	MET NASHVILLE TN INDL DEV WALGREEN 83 12/01/2002	12/01/2002	MATURED		55,000	55,000	55,000	55,000						5,775	
592041-JH-1	MET NASHVILLE TN MULTI RIO VISTA 99B 12/01/2005	12/01/2002	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						6,750	
592098-WK-9	MET NASHVILLE TN WTR & SWR SER 1992 01/01/2022	02/01/2002	CALLED @ 104.00		4,160,000	4,000,000	4,513,280	4,033,519	(1,318)			126,481	126,481	74,428	
592098-ZD-2	MET NASHVILLE TN WTR & SWR SER 1998 A 01/01/2012	04/02/2002	Various		2,592,518	2,575,000	2,647,821	2,643,703	(1,863)			(51,185)	(51,185)	107,080	
62621N-AJ-7	MUNICIPAL ENERGY ACQUISITION CORP TENN GAS REV GAS REV BDS 1999 03/01/2008	04/22/2002	BANC AMERICA SECURITIES		507,805	500,000	495,680	497,035	141			10,770	10,770	13,406	
67178L-AK-4	OAK RIDGE HSG AUTH TN FIRST LIEN 77 12/01/2002	12/01/2002	MATURED		175,000	175,000	175,000	175,000						12,688	
783260-DU-3	RUTHERFORD CNTY TN INDL STD REG CO 78 01/01/2003	01/01/2002	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						9,800	
821686-QG-0	SHELBY CNTY TN G O PUB IMPT SCH 2001A 04/01/2014	07/19/2002	LEHMAN BROTHERS INC		425,560	400,000	400,000	400,000				25,560	25,560	12,944	
821692-NY-2	SHELBY CNTY TN HLTH EDL METHODIST HLTH 08/01/2005	08/23/2002	Various		2,917,364	2,685,000	2,883,556	2,787,392	(12,541)			129,972	129,972	123,170	
821692-PP-9	SHELBY CNTY TN HLTH METHODIST HLTH 98 04/01/2004	02/08/2002	Various		3,234,236	3,045,000	3,116,923	3,088,214	(2,220)			146,022	146,022	61,285	
821692-PQ-7	SHELBY CNTY TN HLTH METHODIST HLTH 98 04/01/2005	01/23/2002	LOOP CAPITAL MARKETS		1,725,334	1,600,000	1,643,632	1,630,721	(591)			94,613	94,613	27,836	
821692-PW-4	SHELBY CNTY TN HLTH METHODIST HLTH 98 04/01/2011	12/11/2002	Various		1,075,941	1,020,000	1,063,778	1,060,318	(2,259)			15,623	15,623	37,929	
866412-AX-7	SUMNER CNTY TN HLTH & ED ELDERLY HSG 04/01/2002	04/01/2002	MATURED		140,000	140,000	138,600	140,000	30					5,075	
880557-ZC-0	TENNESSEE ST SCH BD HIGHER ED 2ND 02A 05/01/2015	07/09/2002	PRAGER MCCARTHY & SEALY		105,082	100,000	101,178	101,156	(22)			3,926	3,926	1,167	
935205-PE-8	WARREN CNTY TN G O REF 2001 06/01/2011	12/05/2002	Various		747,419	705,000	752,404	750,307	(965)			(2,888)	(2,888)	11,260	
963864-DG-5	WHITE HOUSE TN UTIL DIST WTRWKS REF 01/01/2002	01/01/2002	MATURED		275,000	275,000	275,000	275,000						9,969	
963864-EF-6	WHITE HOUSE TN UTIL DIST WTRWKS REV 01/01/2002	01/01/2002	MATURED		25,000	25,000	25,000	25,000						906	
972176-3Q-2	WILSON CNTY TN SCH REF BDS 2002 04/01/2015	11/18/2002	E BOND TRADE		382,175	350,000	371,189	370,875	(314)			11,300	11,300	5,250	

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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
TEXAS															
01852L-AA-8	ALLIANCE ARPT AUTH TX AMERICAN AIR 90 12/01/2029	03/13/2002	SALOMON SMITH BARNEY		3,320,735	3,620,000	3,709,812	3,628,811	281,723			(308,077)	(308,077)	80,696	
01852L-AB-6	ALLIANCE ARPT AUTH TX AMERICAN AIR 91 12/01/2011	03/14/2002	LEHMAN BROTHERS INC		2,357,150	2,500,000	2,412,500	2,442,457	119,707			(85,307)	(85,307)	52,500	
023029-CK-5	AMARILLO TX HLTH BAPTIST ST ANTHONY 98 01/01/2006	04/04/2002	LOOP CAPITAL MARKETS		1,329,239	1,250,000	1,308,788	1,281,930	(1,838)			47,308	47,308	50,650	
023029-CL-3	AMARILLO TX HLTH BAPTIST ST ANTHONY 98 01/01/2007	07/26/2002	Various		1,561,024	1,435,000	1,504,655	1,476,097	(3,064)			84,927	84,927	69,959	
023029-CM-1	AMARILLO TX HLTH BAPTIST ST ANTHONY 98 01/01/2008	08/13/2002	Various		2,025,223	1,860,000	1,975,469	1,935,521	(3,436)			89,702	89,702	81,547	
023029-BX-8	AMARILLO TX HLTH HIGH PLAINS 92A&B 01/03/2022	01/28/2002	CALLED @ 102.00000000		17,544,000	17,200,000	17,785,940	17,242,901	(1,514)			301,099	301,099	102,044	
023042-AY-0	AMARILLO TX HSG DEV CORP FIRST LIEN 11/01/2002	11/01/2002	MATURED		115,000	115,000	115,000	115,000						8,913	
034843-DC-3	ANGELTON TX WTR & SWR 04/10/2002	04/10/2002	MATURED		65,000	65,000	47,507	65,000	347					1,381	
035699-BS-5	ANNA TX TAX & WTRWKS SWR SUB LIEN 86 11/01/2002	11/01/2002	MATURED		55,000	55,000	55,000	55,000	55,000					4,510	
052474-KW-2	AUSTIN TEX UTIL SYS REV 11/15/2002	11/15/2002	MATURED		4,800,000	4,800,000	4,906,800	4,800,000	(24,029)					300,000	
052474-LV-3	AUSTIN TX COMB UTIL SYS 1996 A REF 05/15/2009	02/11/2002	SOUTHWEST SECURITIES, INC		2,046,626	1,945,000	1,962,797	1,955,163	(227)			91,463	91,463	24,643	
052474-WN-9	AUSTIN TX COMB UTIL SYS 1998 A REF 11/15/2002	11/15/2002	Various											14,575	
052474-WQ-2	AUSTIN TX COMB UTIL SYS 1998 A REF 11/15/2002	11/15/2002	MATURED		6,165,000	6,165,000	6,248,156	6,165,000	(21,960)					339,075	
052425-CR-4	AUSTIN TX HSG FIN RUTLAND PLACE 98 A 11/01/2033	11/01/2002	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						2,925	
052425-CS-2	AUSTIN TX HSG FIN RUTLAND PLACE 98 B 11/01/2005	11/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						5,525	
052429-V9-5	AUSTIN TX INDPT SCH DIST G O 1998 08/01/2011	02/12/2002	Various		4,462,795	4,225,000	4,298,304	4,287,407	(721)			175,387	175,387	112,146	
052396-BU-1	AUSTIN TX PUB IMPT 2002 09/01/2019	12/03/2002	BEAL, M.R., & CO		980,960	1,000,000	1,000,000	1,000,000				(19,040)	(19,040)	14,260	
052474-NG-4	AUSTIN TX UTIL SYS REF 1988B 11/15/2002	11/15/2002	MATURED		145,000	145,000	146,363	145,000						10,875	
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE 09/01/2026	09/01/2002	Various		50,000	50,000	50,000	50,000						4,125	
081581-BJ-8	BENBROOK TX WTR & SWR AUTH REV 1966 12/01/2002	12/01/2002	MATURED		60,000	60,000	47,100	60,000	909					2,850	
088354-CX-1	BEXAR CNTY TX HLTH BAPTIST HLTH 1997B 11/15/2031	07/03/2002	Various		5,959,950	6,000,000	5,945,940	5,948,176	412			11,774	11,774	200,667	
088563-LM-1	BEXAR MET WTR DIST TX WTRWKS REF 1992 05/01/2014	05/01/2002	CALLED @ 102.00000000		984,300	965,000	952,303	955,066	178			29,234	29,234	31,966	
088563-LX-7	BEXAR MET WTR DIST TX WTRWKS REF 1992 05/01/2014	09/10/2002	CALLED @ 102.00000000		3,095,700	3,035,000	2,991,266	3,007,887	1,911			87,813	87,813	172,584	
088563-PV-7	BEXAR TX MET WTR DIST WTRWKS 2002 REF 05/01/2026	10/25/2002	E BOND TRADE		99,327	100,000	97,018	97,034	16			2,293	2,293	2,931	
105911-AQ-4	BRAZOS CNTY TX HLTH FRANCISCAN 97A 01/01/2022	10/31/2002	PRAGER MCCARTHY & SEALY		359,447	350,000	354,932	353,536	(315)			5,911	5,911	25,860	
105911-AR-2	BRAZOS CNTY TX HLTH FRANCISCAN 97A 01/01/2028	07/18/2002	PRAGER MCCARTHY & SEALY		2,181,293	2,200,000	2,204,642	2,203,433	(142)			(22,140)	(22,140)	109,799	
106214-DQ-9	BRAZOS RIV AUTH TX HOUSTON INDS 98A REF 05/01/2019	07/10/2002	BEAR STEARNS SECURITIES CORP		10,105,200	10,000,000	9,990,000	9,991,297	175			113,903	113,903	361,597	
106214-DZ-9	BRAZOS RIV AUTH TX RELIANT ENERGY 99B 12/01/2018	12/01/2002	CALLED @ 100		10,500,000	10,500,000	10,488,060	10,500,000	4,015					546,000	
10623P-BV-1	BRAZOS S.F.C. 12/01/2033	09/13/2002	SALOMON SMITH BARNEY		3,200,000	3,200,000	3,200,000	3,200,000						39,320	
10623P-BJ-8	BRAZOS S.P.C. 03/01/2030	03/14/2002	SALOMON SMITH BARNEY		11,900,000	11,900,000	11,900,000	11,900,000						57,569	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
106238-CK-2	BRAZOS TX HIGHER ED STUDENT LOAN 92 A 09/01/2004	03/01/2002	CALLED @ 102.00000000		3,615,900	3,545,000	3,545,000	3,545,000				70,900	70,900	121,859	
106238-GV-4	BRAZOS, TEXAS HIGHER EDUC AUTH 07/01/2036	03/08/2002	SALOMON SMITH BARNEY		13,200,000	13,200,000	13,200,000	13,200,000						64,167	
116475-TW-4	BROWNSVILLE TX UTIL SYS REV REF 95 09/01/2007	02/05/2002	Various		2,233,804	2,000,000	2,148,980	2,107,920	(1,685)			125,884	125,884	52,067	
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978 01/01/2010	01/01/2002	CALLED @ 100.00000000		145,000	145,000	145,000	145,000						10,694	
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980 01/01/2013	01/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						11,280	
121410-FL-3	BURLESON TX WTRWKS & SWR SER 1975 03/01/2002	03/01/2002	MATURED		50,000	50,000	50,000	50,000						1,875	
145628-HU-0	CARROLLTON FMRS BRANCH TX ISD 2000 02/15/2018	08/09/2002	E BOND TRADE		717,873	700,000	700,875	700,861	(14)			17,012	17,012	16,111	
150429-JB-5	CEDAR HILL TX ISD SCH BLDG 76 07/15/2002	07/15/2002	MATURED		235,000	235,000	191,238	235,000	1,838					11,750	
22025M-AA-4	CORRECTIONAL SVCS INC BEAUMONT TX 2001 11/01/2011	12/01/2002	Various		77,794	77,794	77,794	77,794						3,410	
234675-FF-8	DALLAS CNTY TX HSG FIN SGL FAM 88 09/01/2008	12/01/2002	Various		200,000	200,000	199,500	199,806	21			194	194	19,485	
235037-XW-3	DALLAS FT WORTH TX REG ARPT 1992C 11/01/2007	11/01/2002	CALLED @ 100.00000000		2,000,000	2,000,000	1,953,670	1,979,729	2,825			20,271	20,271	116,000	
244127-RD-0	DEER PARK TX ISD SCH BLDG BDS 1999 02/15/2019	07/11/2002	PRAGER MCCARTHY & SEALY		179,819	200,000	171,132	172,042	466			7,777	7,777	6,600	
280786-AG-9	EDINBURG TX CONS ISD PUB FAC CORP 98 08/15/2005	02/22/2002	LOOP CAPITAL MARKETS		2,348,330	2,200,000	2,276,494	2,238,810	(1,272)			109,520	109,520	55,333	
280786-AH-7	EDINBURG TX CONS ISD PUB FAC CORP 98 08/15/2006	07/10/2002	Various		1,948,404	1,810,000	1,873,368	1,844,541	(2,854)			103,863	103,863	69,287	
280786-AN-4	EDINBURG TX CONS ISD PUB FAC CORP 98 08/15/2013	06/12/2002	E BOND TRADE		104,963	100,000	100,000	100,000				4,963	4,963	7,029	
340433-AQ-4	FLORESVILLE TX WTRWKS & SWR SER 1973 10/01/2002	10/01/2002	MATURED		35,000	35,000	35,000	35,000	35,000					2,048	
346766-FT-0	FORT BEND CNTY TX UNLTD TAX ROAD 2001 03/01/2014	07/15/2002	PRAGER MCCARTHY & SEALY		728,956	700,000	707,924	707,064	(373)			21,892	21,892	28,986	
346766-FX-1	FORT BEND CNTY TX UNLTD TAX ROAD 2001 03/01/2018	05/14/2002	PRAGER MCCARTHY & SEALY		199,970	200,000	196,634	196,769	50			3,201	3,201	7,111	
358802-UX-2	FRISCO TX ISD SCH BLDG 2002 08/15/2028	07/24/2002	Various		771,906	765,000	762,789	762,803	14			9,103	9,103	16,225	
364216-AT-8	GALVESTON CNTY TX HSG FIN SGL FAM 83A 04/01/2002	04/01/2002	MATURED		10,000	10,000	10,000	10,000						481	
364216-AU-5	GALVESTON CNTY TX HSG FIN SGL FAM 83A 04/01/2003	04/01/2002	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						481	
366119-JA-4	GARLAND TX CTFS OF OBLIG 2001 02/15/2013	07/10/2002	Various		786,711	750,000	763,890	762,582	(557)			24,128	24,128	46,028	
366119-JC-0	GARLAND TX CTFS OF OBLIG 2001 02/15/2015	08/20/2002	Various		2,335,547	2,220,000	2,226,638	2,225,987	(316)			109,561	109,561	150,818	
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 99 12/10/2015	11/10/2002	SCHEDULED REDEMPTION		191,607	191,607	191,607	191,607						6,131	
367558-BE-2	GATESVILLE TX WTRWKS & SWR 03/01/2002	03/01/2002	MATURED		40,000	40,000	40,476	40,000						1,140	
386154-H3-5	GRAND PRAIRIE TX ISD REF 2000 A 02/15/2023	11/20/2002	PRE-REFUNDING		2,450,113	2,500,000	2,405,725	2,450,113	1,108					183,264	
396748-QC-2	GREENVILLE TX WTR SWR & ELEC REV 77 04/01/2002	04/01/2002	MATURED		70,000	70,000	68,230	70,000	34					2,100	
39753M-AJ-7	GREGG CNTY TX HLTH FAC GOOD SHEPHERD 10/01/2009	05/24/2002	CALLED @ 101.00000000		5,050,000	5,000,000	4,912,500	4,953,856	3,376			96,144	96,144	238,663	
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A 08/15/2022	11/06/2002	PRAGER MCCARTHY & SEALY		641,690	650,000	628,875	630,861	318			10,829	10,829	40,625	
402229-FU-7	GULF CST WST DISP TX CEDAR BAYOU SWR 03/01/2002	03/01/2002	MATURED		20,000	20,000	20,000	20,000	20,000					750	
414152-JD-1	HARRIS CNTY TX HLTH MEM HERMANN 94A 06/01/2024	02/28/2002	Various		6,119,910	5,510,000	6,272,474	5,804,716	(13,736)			315,194	315,194	94,736	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
414152-NB-0	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2005	06/24/2002	Various		3,250,217	3,070,000	3,196,177	3,127,763	(6,868)			122,454	122,454	72,299	
414152-NC-8	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2006	07/23/2002	Various		716,448	665,000	704,534	686,426	(1,569)			30,022	30,022	14,397	
414152-ND-6	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2007	07/11/2002	Various		2,632,249	2,450,000	2,600,553	2,543,474	(2,282)			88,775	88,775	29,305	
414152-NE-4	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2008	08/26/2002	Various		325,911	300,000	317,748	311,309	(764)			14,602	14,602	8,633	
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2010	08/26/2002	LOOP CAPITAL MARKETS		918,889	830,000	875,609	870,388	(2,347)			48,501	48,501	29,321	
414152-NM-6	HARRIS CNTY TX HLTH MEM HERMANN 98 06/01/2027	05/09/2002	Various		3,722,305	3,800,000	3,797,644	3,797,805	13			(75,500)	(75,500)	170,902	
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A 05/15/2029	07/11/2002	Various		4,162,348	4,245,000	4,144,648	4,149,246	840			13,102	13,102	234,596	
414156-CM-9	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90 02/15/2003	02/15/2002	CALLED @ 100.00000000		420,000	420,000	427,071	422,471	(647)			(2,471)	(2,471)	26,063	
414156-CP-2	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90 02/15/2003	02/15/2002	CALLED @ 100.00000000		330,000	330,000	335,556	331,942	(509)			(1,942)	(1,942)	23,813	
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G 11/15/2021	06/20/2002	Various		355,880	350,000	350,497	350,483	(14)			5,397	5,397	9,523	
414188-BP-6	HARRIS CNTY TX INDL DEV COUGAR PROJ 06/15/2009	07/23/2002	Various		3,780,900	3,585,000	3,585,000	3,585,000				195,900	195,900	192,343	
414003-X6-5	HARRIS CNTY TX TAX & CTF OBLIG 94 10/01/2015	01/16/2002	J. P. MORGAN SECURITIES, INC		2,419,083	2,205,000	2,425,963	2,284,375	(1,614)			134,709	134,709	40,793	
414003-M3-4	HARRIS CNTY TX TOLL RD SR LIEN 1992 A 08/15/2011	08/15/2002	CALLED @ 102.00000000		9,455,400	9,270,000	9,026,663	9,126,289	8,905			329,111	329,111	602,550	
414003-N2-5	HARRIS CNTY TX TOLL RD SR LIEN 1992 A 08/15/2011	12/23/2002	CALLED @ 102.00000000		1,764,600	1,730,000	1,686,783	1,702,589	2,224			62,011	62,011	152,432	
414003-N3-3	HARRIS CNTY TX TOLL RD SR LIEN 1992 A 08/15/2017	12/23/2002	CALLED @ 102.00000000		1,050,600	1,030,000	994,984	1,002,443	1,050			48,157	48,157	90,754	
414004-CZ-2	HARRIS CNTY TX TOLL RD SR LIEN 1997 REF 08/15/2011	02/22/2002	BEAR STEARNS SECURITIES CORP		1,044,560	1,000,000	990,320	992,467	96			52,093	52,093	26,133	
442348-C6-3	HOUSTON TX ARPT SYS SUB LIEN 98 B 07/01/2006	03/13/2002	LEHMAN BROTHERS INC		3,627,780	3,485,000	3,652,733	3,586,329	(4,623)			41,451	41,451	124,395	
44237N-CZ-3	HOUSTON TX CONV DEPT OCCUPANCY TAX 01B 09/01/2033	11/26/2002	PRAGER MCCARTHY & SEALY		765,263	750,000	733,035	733,141	106			32,122	32,122	29,313	
442370-AJ-1	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2002	07/01/2002	MATURED		155,000	155,000	155,000	155,000						11,625	
442370-AK-8	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2003	07/01/2002	CALLED @ 101.00000000		166,650	165,000	165,000	165,000				1,650	1,650	12,375	
442370-AL-6	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2004	07/01/2002	CALLED @ 101.00000000		176,750	175,000	175,000	175,000				1,750	1,750	13,125	
442370-AM-4	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2005	07/01/2002	CALLED @ 101.00000000		191,900	190,000	190,000	190,000				1,900	1,900	14,250	
442370-AN-2	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2006	07/01/2002	CALLED @ 101.00000000		207,050	205,000	205,000	205,000				2,050	2,050	15,375	
442370-AP-7	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2007	07/01/2002	CALLED @ 101.00000000		217,150	215,000	215,000	215,000				2,150	2,150	16,125	
442370-AQ-5	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2008	07/01/2002	CALLED @ 101.00000000		237,350	235,000	235,000	235,000				2,350	2,350	17,625	
442370-AR-3	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2009	07/01/2002	CALLED @ 101.00000000		257,550	255,000	255,000	255,000				2,550	2,550	19,125	
442370-AS-1	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2010	07/01/2002	CALLED @ 101.00000000		272,700	270,000	270,000	270,000				2,700	2,700	20,250	
442370-AT-9	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2011	07/01/2002	CALLED @ 101.00000000		297,950	295,000	295,000	295,000				2,950	2,950	22,125	
442370-AU-6	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2012	07/01/2002	CALLED @ 101.00000000		318,150	315,000	315,000	315,000				3,150	3,150	23,625	
442370-AV-4	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2013	07/01/2002	CALLED @ 101.00000000		338,350	335,000	335,000	335,000				3,350	3,350	25,125	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
442370-AW-2	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2014	07/01/2002	CALLED @ 101.00000000		368,650	365,000	365,000	365,000				3,650	3,650	27,375	
442370-AX-0	HOUSTON TX ELD HSG TELEPHONE ROAD 76 07/01/2015	07/01/2002	CALLED @ 101.00000000		181,800	180,000	180,000	180,000				1,800	1,800	13,500	
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP 08/15/2012	08/06/2002	Various		1,011,883	1,540,000	950,750	967,544	16,794			44,338	44,338		
442404-AK-5	HOUSTON TX INDPT SCH DIST 98A CHAVEZ 09/15/2009	03/14/2002	RED CAPITAL MARKETS		1,966,250	2,750,000	1,582,790	1,906,521	20,097			59,729	59,729		
442404-AW-9	HOUSTON TX INDPT SCH DIST 98B WEST SIDE 09/15/2005	04/26/2002	LOOP CAPITAL MARKETS		1,810,895	2,025,000	1,427,423	1,710,741	15,431			100,154	100,154		
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE 09/15/2011	06/19/2002	LOOP CAPITAL MARKETS		660,590	975,000	497,143	610,439	14,181			50,151	50,151		
442402-P6-4	HOUSTON TX INDPT SCH DIST 99A REF CAP 02/15/2012	12/19/2002	PRAGER MCCARTHY & SEALY		899,038	1,350,000	718,146	856,348	31,983			42,689	42,689		
442436-WE-7	HOUSTON TX WTR & SWR 97 JR LIEN C 12/01/2027	11/15/2002	PRAGER MCCARTHY & SEALY		619,822	600,000	596,280	596,307	27			23,515	23,515	42,552	
442436-C9-0	HOUSTON TX WTR & SWR 98 JR LIEN B REF 12/01/2010	02/20/2002	Various		7,017,284	6,510,000	6,725,351	6,693,593	(3,226)			323,690	323,690	78,365	
442436-D2-4	HOUSTON TX WTR & SWR 98 JR LIEN B REF 12/01/2011	06/07/2002	BAIRD (ROBERT W.) & CO. INC		4,646,144	4,340,000	4,454,012	4,433,538	(5,426)			212,606	212,606	123,765	
442438-LG-0	HOUSTON TX WTR SYS 1979 12/01/2014	12/01/2002	Various		1,162,432	980,000	1,103,480	1,019,680	(83,800)			142,751	142,751	81,715	
516858-DM-6	LAREDO TX INTL TOLL BRDG SYS 10/01/2007	10/01/2002	CALLED @ 101.00000000		1,414,000	1,400,000	1,386,322	1,394,144	705			19,856	19,856	103,600	
516858-DN-4	LAREDO TX INTL TOLL BRDG SYS 10/01/2008	10/01/2002	CALLED @ 101.00000000		1,414,000	1,400,000	1,385,944	1,393,210	654			20,790	20,790	103,600	
516858-DP-9	LAREDO TX INTL TOLL BRDG SYS 10/01/2009	10/01/2002	CALLED @ 101.00000000		1,414,000	1,400,000	1,378,608	1,388,608	903			25,392	25,392	103,600	
516880-DM-0	LAREDO TX MUN JR COLLEGE DIST 1977 08/01/2002	08/01/2002	MATURED		30,000	30,000	31,450	30,000	30,000					2,010	
517030-EV-0	LAREDO TX WTRWKS SYS SER 77 04/01/2002	04/01/2002	MATURED		115,000	115,000	105,416	115,000	186					3,163	
526538-BB-8	LEON VY TX WTRWKS & SWR REV 11/01/2002	11/01/2002	MATURED		50,000	50,000	49,689	50,000	50,000					3,300	
528835-KM-2	LEWISVILLE TX WTRWKS & SWR SER 1972 07/10/2002	07/10/2002	MATURED		105,000	105,000	103,089	105,000	68					5,670	
539099-AK-7	LIVINGSTON TX HSG DEV CORP SER 1978 11/01/2002	11/01/2002	MATURED		105,000	105,000	105,000	105,000						8,138	
564377-GW-3	MANSFIELD TX REF 1987 G O 03/01/2004	03/01/2002	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						14,350	
57305J-AE-0	MART TX WTRWKS & SWR IMPT SER 1975 01/10/2002	01/10/2002	MATURED		10,000	10,000	10,098	10,000	10,000					405	
581659-AE-9	MC KINNEY TX HSG MULTI PARK CREEK 97B 09/01/2002	09/01/2002	MATURED		100,000	100,000	100,000	100,000						10,250	
59871E-AA-9	MILAM, ROBERTSON, FALLS CNTIES JUVEN TX 97 05/01/2013	12/26/2002	Various		991,313	4,188,099	4,188,099	948,148	(3,239,950)			43,164	43,164	154,002	
622724-DL-3	MOUNT PLEASANT TX UTIL SYS SER 1973 A 10/15/2002	10/15/2002	MATURED		170,000	170,000	169,575	170,000						10,200	
622724-EL-2	MOUNT PLEASANT TX UTIL SYS SER 1985 03/15/2002	03/15/2002	MATURED		95,000	95,000	95,000	95,000						4,750	
652685-AA-6	NEWTON CNTY TX DETENTION FAC LSE 90 06/15/2011	02/26/2002	CALLED @ 100.00		7,200,000	7,200,000	7,200,000	7,200,000						205,125	
652685-AB-4	NEWTON CNTY TX DETENTION FAC LSE II 90 12/15/2011	02/26/2002	Various		4,459,459	4,459,459	4,459,459	4,459,459						346,856	
658546-TD-8	NORTH CENTRAL TX HLTH FAC DEV 97 B 02/15/2026	08/14/2002	PRAGER MCCARTHY & SEALY		1,023,150	1,000,000	976,190	978,154	301			44,996	44,996	65,993	
662823-BJ-1	NORTH TX HLTH UNITED REG HLTH CARE 97 09/01/2006	07/17/2002	Various		432,986	400,000	427,344	416,864	(748)			16,122	16,122	11,565	
662835-KH-9	NORTH TX MUN WTR DIST WSTWTR 02 06/01/2014	06/28/2002	PRAGER MCCARTHY & SEALY		104,916	100,000	100,922	100,890	(32)			4,026	4,026	2,750	
662858-AN-9	NORTH TX TWY AUTH DALLAS NO TWY SYS 97A 01/01/2020	01/07/2002	GMS GROUP		98,243	100,000	94,727	95,130	4			3,113	3,113	5,125	
698045-CH-2	PAN AMERICAN UNIV TX SER 1973 10/01/2002	10/01/2002	MATURED		55,000	55,000	55,000	55,000						3,025	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
698476-DA-3	PANHANDLE TEX SERIES A-3 04/01/2031	09/25/2002	SALOMON SMITH BARNEY		27,400,000	27,400,000	27,400,000	27,400,000						420,808	
698488-BG-7	PANHANDLE TX REG HSG FIN SGL FAM MTG 03/01/2004	09/01/2002	CALLED @ 100.00000000		195,000	195,000	197,925	195,000	195,000					20,963	
726728-AY-4	PLAINVIEW TX ELDRLY HSG CORP SER 1978 11/01/2002	11/01/2002	MATURED		55,000	55,000	55,000	55,000						4,263	
734262-AV-0	PORT HOUSTON AUTH TX HARRIS CNTY REV 05/01/2002	05/01/2002	MATURED		170,000	170,000	164,050	170,000	278					4,888	
747315-HY-8	QUAIL VY UTIL DIST TX WTR & SWR 12/01/2002	12/01/2002	MATURED		200,000	200,000	167,298	200,000	2,282					10,000	
756864-BQ-6	RED RIVER TX AUTH PCR SW PUBLIC 91 07/01/2011	02/08/2002	Various		2,091,120	2,000,000	2,000,000	2,000,000				91,120	91,120	64,133	
779222-QK-7	ROUND ROCK TX COMB TAX REV CTFS 95 06/01/2025	01/14/2002	PRE-REFUNDING		3,686,930	3,670,000	3,710,774	3,686,892	(164)			38	38		
779248-DU-4	ROUND ROCK TX WTRWKS & SWR REV S1978 02/01/2002	02/01/2002	MATURED		105,000	105,000	105,000	105,000						3,150	
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A 10/01/2030	10/01/2002	CALLED @ 100.00000000		140,000	140,000	140,000	140,000	4,288					11,200	
796242-HH-1	SAN ANTONIO TX ARPT SYS IMPT 2002 07/01/2011	05/24/2002	E BOND TRADE		107,803	100,000	104,422	104,350	(72)			3,453	3,453	1,360	
796253-NE-8	SAN ANTONIO TX ELEC & GAS SYS 97 REF 02/01/2020	11/25/2002	PRE-REFUNDING		44,041,029	44,640,000	43,957,454	44,041,260	18,312			(231)	(231)	3,232,680	
796253-CC-4	SAN ANTONIO TX ELEC & GAS SYS SER 92 02/01/2008	02/01/2002	CALLED @ 101.00000000		5,600,450	5,545,000	5,506,048	5,526,010	239			74,440	74,440	166,350	
796253-JU-7	SAN ANTONIO TX ELEC & GAS SYS SER 92 02/01/2017	02/01/2002	CALLED @ 101.00		136,350	135,000	109,376	112,477	94			23,873	23,873	3,375	
796253-NY-4	SAN ANTONIO TX ELEC & GAS SYS SER 92 02/01/2017	10/11/2002	CALLED @ 101.00000000		858,500	850,000	701,188	712,411	5,802			146,089	146,089	50,764	
796236-RB-5	SAN ANTONIO TX GEN IMPT REF 1992 08/01/2009	08/01/2002	CALLED @ 100.00000000		165,000	165,000	158,741	160,317	336			4,683	4,683	9,488	
796236-RR-0	SAN ANTONIO TX GEN IMPT REF 1992 08/01/2009	08/01/2002	CALLED @ 100.00000000		1,720,000	1,720,000	1,654,750	1,671,188	3,510			48,812	48,812	98,900	
799204-FX-5	SAN PATRICIO TX MUN WTR DIST 1998 07/10/2023	10/16/2002	PRAGER MCCARTHY & SEALY		809,717	800,000	800,000	800,000				9,717	9,717	44,373	
799204-GC-0	SAN PATRICIO TX MUN WTR DIST 1998 07/10/2028	07/22/2002	PRAGER MCCARTHY & SEALY		501,612	500,000	498,470	498,557	13			3,055	3,055	25,769	
841513-AP-9	SOUTHEAST TX HSG FIN CORP SGL FAM 81A 06/01/2003	12/01/2002	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						1,031	
84533L-AL-7	SOUTHWEST WILLIAMSON CNTY TX RD DIST 93 03/01/2009	11/01/2002	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						21,293	
84533L-AM-5	SOUTHWEST WILLIAMSON CNTY TX RD DIST 93 03/01/2010	11/01/2002	CALLED @ 100.00000000		695,000	695,000	695,000	695,000						57,679	
849670-CE-2	SPRING HILL UTIL DIST TX WTR & SWR 09/15/2002	09/15/2002	MATURED		100,000	100,000	98,048	100,000	102					5,750	
855587-AT-8	STARR CNTY TX INTL TOLL BRIDGE SER 79 09/01/2002	09/01/2002	MATURED		50,000	50,000	50,000	50,000						3,750	
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY 04/28/2012	10/28/2002	SCHEDULED REDEMPTION		559,734	559,734	559,734	559,734						28,313	
881439-EX-7	TERRELL TX WTRWKS & SWR SYS SER 83 02/01/2002	02/01/2002	MATURED		100,000	100,000	100,000	100,000	100,000					4,850	
881834-BN-4	TEXARKANA TX HLTH FAC WADLEY REGL 97 A 10/01/2003	08/06/2002	Various		1,605,660	1,545,000	1,573,227	1,551,143	(2,832)			54,517	54,517	63,127	
881834-BQ-7	TEXARKANA TX HLTH FAC WADLEY REGL 97 A 10/01/2005	07/02/2002	LOOP CAPITAL MARKETS		2,770,978	2,560,000	2,627,251	2,602,858	(2,067)			168,120	168,120	61,779	
882117-B8-6	TEXAS A & M UNIV PERM UNIV FD 07/01/2011	06/19/2002	Various		8,601,767	8,310,000	8,189,921	8,223,173	3,610			378,594	378,594	396,389	
88275F-CF-4	TEXAS DEPT HSG SGL FAM MTG 96 D 09/01/2028	09/01/2002	CALLED @ 100.00000000		220,000	220,000	220,000	220,000						16,667	
883110-AB-4	TEXAS DEPT OF CRIM JUST (BEAUMONT,TX) 01/22/2006	10/31/2002	Various		1,195,817	1,195,817	1,195,817	1,151,217	8,733			44,600	44,600		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
883110-AA-6	TEXAS DEPT OF CRIM JUST DEL VALLE 01/27/2006	10/31/2002	Various		17,877	17,877	17,877	17,877	797						
882751-CA-6	TEXAS ST COLLEGE STUDENT LOAN SER 91 10/01/2025	10/01/2002	CALLED @ 100.00000000		1,095,000	1,095,000	501,291	1,058,744	397			36,256	36,256	85,958	
882751-CB-4	TEXAS ST COLLEGE STUDENT LOAN SER 91 10/01/2025	04/01/2002	CALLED @ 100.00000000		255,000	255,000	255,000	255,000	255,000					9,818	
882716-VF-7	TEXAS ST G O VETERANS HSG ASST SER 1992 06/01/2023	12/01/2002	CALLED @ 102.00000000		11,220,000	11,000,000	11,003,750	11,000,841	(351)			219,159	219,159	709,500	
882716-PU-1	TEXAS ST G O VETERANS LAND REF 1991 12/01/2021	12/01/2002	CALLED @ 101.00000000		4,837,900	4,790,000	4,746,028	4,754,669	1,172			83,231	83,231	311,350	
882719-ZR-1	TEXAS ST PUB FIN AUTH G O 1997 REF 10/01/2010	12/18/2002	Various		25,576,531	24,235,000	24,506,149	24,455,956	(16,974)			1,120,575	1,120,575	1,048,073	
882719-3F-2	TEXAS ST PUB FIN AUTH G O 1998 B REF 10/01/2015	11/14/2002	E BOND TRADE		3,204,430	3,000,000	3,098,940	3,094,769	(4,171)			109,661	109,661	97,233	
882719-S3-2	TEXAS ST WTR DEV BONDS DEDICATED 1995C 08/01/2004	01/17/2002	LOOP CAPITAL MARKETS		429,185	390,000	432,654	410,906	(354)			18,280	18,280	11,722	
882719-W8-6	TEXAS ST WTR DEV BONDS DEDICATED 1995C 08/01/2004	06/04/2002	ABN AMRO SECURITIES (USA) INC		1,156,260	1,065,000	1,181,480	1,113,739	(9,314)			42,520	42,520	58,841	
883110-AD-0	TEXSON MGMT GRP LA VILLA TX SNEAD 98 12/10/2008	04/03/2002	Various		4,924,419	4,924,419	4,924,419	4,704,790				219,629	219,629	375,581	
883110-AC-2	TEXSON MGMT GRP WESLACO TX TRAVIS HSE 01/10/2008	11/26/2002	Various		145,742	145,742	145,742	145,742	6,500						
894386-GT-2	TRAVIS CNTY TX HSG METROPOLIS APT 01B 02/01/2004	08/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						6,013	
89438M-AA-4	TRAVIS CNTY TX SUPERVSN CORR FAC DWI 97 09/01/2012	11/01/2002	SCHEDULED REDEMPTION		92,797	92,797	92,797	92,797						2,807	
902261-EV-4	TYLER TEXAS HEALTH FACILITIES DEVELOPMENT 11/01/2027	11/01/2002	CALLED @ 100.00		100,000	100,000	86,819	87,297	169			12,703	12,703	5,375	
914729-DR-6	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2014	09/24/2002	PRAGER MCCARTHY & SEALY		221,672	200,000	211,964	211,823	(141)			9,849	9,849	1,556	
914729-DS-4	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2015	09/12/2002	E BOND TRADE		1,304,112	1,200,000	1,259,124	1,258,566	(558)			45,546	45,546	7,667	
915115-F9-5	UNIVERSITY TX PERM UNIV FD REF 1996 07/01/2011	01/11/2002	LOOP CAPITAL MARKETS		556,827	550,000	537,955	540,950	22			15,877	15,877	13,960	
944097-JK-1	WAXAHACHIE TX IND SCHOOL DISTRICT 08/15/2025	11/20/2002	PRE-REFUNDING		1,427,321	6,500,000	1,195,480	1,427,321	81,887						
944097-JL-9	WAXAHACHIE TX IND SCHOOL DISTRICT 08/15/2026	11/20/2002	PRE-REFUNDING		1,360,957	6,625,000	1,139,898	1,360,957	78,079						
969887-JX-7	WILLIAMSON CNTY TX UNLTD TAX ROAD 02 02/15/2027	11/04/2002	PRAGER MCCARTHY & SEALY		1,909,900	1,815,000	1,802,458	1,802,525	66			107,375	107,375	35,575	
976188-AP-7	WINTERS TX WTRWKS SWR REF SER 1989 08/01/2002	08/01/2002	MATURED		90,000	90,000	90,000	90,000						7,335	
UTAH															
45884A-JZ-7	INTERMOUNTAIN PWR AGY UT PWR SUP 98A 07/01/2011	07/31/2002	E BOND TRADE		2,350,034	2,200,000	2,240,106	2,233,873	(1,395)			116,161	116,161	98,642	
45884A-KP-7	INTERMOUNTAIN PWR AGY UT PWR SUP 99A 07/01/2012	09/20/2002	Various		2,656,333	2,400,000	2,562,048	2,546,665	(10,577)			109,669	109,669	148,458	
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY REV REV REF BDS 1996E 07/01/2008	07/25/2002	PRAGER MCCARTHY & SEALY		518,619	450,000	524,894	500,898	(3,807)			17,720	17,720	28,446	
795591-CU-8	SALT LAKE CITY UT MET WTR DIST 1999 07/01/2029	04/12/2002	PRAGER MCCARTHY & SEALY		301,974	300,000	300,750	300,742	(8)			1,232	1,232	12,810	
795583-ET-6	SALT LAKE CITY UT REV IHC HOSPS 92 02/15/2023	08/15/2002	CALLED @ 102.00000000		3,264,000	3,200,000	3,227,264	3,211,907	(3,417)			52,093	52,093	200,000	
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01 02/15/2033	07/02/2002	Various		7,740,170	8,000,000	7,666,240	7,671,027	1,783			69,143	69,143	518,088	
795681-DC-6	SALT LAKE CNTY UT MUN BLDG AUTH 98 10/01/2007	06/24/2002	Various		216,422	200,000	210,162	206,706	(349)			9,716	9,716	5,694	
795681-DG-7	SALT LAKE CNTY UT MUN BLDG AUTH 98 10/01/2011	12/18/2002	PRAGER MCCARTHY & SEALY		580,100	550,000	564,223	560,132	(627)			19,968	19,968	20,493	
91755N-WT-8	UTAH HOUSIN FINANCE AGENCY 07/01/2032	03/13/2002	LEHMAN BROTHERS INC		6,300,000	6,300,000	6,300,000	6,300,000						118,483	

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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
91754R-CE-5	UTAH ST BRD REGT UNIV OF UTAH 98A 04/01/2025	12/04/2002	Various		5,095,207	5,285,000	4,918,961	4,950,428	8,433			144,779	144,779	297,182	
917565-AS-2	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2019	11/18/2002	PRAGER MCCARTHY & SEALY		103,791	100,000	104,728	104,665	(63)			(874)	(874)	1,111	
917572-HV-4	UTAH WTR FIN AGY POOLED LOAN 2002 B 07/01/2018	12/03/2002	PRAGER MCCARTHY & SEALY		104,169	100,000	99,777	99,782	5			4,387	4,387	2,848	
VERMONT															
924191-JQ-3	VERMONT HSG FIN AGY HOME MTG PUR 89 A 06/01/2009	06/01/2002	Various		1,772,900	1,765,000	1,765,000	1,765,000				7,900	7,900	67,511	
924191-JU-4	VERMONT HSG FIN AGY HSG DEV MTG 89 A 06/15/2009	06/15/2002	CALLED @ 100.00000000		120,000	120,000	119,400	119,709	26			291	291	9,120	
VIRGINIA															
092585-AA-6	BLACKSTONE VA HLTH CARE FAC REF 92 09/01/2016	09/01/2002	CALLED @ 103.00000000		1,184,500	1,150,000	1,150,000	1,150,000				34,500	34,500	109,250	
118405-AA-7	BUCKINGHAM CNTY VA HLTH CARE FAC 92 09/01/2016	09/01/2002	CALLED @ 103.00000000		1,761,300	1,710,000	1,710,000	1,710,000				51,300	51,300	162,450	
165141-CM-2	CHESAPEAKE BAY VA BRDG TUNNEL REF 01 07/01/2008	04/02/2002	RAYMOND JAMES & ASSOCIATES, INC		7,488,852	7,155,000	7,624,296	7,603,186	(16,605)			(114,333)	(114,333)	153,038	
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98 07/01/2028	01/01/2002	CALLED @ 100.00		35,600	35,600	35,600	35,600	1,378					1,157	
253070-AA-4	DICKENSON CNTY VA HLTH CARE REF 92 09/01/2016	09/01/2002	CALLED @ 103.00000000		2,183,600	2,120,000	2,120,000	2,120,000				63,600	63,600	201,400	
303822-BH-2	FAIRFAX CNTY VA ECON DEV RES REC 98A 02/01/2006	04/23/2002	CIBC WORLD MARKETS		15,985,606	14,890,000	16,106,513	15,614,760	(56,311)			370,846	370,846	641,201	
303833-GP-6	FAIRFAX CNTY VA REDEV MULTI FHA 91 11/01/2010	11/01/2002	Various		320,473	565,000	153,770	320,469	12,794			4	4		
409337-BC-5	HAMPTON ROADS VA MED COLLEGE REF A 11/15/2011	01/15/2002	Various		2,422,500	2,375,000	2,339,375	2,353,082	45			69,418	69,418	24,089	
415640-AY-7	HARRISONBURG ROCKINGHAM REGL SWR VA 07/01/2007	07/01/2002	CALLED @ 100.00000000		55,000	55,000	53,900	54,712	51			288	288	3,231	
49548M-AA-5	KING GEORGE CNTY VA HLTH CARE FAC 92 09/01/2016	09/01/2002	CALLED @ 103		3,419,600	3,320,000	3,320,000	3,320,000				99,600	99,600	315,400	
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B 01/01/2010	01/01/2002	CALLED @ 100.00		500,000	500,000	500,000	500,000						19,125	
73724P-AA-4	PORTSMOUTH (VA) INDL DEV AUTH 07/01/2011	03/14/2002	MORGAN KEEGAN & COMPANY, INC		7,000,000	7,000,000	7,000,000	7,000,000						38,993	
928172-EP-6	VIRGINIA PUB BLDG AUTH PUB FACS 00 A 08/01/2012	04/19/2002	DAVENPORT AND COMPANY LLC		3,130,427	2,885,000	2,839,561	2,844,778	904			285,649	285,649	115,921	
92817P-ES-9	VIRGINIA RES AUTH INFRA POOLED LOAN 01D 05/01/2018	07/25/2002	Various		1,202,231	1,190,000	1,198,651	1,198,416	(235)			3,815	3,815	27,631	
977219-AB-0	WISE CNTY VA HLTH CARE FAC REF 92 09/01/2016	09/01/2002	CALLED @ 103.00000000		1,256,600	1,220,000	1,220,000	1,220,000				36,600	36,600	115,900	
WASHINGTON															
082869-JW-9	BENTON CNTY WA PUD NO 1 ELEC 01A 11/01/2020	04/17/2002	PRAGER MCCARTHY & SEALY		2,768,912	2,670,000	2,769,404	2,766,429	(2,392)			2,484	2,484	58,667	
14983N-BB-6	CDP-KING CNTY III WA LEASE KING ST CTR 97B 06/01/2026	12/23/2002	PRAGER MCCARTHY & SEALY		1,537,130	1,500,000	1,496,250	1,496,597	87			40,533	40,533	76,125	
223777-AJ-2	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01 09/01/2011	06/25/2002	PRAGER MCCARTHY & SEALY		269,113	250,000	255,818	255,334	(227)			13,779	13,779	13,438	
250181-HY-3	DES MOINES SWR DIST WA SWR REF 1978 06/01/2005	12/01/2001	CALLED @ 100.00		150,000	150,000	150,000	150,000							
288310-BE-4	ELLENSBURG WA SWR REV 1972 12/01/2002	12/01/2002	MATURED		100,000	100,000	97,817	100,000	132					5,400	
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A 07/01/2018	08/13/2002	PRAGER MCCARTHY & SEALY		158,331	150,000	150,227	150,219	(8)			8,112	8,112	3,705	
358348-AT-7	FRIDAY HBR WA PORT REV & REF 83 06/01/2003	06/01/2002	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						22,000	
387892-LE-0	GRANT CNTY WA PUD 2 PRIEST RAPIDS 99A 01/01/2023	08/23/2002	E BOND TRADE		404,484	400,000	399,000	399,087	17			5,397	5,397	24,859	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
389532-DE-9	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01 01/01/2007	06/27/2002	PRAGER MCCARTHY & SEALY		1,339,872	1,265,000	1,339,319	1,331,591	(4,814)			8,281	8,281	39,026	
389532-DG-4	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01 01/01/2009	06/13/2002	Various		1,492,353	1,395,000	1,471,837	1,465,444	(4,325)			26,909	26,909	49,780	
494748-VB-9	KING CNTY WA G O LTD VAR PURP 1993 B 01/01/2013	09/04/2002	Various		1,667,087	1,655,000	1,644,838	1,645,449	485			21,638	21,638	87,655	
494791-JW-7	KING CNTY WA HOSP DIST 2 EVERGREEN 98 12/01/2028	02/05/2002	RAYMOND JAMES & ASSOCIATES, INC		4,586,410	4,750,000	4,627,498	4,633,309	210			(46,899)	(46,899)	44,201	
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98 09/01/2012	06/18/2002	PRAGER MCCARTHY & SEALY		414,672	400,000	402,008	401,876	(83)			12,796	12,796	24,317	
495116-GW-9	KING CNTY WA SCH DIST NO 406 TUKWILA 98 12/01/2016	07/11/2002	Various		3,281,034	3,175,000	3,178,175	3,177,639	(200)			103,395	103,395	99,563	
495098-RE-7	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2014	12/06/2002	Various		3,216,110	3,000,000	3,103,590	3,101,770	(1,820)			114,340	114,340	42,778	
495098-RF-4	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2015	12/06/2002	Various		2,385,623	2,250,000	2,308,883	2,307,101	(1,782)			78,522	78,522	51,215	
495098-RH-0	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2017	12/30/2002	SALOMON SMITH BARNEY		1,058,030	1,000,000	1,011,330	1,010,876	(454)			47,154	47,154	29,444	
495260-RQ-6	KING CNTY WA SD NO 414 LAKE WA 00 12/01/2015	01/04/2002	MCDONALD & COMPANY		2,042,960	2,000,000	1,981,560	1,982,449	19			60,511	60,511	11,083	
498080-JX-9	KITSAP CNTY WA SD NO 400 NORTH 01 12/01/2012	01/08/2002	E BOND TRADE		910,506	900,000	891,333	891,684	16			18,822	18,822	4,648	
511525-GQ-4	LAKEHAVEN WA SWR DIST REV SER 1973 01/01/2002	01/01/2002	MATURED		145,000	145,000	145,000	145,000						4,205	
511525-GM-3	LAKEHAVEN WA SWR DIST REV SER 1974 05/01/2002	05/01/2002	MATURED		65,000	65,000	65,000	65,000						2,113	
664235-BX-5	NORTHEAST LAKE WA SWR DIST REV REF 07/01/2004	07/01/2002	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						22,715	
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001 12/01/2020	11/06/2002	PRAGER MCCARTHY & SEALY		1,189,400	1,200,000	1,154,772	1,156,439	584			32,961	32,961	58,361	
735387-AJ-1	PORT OF SEATTLE WA PFC REV 1998 B 12/01/2008	08/05/2002	PRAGER MCCARTHY & SEALY		320,010	295,000	309,069	304,656	(791)			15,354	15,354	10,120	
735388-3S-7	PORT OF SEATTLE WA REV 2001 B 04/01/2009	12/09/2002	PIPER JAFFRAY INC		2,215,900	2,000,000	2,166,240	2,143,755	(18,540)			72,145	72,145	126,806	
735439-HF-1	PORT TACOMA WA REV 1997 12/01/2004	05/16/2002	Various		1,454,152	1,385,000	1,381,718	1,383,293	216			70,859	70,859	28,083	
812626-JZ-3	SEATTLE WA G O LTD 2002 REF 07/01/2015	05/13/2002	PRAGER MCCARTHY & SEALY		204,670	200,000	203,734	203,652	(82)			1,018	1,018	3,750	
812626-KA-6	SEATTLE WA G O LTD 2002 REF 07/01/2016	08/19/2002	Various		2,755,208	2,700,000	2,728,296	2,728,127	(169)			27,081	27,081	21,667	
812634-AB-9	SEATTLE WA HSG AUTH ALASKA APT 1990 B 03/15/2021	03/15/2002	CALLED @ 100.00		136,250	136,250	136,250	136,250						6,813	
812634-AG-8	SEATTLE WA HSG AUTH ALASKA APT 1991 A 03/15/2020	03/15/2002	CALLED @ 100.00		40,000	40,000	37,200	37,733	44			2,267	2,267	2,800	
812634-AA-1	SEATTLE WA HSG AUTH ALASKA APTS 1990A 03/15/2020	03/15/2002	CALLED @ 100.00		90,000	90,000	83,700	84,900	98			5,100	5,100	6,300	
812634-AC-7	SEATTLE WA HSG AUTH INTL APT 1990 B 03/15/2021	03/15/2002	CALLED @ 100.00		118,697	118,697	118,697	118,697						5,935	
812659-E7-1	SEATTLE WA SEWER SYS REF REV 92 V 01/01/2032	01/01/2002	CALLED @ 102.00000000		6,681,000	6,550,000	6,284,725	6,300,387				380,613	380,613	203,050	
812728-FG-3	SEATTLE WA WATER SYS REV 1999 03/01/2029	08/27/2002	PRAGER MCCARTHY & SEALY		2,252,712	2,210,000	2,214,420	2,214,220	(200)			38,492	38,492	104,924	
86386N-AF-9	SLFA ASSN WASH ED LOANS 12/01/2035	09/13/2002	HOUGH, WILLIAM R., & COMPANY		14,200,000	14,200,000	14,199,148	14,199,149	0			851	851	25,182	
86386N-AJ-1	SLFA ASSN WASH ED LOANS 12/01/2036	11/22/2002	HOUGH, WILLIAM R., & COMPANY		48,800,000	48,800,000	48,799,520	48,799,526	6			474	474	341,839	
873519-FC-1	TACOMA WA ELEC SYS REV REF 1997 01/01/2014	06/04/2002	Various		7,120,901	6,740,000	7,005,691	6,966,588	(12,006)			154,313	154,313	338,883	
873545-DR-5	TACOMA WA SWR REV REF 1994 B 12/01/2007	05/10/2002	PRAGER MCCARTHY & SEALY		4,388,251	3,590,000	4,647,399	4,278,900	(40,137)			109,351	109,351	128,947	
939781-QR-4	WASHINGTON HIGHER ED UNIV PUGET SOUND 98 10/01/2030	11/01/2002	E BOND TRADE		204,143	200,000	197,554	197,576	22			6,567	6,567	7,182	
939780-YU-0	WASHINGTON HLTH CARE CATHOLIC HLTH 90 06/01/2020	06/01/2002	CALLED @ 100.00000000		14,500,000	14,500,000	14,018,890	14,129,853	18,294			370,147	370,147	580,000	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
93978E-TE-2	WASHINGTON HLTH CARE CHILDRENS HOSP 01 10/01/2031	02/21/2002	Various		13,656,009	14,000,000	13,757,380	13,758,281	654			(102,272)	(102,272)	195,938	
93978E-GC-0	WASHINGTON HLTH CARE MULTICARE 98 08/15/2005	09/03/2002	Various		5,647,036	5,290,000	5,431,402	5,359,717	(8,917)			287,318	287,318	216,633	
93978E-GD-8	WASHINGTON HLTH CARE MULTICARE 98 08/15/2006	07/11/2002	LOOP CAPITAL MARKETS		346,045	320,000	327,414	324,118	(491)			21,927	21,927	14,711	
93978E-GH-9	WASHINGTON HLTH CARE MULTICARE 98 08/15/2010	02/11/2002	LOOP CAPITAL MARKETS		2,669,850	2,500,000	2,568,175	2,552,238	(585)			117,612	117,612	65,260	
939780-M5-8	WASHINGTON HLTH CARE SACRED HEART 92 02/15/2012	02/15/2002	CALLED @ 102.00000000		3,570,000	3,500,000	3,465,000	3,477,802	416			92,198	92,198	120,313	
939828-QQ-5	WASHINGTON PUB PWR SUP NUCLEAR 2 93A 07/01/2008	05/28/2002	PRE-REFUNDING		1,046,443	1,000,000	1,057,210	1,046,443	(2,664)					28,500	
939828-WG-0	WASHINGTON PUB PWR SUP NUCLEAR 2 93B 07/01/2007	08/27/2002	Various		1,397,410	1,250,000	1,370,000	1,323,891	(8,093)			73,519	73,519	77,117	
939828-WL-9	WASHINGTON PUB PWR SUP NUCLEAR 2 93B 07/01/2006	05/08/2002	E BOND TRADE		163,028	150,000	162,459	157,220	(570)			5,808	5,808	7,081	
939828-XD-6	WASHINGTON PUB PWR SUP NUCLEAR 2 96A 07/01/2008	08/26/2002	PRAGER MCCARTHY & SEALY		395,037	350,000	392,641	378,714	(2,016)			16,323	16,323	20,725	
939828-YK-9	WASHINGTON PUB PWR SUP NUCLEAR 2 97A 07/01/2011	11/26/2002	PRAGER MCCARTHY & SEALY		481,806	450,000	465,521	463,793	(1,609)			18,013	18,013	32,594	
939745-B3-8	WASHINGTON ST G O MOTOR VEH TAX 1999 C 01/01/2024	08/26/2002	Various		6,935,731	6,865,000	6,905,915	6,894,238	(2,204)			41,493	41,493	389,306	
939745-C8-6	WASHINGTON ST G O SER 1999 S-1 CUR INT 01/01/2012	02/15/2002	HUTCHINSON SHOCKEY ERLEY & CO		4,887,530	4,700,000	4,786,903	4,776,123	(1,314)			111,407	111,407	150,139	
939741-SC-9	WASHINGTON ST G O VAR PURP 1993 B 05/01/2010	04/04/2002	ABN AMRO SECURITIES (USA) INC		6,191,264	5,765,000	6,364,272	6,297,417	(15,057)			(106,153)	(106,153)	139,161	
939745-MV-4	WASHINGTON ST G O VAR PURP 1997 E 07/01/2008	02/14/2002	LOOP CAPITAL MARKETS		481,993	460,000	457,475	458,372	30			23,621	23,621	14,045	
939745-MW-2	WASHINGTON ST G O VAR PURP 1997 E 07/01/2009	02/20/2002	LOOP CAPITAL MARKETS		364,776	350,000	347,204	348,088	30			16,688	16,688	10,915	
939745-NA-9	WASHINGTON ST G O VAR PURP 1997 E 07/01/2013	06/05/2002	Various		4,753,460	4,625,000	4,693,080	4,680,253	(4,135)			73,208	73,208	215,448	
939745-NB-7	WASHINGTON ST G O VAR PURP 1997 E 07/01/2014	06/11/2002	HUTCHINSON SHOCKEY ERLEY & CO		2,142,955	2,095,000	2,025,718	2,033,747	1,632			109,208	109,208	99,803	
939745-NK-7	WASHINGTON ST G O VAR PURP 1997 E 07/01/2022	08/23/2002	PRAGER MCCARTHY & SEALY		15,108	15,000	14,876	14,888	3			220	220	869	
939745-QF-5	WASHINGTON ST G O VAR PURP 1998 A 01/01/2023	08/08/2002	PRAGER MCCARTHY & SEALY		3,086,594	3,100,000	3,048,881	3,053,731	908			32,863	32,863	174,083	
939745-VX-0	WASHINGTON ST G O VAR PURP 1999 A 07/01/2014	04/19/2002	LOOP CAPITAL MARKETS		238,167	230,000	228,864	228,983	19			9,185	9,185	9,828	
939745-YZ-2	WASHINGTON ST G O VAR PURP 1999 B 01/01/2015	07/09/2002	Various		1,018,343	1,000,000	1,007,590	1,005,564	(248)			12,779	12,779	42,569	
939745-7U-3	WASHINGTON ST G O VAR PURP 2001 C 01/01/2012	11/07/2002	Various		1,999,854	1,850,000	1,912,789	1,904,482	(3,577)			95,372	95,372	108,444	
939745-7V-1	WASHINGTON ST G O VAR PURP 2001 C 01/01/2013	07/10/2002	Various		5,530,313	5,250,000	5,386,028	5,369,801	(6,024)			160,512	160,512	269,676	
939745-7W-9	WASHINGTON ST G O VAR PURP 2001 C 01/01/2014	12/11/2002	Various		7,616,431	7,200,000	7,329,312	7,310,541	(9,116)			305,890	305,890	480,958	
93974A-EQ-3	WASHINGTON ST G O VAR PURP 2002 A 07/01/2015	12/13/2002	PRAGER MCCARTHY & SEALY		6,690,835	6,450,000	6,550,104	6,543,009	(4,064)			147,825	147,825	294,812	
93974A-EZ-3	WASHINGTON ST G O VAR PURP 2002 A 07/01/2024	11/06/2002	Various		9,125,995	9,175,000	8,904,154	8,906,845	2,691			219,149	219,149	274,465	
93974A-KG-8	WASHINGTON ST G O VAR PURP 2003 A 07/01/2021	09/17/2002	PRAGER MCCARTHY & SEALY		727,013	700,000	703,759	703,728	(31)			23,285	23,285	4,764	
93974A-KH-6	WASHINGTON ST G O VAR PURP 2003 A 07/01/2022	12/11/2002	Various		4,053,150	4,000,000	3,999,760	3,999,761	1			53,389	53,389	25,153	
93974A-KL-7	WASHINGTON ST G O VAR PURP 2003 A 07/01/2025	10/23/2002	Various		3,284,533	3,245,000	3,227,282	3,227,321	39			57,212	57,212	20,460	
93974A-KM-5	WASHINGTON ST G O VAR PURP 2003 A 07/01/2026	11/22/2002	PRAGER MCCARTHY & SEALY		222,365	225,000	221,900	221,916	17			449	449	3,139	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
93974A-KN-3	WASHINGTON ST G O VAR PURP 2003 A 07/01/2027	12/02/2002	Various		4,133,000	4,150,000	4,085,883	4,086,098	215			46,902	46,902	41,368	
939745-PB-5	WASHINGTON ST G O VAR PURP R-98A REF 07/01/2012	06/07/2002	BAIRD (ROBERT W.) & CO. INC		2,054,078	1,985,000	1,982,023	1,982,761	76			71,317	71,317	94,012	
939745-PC-3	WASHINGTON ST G O VAR PURP R-98A REF 07/01/2013	06/18/2002	SOUTHWEST SECURITIES, INC		5,353,897	5,170,000	5,116,234	5,128,192	1,324			225,705	225,705	251,319	
93978K-KQ-0	WASHINGTON ST HSG FIN COMMN 12/01/2025	12/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						3,738	
WEST VIRGINIA															
084239-EM-0	BERKELEY CNTY WV BRD ED PUB SCH 02 05/01/2015	04/18/2002	PRAGER MCCARTHY & SEALY		258,010	250,000	254,933	254,867	(66)			3,143	3,143	2,847	
084239-EP-3	BERKELEY CNTY WV BRD ED PUB SCH 02 05/01/2017	08/12/2002	SALOMON SMITH BARNEY		317,742	300,000	300,999	300,965	(34)			16,777	16,777	8,083	
12681C-BX-1	CABELL CNTY WV BRD ED G O REF 1997 05/01/2006	04/16/2002	Various		1,725,870	1,595,000	1,658,736	1,643,655	(2,709)			82,215	82,215	36,722	
12681C-BY-9	CABELL CNTY WV BRD ED G O REF 1997 05/01/2005	04/16/2002	Various		2,137,283	2,000,000	2,066,440	2,047,104	(4,141)			90,178	90,178	50,226	
447805-AY-8	HURRICANE WV SWR REV SER 1977 04/01/2002	04/01/2002	MATURED		20,000	20,000	20,200	20,000	20,000					650	
573632-FB-7	MARTINSBURG WV WTRWKS SWR SYS 2001 09/01/2026	01/08/2002	Various		651,628	670,000	660,587	660,655	5			(9,026)	(9,026)	12,056	
617549-BR-0	MORGANTOWN WV SEW SYS IMPT & REF 06/01/2002	06/01/2002	MATURED		600,000	600,000	600,000	600,000						33,000	
728896-BT-7	PLEASANTS CNTY WV PCR POTOMAC ED 98D 11/01/2007	04/15/2002	E BOND TRADE		157,257	150,000	150,938	150,585	(27)			6,672	6,672	3,270	
95648M-BY-4	WEST VIRGINIA ECON DEV CORR FAC 02A 06/01/2020	07/16/2002	PRAGER MCCARTHY & SEALY		204,264	200,000	197,624	197,657	33			6,607	6,607	5,111	
95648M-BQ-1	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2012	08/02/2002	PRAGER MCCARTHY & SEALY		387,749	350,000	375,690	375,044	(646)			12,705	12,705	6,829	
95648M-BR-9	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2013	04/18/2002	PRAGER MCCARTHY & SEALY		273,715	250,000	267,423	267,133	(289)			6,582	6,582	3,743	
95648M-CA-5	WEST VIRGINIA ECON DEV CORR FAC 02B 06/01/2026	11/18/2002	Various		867,761	865,000	848,228	848,458	231			19,303	19,303	46,083	
956489-AS-7	WEST VIRGINIA ECON WV UNIV FDTN 02B 07/15/2031	12/02/2002	Various		6,640,013	6,775,000	6,561,791	6,563,202	1,411			76,811	76,811	140,722	
95662M-EG-1	WEST VIRGINIA HSG DEV FUND SER 1997D 11/01/2032	11/01/2002	CALLED @ 100.00000000		530,000	530,000	533,710	532,469	(232)			(2,469)	(2,469)	31,535	
956540-KZ-0	WEST VIRGINIA SCH BLDG AUTH REV 07/01/2021	09/03/2002	PRAGER MCCARTHY & SEALY		4,171,081	4,050,000	4,074,381	4,073,032	(1,349)			98,049	98,049	128,406	
956597-BD-9	WEST VIRGINIA ST BLDG COMMN JAIL 98A 07/01/2003	05/16/2002	SALOMON SMITH BARNEY		1,756,678	1,700,000	1,758,327	1,714,577	(4,961)			42,101	42,101	75,556	
956597-BF-4	WEST VIRGINIA ST BLDG COMMN JAIL 98A 07/01/2005	08/29/2002	Various		806,027	750,000	778,343	763,322	(2,323)			42,705	42,705	39,507	
956597-BG-2	WEST VIRGINIA ST BLDG COMMN JAIL 98A 07/01/2006	05/16/2002	E BOND TRADE		106,793	100,000	103,580	102,042	(175)			4,751	4,751	4,444	
956695-NE-6	WEST VIRGINIA WTR DEV AUTH PROG II 99A 11/01/2033	08/15/2002	PRAGER MCCARTHY & SEALY		301,252	300,000	286,698	287,163	96			14,089	14,089	18,763	
WISCONSIN															
241391-DK-4	DE PERE WIS UNI SCH DIST REF 2001 10/01/2013	10/02/2002	PRAGER MCCARTHY & SEALY		167,379	150,000	159,242	158,552	(591)			8,827	8,827	8,250	
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001 03/01/2016	12/20/2002	PRAGER MCCARTHY & SEALY		370,467	350,000	353,350	353,124	(155)			17,343	17,343	17,847	
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001 03/01/2017	07/02/2002	PRAGER MCCARTHY & SEALY		103,121	100,000	100,346	100,327	(12)			2,794	2,794	4,264	
346757-BH-9	FT ATKINSON WI WTRWKS MTG 08/01/2002	08/01/2002	MATURED		160,000	160,000	160,000	160,000	160,000					12,400	
346757-BJ-5	FT ATKINSON WI WTRWKS MTG 08/01/2003	08/01/2002	CALLED @ 100.00000000		170,000	170,000	167,775	169,758	169,758			242	242	13,175	
489828-DF-7	KENOSHA WI SWR SYS MTG REF SER 1983 01/01/2002	01/01/2002	MATURED		675,000	675,000	675,000	675,000						33,750	
602248-AH-9	MILWAUKEE CNTY WI ARPT SYS 2000 A 12/01/2009	04/05/2002	E BOND TRADE		105,800	100,000	99,482	99,561	13			6,239	6,239	1,881	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
602245-KH-4	MILWAUKEE CNTY WI G O CORP PURP 01 A 10/01/2015	04/24/2002	PRAGER MCCARTHY & SEALY		102,507	100,000	101,216	101,193	(23)			1,314	1,314	5,389	
602364-M6-5	MILWAUKEE WI G O CORP PURP 1999 P 12/15/2011	03/06/2002	RED CAPITAL MARKETS		1,628,100	1,500,000	1,592,580	1,582,020	(1,711)			46,080	46,080	19,708	
602409-CG-7	MILWAUKEE WI MET SEW DIST REF 1997A 10/01/2010	06/07/2002	Various		9,354,929	8,805,000	9,255,904	9,174,199	(20,873)			180,730	180,730	290,286	
689896-AN-8	OUTAGAMIE CNTY WI ARPT AIR WI PROJ 10/01/2009	10/01/2002	CALLED @ 100.00000000		460,000	460,000	460,000	460,000						36,800	
846754-ED-7	SPARTA WI AREA SCH DIST G O REF 2001 03/01/2012	04/05/2002	PRAGER MCCARTHY & SEALY		1,322,591	1,270,000	1,349,058	1,346,139	(1,696)			(23,548)	(23,548)	30,868	
864056-CY-0	STURGEON BAY WI COMBINED UTIL REV 90 01/01/2010	01/01/2002	CALLED @ 100.00000000		305,000	305,000	305,000	305,000						11,438	
902093-AA-1	TWO RIVERS WI INDL DEV SIEBE PLC 78A 10/01/2003	10/01/2002	CALLED @ 100.00		200,000	200,000	200,000	200,000	200,000					14,000	
902098-EH-1	TWO RIVERS WI PUB SCH DIST REF 02 03/01/2020	11/07/2002	E BOND TRADE		102,867	100,000	99,184	99,194	10			3,673	3,673	1,639	
976642-AR-9	WISCONSIN DELLS WI WTR SYS MTG 04/01/2002	04/01/2002	MATURED		60,000	60,000	60,000	60,000	60,000					2,400	
97710N-KS-4	WISCONSIN HLTH & ED AURORA HLTH 97 08/15/2008	11/26/2002	PRAGER MCCARTHY & SEALY		227,716	200,000	226,346	217,028	(2,380)			10,688	10,688	15,567	
97710N-LB-0	WISCONSIN HLTH & ED AURORA HLTH 97 08/15/2027	05/09/2002	Various		22,186,371	22,650,000	22,391,801	22,409,827	1,238			(223,456)	(223,456)	699,895	
97710V-BW-7	WISCONSIN HLTH & ED FROEDTERT HLTH 01 10/01/2030	08/22/2002	BANK ONE CAPTIAL MARKETS		1,934,040	2,000,000	1,933,020	1,934,133	827			(93)	(93)	135,719	
97710N-ZJ-8	WISCONSIN HLTH & ED MARQUETTE UNIV 98 06/01/2010	11/25/2002	Various		3,956,794	3,600,000	3,890,232	3,848,989	(16,194)			107,805	107,805	130,200	
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A 02/15/2022	12/26/2002	PRAGER MCCARTHY & SEALY		1,224,452	1,200,000	1,187,400	1,187,667	267			36,785	36,785	43,847	
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A 02/15/2025	11/26/2002	PRAGER MCCARTHY & SEALY		2,208,756	2,200,000	2,182,444	2,182,627	183			26,129	26,129	85,959	
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A 02/15/2032	07/25/2002	Various		4,541,169	4,600,000	4,542,500	4,542,764	264			(1,595)	(1,595)	122,135	
97710N-RQ-1	WISCONSIN HLTH & ED UNITED HEALTH 98 12/15/2027	11/12/2002	PRAGER MCCARTHY & SEALY		205,770	200,000	197,628	197,835	47			7,935	7,935	14,875	
97710N-NK-8	WISCONSIN HLTH & ED WAUSAU HOSP 98A 08/15/2003	07/15/2002	Various		1,034,990	1,000,000	1,031,430	1,006,754	(3,314)			28,236	28,236	46,215	
97710N-NN-2	WISCONSIN HLTH & ED WAUSAU HOSP 98A 08/15/2006	08/14/2002	Various		2,319,368	2,145,000	2,215,377	2,183,408	(3,195)			135,960	135,960	82,353	
97710N-NP-7	WISCONSIN HLTH & ED WAUSAU HOSP 98A 08/15/2007	04/19/2002	FLEET SECURITIES		432,884	400,000	428,060	417,162	(892)			15,722	15,722	15,217	
976900-4X-5	WISCONSIN HSG ECON AUTH HMEOWNSHP 94C 07/01/2017	07/01/2002	CALLED @ 100.00000000		985,000	985,000	985,000	985,000						63,040	
97689P-BK-3	WISCONSIN HSG ECON AUTH HMEOWNSHP 95A 03/01/2016	09/01/2002	CALLED @ 100.00000000		490,000	490,000	490,000	490,000						33,810	
97689P-NG-9	WISCONSIN HSG ECON AUTH HMEOWNSHP 97H 09/01/2028	09/01/2002	CALLED @ 100.00000000		150,000	150,000	137,226	137,673	80			12,327	12,327	8,625	
97689P-PF-9	WISCONSIN HSG ECON AUTH HMEOWNSHP 98B 03/01/2028	03/01/2002	CALLED @ 100.00000000		105,000	105,000	94,066	94,433	36			10,567	10,567	5,880	
977056-HW-3	WISCONSIN ST G O 1997 SER 1 REF 05/01/2012	01/29/2002	E BOND TRADE		345,048	325,000	328,292	327,633	(31)			17,416	17,416	4,255	
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF 05/01/2013	11/25/2002	Various		1,717,826	1,620,000	1,682,548	1,680,958	(1,590)			36,868	36,868	29,081	
977056-X7-0	WISCONSIN ST G O 2002 SER 1 REF 05/01/2016	07/23/2002	PRAGER MCCARTHY & SEALY		1,178,800	1,100,000	1,135,046	1,134,248	(798)			44,551	44,551	19,664	
977056-VY-3	WISCONSIN STATE HOUSING VETERANS 05/01/2020	12/01/2002	CALLED @ 100.00000000		1,095,000	1,095,000	977,485	987,062	1,299			107,938	107,938	32,661	
WYOMING															
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99 06/01/2030	06/12/2002	PRAGER MCCARTHY & SEALY		504,540	500,000	492,790	492,855	65			11,685	11,685	27,417	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
638813-BJ-3	NATRONA CNTY WY HOSP WYOMING MED 98 09/15/2007	04/18/2002	E BOND TRADE		265,565	250,000	253,698	252,340	(117)			13,225	13,225	7,569	
727809-CJ-2	PLATTE CNTY WY PCR BASIN ELEC 94 01/01/2006	03/06/2002	BELLEHAVEN INVESTMENT, INC		3,284,326	3,100,000	3,106,200	3,104,002	(187)			180,324	180,324	106,563	
727809-CL-7	PLATTE CNTY WY PCR BASIN ELEC 94 01/01/2007	04/23/2002	Various		2,234,863	2,115,000	2,192,219	2,159,106	(2,694)			75,757	75,757	87,495	
98322P-FL-8	WYOMING CMNTY DEV AUTH HSG 1996 SER 6 12/01/2028	12/01/2002	CALLED @ 100.00000000		2,300,000	2,300,000	2,297,125	2,297,335	33			2,665	2,665	150,899	
98322P-GF-0	WYOMING CMNTY DEV AUTH HSG 1997 SER 2 06/01/2029	12/01/2002	CALLED @ 100.00000000		4,755,000	4,755,000	4,755,000	4,755,000						304,985	
98322P-MY-2	WYOMING CMNTY DEV AUTH HSG 1999 SER 4 12/01/2029	12/01/2002	CALLED @ 100.00000000		3,330,000	3,330,000	3,105,591	3,114,601	3,088			215,399	215,399	172,931	
98322P-QE-2	WYOMING CMNTY DEV AUTH HSG REV AMT SER-1 12/01/2030	12/01/2002	CALLED @ 100.00000000		2,185,000	2,185,000	2,185,000	2,185,000						143,117	
983483-BN-7	WYOMING STUDENT LOAN CORP 06/01/2036	09/16/2002	Various		10,000,000	10,000,000	9,999,820	9,999,821	0			179	179	114,039	
983490-AH-6	WYOMING TAX EXEMPT TRST COP 1989 12/01/2008	12/21/2001	CALLED @ 100.00		60,024	60,024	57,111	58,321	(144)			1,703	1,703	2,908	
SPECIAL REVENUE AND ASSESSMENTS UNITED STATES Other States															
312915-KZ-3	FED HOME LOAN MTG CORP 1497 D 02/15/2019	05/01/2002	SCHEDULED REDEMPTION		1,335,067	1,335,067	1,315,458	1,335,067	2,013					22,086	
3133T1-BW-1	FED HOME LOAN MTG CORP 1584 HA 11/15/2021	12/10/2002	Various		19,160,132	19,000,000	16,568,595	17,988,238	483,093			1,171,894	1,171,894	666,900	
31295X-CM-6	FED HOME LOAN MTG CORP GOLD #A01876 03/01/2011	12/01/2002	SCHEDULED REDEMPTION		24,741	24,741	25,425	24,741	(897)					1,323	
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209 06/01/2021	12/01/2002	SCHEDULED REDEMPTION		1,683,121	1,683,121	1,737,227	1,683,121	(53,215)					70,571	
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214 06/01/2021	12/01/2002	SCHEDULED REDEMPTION		13,736	13,736	14,116	13,736	(340)					618	
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240 12/01/2021	12/01/2002	SCHEDULED REDEMPTION		1,052,013	1,052,013	1,075,090	1,052,013	(21,989)					43,561	
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244 10/01/2021	12/01/2002	SCHEDULED REDEMPTION		1,226,775	1,226,775	1,176,746	1,226,775	49,892					51,392	
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252 03/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,039,843	1,039,843	1,061,904	1,039,843	(20,334)					43,670	
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254 04/01/2022	12/01/2002	SCHEDULED REDEMPTION		375,062	375,062	382,565	375,062	(6,801)					15,806	
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		4,292	4,292	4,397	4,292	(105)					164	
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		879,437	879,437	900,873	879,437	(21,436)					35,050	
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		1,036,300	1,036,300	1,064,777	1,036,300	(26,867)					48,223	
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		347,934	347,934	358,293	347,934	(10,359)					12,439	
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896 03/01/2029	12/01/2002	Various		31,082	31,082	32,132	31,082	(1,050)					678	
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		374,733	374,733	384,548	374,733	(9,868)					16,770	
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		50,703	50,703	51,939	50,703	(1,236)					1,892	
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921 06/01/2029	12/01/2002	Various		712,200	712,200	740,258	712,200	(19,180)			(0)	(0)	4,944	
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		22,215	22,215	23,107	22,215	(892)					708	
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		2,689,575	2,689,575	2,789,094	2,689,575	(89,978)					82,908	
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		703,400	703,400	723,519	703,400	(17,528)					29,950	
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		64,867	64,867	66,870	64,867	(1,996)					3,912	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		8,704	8,704	9,054	8,704	(350)					274	
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		377,174	377,174	387,727	377,174	(9,614)					17,867	
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		15,173,967	15,173,967	15,675,832	15,173,967	(501,936)					506,514	
31292H-FU-3	FED HOME LOAN MTG CORP GOLD #C01079 04/01/2030	09/10/2002	Various		80,870	80,870	84,054	80,870	(2,108)					505	
31292H-F3-3	FED HOME LOAN MTG CORP GOLD #C01086 06/01/2030	02/26/2002	Various		554,253	554,253	576,077	554,253	(14,317)					4,803	
31292H-GC-2	FED HOME LOAN MTG CORP GOLD #C01095 04/01/2030	10/31/2002	Various		59,015	57,663	58,501	58,193	(377)			822	822	2,715	
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		97,984	97,984	101,317	97,984	(2,712)					2,210	
31292H-GP-3	FED HOME LOAN MTG CORP GOLD #C01106 06/01/2030	05/01/2002	Various		0	0	0	0	0			(0)	(0)	0	
31292H-GZ-1	FED HOME LOAN MTG CORP GOLD #C01116 07/01/2030	01/01/2002	SCHEDULED REDEMPTION		649,477	649,477	675,050	649,477	(16,594)					5,631	
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		462,403	462,403	476,782	462,403	(11,189)					17,894	
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		521,546	521,546	542,092	521,546	(13,785)					3,587	
31292H-JR-6	FED HOME LOAN MTG CORP GOLD #C01172 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		672,384	672,384	668,717	672,384	3,667					9,943	
31292H-JU-9	FED HOME LOAN MTG CORP GOLD #C01175 12/01/2030	10/31/2002	Various		1,084,019	1,041,915	1,077,780	1,074,668	(3,112)			9,351	9,351	11,110	
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		148,503	148,503	152,881	148,503	(4,060)					7,389	
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188 02/01/2031	12/01/2002	Various		9,179	9,179	9,403	9,179	(224)					367	
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		105,556	105,556	109,729	105,556	(3,022)					1,182	
31292H-KX-1	FED HOME LOAN MTG CORP GOLD #C01210 03/01/2031	12/01/2002	Various		408,733	408,733	406,504	408,733	2,229					6,054	
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		595,349	595,349	615,825	595,349	(20,013)					21,816	
31292H-LZ-5	FED HOME LOAN MTG CORP GOLD #C01244 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		61,132	61,132	60,920	61,132	212					908	
31292H-L9-3	FED HOME LOAN MTG CORP GOLD #C01252 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		69,395	69,395	69,138	69,395	256					1,024	
31292H-MU-5	FED HOME LOAN MTG CORP GOLD #C01271 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		215,718	215,718	216,227	215,718	970					2,770	
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		393,337	393,337	408,764	393,337	(15,426)					11,794	
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277 05/01/2031	12/01/2002	Various		375,797	375,797	385,037	375,797	(9,240)			(0)	(0)	14,968	
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		691,572	691,572	719,328	691,572	(27,439)					21,897	
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286 10/01/2031	05/09/2002	Various		15,075,951	15,298,470	14,870,020	14,888,455	(106,922)			187,497	187,497	335,367	
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		9,728	9,728	10,118	9,728	(391)					328	
31292H-N3-4	FED HOME LOAN MTG CORP GOLD #C01310 12/01/2031	12/01/2002	Various		106,692	106,692	106,110	106,692	582					1,596	
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311 10/01/2031	12/01/2002	Various		54,695	54,695	56,578	54,695	(1,883)					864	
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		244,886	244,886	252,164	244,886	(6,368)					9,902	
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329 12/01/2031	12/01/2002	Various		2,226,482	2,226,482	2,280,753	2,226,482	(54,271)			(0)	(0)	94,833	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31292H-P4-0	FED HOME LOAN MTG CORP GOLD #C01343 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		892,247	892,247	888,652	892,247	3,595					13,338	
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345 01/01/2032	12/01/2002	Various		27,876,284	26,861,307	27,534,937	27,403,879	(131,059)			472,406	472,406	97,218	
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		997,893	997,893	1,032,742	997,893	(34,850)					15,829	
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		629,674	629,674	648,295	629,674	(14,543)					25,594	
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371 03/01/2032	12/01/2002	Various		511,040	511,040	532,121	511,040	(21,080)					10,123	
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260 03/01/2027	12/01/2002	SCHEDULED REDEMPTION		2,927	2,927	2,998	2,927	(71)					117	
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		314,522	314,522	303,317	314,522	8,785					13,832	
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		133,217	133,217	128,471	133,217	4,488					6,337	
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		351,608	351,608	339,082	351,608	10,910					18,402	
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		55,849	55,849	53,860	55,849	1,633					1,888	
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		70,104	70,104	72,056	70,104	(1,791)					4,053	
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		6,901	6,901	7,069	6,901	(168)					252	
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		22,771	22,771	22,029	22,771	653					499	
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		106,227	106,227	102,982	106,227	2,865					4,682	
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		39,938	39,938	38,718	39,938	990					2,038	
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		64,043	64,043	63,613	64,043	429					2,211	
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		560,839	560,839	557,780	560,839	3,059					7,933	
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		272,948	272,948	271,894	272,948	1,054					3,953	
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		112,222	112,222	111,468	112,222	637					4,984	
31293W-6L-9	FED HOME LOAN MTG CORP GOLD #C31775 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		189,870	189,870	195,157	189,870	(4,851)					10,373	
31293X-RC-4	FED HOME LOAN MTG CORP GOLD #C32283 11/01/2028	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		139,568	139,568	143,712	139,568	(3,306)					6,592	
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		371,409	371,409	382,427	371,409	(8,768)					14,009	
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		292,076	292,076	301,751	292,076	(9,675)					11,416	
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		187,149	187,149	192,674	187,149	(4,538)					10,572	
31293Y-KJ-4	FED HOME LOAN MTG CORP GOLD #C32997 11/01/2028	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		136,653	136,653	141,180	136,653	(4,527)					5,074	
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		523,016	523,016	541,183	523,016	(17,669)					21,586	
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		76,870	76,870	79,010	76,870	(1,928)					4,299	
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		74,010	74,010	76,181	74,010	(1,814)					3,622	

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31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		9,647	9,647	9,929	9,647	(235)					1,659	
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		178,723	178,723	184,403	178,723	(4,608)					7,425	
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		300,932	300,932	309,324	300,932	(7,653)					12,487	
31294B-NZ-4	FED HOME LOAN MTG CORP GOLD #C34908 02/01/2029	10/31/2002	Various		723,099	707,613	684,837	694,123	9,315			28,976	28,976	32,458	
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023 10/01/2028	12/01/2002	SCHEDULED REDEMPTION		4,278	4,278	4,406	4,278	(127)					137	
31294B-TW-5	FED HOME LOAN MTG CORP GOLD #C35065 12/01/2028	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		147,449	147,449	151,549	147,449	(3,750)					6,313	
31294B-3G-8	FED HOME LOAN MTG CORP GOLD #C35299 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		44,195	44,195	45,407	44,195	(1,152)					3,303	
31294B-4M-4	FED HOME LOAN MTG CORP GOLD #C35328 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		444,221	444,221	457,104	444,221	(10,987)					22,196	
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		67,236	67,236	69,238	67,236	(2,002)					1,959	
31294B-5R-2	FED HOME LOAN MTG CORP GOLD #C35356 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		25,979	25,979	26,650	25,979	(719)					1,417	
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		314,066	314,066	321,721	314,066	(7,655)					11,428	
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		392,274	392,274	403,926	392,274	(9,457)					18,645	
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		283,647	283,647	291,091	283,647	(7,650)					12,404	
31294C-HK-2	FED HOME LOAN MTG CORP GOLD #C35634 01/01/2029	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		246,588	246,588	253,464	246,588	(6,271)					9,167	
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		8,813	8,813	9,028	8,813	(215)					359	
31294C-S5-3	FED HOME LOAN MTG CORP GOLD #C35940 06/01/2029	01/01/2002	SCHEDULED REDEMPTION		316,182	316,182	328,631	316,182	(7,292)					4,586	
31294C-S7-9	FED HOME LOAN MTG CORP GOLD #C35942 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		62,150	62,150	63,855	62,150	(1,620)					4,139	
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		11,366	11,366	11,698	11,366	(277)					1,715	
31294C-WR-0	FED HOME LOAN MTG CORP GOLD #C36056 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		44,599	44,599	45,672	44,599	(1,289)					2,193	
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		63,035	63,035	65,123	63,035	(2,088)					1,660	
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		243,800	243,800	249,743	243,800	(5,943)					8,854	
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		523,330	523,330	540,665	523,330	(17,335)					15,241	
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		954,482	954,482	981,769	954,482	(24,011)					40,212	
31294D-MN-8	FED HOME LOAN MTG CORP GOLD #C36665 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,743	1,743	1,792	1,743	(44)					86	
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999 06/01/2029	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		15,115	15,115	15,523	15,115	(398)					2,041	
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		228,144	228,144	235,308	228,144	(6,017)					8,701	
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		19,748	19,748	20,288	19,748	(508)					1,094	

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31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		153,446	153,446	157,672	153,446	(3,964)					8,274	
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		63,226	63,226	61,102	63,226	1,482					2,421	
31294E-HW-2	FED HOME LOAN MTG CORP GOLD #C37445 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		110,430	110,430	106,789	110,430	5,057					4,240	
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523 02/01/2029	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31294E-MX-4	FED HOME LOAN MTG CORP GOLD #C37574 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		510,467	510,467	530,566	510,467	(12,120)					21,310	
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		624,704	624,704	642,033	624,704	(15,978)					27,288	
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		112,231	112,231	115,177	112,231	(3,027)					5,147	
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871 06/01/2029	12/01/2002	Various		146,335	146,335	150,333	146,335	(3,801)					8,001	
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914 08/01/2028	12/01/2002	Various		188,606	188,606	193,203	188,606	(4,597)			(0)	(0)	7,394	
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		136,895	136,895	140,849	136,895	(3,378)					5,828	
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		57,285	57,285	58,817	57,285	(1,523)					5,668	
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		223,417	223,417	229,790	223,417	(5,524)					9,608	
31294F-T4-8	FED HOME LOAN MTG CORP GOLD #C38671 06/01/2029	01/01/2002	SCHEDULED REDEMPTION		1,136	1,136	1,181	1,136	(27)					10	
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		541,577	541,577	562,525	541,577	(15,223)					5,494	
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		387,057	387,057	399,878	387,057	(12,821)					14,856	
31294G-DB-7	FED HOME LOAN MTG CORP GOLD #C39098 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		162,264	162,264	167,024	162,264	(3,976)					5,871	
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		37,149	37,149	38,379	37,149	(1,231)					1,179	
31294G-LT-9	FED HOME LOAN MTG CORP GOLD #C39338 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		256,882	256,882	263,975	256,882	(6,569)					11,597	
31294G-LU-6	FED HOME LOAN MTG CORP GOLD #C39339 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		11,599	11,599	11,945	11,599	(345)					292	
31294G-SC-9	FED HOME LOAN MTG CORP GOLD #C39515 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		456,534	456,534	455,393	456,534	1,294					17,168	
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		91,515	91,515	94,024	91,515	(2,348)					5,521	
31294G-6R-0	FED HOME LOAN MTG CORP GOLD #C39880 02/01/2029	01/01/2002	SCHEDULED REDEMPTION		63	63	66	63	(2)					1	
31297X-AR-5	FED HOME LOAN MTG CORP GOLD #C40016 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		57,025	57,025	58,594	57,025	(1,462)					4,597	
31297X-M5-0	FED HOME LOAN MTG CORP GOLD #C40380 10/01/2029	01/01/2002	SCHEDULED REDEMPTION		75,928	75,928	78,918	75,928	(1,984)					660	
31297Y-E7-3	FED HOME LOAN MTG CORP GOLD #C41058 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		148,484	148,484	152,526	148,484	(3,888)					8,326	
31297Y-KN-1	FED HOME LOAN MTG CORP GOLD #C41201 05/01/2030	01/01/2002	SCHEDULED REDEMPTION		46,213	46,213	48,033	46,213	(1,229)					403	
31297Y-UD-2	FED HOME LOAN MTG CORP GOLD #C41480 03/01/2030	01/01/2002	SCHEDULED REDEMPTION		23,784	23,784	24,721	23,784	(640)					204	
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495 02/01/2030	12/01/2002	Various		885,031	882,372	907,562	885,128	(22,045)			(97)	(97)	39,743	
31297Y-XC-1	FED HOME LOAN MTG CORP GOLD #C41575 10/01/2029	01/01/2002	SCHEDULED REDEMPTION		4,244	4,244	4,411	4,244	(109)					37	
31297Y-ZH-8	FED HOME LOAN MTG CORP GOLD #C41644 01/01/2030	01/01/2002	SCHEDULED REDEMPTION		37,861	37,861	39,351	37,861	(974)					325	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31297Y-4H-2	FED HOME LOAN MTG CORP GOLD #C41724 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		21,988	21,988	22,618	21,988	(554)					992	
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		116,057	116,057	119,280	116,057	(2,988)					5,266	
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		28,745	28,745	29,601	28,745	(856)					853	
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		43,612	43,612	44,808	43,612	(1,137)					3,417	
31298A-EG-4	FED HOME LOAN MTG CORP GOLD #C41935 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		98,067	98,067	101,123	98,067	(2,253)					5,993	
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		34,547	34,547	35,498	34,547	(886)					2,683	
31298A-KJ-1	FED HOME LOAN MTG CORP GOLD #C42097 07/01/2030	01/01/2002	SCHEDULED REDEMPTION		2,987	2,987	3,105	2,987	(68)					26	
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335 02/01/2030	12/01/2002	Various		2,842,052	2,787,701	2,869,787	2,845,635	(40,346)			(3,583)	(3,583)	109,207	
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		161,144	161,144	165,526	161,144	(4,218)					7,247	
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		608,347	608,347	625,796	608,347	(15,109)					27,041	
31298A-YE-7	FED HOME LOAN MTG CORP GOLD #C42509 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		107,862	107,862	110,968	107,862	(2,669)					6,645	
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		75,182	75,182	77,252	75,182	(1,942)					6,685	
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		30,437	30,437	31,335	30,437	(805)					1,587	
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		116,467	116,467	119,802	116,467	(2,892)					6,776	
31298A-ZM-8	FED HOME LOAN MTG CORP GOLD #C42548 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		91,972	91,972	94,688	91,972	(4,030)					1,424	
31298A-ZN-6	FED HOME LOAN MTG CORP GOLD #C42549 04/01/2029	01/01/2002	SCHEDULED REDEMPTION		39,821	39,821	41,389	39,821	(1,069)					345	
31298A-2J-1	FED HOME LOAN MTG CORP GOLD #C42577 07/01/2029	02/26/2002	Various		202,677	202,677	210,657	202,677	(5,762)			(0)	(0)	1,653	
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		1,439,537	1,439,537	1,491,462	1,439,537	(34,143)					29,593	
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		31,528	31,528	32,392	31,528	(822)					2,763	
31298B-QT-1	FED HOME LOAN MTG CORP GOLD #C43166 06/01/2030	01/01/2002	SCHEDULED REDEMPTION		793,858	793,858	825,117	793,858	(21,411)					6,712	
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		29,523	29,523	30,298	29,523	(796)					2,373	
31298B-VW-8	FED HOME LOAN MTG CORP GOLD #C43329 06/01/2030	01/01/2002	SCHEDULED REDEMPTION		51,167	51,167	53,182	51,167	(1,367)					438	
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		134,942	134,942	138,796	134,942	(3,446)					6,341	
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		277,425	277,425	291,840	277,425	(6,550)					16,390	
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		191,906	191,906	198,263	191,906	(6,357)					8,314	
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		430,115	430,115	447,380	430,115	(17,130)					13,984	
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		236,181	236,181	242,282	236,181	(6,523)					10,101	
31298C-J5-9	FED HOME LOAN MTG CORP GOLD #C43884 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		553,501	553,501	569,377	553,501	(13,795)					22,265	
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		12,974	12,974	13,404	12,974	(430)					361	
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		339,115	339,115	348,902	339,115	(7,940)					16,879	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31298C-NK-1	FED HOME LOAN MTG CORP GOLD #C43994 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		293,310	293,310	301,688	293,310	(7,306)					13,616	
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		149,436	149,436	148,502	149,436	1,565					6,206	
31298C-PS-2	FED HOME LOAN MTG CORP GOLD #C44033 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		418,359	418,359	430,602	418,359	(10,223)					15,039	
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		9,049	9,049	9,286	9,049	(244)					1,600	
31298C-XU-8	FED HOME LOAN MTG CORP GOLD #C44291 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		145,170	145,170	149,104	145,170	(3,793)					5,893	
31298C-Y4-5	FED HOME LOAN MTG CORP GOLD #C44331 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		14,228	14,228	14,652	14,228	(424)					406	
31298C-Z3-6	FED HOME LOAN MTG CORP GOLD #C44362 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		48,850	48,850	50,189	48,850	(1,274)					3,200	
31298C-2E-8	FED HOME LOAN MTG CORP GOLD #C44373 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		146,111	146,111	149,770	146,111	(4,154)					4,968	
31298C-7G-8	FED HOME LOAN MTG CORP GOLD #C44495 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		72,122	72,122	74,160	72,122	(1,839)					4,804	
31298D-BD-8	FED HOME LOAN MTG CORP GOLD #C44536 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		255,461	255,461	264,838	255,461	(7,126)					4,309	
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		59,246	59,246	61,002	59,246	(1,428)					4,466	
31298D-B3-0	FED HOME LOAN MTG CORP GOLD #C44558 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		148,814	148,814	152,793	148,814	(3,955)					6,873	
31298D-CD-7	FED HOME LOAN MTG CORP GOLD #C44568 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		509,106	509,106	523,885	509,106	(12,502)					19,962	
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		19,845	19,845	20,502	19,845	(657)					608	
31298D-J3-2	FED HOME LOAN MTG CORP GOLD #C44782 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		423,967	423,967	440,115	423,967	(11,117)					7,230	
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794 06/01/2030	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		27,854	27,854	28,776	27,854	(923)					648	
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803 02/01/2030	12/01/2002	Various		1,289,102	1,267,400	1,318,086	1,283,296	(34,790)			5,807	5,807	39,419	
31298D-K4-8	FED HOME LOAN MTG CORP GOLD #C44815 03/01/2030	01/01/2002	SCHEDULED REDEMPTION		15,792	15,792	16,414	15,792	(408)					139	
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		60,248	60,248	61,994	60,248	(1,397)					3,344	
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		515,700	515,700	535,926	515,700	(20,177)					14,655	
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998 05/01/2030	12/01/2002	Various		35,335	35,335	36,416	35,335	(907)					2,692	
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		56,915	56,915	58,632	56,915	(1,349)					3,446	
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		136,984	136,984	140,711	136,984	(3,571)					6,005	
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		361,749	361,749	371,231	361,749	(9,615)					14,927	
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		127,300	127,300	126,606	127,300	694					1,822	
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		54,847	54,847	56,357	54,847	(1,412)					4,605	
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		106,027	106,027	108,971	106,027	(2,730)					8,049	
31298D-4V-6	FED HOME LOAN MTG CORP GOLD #C45336 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,745	1,745	1,795	1,745	(43)					121	
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		30,835	30,835	31,754	30,835	(918)					1,432	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		136,860	136,860	140,902	136,860	(3,902)					4,370	
31298E-G8-2	FED HOME LOAN MTG CORP GOLD #C45623 07/01/2030	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		138,644	138,644	142,445	138,644	(3,614)					5,833	
31298E-J9-7	FED HOME LOAN MTG CORP GOLD #C45688 07/01/2030	01/01/2002	SCHEDULED REDEMPTION		183,019	183,019	190,225	183,019	(4,712)					1,606	
31298E-LE-3	FED HOME LOAN MTG CORP GOLD #C45725 08/01/2030	02/26/2002	Various		5,806	5,806	6,035	5,806	(151)			(0)	(0)	51	
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		533,549	533,549	550,499	533,549	(13,521)					15,971	
31298E-PP-4	FED HOME LOAN MTG CORP GOLD #C45830 03/01/2030	01/01/2002	SCHEDULED REDEMPTION		60,203	60,203	62,573	60,203	(1,635)					520	
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		350,518	350,518	360,782	350,518	(8,570)					18,609	
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		364,006	364,006	373,916	364,006	(9,517)					16,936	
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		217,107	217,107	223,623	217,107	(5,034)					10,268	
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038 05/01/2030	12/01/2002	Various		1,340,869	1,340,869	1,379,193	1,340,869	(34,035)					53,874	
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		353,637	353,637	363,370	353,637	(9,094)					17,112	
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		43,624	43,624	45,102	43,624	(1,090)					2,125	
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		172,801	172,801	178,195	172,801	(3,964)					6,647	
31298F-FC-1	FED HOME LOAN MTG CORP GOLD #C46463 02/01/2030	10/04/2002	Various		164,125	162,162	166,951	164,486	(6,453)			(361)	(361)	7,658	
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		227,131	227,131	236,239	227,131	(9,107)					6,210	
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		100,190	100,190	103,209	100,190	(2,385)					3,968	
31298F-GH-9	FED HOME LOAN MTG CORP GOLD #C46500 10/01/2030	01/01/2002	SCHEDULED REDEMPTION		53	53	55	53	(1)					0	
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		490,910	490,910	478,868	490,910	11,069					25,638	
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		46,901	46,901	48,784	46,901	(1,883)					1,370	
31298F-NZ-1	FED HOME LOAN MTG CORP GOLD #C46708 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		160,295	160,295	164,765	160,295	(4,076)					9,149	
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		390,935	390,935	402,165	390,935	(9,391)					17,731	
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757 11/01/2030	12/01/2002	Various		58,265	58,265	59,795	58,265	(1,549)			(0)	(0)	3,173	
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		54,157	54,157	56,312	54,157	(1,810)					1,007	
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		23,370	23,370	24,002	23,370	(616)					2,736	
31298F-TY-8	FED HOME LOAN MTG CORP GOLD #C46867 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		252,144	252,144	259,087	252,144	(6,513)					11,667	
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		10,645	10,645	11,073	10,645	(427)					241	
31298F-VN-9	FED HOME LOAN MTG CORP GOLD #C46921 08/01/2030	05/01/2002	SALOMON SMITH BARNEY		1	1	1	1	0			(0)	(0)	0	
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		340,879	340,879	350,406	340,879	(8,636)					15,460	
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		168,957	168,957	173,816	168,957	(4,186)					8,568	

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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
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		75,855	75,855	78,769	75,855	(1,943)					2,205	
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,453,601	1,453,601	1,500,501	1,453,601	(38,168)					44,161	
31298G-FN-5	FED HOME LOAN MTG CORP GOLD #C47373 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		111,448	111,448	110,699	111,448	722					4,046	
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		117,054	117,054	120,931	117,054	(3,877)					4,762	
31298G-LT-5	FED HOME LOAN MTG CORP GOLD #C47538 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		879,656	879,656	874,858	879,656	4,798					13,090	
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		6,742	6,742	7,013	6,742	(271)					194	
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		559,674	559,674	574,508	559,674	(15,022)					23,008	
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		16,175	16,175	15,778	16,175	435					944	
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		481,474	481,474	495,015	481,474	(11,974)					22,044	
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		395,163	395,163	411,024	395,163	(15,729)					11,412	
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		251,404	251,404	245,237	251,404	5,915					11,088	
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		709,422	709,422	737,577	709,422	(21,789)					12,129	
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		12,678	12,678	13,026	12,678	(331)					1,291	
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		144,143	144,143	148,163	144,143	(3,665)					5,441	
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		414,146	414,146	425,910	414,146	(10,366)					20,304	
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		4,032	4,032	4,141	4,032	(106)					1,002	
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		266,632	266,632	274,047	266,632	(6,781)					10,333	
31298H-RM-2	FED HOME LOAN MTG CORP GOLD #C48592 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		406,578	406,578	396,604	406,578	10,100					18,849	
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		59,628	59,628	61,389	59,628	(1,858)					1,919	
31298H-4X-3	FED HOME LOAN MTG CORP GOLD #C48938 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		8,113	8,113	8,336	8,113	(208)					357	
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		121,676	121,676	125,706	121,676	(4,031)					5,634	
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		149,137	149,137	153,513	149,137	(3,655)					7,670	
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		129,702	129,702	133,313	129,702	(3,254)					4,027	
31298J-AF-1	FED HOME LOAN MTG CORP GOLD #C49006 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		257,457	257,457	264,636	257,457	(6,547)					12,089	
31298J-A9-5	FED HOME LOAN MTG CORP GOLD #C49032 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		83,936	83,936	86,245	83,936	(2,152)					3,743	
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		331,967	331,967	341,139	331,967	(8,579)					14,997	
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		21,030	21,030	21,568	21,030	(587)					1,027	
31298J-TA-2	FED HOME LOAN MTG CORP GOLD #C49545 02/01/2030	06/01/2002	SCHEDULED REDEMPTION		19,636	19,636	20,216	19,636	(1,129)					613	
31298J-Z4-9	FED HOME LOAN MTG CORP GOLD #C49763 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		575	575	592	575	(17)					18	
31298L-F8-7	FED HOME LOAN MTG CORP GOLD #C50191 12/01/2030	01/01/2002	SCHEDULED REDEMPTION		29,228	29,228	30,379	29,228	(709)					259	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		342	342	356	342	(14)					10	
31298L-M6-3	FED HOME LOAN MTG CORP GOLD #C50381 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		47,526	47,526	48,670	47,526	(1,640)					2,180	
31298L-PC-7	FED HOME LOAN MTG CORP GOLD #C50419 11/01/2030	01/01/2002	SCHEDULED REDEMPTION		7,225	7,225	7,509	7,225	(206)					62	
31298L-R7-6	FED HOME LOAN MTG CORP GOLD #C50510 03/01/2031	10/04/2002	Various		95,466	93,773	96,542	95,795	(1,262)			(330)	(330)	3,433	
31298L-SZ-3	FED HOME LOAN MTG CORP GOLD #C50536 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		18,553	18,553	18,452	18,553	101					267	
31298L-S2-6	FED HOME LOAN MTG CORP GOLD #C50537 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		25,755	25,755	25,614	25,755	140					376	
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		13,533	13,533	13,898	13,533	(357)					1,934	
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		262,686	262,686	269,889	262,686	(6,894)					11,367	
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		107,625	107,625	110,511	107,625	(2,812)					4,235	
31298M-AW-7	FED HOME LOAN MTG CORP GOLD #C50921 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		247,783	247,783	246,923	247,783	860					3,870	
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		1,029,106	1,029,106	1,063,593	1,029,106	(25,848)					26,216	
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		27,735	27,735	28,477	27,735	(737)					2,092	
31298M-E5-2	FED HOME LOAN MTG CORP GOLD #C51056 03/01/2031	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298M-E6-0	FED HOME LOAN MTG CORP GOLD #C51057 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		504,016	504,016	517,954	504,016	(13,126)					17,295	
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		47,694	47,694	49,103	47,694	(1,447)					1,355	
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		127,594	127,594	130,704	127,594	(3,110)					5,438	
31298M-YR-2	FED HOME LOAN MTG CORP GOLD #C51620 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		136,658	136,658	136,184	136,658	474					2,032	
31298M-6L-6	FED HOME LOAN MTG CORP GOLD #C51775 03/01/2031	01/01/2002	SCHEDULED REDEMPTION		67	67	70	67	(2)					1	
31298M-6S-1	FED HOME LOAN MTG CORP GOLD #C51781 05/01/2031	01/01/2002	SCHEDULED REDEMPTION		69,077	69,077	71,797	69,077	(1,601)					598	
31298N-YV-1	FED HOME LOAN MTG CORP GOLD #C52524 03/01/2031	01/01/2002	SCHEDULED REDEMPTION		282,258	282,258	293,372	282,258	(6,917)					2,482	
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		436,334	436,334	453,447	436,334	(17,112)					18,014	
31298N-2Q-7	FED HOME LOAN MTG CORP GOLD #C52583 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		397,850	397,850	409,696	397,850	(11,845)					16,040	
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		108,664	108,664	111,650	108,664	(2,812)					5,660	
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		153,120	153,120	157,390	153,120	(3,894)					7,475	
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		9,472	9,472	9,728	9,472	(250)					1,859	
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		185,622	185,622	190,583	185,622	(4,736)					9,435	
31298P-ZK-9	FED HOME LOAN MTG CORP GOLD #C53446 03/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		4,039,691	4,000,003	3,966,975	3,966,975	0			72,716	72,716	8,667	
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		865,779	865,779	900,545	865,779	(34,766)					25,125	
31298P-7K-0	FED HOME LOAN MTG CORP GOLD #C53598 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		256,502	256,502	266,569	256,502	(10,067)					4,914	
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		13,788	13,788	14,183	13,788	(342)					1,286	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		33,174	33,174	32,993	33,174	181					498	
31298Q-CW-6	FED HOME LOAN MTG CORP GOLD #C53685 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		53,383	53,383	53,092	53,383	291					760	
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		97,380	97,380	100,237	97,380	(2,386)					3,475	
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		378,876	378,876	390,156	378,876	(11,280)					13,227	
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		159,814	159,814	164,208	159,814	(4,141)					6,768	
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		234,717	234,717	241,341	234,717	(5,925)					10,843	
31298Q-2C-1	FED HOME LOAN MTG CORP GOLD #C54371 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		253,231	253,231	260,174	253,231	(6,602)					13,676	
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		1,171,435	1,171,435	1,203,531	1,171,435	(29,965)					46,888	
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		198,663	198,663	203,975	198,663	(5,298)					9,334	
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		225,473	225,473	231,655	225,473	(5,878)					11,051	
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		30,349	30,349	31,185	30,349	(784)					2,751	
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		615,044	615,044	636,201	615,044	(14,861)					15,218	
31298R-VR-4	FED HOME LOAN MTG CORP GOLD #C55124 05/01/2031	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298R-X2-7	FED HOME LOAN MTG CORP GOLD #C55197 06/01/2031	01/01/2002	SCHEDULED REDEMPTION		70,367	70,367	73,138	70,367	(1,652)					615	
31298R-5L-6	FED HOME LOAN MTG CORP GOLD #C55351 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		771,155	771,155	766,949	771,155	4,206					11,446	
31298S-CW-2	FED HOME LOAN MTG CORP GOLD #C55485 06/01/2031	06/04/2002	Various		1,009,448	996,541	986,264	987,321	623			22,127	22,127	29,155	
31298S-CX-0	FED HOME LOAN MTG CORP GOLD #C55486 01/01/2031	06/04/2002	Various		315,670	310,786	307,581	307,908	193			7,761	7,761	10,517	
31298S-G9-9	FED HOME LOAN MTG CORP GOLD #C55624 07/01/2031	06/04/2002	Various		53,213	52,383	51,843	51,909	44			1,304	1,304	1,808	
31298S-KY-9	FED HOME LOAN MTG CORP GOLD #C55711 09/01/2030	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716 02/01/2030	12/01/2002	Various		131,257	131,257	134,870	131,257	(3,365)					6,273	
31298S-MC-5	FED HOME LOAN MTG CORP GOLD #C55755 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		593,239	593,239	610,100	593,239	(14,711)					26,999	
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		446,574	446,574	464,480	446,574	(17,906)					12,109	
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893 11/01/2030	12/01/2002	Various		284,711	284,711	291,651	284,711	(6,940)					13,158	
31298S-TJ-3	FED HOME LOAN MTG CORP GOLD #C55953 06/01/2031	06/04/2002	Various		398,527	392,443	388,396	388,875	365			9,652	9,652	13,262	
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		34,626	34,626	36,016	34,626	(1,390)					1,030	
31298S-VC-5	FED HOME LOAN MTG CORP GOLD #C56011 08/01/2030	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		49,356	49,356	49,086	49,356	269					711	
31298S-WA-8	FED HOME LOAN MTG CORP GOLD #C56041 05/01/2031	06/04/2002	Various		238,970	235,126	232,701	232,925	122			6,045	6,045	8,113	
31298S-YV-0	FED HOME LOAN MTG CORP GOLD #C56124 06/01/2031	01/01/2002	SCHEDULED REDEMPTION		7,490	7,490	7,785	7,490	(188)					672	
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		195,510	195,510	200,874	195,510	(5,097)					4,525	

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31298T-BW-1	FED HOME LOAN MTG CORP GOLD #C56353 05/01/2031	06/04/2002	Various		2,021,767	1,990,909	1,970,377	1,972,858	1,643			48,909	48,909	67,825	
31298T-DS-8	FED HOME LOAN MTG CORP GOLD #C56413 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		388,170	388,170	398,162	388,170	(10,743)					16,698	
31298T-FF-4	FED HOME LOAN MTG CORP GOLD #C56466 03/01/2030	06/04/2002	Various		1,011,096	995,500	985,234	986,532	865			24,564	24,564	34,281	
31298T-G8-9	FED HOME LOAN MTG CORP GOLD #C56523 04/01/2031	06/04/2002	Various		1,010,547	994,332	984,078	985,018	527			25,528	25,528	34,329	
31298T-HH-8	FED HOME LOAN MTG CORP GOLD #C56532 05/01/2031	06/04/2002	Various		1,882,919	1,856,936	1,837,787	1,838,523	1,223			44,396	44,396	57,062	
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		8,341	8,341	8,590	8,341	(248)					344	
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		391,685	391,685	402,623	391,685	(9,810)					15,745	
31298T-N5-7	FED HOME LOAN MTG CORP GOLD #C56712 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		73,357	73,357	73,103	73,357	255					1,095	
31298T-VB-5	FED HOME LOAN MTG CORP GOLD #C56910 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		131,556	131,556	135,416	131,556	(3,224)					8,132	
31298T-VE-9	FED HOME LOAN MTG CORP GOLD #C56913 07/01/2031	06/04/2002	Various		1,988,358	1,958,515	1,938,318	1,940,007	1,169			48,351	48,351	65,005	
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		215,912	215,912	221,647	215,912	(5,786)					10,376	
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		376,765	376,765	385,948	376,765	(9,184)					10,494	
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		44,063	44,063	45,271	44,063	(1,149)					4,247	
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		263,326	263,326	271,051	263,326	(6,453)					12,547	
31298U-HH-5	FED HOME LOAN MTG CORP GOLD #C57432 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		270,755	270,755	278,305	270,755	(6,885)					10,997	
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		452,830	452,830	471,014	452,830	(18,184)					17,630	
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		36,139	36,139	37,020	36,139	(881)					1,073	
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		67,176	67,176	69,873	67,176	(2,698)					2,570	
31298V-AP-2	FED HOME LOAN MTG CORP GOLD #C58114 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		154,272	154,272	158,567	154,272	(3,870)					5,909	
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		535,730	535,730	555,656	535,730	(18,862)					20,473	
31298V-DT-1	FED HOME LOAN MTG CORP GOLD #C58214 07/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		4,039,688	4,000,001	3,966,972	3,966,973	0			72,716	72,716	8,667	
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		96,464	96,464	99,260	96,464	(2,237)					6,118	
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		29,202	29,202	29,940	29,202	(823)					1,919	
31298V-R8-2	FED HOME LOAN MTG CORP GOLD #C58611 05/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		2,019,844	2,000,001	1,983,486	1,983,486				36,358	36,358	4,333	
31298V-R9-0	FED HOME LOAN MTG CORP GOLD #C58612 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		78,150	78,150	77,724	78,150	426					1,210	
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		945,252	945,252	941,077	945,252	4,175					13,997	
31298V-VX-2	FED HOME LOAN MTG CORP GOLD #C58730 05/01/2031	05/01/2002	SALOMON SMITH BARNEY		2	2	2	2	1			(1)	(1)	1	
31298V-WB-9	FED HOME LOAN MTG CORP GOLD #C58742 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		113,127	113,127	116,227	113,127	(2,926)					3,762	
31298V-WR-4	FED HOME LOAN MTG CORP GOLD #C58756 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		4,462	4,462	4,589	4,462	(110)					203	
31298V-W6-0	FED HOME LOAN MTG CORP GOLD #C58769 09/01/2031	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		7,135	7,135	7,398	7,135	(259)					624	
31298V-X3-6	FED HOME LOAN MTG CORP GOLD #C58798 07/01/2031	05/01/2002	SALOMON SMITH BARNEY		1	1	1	1	1			(1)	(1)	1	
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		35,564	35,564	36,421	35,564	(945)					2,884	
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091 04/01/2031	12/01/2002	Various		626,347	611,486	646,932	632,029	5,883			(5,682)	(5,682)	24,942	
31298W-GG-4	FED HOME LOAN MTG CORP GOLD #C59199 07/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		2,019,845	2,000,001	1,983,487	1,983,487				36,358	36,358	4,333	
31298W-GK-5	FED HOME LOAN MTG CORP GOLD #C59202 07/01/2031	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31298W-H3-2	FED HOME LOAN MTG CORP GOLD #C59250 07/01/2031	05/01/2002	SALOMON SMITH BARNEY		1	1	1	1	0			(0)	(0)	0	
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		10,975	10,975	11,243	10,975	(268)					439	
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		366,203	366,203	376,569	366,203	(9,203)					17,226	
31298W-LZ-6	FED HOME LOAN MTG CORP GOLD #C59344 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		62,981	62,981	64,708	62,981	(1,642)					4,788	
31298W-L2-9	FED HOME LOAN MTG CORP GOLD #C59345 09/01/2031	01/01/2002	SCHEDULED REDEMPTION		495,606	495,606	515,121	495,606	(11,880)					7,741	
31298W-MA-0	FED HOME LOAN MTG CORP GOLD #C59353 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		144,307	144,307	143,806	144,307	501					2,183	
31298W-RL-1	FED HOME LOAN MTG CORP GOLD #C59491 06/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		4,039,688	4,000,001	3,966,973	3,966,973	0			72,716	72,716	8,667	
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		158,134	158,134	162,682	158,134	(3,914)					6,001	
31298Y-GM-7	FED HOME LOAN MTG CORP GOLD #C60204 09/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		9,089,298	9,000,001	8,989,518	8,989,518	62,981			99,780	99,780	89,794	
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346 07/01/2031	01/11/2002	BEAR STEARNS SECURITIES CORP		5,049,610	5,000,000	4,965,807	4,965,807	6,620			83,802	83,802	18,607	
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		21,336	21,336	22,193	21,336	(857)					500	
31298Y-VK-4	FED HOME LOAN MTG CORP GOLD #C60618 09/01/2031	01/01/2002	SCHEDULED REDEMPTION		9,799	9,799	10,025	9,799	80					76	
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		476,671	476,671	489,462	476,671	(12,635)					24,545	
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		458,344	458,344	469,516	458,344	(11,172)					18,388	
31287L-CJ-9	FED HOME LOAN MTG CORP GOLD #C60973 09/01/2031	07/11/2002	Various		5,099,513	4,950,411	4,945,867	4,915,221	5,218			184,292	184,292	179,593	
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		32,204	32,204	33,066	32,204	(856)					2,283	
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		81,586	81,586	84,863	81,586	(3,276)					3,030	
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		10,288	10,288	10,701	10,288	(413)					275	
31287L-QJ-4	FED HOME LOAN MTG CORP GOLD #C61357 10/01/2031	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31287L-SG-8	FED HOME LOAN MTG CORP GOLD #C61419 10/01/2031	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		39,006	39,006	38,794	39,006	213					572	
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		2,024,611	2,024,611	2,073,961	2,024,611	(49,350)					75,185	
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		244,742	244,742	250,707	244,742	(5,966)					10,632	
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		25,468	25,468	25,329	25,468	139					368	

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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
31287M-P9-5	FED HOME LOAN MTG CORP GOLD #C62248 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		120,991	120,991	123,940	120,991	(2,949)					5,277	
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		195,305	195,305	200,761	195,305	(4,945)					8,295	
31287N-SM-1	FED HOME LOAN MTG CORP GOLD #C63224 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		44,529	44,529	44,375	44,529	155					672	
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		6,079	6,079	6,323	6,079	(244)					172	
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		220,585	220,585	229,443	220,585	(8,858)					6,332	
31287P-L6-8	FED HOME LOAN MTG CORP GOLD #C63949 10/01/2031	05/01/2002	SALOMON SMITH BARNEY		1	1	1	1	0			(0)	(0)	0	
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		15,806	15,806	16,440	15,806	(635)					515	
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		520,483	520,483	528,696	520,483	(8,214)					16,180	
31287Q-MW-8	FED HOME LOAN MTG CORP GOLD #C64873 03/01/2032	05/01/2002	Various		0	0	0	0	0			(0)	(0)	0	
31287Q-NY-3	FED HOME LOAN MTG CORP GOLD #C64907 09/01/2029	10/09/2002	Various		18,150	17,422	18,021	17,987	(35)			164	164	187	
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		397,878	397,878	408,981	397,878	(10,147)					15,018	
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		353,406	353,406	367,597	353,406	(14,191)					8,342	
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		227,970	227,970	235,817	227,970	(7,847)					3,974	
31287R-MD-8	FED HOME LOAN MTG CORP GOLD #C65756 03/01/2032	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		135,761	135,761	140,434	135,761	(4,673)					2,098	
31287R-XV-6	FED HOME LOAN MTG CORP GOLD #C66092 02/01/2032	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31287R-4U-0	FED HOME LOAN MTG CORP GOLD #C66235 03/01/2032	05/01/2002	SALOMON SMITH BARNEY		2	2	2	2	1			(1)	(1)	1	
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		73,598	73,598	76,553	73,598	(2,955)					1,442	
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		6,275	6,275	6,491	6,275	(216)					103	
31287S-P5-0	FED HOME LOAN MTG CORP GOLD #C66744 02/01/2032	05/01/2002	SALOMON SMITH BARNEY		1	1	1	1	0			(0)	(0)	0	
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		64,540	64,540	66,762	64,540	(2,222)					1,035	
31287S-WR-4	FED HOME LOAN MTG CORP GOLD #C66956 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		43,606	43,606	43,368	43,606	238					674	
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		110,865	110,865	114,681	110,865	(3,816)					1,732	
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		2,549	2,549	2,637	2,549	(88)					30	
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		373	373	385	373	(13)					6	
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		512,530	512,530	530,709	512,530	(18,179)					13,036	
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		58,214	58,214	60,616	58,214	(2,401)					934	
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		280,696	280,696	290,652	280,696	(9,956)					7,418	
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		307,302	307,302	324,396	307,302	(17,094)					4,600	
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		386,087	386,087	400,686	386,087	(14,599)					8,839	

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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
31287U-TG-7	FED HOME LOAN MTG CORP GOLD #C68651 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		13,363	13,363	13,290	13,363	73					203	
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		2,304	2,304	2,383	2,304	(79)					36	
31287V-QF-0	FED HOME LOAN MTG CORP GOLD #C69454 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		18,809	18,809	18,722	18,809	87					281	
31287V-6K-1	FED HOME LOAN MTG CORP GOLD #C69874 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		19,526	19,526	19,458	19,526	68					311	
31287W-AF-5	FED HOME LOAN MTG CORP GOLD #C69906 07/01/2032	12/01/2002	SCHEDULED REDEMPTION		18,245	18,245	18,182	18,245	63					227	
31287W-AK-4	FED HOME LOAN MTG CORP GOLD #C69910 07/01/2032	12/01/2002	SCHEDULED REDEMPTION		17,182	17,182	17,122	17,182	60					277	
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		4,134	4,134	4,119	4,134	14					67	
31287X-AL-0	FED HOME LOAN MTG CORP GOLD #C70011 07/01/2032	12/01/2002	SCHEDULED REDEMPTION		234,598	234,598	233,709	234,598	889					3,559	
31287X-FG-6	FED HOME LOAN MTG CORP GOLD #C70167 08/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,096	1,096	1,090	1,096	6					16	
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		25,413	25,413	25,274	25,413	139					346	
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778 08/01/2032	12/01/2002	SCHEDULED REDEMPTION		156,832	156,832	155,976	156,832	855					2,544	
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170 07/01/2021	12/01/2002	SCHEDULED REDEMPTION		1,268,670	1,268,670	1,295,974	1,268,670	(27,208)					42,025	
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969 06/01/2021	12/01/2002	SCHEDULED REDEMPTION		861,214	861,214	878,601	861,214	(15,900)					36,721	
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158 03/01/2021	12/01/2002	SCHEDULED REDEMPTION		1,598,440	1,598,440	1,628,723	1,598,440	(27,892)					68,439	
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404 10/01/2021	12/01/2002	SCHEDULED REDEMPTION		638,614	638,614	650,798	638,614	(10,454)					30,419	
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385 10/01/2021	12/01/2002	SCHEDULED REDEMPTION		1,424,135	1,424,135	1,450,313	1,424,135	(22,814)					58,297	
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957 08/01/2020	12/01/2002	SCHEDULED REDEMPTION		12,895	12,895	13,403	12,895	(291)					307	
3128FK-AY-1	FED HOME LOAN MTG CORP GOLD #D77223 12/01/2025	12/01/2002	SCHEDULED REDEMPTION		37,025	37,025	35,237	37,025	2,160					1,475	
3128FK-QV-0	FED HOME LOAN MTG CORP GOLD #D77668 11/01/2025	12/01/2002	SCHEDULED REDEMPTION		126,208	126,208	120,115	126,208	4,438					6,242	
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102 02/01/2012	12/01/2002	SCHEDULED REDEMPTION		431,968	431,968	427,183	431,968	4,470					22,345	
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072 08/01/2006	12/01/2002	SCHEDULED REDEMPTION		6,498	6,498	6,709	6,498	(199)					299	
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272 07/01/2008	12/01/2002	SCHEDULED REDEMPTION		387,044	387,044	382,690	387,044	3,704					15,068	
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279 07/01/2008	12/01/2002	SCHEDULED REDEMPTION		608,774	608,774	604,018	608,774	4,024					23,743	
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282 08/01/2008	12/01/2002	SCHEDULED REDEMPTION		647,039	647,039	637,860	647,039	7,240					25,200	
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292 09/01/2008	12/01/2002	SCHEDULED REDEMPTION		1,457,334	1,457,334	1,445,948	1,457,334	9,696					57,201	
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408 04/01/2010	12/01/2002	SCHEDULED REDEMPTION		173,891	173,891	174,075	173,891	(149)					6,356	
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415 04/01/2010	12/01/2002	SCHEDULED REDEMPTION		604,810	604,810	599,674	604,810	3,970					22,148	
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488 11/01/2010	12/01/2002	SCHEDULED REDEMPTION		11,935	11,935	12,323	11,935	(367)					535	
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498 09/01/2011	12/01/2002	SCHEDULED REDEMPTION		13,377	13,377	13,812	13,377	(462)					619	
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659 04/01/2014	12/01/2002	SCHEDULED REDEMPTION		1,127,057	1,127,057	1,120,717	1,127,057						45,265	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754 02/01/2014	12/01/2002	SCHEDULED REDEMPTION		170,782	170,782	176,332	170,782	(5,399)					7,983	
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762 04/01/2014	12/01/2002	SCHEDULED REDEMPTION		271,262	271,262	280,078	271,262	(8,992)					11,454	
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		350,923	350,923	362,328	350,923	(10,149)					14,143	
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947 03/01/2015	12/01/2002	SCHEDULED REDEMPTION		737,659	737,659	763,239	737,659	(25,791)					28,779	
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418 05/01/2008	12/01/2002	SCHEDULED REDEMPTION		1,873,978	1,873,978	1,865,779	1,873,978	7,381					72,853	
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001 03/01/2010	12/01/2002	SCHEDULED REDEMPTION		1,735,722	1,735,722	1,737,682	1,735,722	(1,537)					68,582	
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321 06/01/2010	12/01/2002	SCHEDULED REDEMPTION		329,525	329,525	328,436	329,525	1,011					13,490	
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010 03/01/2011	12/01/2002	SCHEDULED REDEMPTION		2,544	2,544	2,627	2,544	(80)					120	
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028 04/01/2011	12/01/2002	SCHEDULED REDEMPTION		2,659	2,659	2,745	2,659	(72)					120	
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649 09/01/2011	12/01/2002	SCHEDULED REDEMPTION		207,447	207,447	211,466	207,447	(3,055)					10,113	
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773 11/01/2011	12/01/2002	SCHEDULED REDEMPTION		92,496	92,496	94,288	92,496	(1,705)					4,410	
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496 05/01/2013	12/01/2002	SCHEDULED REDEMPTION		489,807	489,807	473,084	489,807	14,047					15,943	
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812 12/01/2013	12/01/2002	SCHEDULED REDEMPTION		200,793	200,793	207,319	200,793	(6,906)					8,421	
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519 01/01/2015	12/01/2002	SCHEDULED REDEMPTION		349,974	349,974	362,278	349,974	(9,599)					12,017	
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762 12/01/2025	12/01/2002	SCHEDULED REDEMPTION		3,708	3,708	3,799	3,708	(90)					139	
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800 07/01/2024	12/01/2002	SCHEDULED REDEMPTION		211,442	211,442	214,482	211,442	(2,867)					9,234	
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848 12/01/2024	12/01/2002	SCHEDULED REDEMPTION		4,188	4,188	4,290	4,188	(102)					159	
31283H-EP-6	FED HOME LOAN MTG CORP GOLD #G01042 07/01/2028	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		701,647	701,647	721,813	701,647	(17,492)					30,213	
31283H-GR-0	FED HOME LOAN MTG CORP GOLD #G01108 04/01/2029	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		402,482	402,482	418,645	402,482	(16,162)					12,365	
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		2,113,246	2,113,246	2,189,420	2,113,246	(72,920)					68,735	
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136 02/01/2030	12/01/2002	Various		14,342,563	13,986,002	14,450,269	14,233,018	(208,848)			109,546	109,546	207,189	
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		9,159,592	9,159,592	9,467,011	9,159,592	(295,147)					303,129	
31283H-JM-8	FED HOME LOAN MTG CORP GOLD #G01168 04/01/2030	10/09/2002	Various		1,972,680	1,896,860	1,962,154	1,955,792	(6,362)			16,888	16,888	20,175	
31283H-JU-0	FED HOME LOAN MTG CORP GOLD #G01175 07/01/2030	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31283H-J4-8	FED HOME LOAN MTG CORP GOLD #G01183 06/01/2030	10/09/2002	Various		1,095,872	1,053,468	1,089,730	1,086,405	(3,326)			9,467	9,467	11,223	
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		25,616	25,616	26,645	25,616	(1,029)					822	
31283H-K6-1	FED HOME LOAN MTG CORP GOLD #G01217 07/01/2030	10/09/2002	Various		6,983,226	6,710,968	6,941,973	6,922,440	(19,534)			60,786	60,786	71,625	
31283H-LH-6	FED HOME LOAN MTG CORP GOLD #G01228 02/01/2030	05/01/2002	Various		0	0	0	0	0			(0)	(0)	0	

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31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		390,526	390,526	406,208	390,526	(15,682)					10,852	
31283H-MD-4	FED HOME LOAN MTG CORP GOLD #G01256 11/01/2030	05/01/2002	SALOMON SMITH BARNEY		0	0	0	0	0			(0)	(0)	0	
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		3,824,874	3,824,874	3,812,317	3,824,874	12,557					56,875	
31283H-PA-7	FED HOME LOAN MTG CORP GOLD #G01317 12/01/2030	05/01/2002	Various		1	1	1	10	24			(1)	(1)	1	
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		332,931	332,931	342,844	332,931	(9,912)					11,250	
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		17,998	17,998	18,618	17,998	(620)					283	
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		632,446	632,446	654,216	632,446	(21,770)					9,943	
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391 11/01/2030	12/01/2002	Various		2,784,402	2,684,507	2,776,913	2,761,953	(14,961)			22,449	22,449	24,722	
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288 05/01/2008	12/01/2002	SCHEDULED REDEMPTION		1,988,255	1,988,255	1,937,306	1,988,255	38,357					74,210	
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411 11/01/2009	12/01/2002	SCHEDULED REDEMPTION		2,784,256	2,784,256	2,693,730	2,784,256	74,120					102,198	
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423 04/01/2010	12/01/2002	SCHEDULED REDEMPTION		562,832	562,832	564,680	562,832	(1,551)					22,201	
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569 12/01/2007	12/01/2002	SCHEDULED REDEMPTION		563,738	563,738	575,806	563,738	(10,183)					23,693	
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644 01/01/2011	12/01/2002	SCHEDULED REDEMPTION		154,185	154,185	159,196	154,185	(5,101)					6,184	
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735 09/01/2011	12/01/2002	SCHEDULED REDEMPTION		2,294,064	2,294,064	2,359,301	2,294,064	(58,978)					99,004	
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024 01/01/2013	12/01/2002	SCHEDULED REDEMPTION		970,574	970,574	960,444	970,574	8,421					46,436	
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030 05/01/2013	12/01/2002	SCHEDULED REDEMPTION		1,286,048	1,286,048	1,272,666	1,286,048	11,729					54,048	
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		1,516,442	1,516,442	1,481,374	1,516,442	29,474					58,348	
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057 02/01/2025	12/01/2002	SCHEDULED REDEMPTION		222,689	222,689	220,323	222,689	2,543					11,481	
31283Y-5T-1	FED HOME LOAN MTG CORP GOLD #P20059 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		196,861	196,861	194,769	196,861	1,542					5,930	
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063 12/01/2027	12/01/2002	SCHEDULED REDEMPTION		385,565	385,565	381,469	385,565	3,168					10,875	
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		541,886	541,886	529,355	541,886	10,252					20,617	
31283Y-6N-3	FED HOME LOAN MTG CORP GOLD #P20078 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		25,323	25,323	25,014	25,323	243					1,647	
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		15,434	15,434	15,246	15,434	125					674	
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		312,213	312,213	308,408	312,213	2,713					20,253	
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		963,459	963,459	951,717	963,459	8,837					43,029	
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		3,112,621	3,112,621	3,113,594	3,112,621	(677)					166,899	
996990-AG-2	FED HOME LOAN MTG CORP TBA 11/16/2026	12/27/2001	LEHMAN BROTHERS INC		38,612,158	39,700,000	38,589,646	38,589,646	(323,818)			22,512	22,512		
996990-AJ-6	FED HOME LOAN MTG CORP TBA 11/16/2026	02/05/2002	UNION BANK OF SWITZERLAND		15	1	1	(28)	(43)			43	43	480,982	
31360T-JS-5	FED NATL MTG ASSOC #015573 10/01/2008	12/01/2002	SCHEDULED REDEMPTION		4,106	4,106	4,283	4,106	(112)					180	
31361C-U9-0	FED NATL MTG ASSOC #027608 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		12,039	12,039	12,284	12,039	(271)					376	
31361M-ML-0	FED NATL MTG ASSOC #035463 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		8,884	8,884	9,257	8,884	(395)					350	
313615-F6-8	FED NATL MTG ASSOC #050589 01/01/2007	12/01/2002	SCHEDULED REDEMPTION		19,982	19,982	20,144	19,982						824	
313615-H4-1	FED NATL MTG ASSOC #050651 02/01/2022	12/01/2002	SCHEDULED REDEMPTION		12,125	12,125	12,609	12,125	(575)					549	
313615-L4-6	FED NATL MTG ASSOC #050747 11/01/2021	12/01/2002	SCHEDULED REDEMPTION		3,359,379	3,359,379	3,346,780	3,359,379	6,738					149,924	
313615-M3-7	FED NATL MTG ASSOC #050778 01/01/2008	12/01/2002	SCHEDULED REDEMPTION		318,151	318,151	325,027	318,151	(5,519)					13,275	

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31362D-WJ-3	FED NATL MTG ASSOC #058249 11/01/2003	12/01/2002	SCHEDULED REDEMPTION		456	456	473	456	(17)					22	
31362F-UY-7	FED NATL MTG ASSOC #059999 03/01/2007	12/01/2002	SCHEDULED REDEMPTION		1,991	1,991	2,065	1,991	(66)					109	
31362T-WD-1	FED NATL MTG ASSOC #070844 08/01/2006	12/01/2002	SCHEDULED REDEMPTION		6,488	6,488	6,809	6,488	(239)					374	
31362J-KG-4	FED NATL MTG ASSOC #076795 12/01/2008	12/01/2002	SCHEDULED REDEMPTION		8,927	8,927	9,362	8,927	(390)					289	
31362J-2C-3	FED NATL MTG ASSOC #077271 01/01/2008	12/01/2002	SCHEDULED REDEMPTION		39,169	39,169	40,686	39,169	(1,125)					2,109	
31365D-CU-7	FED NATL MTG ASSOC #124383 09/01/2006	12/01/2002	SCHEDULED REDEMPTION		204,093	204,093	202,132	204,093	1,705					8,700	
31365D-JD-8	FED NATL MTG ASSOC #124560 01/01/2021	12/01/2002	SCHEDULED REDEMPTION		56,243	56,243	57,799	56,243	(1,432)					2,477	
31365D-MA-0	FED NATL MTG ASSOC #124653 04/01/2021	12/01/2002	SCHEDULED REDEMPTION		5,158	5,158	5,356	5,158	(198)					187	
31365D-T7-0	FED NATL MTG ASSOC #124874 09/01/2021	12/01/2002	SCHEDULED REDEMPTION		2,725,766	2,725,766	2,715,544	2,725,766	5,397					123,358	
31365R-4X-9	FED NATL MTG ASSOC #135938 02/01/2018	12/01/2002	SCHEDULED REDEMPTION		3,169	3,169	3,327	3,169	(149)					127	
31365T-2M-1	FED NATL MTG ASSOC #137680 07/01/2020	12/01/2002	SCHEDULED REDEMPTION		4,209	4,209	4,380	4,209	(184)					238	
31366G-YX-9	FED NATL MTG ASSOC #148426 01/01/2006	12/01/2002	SCHEDULED REDEMPTION		3,588	3,588	3,736	3,588	(101)					194	
31367U-2S-3	FED NATL MTG ASSOC #179985 11/01/2020	12/01/2002	SCHEDULED REDEMPTION		9,485	9,485	9,849	9,485	(364)					313	
31368B-RP-3	FED NATL MTG ASSOC #185094 10/01/2011	12/01/2002	SCHEDULED REDEMPTION		813	813	843	813	(37)					40	
31368H-BN-2	FED NATL MTG ASSOC #190045 06/01/2015	12/01/2002	SCHEDULED REDEMPTION		143,508	143,508	150,216	143,508	(7,075)					6,830	
31368H-H2-2	FED NATL MTG ASSOC #190249 03/01/2022	12/01/2002	SCHEDULED REDEMPTION		45,804	45,804	45,386	45,804	388					1,997	
31368H-K2-8	FED NATL MTG ASSOC #190313 05/01/2031	11/15/2002	Various		3,484,970	3,376,463	3,383,753	3,382,697	(1,057)			102,274	102,274	42,343	
31368H-K5-1	FED NATL MTG ASSOC #190316 07/01/2031	11/07/2002	Various		1,731,161	1,677,133	1,680,754	1,680,232	(522)			50,929	50,929	21,067	
31368H-K8-5	FED NATL MTG ASSOC #190319 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		957,239	957,239	959,306	957,239	(2,067)					14,130	
31368H-UJ-0	FED NATL MTG ASSOC #190585 09/01/2007	12/01/2002	SCHEDULED REDEMPTION		719,665	719,665	734,295	719,665	(11,186)					29,315	
31368H-5U-3	FED NATL MTG ASSOC #190859 06/01/2008	12/01/2002	SCHEDULED REDEMPTION		991,425	991,425	1,011,621	991,425	(15,926)					40,440	
31369B-U8-6	FED NATL MTG ASSOC #205907 07/01/2020	12/01/2002	SCHEDULED REDEMPTION		1,160,620	1,160,620	1,181,293	1,160,620	(19,548)					40,657	
31371E-U6-0	FED NATL MTG ASSOC #250005 10/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,554,546	1,554,546	1,606,526	1,554,546	(50,794)					69,693	
31371E-ZT-5	FED NATL MTG ASSOC #250154 08/01/2023	12/01/2002	SCHEDULED REDEMPTION		265,941	265,941	273,295	265,941	(6,869)					12,785	
31371E-5J-0	FED NATL MTG ASSOC #250249 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		7,291	7,291	7,647	7,291	(338)					431	
31371E-5P-6	FED NATL MTG ASSOC #250254 07/01/2014	12/01/2002	SCHEDULED REDEMPTION		28,831	28,831	30,529	28,831	(1,886)					1,967	
31371F-JY-9	FED NATL MTG ASSOC #250579 10/01/2010	12/01/2002	SCHEDULED REDEMPTION		91,825	91,825	92,937	91,825	(928)					3,584	
31371G-TR-1	FED NATL MTG ASSOC #251760 10/01/2012	12/01/2002	SCHEDULED REDEMPTION		44,697	44,697	44,389	44,697						1,747	
31371G-XA-3	FED NATL MTG ASSOC #251873 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		23,999	23,999	23,436	23,999	481					787	
31371G-2B-5	FED NATL MTG ASSOC #251970 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		91,065	91,065	88,931	91,065	1,815					3,656	
31371H-E4-6	FED NATL MTG ASSOC #252255 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		49,931	49,931	47,626	49,931	2,291					1,773	
31371H-GY-8	FED NATL MTG ASSOC #252315 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		285,820	285,820	271,573	285,820	12,857					10,794	
31371H-JY-5	FED NATL MTG ASSOC #252379 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		1,390,745	1,390,745	1,319,252	1,390,745	63,821					51,970	
31371H-NN-4	FED NATL MTG ASSOC #252497 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		43,568	43,568	43,662	43,568	(94)					642	
31371H-2B-3	FED NATL MTG ASSOC #252870 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		300,656	300,656	298,870	300,656	4,486					12,481	
31371H-4H-8	FED NATL MTG ASSOC #252924 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		327,228	327,228	315,979	327,228	10,254					11,414	
31371J-BA-1	FED NATL MTG ASSOC #253033 07/01/2014	12/01/2002	SCHEDULED REDEMPTION		293,063	293,063	304,327	293,063	(11,265)					8,806	
31371J-BE-3	FED NATL MTG ASSOC #253037 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		103,049	103,049	107,006	103,049	(3,956)					3,595	
31371J-BM-5	FED NATL MTG ASSOC #253044 06/01/2014	12/01/2002	SCHEDULED REDEMPTION		61,051	61,051	61,623	61,051	(526)					2,298	
31371J-CP-7	FED NATL MTG ASSOC #253078 05/01/2019	03/01/2002	Various		765,363	733,422	770,093	763,359	(4,586)			2,004	2,004	14,955	
31371J-DM-3	FED NATL MTG ASSOC #253108 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		43,592	43,592	44,719	43,592	(1,202)					1,822	
31371J-DS-0	FED NATL MTG ASSOC #253113 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		915,673	915,673	950,828	915,673	(35,155)					31,960	
31371J-E9-1	FED NATL MTG ASSOC #253160 09/01/2021	12/01/2002	SCHEDULED REDEMPTION		30,345	30,345	31,511	30,345	(1,481)					1,894	
31371J-GA-6	FED NATL MTG ASSOC #253193 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		232,807	232,807	234,698	232,807	(3,154)					9,544	
31371J-ND-2	FED NATL MTG ASSOC #253388 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		71,810	71,810	72,483	71,810	(637)					2,431	
31371J-NQ-3	FED NATL MTG ASSOC #253399 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		388,585	388,585	411,535	388,585	(24,590)					16,569	
31371J-SC-9	FED NATL MTG ASSOC #253515 05/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,500,105	1,500,105	1,557,697	1,500,105	(57,592)					52,757	
31371J-S6-2	FED NATL MTG ASSOC #253541 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		117,286	117,286	121,794	117,286	(4,508)					3,748	
31371J-UE-2	FED NATL MTG ASSOC #253581 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		298,772	298,772	309,003	298,772	(10,324)					10,444	
31371J-UT-9	FED NATL MTG ASSOC #253594 03/01/2023	12/01/2002	SCHEDULED REDEMPTION		1,708,664	1,708,664	1,727,887	1,708,664	2,058					65,448	
31371J-V4-3	FED NATL MTG ASSOC #253635 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		471,210	471,210	483,383	471,210	(12,657)					19,074	
31371J-WC-4	FED NATL MTG ASSOC #253643 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,509,085	1,509,085	1,567,022	1,509,085	(57,937)					51,309	
31371J-XA-7	FED NATL MTG ASSOC #253673 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		82,759	82,759	85,086	82,759	(2,804)					2,732	
31371J-XB-5	FED NATL MTG ASSOC #253674 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		12,228	12,228	12,669	12,228	(502)					392	
31371J-2Y-9	FED NATL MTG ASSOC #253791 12/01/2022	12/01/2002	SCHEDULED REDEMPTION		97,491	97,491	101,238	97,491	(3,609)					5,616	
31371J-3B-8	FED NATL MTG ASSOC #253794 12/01/2030	10/31/2002	Various		492,492	479,318	489,017	486,806	(2,287)			5,686	5,686	24,765	
31371J-3G-7	FED NATL MTG ASSOC #253799 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		320,561	320,561	327,223	320,561	(6,593)					14,435	
31371J-3T-9	FED NATL MTG ASSOC #253810 04/01/2023	12/01/2002	SCHEDULED REDEMPTION		108,746	108,746	112,926	108,746	(5,087)					4,306	
31371J-5K-6	FED NATL MTG ASSOC #253850 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		102,362	102,362	106,170	102,362	(3,816)					3,360	
31371J-7A-6	FED NATL MTG ASSOC #253889 03/01/2031	03/01/2002	Various		641,817	632,811	645,615	644,860	(571)			(3,043)	(3,043)	11,478	
31371J-7C-2	FED NATL MTG ASSOC #253891 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		581,616	581,616	600,298	581,616	(20,484)					18,796	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31371K-AX-9	FED NATL MTG ASSOC #253922 08/01/2022	12/01/2002	SCHEDULED REDEMPTION		181,045	181,045	186,137	181,045	(4,886)					4,105	
31371K-BS-9	FED NATL MTG ASSOC #253949 04/01/2031	12/01/2002	Various		691,824	685,844	695,158	693,816	(1,205)			(1,992)	(1,992)	17,308	
31371K-DV-0	FED NATL MTG ASSOC #254016 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		201,413	201,413	213,309	201,413	(11,241)					9,309	
31371K-F6-3	FED NATL MTG ASSOC #254089 09/01/2016	04/12/2002	Various		2,755,810	2,728,854	2,769,001	2,766,054	(2,328)			(10,244)	(10,244)	53,401	
31371K-F9-7	FED NATL MTG ASSOC #254092 08/01/2031	12/01/2002	Various		1,727,761	1,727,761	1,740,141	1,727,761	(12,381)					278,425	
31371K-HT-1	FED NATL MTG ASSOC #254142 10/01/2016	12/01/2002	SCHEDULED REDEMPTION		18,462	18,462	18,846	18,462	(381)					889	
31371K-KK-6	FED NATL MTG ASSOC #254198 11/01/2031	04/05/2002	Various		11,088,186	11,312,996	11,198,236	11,201,341	123,804			(113,155)	(113,155)	188,104	
31371K-ML-2	FED NATL MTG ASSOC #254263 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		2,158,544	2,158,544	2,170,707	2,158,544	(12,164)					309,345	
31371K-N4-9	FED NATL MTG ASSOC #254311 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		511,511	511,511	513,726	511,511	(2,215)					7,576	
31371K-PU-9	FED NATL MTG ASSOC #254335 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		2,494,092	2,494,092	2,600,870	2,494,092	(106,778)					69,982	
31371K-P3-9	FED NATL MTG ASSOC #254342 04/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		312,210	307,348	311,871	311,871	(249)			339	339	7,617	
31371K-QZ-7	FED NATL MTG ASSOC #254372 05/01/2032	06/10/2002	DEUTSCHE BANK SECURITIES		77,173	75,971	77,089	77,089	(45)			84	84	13,106	
31371K-SG-7	FED NATL MTG ASSOC #254419 05/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,985,013	1,985,013	2,083,333	1,985,013	(98,320)					23,158	
31371K-TB-7	FED NATL MTG ASSOC #254446 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,249,711	1,249,711	1,320,008	1,249,711	(70,296)					26,350	
31371Q-YB-8	FED NATL MTG ASSOC #259106 05/01/2029	12/01/2002	Various		334,620	329,282	341,597	334,934	(8,429)			(314)	(314)	6,027	
31372N-XJ-8	FED NATL MTG ASSOC #277981 06/01/2020	12/01/2002	SCHEDULED REDEMPTION		4,471	4,471	4,630	4,471	(146)					162	
31372Q-KV-8	FED NATL MTG ASSOC #279408 06/01/2022	12/01/2002	SCHEDULED REDEMPTION		72,083	72,083	73,412	72,083	(1,176)					3,632	
31372R-NB-7	FED NATL MTG ASSOC #280386 01/01/2024	12/01/2002	SCHEDULED REDEMPTION		7,992	7,992	8,276	7,992	(310)					410	
31372T-RM-5	FED NATL MTG ASSOC #282292 07/01/2023	12/01/2002	SCHEDULED REDEMPTION		9,093	9,093	9,417	9,093	(330)					307	
31372X-3A-8	FED NATL MTG ASSOC #286193 07/01/2007	12/01/2002	SCHEDULED REDEMPTION		397,265	397,265	394,658	397,265	2,325					15,452	
31372Y-E2-2	FED NATL MTG ASSOC #286453 08/01/2022	12/01/2002	SCHEDULED REDEMPTION		39,161	39,161	40,556	39,161	(1,341)					1,663	
31373C-Z7-5	FED NATL MTG ASSOC #289766 10/01/2023	12/01/2002	SCHEDULED REDEMPTION		865	865	896	865	(23)					41	
31373D-EG-6	FED NATL MTG ASSOC #290035 07/01/2023	12/01/2002	SCHEDULED REDEMPTION		767,628	767,628	768,073	767,628	(499)					36,483	
31373G-R2-6	FED NATL MTG ASSOC #293105 08/01/2024	12/01/2002	SCHEDULED REDEMPTION		143	143	148	143	(9)					7	
31373H-DA-1	FED NATL MTG ASSOC #293597 09/01/2024	12/01/2002	SCHEDULED REDEMPTION		32,974	32,974	34,149	32,974	(1,252)					1,659	
31373J-WD-0	FED NATL MTG ASSOC #295044 10/01/2024	12/01/2002	SCHEDULED REDEMPTION		9,192	9,192	9,519	9,192	(300)					515	
31373M-P5-8	FED NATL MTG ASSOC #297544 06/01/2024	12/01/2002	SCHEDULED REDEMPTION		3,949	3,949	4,059	3,949	(114)					193	
31373P-JK-5	FED NATL MTG ASSOC #299166 10/01/2019	12/01/2002	SCHEDULED REDEMPTION		167,297	167,297	175,969	167,297	(7,701)					5,904	
31373P-VP-0	FED NATL MTG ASSOC #299522 05/01/2021	12/01/2002	SCHEDULED REDEMPTION		5,109	5,109	5,291	5,109	(285)					292	
31373Q-GN-0	FED NATL MTG ASSOC #300005 11/01/2024	12/01/2002	SCHEDULED REDEMPTION		4,333	4,333	4,589	4,333	(233)					195	
31373T-AM-2	FED NATL MTG ASSOC #302512 05/01/2014	12/01/2002	SCHEDULED REDEMPTION		59,796	59,796	61,450	59,796	(1,441)					2,358	
31374D-T7-9	FED NATL MTG ASSOC #311174 11/01/2024	12/01/2002	SCHEDULED REDEMPTION		6,636	6,636	7,028	6,636	(357)					524	
31374E-5L-2	FED NATL MTG ASSOC #312351 09/01/2023	12/01/2002	SCHEDULED REDEMPTION		34,922	34,922	36,166	34,922	(1,294)					1,260	
31374F-JF-7	FED NATL MTG ASSOC #312662 11/01/2023	12/01/2002	SCHEDULED REDEMPTION		34,149	34,149	35,366	34,149	(882)					2,402	
31374J-RF-0	FED NATL MTG ASSOC #315586 04/01/2022	12/01/2002	SCHEDULED REDEMPTION		8,769	8,769	9,011	8,769	(199)					494	
31374Q-WD-3	FED NATL MTG ASSOC #321144 05/01/2024	12/01/2002	SCHEDULED REDEMPTION		68,701	68,701	67,676	68,701	892					2,323	
31374S-CE-9	FED NATL MTG ASSOC #322369 08/01/2025	12/01/2002	SCHEDULED REDEMPTION		8,564	8,564	9,070	8,564	(460)					325	
31374S-ZE-4	FED NATL MTG ASSOC #323041 03/01/2011	12/01/2002	SCHEDULED REDEMPTION		1,968,277	1,968,277	2,007,185	1,968,277	(34,223)					62,776	
31374T-DX-4	FED NATL MTG ASSOC #323318 05/01/2026	12/01/2002	SCHEDULED REDEMPTION		21,083	21,083	21,518	21,083	(530)					895	
31374T-D6-3	FED NATL MTG ASSOC #323325 04/01/2027	12/01/2002	SCHEDULED REDEMPTION		50,934	50,934	50,174	50,934	801					2,270	
31374T-YZ-6	FED NATL MTG ASSOC #323928 09/01/2012	12/01/2002	SCHEDULED REDEMPTION		34,600	34,600	33,714	34,600	602					1,450	
31374V-GU-2	FED NATL MTG ASSOC #325211 11/01/2025	12/01/2002	SCHEDULED REDEMPTION		6,173	6,173	6,028	6,173	110					208	
31374V-TB-0	FED NATL MTG ASSOC #325546 05/01/2021	12/01/2002	SCHEDULED REDEMPTION		286,837	286,837	279,352	286,837	8,518					9,401	
31374W-2H-4	FED NATL MTG ASSOC #326676 04/01/2024	12/01/2002	SCHEDULED REDEMPTION		53,657	53,657	52,857	53,657	722					1,625	
31374X-EU-0	FED NATL MTG ASSOC #326947 08/01/2024	12/01/2002	SCHEDULED REDEMPTION		51,698	51,698	53,128	51,698	(1,406)					3,402	
31375A-RK-7	FED NATL MTG ASSOC #329090 04/01/2024	12/01/2002	SCHEDULED REDEMPTION		360,977	360,977	342,481	360,977	18,031					13,181	
31375B-FN-2	FED NATL MTG ASSOC #329673 01/01/2024	12/01/2002	SCHEDULED REDEMPTION		368,298	368,298	349,283	368,298	17,912					15,365	
31375B-V3-8	FED NATL MTG ASSOC #330134 10/01/2008	12/01/2002	SCHEDULED REDEMPTION		1,331,550	1,331,550	1,317,155	1,331,550	11,377					47,751	
31375C-W7-6	FED NATL MTG ASSOC #331070 11/01/2024	12/01/2002	SCHEDULED REDEMPTION		15,337	15,337	15,761	15,337	(375)					690	
31375F-KV-9	FED NATL MTG ASSOC #333408 08/01/2007	12/01/2002	SCHEDULED REDEMPTION		1,106,171	1,106,171	1,123,436	1,106,171	(12,429)					42,301	
31375H-HH-0	FED NATL MTG ASSOC #335132 12/01/2025	12/01/2002	SCHEDULED REDEMPTION		20,132	20,132	20,689	20,132	(779)					688	
31375K-5E-3	FED NATL MTG ASSOC #337545 11/01/2007	12/01/2002	SCHEDULED REDEMPTION		1,452,170	1,452,170	1,479,722	1,452,170	(20,917)					60,654	
31375M-U9-2	FED NATL MTG ASSOC #339108 12/01/2024	12/01/2002	SCHEDULED REDEMPTION		63,295	63,295	59,152	63,295	4,060					2,696	
31375R-GA-4	FED NATL MTG ASSOC #342293 01/01/2025	12/01/2002	SCHEDULED REDEMPTION		76,105	76,105	74,969	76,105	1,072					2,401	
31375U-DJ-1	FED NATL MTG ASSOC #344905 12/01/2022	12/01/2002	SCHEDULED REDEMPTION		256,238	256,238	241,929	256,238	12,971					10,736	
31375X-QE-2	FED NATL MTG ASSOC #347953 10/01/2023	12/01/2002	SCHEDULED REDEMPTION		417,465	417,465	422,161	417,465	362					14,477	
31376A-EY-0	FED NATL MTG ASSOC #349451 07/01/2023	12/01/2002	SCHEDULED REDEMPTION		53,201	53,201	50,285	53,201	5,192					3,344	
31376C-BM-5	FED NATL MTG ASSOC #351144 01/01/2024	12/01/2002	SCHEDULED REDEMPTION		17,401	17,401	18,021	17,401	(602)					937	
31376C-GZ-1	FED NATL MTG ASSOC #351316 04/01/2024	12/01/2002	SCHEDULED REDEMPTION		666,071	666,071	660,347	666,071	5,476					30,691	
31376C-UE-2	FED NATL MTG ASSOC #351681 06/01/2026	12/01/2002	SCHEDULED REDEMPTION		11,208	11,208	11,607	11,208	(488)					511	
31376J-TE-9	FED NATL MTG ASSOC #357049 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		61,550	61,550	63,916	61,550	(2,366)					2,071	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31376M-G6-3	FED NATL MTG ASSOC #359421 02/01/2025	12/01/2002	SCHEDULED REDEMPTION		104,935	104,935	100,521	104,935	4,547					5,232	
31376T-DJ-3	FED NATL MTG ASSOC #364705 11/01/2022	12/01/2002	SCHEDULED REDEMPTION		8,879	8,879	9,123	8,879	(275)					313	
31377A-XU-6	FED NATL MTG ASSOC #371591 11/01/2025	12/01/2002	SCHEDULED REDEMPTION		412,236	412,236	418,613	412,236	(5,773)					16,767	
31377C-3D-3	FED NATL MTG ASSOC #373496 04/01/2025	12/01/2002	SCHEDULED REDEMPTION		86,686	86,686	85,915	86,686	628					4,041	
31377D-LW-9	FED NATL MTG ASSOC #373941 03/01/2007	12/01/2002	SCHEDULED REDEMPTION		404,865	404,865	400,585	404,865	3,358					11,046	
31377K-TG-0	FED NATL MTG ASSOC #379551 06/01/2012	12/01/2002	SCHEDULED REDEMPTION		124,752	124,752	122,958	124,752	1,369					4,615	
31378H-KV-2	FED NATL MTG ASSOC #399108 02/01/2012	12/01/2002	SCHEDULED REDEMPTION		45,782	45,782	46,337	45,782	(486)					1,678	
31378H-QU-8	FED NATL MTG ASSOC #399267 02/01/2023	12/01/2002	SCHEDULED REDEMPTION		360,923	360,923	362,389	360,923	(1,749)					13,021	
31378J-NN-3	FED NATL MTG ASSOC #400097 06/01/2022	12/01/2002	SCHEDULED REDEMPTION		249,127	249,127	256,425	249,127	(6,319)					16,324	
31378L-3K-6	FED NATL MTG ASSOC #402302 08/01/2012	12/01/2002	SCHEDULED REDEMPTION		813,856	813,856	807,625	813,856	6,416					30,360	
31378U-B5-0	FED NATL MTG ASSOC #408760 04/01/2012	12/01/2002	SCHEDULED REDEMPTION		472,400	472,400	479,043	472,400	(5,364)					18,672	
31378U-KX-9	FED NATL MTG ASSOC #409010 08/01/2012	12/01/2002	SCHEDULED REDEMPTION		95,504	95,504	93,057	95,504	1,518					2,234	
31378W-4P-0	FED NATL MTG ASSOC #411330 11/01/2008	12/01/2002	SCHEDULED REDEMPTION		48,632	48,632	49,221	48,632	(468)					2,049	
31379B-T4-5	FED NATL MTG ASSOC #414671 04/01/2012	12/01/2002	SCHEDULED REDEMPTION		87,742	87,742	86,480	87,742	1,176					3,232	
31379B-YU-1	FED NATL MTG ASSOC #414823 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		72,168	72,168	68,836	72,168	3,677					3,389	
31379B-Y5-6	FED NATL MTG ASSOC #414832 10/01/2026	12/01/2002	SCHEDULED REDEMPTION		16,293	16,293	16,919	16,293	(1,804)					342	
31379C-X7-1	FED NATL MTG ASSOC #415702 07/01/2012	12/01/2002	SCHEDULED REDEMPTION		1,801,762	1,801,762	1,827,099	1,801,762	(20,346)					74,573	
31379D-LU-1	FED NATL MTG ASSOC #416239 02/01/2012	12/01/2002	SCHEDULED REDEMPTION		323,832	323,832	314,926	323,832	7,367					10,766	
31379E-BL-0	FED NATL MTG ASSOC #416843 11/01/2012	12/01/2002	SCHEDULED REDEMPTION		112,041	112,041	110,430	112,041	1,353					4,419	
31379F-QS-6	FED NATL MTG ASSOC #418165 07/01/2012	12/01/2002	SCHEDULED REDEMPTION		184,825	184,825	187,424	184,825	(2,056)					8,474	
31379F-5Q-3	FED NATL MTG ASSOC #418555 03/01/2013	12/01/2002	SCHEDULED REDEMPTION		32,626	32,626	33,021	32,626	(316)					1,533	
31379H-D3-1	FED NATL MTG ASSOC #419622 02/01/2012	12/01/2002	SCHEDULED REDEMPTION		124,167	124,167	124,512	124,167	(277)					2,556	
31379H-VS-6	FED NATL MTG ASSOC #420125 12/01/2023	12/01/2002	SCHEDULED REDEMPTION		137,026	137,026	141,809	137,026	(4,033)					5,605	
31379J-G6-7	FED NATL MTG ASSOC #420621 04/01/2024	12/01/2002	SCHEDULED REDEMPTION		12,150	12,150	12,467	12,150	(252)					433	
31379L-UL-3	FED NATL MTG ASSOC #422787 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		318,558	318,558	324,571	318,558	(5,187)					14,571	
31379Q-WV-8	FED NATL MTG ASSOC #426460 07/01/2013	12/01/2002	SCHEDULED REDEMPTION		2,106,741	2,106,741	1,957,624	2,106,741	132,611					77,914	
31379R-WX-2	FED NATL MTG ASSOC #427362 07/01/2012	12/01/2002	SCHEDULED REDEMPTION		875,033	875,033	880,109	875,033	(4,052)					37,183	
31379S-KX-3	FED NATL MTG ASSOC #427910 07/01/2012	12/01/2002	SCHEDULED REDEMPTION		6,258	6,258	6,333	6,258	(62)					303	
31379T-E2-6	FED NATL MTG ASSOC #428653 09/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,213,756	1,213,756	1,244,679	1,213,756	(30,319)					53,218	
31379T-MP-6	FED NATL MTG ASSOC #428866 04/01/2026	12/01/2002	SCHEDULED REDEMPTION		791,361	791,361	817,822	791,361	(25,867)					25,759	
31379T-2S-2	FED NATL MTG ASSOC #429285 06/01/2012	12/01/2002	SCHEDULED REDEMPTION		531,189	531,189	534,056	531,189	(2,257)					21,956	
31379U-FF-3	FED NATL MTG ASSOC #429566 11/01/2012	12/01/2002	SCHEDULED REDEMPTION		151,556	151,556	150,395	151,556	1,100					5,471	
31379U-GV-7	FED NATL MTG ASSOC #429612 07/01/2012	12/01/2002	SCHEDULED REDEMPTION		37,729	37,729	37,833	37,729	(90)					1,371	
31379U-S5-1	FED NATL MTG ASSOC #429940 01/01/2012	12/01/2002	SCHEDULED REDEMPTION		49,155	49,155	49,291	49,155	(104)					1,930	
31379U-4Q-1	FED NATL MTG ASSOC #430231 08/01/2027	12/01/2002	SCHEDULED REDEMPTION		58,868	58,868	57,990	58,868	740					2,191	
31379V-XH-7	FED NATL MTG ASSOC #430980 01/01/2027	12/01/2002	SCHEDULED REDEMPTION		1,100,369	1,100,369	1,104,839	1,100,369	(3,894)					36,319	
31379V-XL-8	FED NATL MTG ASSOC #430983 12/01/2012	12/01/2002	SCHEDULED REDEMPTION		15,305	15,305	15,187	15,305	128					791	
31379Y-EA-7	FED NATL MTG ASSOC #433129 02/01/2013	12/01/2002	SCHEDULED REDEMPTION		157,843	157,843	156,635	157,843	1,195					6,360	
31379Y-M9-1	FED NATL MTG ASSOC #433384 02/01/2013	12/01/2002	SCHEDULED REDEMPTION		129,417	129,417	128,426	129,417	990					5,022	
31379Y-6V-0	FED NATL MTG ASSOC #433884 12/01/2012	12/01/2002	SCHEDULED REDEMPTION		6,208	6,208	6,161	6,208	45					249	
31380H-M4-6	FED NATL MTG ASSOC #440579 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		99,240	99,240	97,759	99,240	1,309					3,620	
31380J-V4-2	FED NATL MTG ASSOC #441735 03/01/2023	12/01/2002	SCHEDULED REDEMPTION		204,757	204,757	209,978	204,757	(4,391)					10,510	
31380M-DF-0	FED NATL MTG ASSOC #443902 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		111,270	111,270	109,609	111,270	1,443					3,776	
31380M-MC-7	FED NATL MTG ASSOC #444155 06/01/2027	12/01/2002	SCHEDULED REDEMPTION		39,332	39,332	37,827	39,332	1,272					693	
31380N-TJ-3	FED NATL MTG ASSOC #445253 05/01/2013	07/01/2002	Various		710,917	703,397	675,261	695,546	1,168			15,371	15,371	22,977	
31380P-A3-3	FED NATL MTG ASSOC #445626 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		71,505	71,505	68,768	71,505	2,387					1,171	
31380P-Q7-7	FED NATL MTG ASSOC #446078 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		22,796	22,796	22,845	22,796	(49)					251	
31380Q-V7-9	FED NATL MTG ASSOC #447138 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		38,269	38,269	39,740	38,269	(1,556)					2,079	
31380Q-WF-0	FED NATL MTG ASSOC #447146 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		30,806	30,806	29,747	30,806	1,069					1,056	
31380R-HZ-1	FED NATL MTG ASSOC #447648 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		1,718,338	1,718,338	1,775,795	1,718,338	(56,173)					62,876	
31380R-K6-1	FED NATL MTG ASSOC #447717 06/01/2013	07/01/2002	Various		724,067	716,438	687,780	708,468	1,149			15,600	15,600	23,244	
31380R-U4-5	FED NATL MTG ASSOC #448003 11/01/2027	12/01/2002	SCHEDULED REDEMPTION		12,858	12,858	13,087	12,858	(184)					510	
31380R-WE-1	FED NATL MTG ASSOC #448045 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		6,457	6,457	6,644	6,457	(272)					233	
31380S-CR-2	FED NATL MTG ASSOC #448380 08/01/2013	12/01/2002	SCHEDULED REDEMPTION		298,818	298,818	302,039	298,818	(2,372)					13,703	
31380T-BP-5	FED NATL MTG ASSOC #449246 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		200,795	200,795	201,228	200,795	(434)					2,941	
31380T-FW-6	FED NATL MTG ASSOC #449381 04/01/2025	12/01/2002	SCHEDULED REDEMPTION		137,985	137,985	142,801	137,985	(3,863)					3,780	
31380U-PD-4	FED NATL MTG ASSOC #450520 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		246,458	246,458	237,023	246,458	8,001					5,953	
31380U-SC-3	FED NATL MTG ASSOC #450615 07/01/2013	07/01/2002	Various		723,285	715,703	687,075	707,833	1,169			15,453	15,453	22,855	
31380U-ZA-9	FED NATL MTG ASSOC #450837 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		73,062	73,062	71,349	73,062	1,489					2,975	
31380W-V6-8	FED NATL MTG ASSOC #452537 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		141,298	141,298	135,889	141,298	5,075					5,496	
31380X-KS-0	FED NATL MTG ASSOC #453105 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		934,552	934,552	937,619	934,552	(2,676)					32,991	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31380X-LC-4	FED NATL MTG ASSOC #453123 06/01/2013	07/01/2002	Various		1,089,786	1,077,913	1,034,797	1,065,886	1,519			23,900	23,900	35,179	
31381A-E5-6	FED NATL MTG ASSOC #454756 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		88,858	88,858	84,376	88,858	4,280					3,118	
31381A-KQ-3	FED NATL MTG ASSOC #454903 05/01/2013	07/01/2002	Various		368,944	364,901	350,305	360,699	616			8,245	8,245	12,252	
31381A-ME-8	FED NATL MTG ASSOC #454957 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		50,702	50,702	50,868	50,702	(147)					2,180	
31381C-BN-6	FED NATL MTG ASSOC #456445 01/01/2013	12/01/2002	SCHEDULED REDEMPTION		123,386	123,386	124,717	123,386	(1,031)					5,259	
31381C-P5-0	FED NATL MTG ASSOC #456844 01/01/2028	12/01/2002	SCHEDULED REDEMPTION		117,660	117,660	113,156	117,660	3,575					2,272	
31381E-4X-8	FED NATL MTG ASSOC #459038 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		526,237	526,237	527,373	526,237	(1,136)					7,730	
31381F-VB-3	FED NATL MTG ASSOC #459710 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		6,220	6,220	5,981	6,220	187					162	
31381F-WZ-9	FED NATL MTG ASSOC #459764 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		9,125	9,125	8,806	9,125	310					339	
31382D-GZ-1	FED NATL MTG ASSOC #479116 10/01/2027	12/01/2002	SCHEDULED REDEMPTION		77,644	77,644	74,672	77,644	2,399					1,262	
31382D-XB-5	FED NATL MTG ASSOC #479574 04/01/2029	10/31/2002	Various		19,439	18,936	19,504	19,341	(198)			97	97	912	
31382E-MC-3	FED NATL MTG ASSOC #480155 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		130,486	130,486	125,491	130,486	4,395					5,133	
31382E-RM-6	FED NATL MTG ASSOC #480292 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		58,653	58,653	57,777	58,653	722					2,031	
31382E-R6-1	FED NATL MTG ASSOC #480309 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		187,156	187,156	180,605	187,156	5,674					8,608	
31382F-4A-4	FED NATL MTG ASSOC #481517 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		52,473	52,473	50,464	52,473	1,741					791	
31382G-Z6-7	FED NATL MTG ASSOC #482365 08/01/2026	12/01/2002	SCHEDULED REDEMPTION		64,934	64,934	63,965	64,934	821					1,626	
31382L-X4-3	FED NATL MTG ASSOC #485899 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		14,733	14,733	14,217	14,733	504					560	
31382M-JY-1	FED NATL MTG ASSOC #486379 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		94,499	94,499	91,191	94,499	3,294					2,933	
31382N-LN-0	FED NATL MTG ASSOC #487333 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		48,619	48,619	46,917	48,619	1,803					1,591	
31382Q-G8-2	FED NATL MTG ASSOC #489023 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		17,917	17,917	16,506	17,917	1,305					685	
31382Q-KY-0	FED NATL MTG ASSOC #489111 12/01/2013	12/01/2002	SCHEDULED REDEMPTION		13,572	13,572	12,918	13,572	553					514	
31382R-3Y-7	FED NATL MTG ASSOC #490515 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		484,792	484,792	463,545	484,792	20,791					15,207	
31382S-AM-3	FED NATL MTG ASSOC #490612 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		190,694	190,694	184,020	190,694	6,748					6,986	
31382S-BQ-3	FED NATL MTG ASSOC #490647 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		11,993	11,993	12,454	11,993	(461)					347	
31382S-F6-3	FED NATL MTG ASSOC #490789 09/01/2013	07/01/2002	Various		888,792	879,431	844,254	869,661	1,406			19,131	19,131	28,523	
31382U-LP-9	FED NATL MTG ASSOC #492734 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		165,579	165,579	157,869	165,579	7,764					6,024	
31382U-QY-5	FED NATL MTG ASSOC #492871 02/01/2014	12/01/2002	SCHEDULED REDEMPTION		903,992	903,992	897,777	903,992						34,594	
31382V-AE-4	FED NATL MTG ASSOC #493305 12/01/2013	07/01/2002	Various		580,687	574,608	551,623	568,326	818			12,361	12,361	18,370	
31382W-DR-0	FED NATL MTG ASSOC #494312 02/01/2028	12/01/2002	SCHEDULED REDEMPTION		77,470	77,470	76,635	77,470	759					2,814	
31382W-FM-9	FED NATL MTG ASSOC #494372 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		13,364	13,364	12,747	13,364	630					439	
31382W-SR-4	FED NATL MTG ASSOC #494728 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		69,771	69,771	66,522	69,771	2,996					2,507	
31382W-5U-2	FED NATL MTG ASSOC #495059 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		124,245	124,245	128,982	124,245	(4,888)					4,525	
31382X-XK-1	FED NATL MTG ASSOC #495782 07/01/2024	12/01/2002	SCHEDULED REDEMPTION		59,640	59,640	59,622	59,640	13					1,864	
31383A-XF-1	FED NATL MTG ASSOC #497578 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		42,560	42,560	44,196	42,560	(1,636)					1,412	
31383B-GB-7	FED NATL MTG ASSOC #497994 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		148,061	148,061	148,380	148,061	(320)					2,120	
31383B-NX-1	FED NATL MTG ASSOC #498206 01/01/2029	03/01/2002	Various		16,828	15,944	16,742	16,633	(47)			194	194	361	
31383C-AK-1	FED NATL MTG ASSOC #498710 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		48,766	48,766	50,625	48,766	(2,051)					2,251	
31383D-3C-5	FED NATL MTG ASSOC #500395 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		47,090	47,090	48,885	47,090	(1,755)					2,304	
31383E-AG-6	FED NATL MTG ASSOC #500507 09/01/2013	07/01/2002	Various		1,418,229	1,403,293	1,347,161	1,389,566	1,732			28,663	28,663	43,966	
31383E-CU-3	FED NATL MTG ASSOC #500583 08/01/2028	12/01/2002	Various		51,694	51,694	49,004	51,694	2,604					1,954	
31383E-DG-3	FED NATL MTG ASSOC #500603 04/01/2014	07/01/2002	Various		848,617	838,739	805,190	828,283	683			20,334	20,334	28,628	
31383E-HX-2	FED NATL MTG ASSOC #500746 12/01/2027	12/01/2002	SCHEDULED REDEMPTION		175,235	175,235	169,212	175,235	6,471					4,228	
31383E-XH-9	FED NATL MTG ASSOC #501180 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		1,136,495	1,136,495	1,138,949	1,136,495	(2,454)					16,811	
31383E-XP-1	FED NATL MTG ASSOC #501186 03/01/2028	12/01/2002	SCHEDULED REDEMPTION		318,779	318,779	304,807	318,779	13,377					10,432	
31383E-2T-7	FED NATL MTG ASSOC #501286 06/01/2028	12/01/2002	SCHEDULED REDEMPTION		63,006	63,006	58,852	63,006	3,852					2,097	
31383G-BQ-8	FED NATL MTG ASSOC #502347 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		78,097	78,097	77,255	78,097	650					3,372	
31383G-U2-0	FED NATL MTG ASSOC #502901 06/01/2028	08/13/2002	Various		33	208	206	208	(0)			(175)	(175)	8	
31383G-U6-1	FED NATL MTG ASSOC #502905 12/01/2013	07/01/2002	Various		1,437,002	1,420,706	1,363,878	1,405,432	1,546			31,570	31,570	47,982	
31383H-6N-9	FED NATL MTG ASSOC #504077 10/01/2028	12/01/2002	SCHEDULED REDEMPTION		139,867	139,867	135,409	139,867	4,119					4,902	
31383J-QK-9	FED NATL MTG ASSOC #504558 10/01/2028	12/01/2002	SCHEDULED REDEMPTION		2,199,662	2,199,662	2,211,164	2,199,662	(11,502)					32,726	
31383J-RT-9	FED NATL MTG ASSOC #504598 11/01/2013	07/01/2002	Various		832,926	823,940	790,982	815,320	1,032			17,606	17,606	26,373	
31383K-AW-7	FED NATL MTG ASSOC #505021 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		100,287	101,102	100,287	100,287	(0)					5,016	
31383K-BT-3	FED NATL MTG ASSOC #505050 07/01/2016	04/12/2002	Various		2,011,424	1,992,943	2,024,083	2,021,488	(1,931)			(10,065)	(10,065)	44,248	
31383K-CE-5	FED NATL MTG ASSOC #505069 06/01/2013	12/01/2002	SCHEDULED REDEMPTION		288,895	288,895	281,492	288,895	4,807					12,568	
31383K-EP-8	FED NATL MTG ASSOC #505142 07/01/2027	12/01/2002	SCHEDULED REDEMPTION		1,248,774	1,248,774	1,230,140	1,248,774	15,770					42,259	
31383L-CG-8	FED NATL MTG ASSOC #505971 07/01/2028	12/01/2002	SCHEDULED REDEMPTION		97,690	97,690	96,636	97,690	944					2,799	
31383L-FX-8	FED NATL MTG ASSOC #506082 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		4,039,727	4,039,727	3,907,174	4,039,727	119,516					140,440	
31383P-L5-3	FED NATL MTG ASSOC #508948 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		246,599	246,599	256,001	246,599	(9,562)					7,556	
31383P-7K-6	FED NATL MTG ASSOC #509498 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		79,184	79,184	76,462	79,184	2,033					3,017	
31383R-CA-8	FED NATL MTG ASSOC #510465 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		1,343,038	1,343,038	1,298,970	1,343,038	36,338					44,521	
31383R-WM-0	FED NATL MTG ASSOC #511052 02/01/2029	03/01/2002	Various		23,621	22,772	23,911	23,589	(295)			32	32	456	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31383S-FY-1	FED NATL MTG ASSOC #511483 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		64,349	64,349	66,803	64,349	(2,632)					2,294	
31383S-QG-8	FED NATL MTG ASSOC #511755 08/01/2029	12/30/2002	Various		17,907	17,554	18,080	17,926	(222)			(19)	(19)	734	
31383S-SB-7	FED NATL MTG ASSOC #511814 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		104,078	104,078	108,079	104,078	(4,001)					3,448	
31383S-2Z-2	FED NATL MTG ASSOC #512092 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		19,741	19,741	19,783	19,741	(43)					319	
31383S-3C-2	FED NATL MTG ASSOC #512095 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		579,842	579,842	579,298	579,842	471					21,144	
31383S-3D-0	FED NATL MTG ASSOC #512096 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		6,567	6,567	6,820	6,567	(260)					298	
31383S-3G-3	FED NATL MTG ASSOC #512099 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		23,312	23,312	22,236	23,312	1,008					946	
31383T-D6-2	FED NATL MTG ASSOC #512325 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		44,902	44,902	46,628	44,902	(1,957)					1,762	
31383T-D9-6	FED NATL MTG ASSOC #512328 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		560,120	560,120	541,741	560,120	17,136					15,012	
31383T-KR-8	FED NATL MTG ASSOC #512504 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		97,986	97,986	101,722	97,986	(4,660)					3,949	
31383U-MV-4	FED NATL MTG ASSOC #513472 07/01/2014	12/01/2002	SCHEDULED REDEMPTION		542,833	542,833	548,261	542,833	(4,719)					26,782	
31383U-W4-3	FED NATL MTG ASSOC #513767 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		432,578	432,578	436,904	432,578	(3,519)					13,407	
31383V-B8-5	FED NATL MTG ASSOC #514063 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		992,499	992,499	959,932	992,499	29,139					25,313	
31383W-N7-2	FED NATL MTG ASSOC #515314 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		45,212	45,212	45,262	45,212	(30)					1,160	
31383W-3X-7	FED NATL MTG ASSOC #515714 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		295,801	295,801	285,633	295,801	8,710					10,401	
31383W-4S-7	FED NATL MTG ASSOC #515733 08/01/2028	12/01/2002	Various		96,242	96,242	96,450	96,242	(208)					1,165	
31383Y-C4-7	FED NATL MTG ASSOC #516791 07/01/2029	10/04/2002	Various		18,469	18,160	18,671	18,488	(491)			(19)	(19)	737	
31383Y-QW-0	FED NATL MTG ASSOC #517169 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		87,107	87,107	87,924	87,107	(680)					3,013	
31383Y-QX-8	FED NATL MTG ASSOC #517170 01/01/2015	12/01/2002	SCHEDULED REDEMPTION		188,259	188,259	190,024	188,259	(1,781)					6,536	
31384A-GV-4	FED NATL MTG ASSOC #517812 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		13,364	13,364	13,874	13,364	(579)					670	
31384A-G8-5	FED NATL MTG ASSOC #517823 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		20,495	20,495	21,277	20,495	(848)					985	
31384C-K2-9	FED NATL MTG ASSOC #519713 09/01/2022	12/01/2002	SCHEDULED REDEMPTION		1,068,205	1,068,205	1,115,439	1,068,205	(47,235)					21,162	
31384D-B4-3	FED NATL MTG ASSOC #520359 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		4,698	4,698	4,879	4,698	(239)					219	
31384D-LN-0	FED NATL MTG ASSOC #520633 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		88,327	88,327	90,812	88,327	(3,208)					2,751	
31384E-AE-0	FED NATL MTG ASSOC #521205 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		7,698	7,698	7,994	7,698	(296)					246	
31384E-GJ-3	FED NATL MTG ASSOC #521401 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		12,958	12,958	13,456	12,958	(480)					547	
31384F-C6-2	FED NATL MTG ASSOC #522193 04/01/2028	12/01/2002	SCHEDULED REDEMPTION		138,044	138,044	133,298	138,044	4,417					3,468	
31384F-MB-0	FED NATL MTG ASSOC #522454 09/01/2028	12/01/2002	SCHEDULED REDEMPTION		11,988	11,988	11,321	11,988	641					535	
31384F-TT-4	FED NATL MTG ASSOC #522662 02/01/2027	12/01/2002	SCHEDULED REDEMPTION		38,206	38,206	38,194	38,206	12					1,255	
31384F-W4-5	FED NATL MTG ASSOC #522767 05/01/2029	10/04/2002	Various		22,523	21,981	22,640	22,383	(270)			140	140	1,087	
31384F-XM-4	FED NATL MTG ASSOC #522784 07/01/2029	10/04/2002	Various		19,153	18,690	19,251	19,085	(219)			68	68	870	
31384F-XR-3	FED NATL MTG ASSOC #522788 12/01/2027	12/01/2002	SCHEDULED REDEMPTION		12,054	12,054	12,416	12,054	(355)					482	
31384F-YY-7	FED NATL MTG ASSOC #522827 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		190,217	190,217	194,170	190,217	(3,904)					7,936	
31384F-YZ-4	FED NATL MTG ASSOC #522828 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		56,059	56,059	57,508	56,059	(1,571)					2,610	
31384G-KR-5	FED NATL MTG ASSOC #523304 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		12,747	12,747	12,309	12,747	455					363	
31384G-NG-6	FED NATL MTG ASSOC #523391 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		8,339	8,339	8,659	8,339	(380)					328	
31384H-CH-4	FED NATL MTG ASSOC #523972 05/01/2028	12/01/2002	SCHEDULED REDEMPTION		148,522	148,522	141,606	148,522	6,425					4,739	
31384H-N3-3	FED NATL MTG ASSOC #524310 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		37,428	37,428	38,865	37,428	(1,437)					1,414	
31384H-YV-9	FED NATL MTG ASSOC #524624 08/01/2029	10/04/2002	Various		19,196	18,679	19,239	19,104	(185)			92	92	929	
31384H-2G-7	FED NATL MTG ASSOC #524675 10/01/2025	12/01/2002	SCHEDULED REDEMPTION		61,134	61,134	63,465	61,134	(2,244)					2,670	
31384H-4G-5	FED NATL MTG ASSOC #524723 07/01/2014	12/01/2002	SCHEDULED REDEMPTION		287,902	287,902	290,601	287,902	(2,722)					9,982	
31384H-5D-1	FED NATL MTG ASSOC #524744 05/01/2014	12/01/2002	SCHEDULED REDEMPTION		78,152	78,152	78,884	78,152	(828)					2,624	
31384J-BQ-1	FED NATL MTG ASSOC #524847 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		5,828	5,828	6,039	5,828	(227)					230	
31384J-B2-4	FED NATL MTG ASSOC #524857 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		131,211	131,211	132,441	131,211	(839)					7,076	
31384J-CW-7	FED NATL MTG ASSOC #524885 06/01/2014	12/01/2002	SCHEDULED REDEMPTION		32,955	32,955	33,264	32,955	(312)					1,254	
31384J-XQ-7	FED NATL MTG ASSOC #525487 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		13,645	13,645	14,170	13,645	(557)					590	
31384J-7M-5	FED NATL MTG ASSOC #525700 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		112,495	112,495	116,784	112,495	(4,898)					5,010	
31384K-FD-3	FED NATL MTG ASSOC #525864 12/01/2028	12/01/2002	SCHEDULED REDEMPTION		455,320	455,320	468,980	455,320	(14,373)					14,886	
31384K-GS-9	FED NATL MTG ASSOC #525909 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		11,418	11,418	11,856	11,418	(438)					392	
31384K-HF-6	FED NATL MTG ASSOC #525930 04/01/2029	10/31/2002	Various		20,450	20,036	20,638	20,394	(261)			56	56	903	
31384K-JE-7	FED NATL MTG ASSOC #525961 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		217,531	217,531	225,892	217,531	(9,849)					9,711	
31384K-JX-5	FED NATL MTG ASSOC #525978 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		164,552	164,552	170,877	164,552	(7,077)					7,100	
31384K-LQ-7	FED NATL MTG ASSOC #526035 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		5,022	5,022	5,215	5,022	(259)					285	
31384L-MX-9	FED NATL MTG ASSOC #526974 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		80,769	80,769	83,874	80,769	(3,105)					2,166	
31384L-PD-0	FED NATL MTG ASSOC #527020 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		44,318	44,318	46,022	44,318	(2,332)					2,090	
31384L-P7-3	FED NATL MTG ASSOC #527046 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		124,704	124,704	129,497	124,704	(5,743)					3,347	
31384L-QH-0	FED NATL MTG ASSOC #527056 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		40,797	40,797	42,365	40,797	(1,568)					1,233	
31384L-YT-5	FED NATL MTG ASSOC #527322 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		102,279	102,279	106,210	102,279	(5,654)					4,706	
31384L-3V-4	FED NATL MTG ASSOC #527412 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		2,175	2,175	2,186	2,175	(11)					35	
31384M-G2-2	FED NATL MTG ASSOC #527717 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		13,626	13,626	14,149	13,626	(523)					495	
31384P-JB-2	FED NATL MTG ASSOC #529558 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		73,271	73,271	75,217	73,271	(7)					2,888	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31384P-ND-3	FED NATL MTG ASSOC #529688 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		311,084	311,084	298,349	311,084	15,906					11,683	
31384P-NF-8	FED NATL MTG ASSOC #529690 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		156,336	156,336	162,296	156,336	(6,910)					7,235	
31384P-QF-5	FED NATL MTG ASSOC #529754 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		19,091	19,091	19,825	19,091	(765)					778	
31384P-YT-6	FED NATL MTG ASSOC #530022 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		51,940	51,940	53,921	51,940	(2,237)					2,178	
31384P-YX-7	FED NATL MTG ASSOC #530026 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		275,451	275,451	285,493	275,451	(10,609)					9,031	
31384P-4A-0	FED NATL MTG ASSOC #530117 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		82,128	82,128	82,795	82,128	(0)					4,101	
31384P-6A-8	FED NATL MTG ASSOC #530165 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		94,522	94,522	98,125	94,522	(3,700)					3,841	
31384Q-CQ-4	FED NATL MTG ASSOC #530279 03/01/2029	12/30/2002	Various		44,718	43,950	45,268	44,592	(611)			126	126	1,848	
31384Q-RG-0	FED NATL MTG ASSOC #530687 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		257,204	257,204	259,615	257,204	(2,450)					4,201	
31384Q-SL-8	FED NATL MTG ASSOC #530723 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		127,173	127,173	132,062	127,173	(7,002)					6,460	
31384Q-TC-7	FED NATL MTG ASSOC #530747 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		109,585	109,585	112,496	109,585	(8)					5,465	
31384Q-YY-3	FED NATL MTG ASSOC #530927 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		27,439	27,439	27,696	27,439	(284)					1,379	
31384R-KG-5	FED NATL MTG ASSOC #531395 06/01/2014	12/01/2002	SCHEDULED REDEMPTION		9,480	9,480	9,568	9,480	(72)					436	
31384R-Q2-0	FED NATL MTG ASSOC #531573 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		117,143	117,143	121,641	117,143	(4,497)					3,747	
31384R-TG-6	FED NATL MTG ASSOC #531651 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		66,907	66,907	67,534	66,907	(525)					1,556	
31384R-WH-0	FED NATL MTG ASSOC #531748 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		87,109	87,109	89,559	87,109	(3,087)					2,382	
31384R-Y8-8	FED NATL MTG ASSOC #531835 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		13,051	13,051	13,549	13,051	(519)					421	
31384R-ZP-9	FED NATL MTG ASSOC #531850 06/01/2014	12/01/2002	SCHEDULED REDEMPTION		20,297	20,297	20,836	20,297	(2)					791	
31384S-AF-6	FED NATL MTG ASSOC #532006 05/01/2027	12/01/2002	SCHEDULED REDEMPTION		18,660	18,660	18,655	18,660	6					720	
31384S-V2-2	FED NATL MTG ASSOC #532633 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		61,527	61,527	62,103	61,527	(428)					2,219	
31384S-WA-3	FED NATL MTG ASSOC #532641 08/01/2014	12/01/2002	SCHEDULED REDEMPTION		142,203	142,203	143,536	142,203	(1,064)					5,050	
31384S-WR-6	FED NATL MTG ASSOC #532656 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		63,286	63,286	65,719	63,286	(2,433)					2,143	
31384T-DU-8	FED NATL MTG ASSOC #533015 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		137,130	137,130	142,401	137,130	(5,805)					5,782	
31384T-EB-9	FED NATL MTG ASSOC #533030 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		280,260	280,260	291,032	280,260	(13,600)					15,782	
31384T-QD-2	FED NATL MTG ASSOC #533352 11/01/2029	03/01/2002	Various		226,855	216,364	224,173	226,632	(988)			223	223	4,645	
31384T-QJ-9	FED NATL MTG ASSOC #533357 04/01/2029	03/01/2002	Various		171,442	164,537	170,476	171,595	(865)			(153)	(153)	3,282	
31384T-U5-4	FED NATL MTG ASSOC #533504 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		88,734	88,734	92,145	88,734	(3,563)					4,537	
31384T-VT-1	FED NATL MTG ASSOC #533526 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		52,781	52,781	54,810	52,781	(2,109)					2,211	
31384T-7H-4	FED NATL MTG ASSOC #533796 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		18,643	18,643	19,316	18,643	(691)					634	
31384U-BY-9	FED NATL MTG ASSOC #533855 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		13,529	13,529	14,049	13,529	(727)					571	
31384U-CA-0	FED NATL MTG ASSOC #533865 07/01/2014	12/01/2002	SCHEDULED REDEMPTION		350,306	350,306	350,229	350,306	932					13,498	
31384U-C5-1	FED NATL MTG ASSOC #533892 02/01/2030	03/01/2002	Various		4,082	3,955	4,152	4,216	(54)			(134)	(134)	63	
31384U-EA-8	FED NATL MTG ASSOC #533929 01/01/2015	12/01/2002	SCHEDULED REDEMPTION		265,706	265,706	268,197	265,706	(2,040)					7,313	
31384U-EQ-3	FED NATL MTG ASSOC #533943 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		314,462	314,462	322,593	314,462	(8,095)					11,695	
31384U-ET-7	FED NATL MTG ASSOC #533946 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		2,686	2,686	2,712	2,686	(23)					106	
31384U-EY-6	FED NATL MTG ASSOC #533951 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		33,018	33,018	32,812	33,018	210					1,021	
31384U-FH-2	FED NATL MTG ASSOC #533968 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		215,668	215,668	217,690	215,668	(1,929)					8,272	
31384U-KN-3	FED NATL MTG ASSOC #534101 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		85,551	85,551	88,812	85,551	(3,538)					3,544	
31384U-MQ-4	FED NATL MTG ASSOC #534167 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		10,931	10,931	11,348	10,931	(451)					665	
31384U-NK-6	FED NATL MTG ASSOC #534194 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		44,856	44,856	46,566	44,856	(2,193)					2,442	
31384U-WC-4	FED NATL MTG ASSOC #534443 08/01/2014	12/01/2002	SCHEDULED REDEMPTION		50,436	50,436	50,176	50,436	(111)					1,894	
31384U-ZJ-6	FED NATL MTG ASSOC #534545 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		78,342	78,342	81,354	78,342	(3,796)					2,236	
31384U-3L-6	FED NATL MTG ASSOC #534603 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		216,751	216,751	222,357	216,751	(6,409)					8,847	
31384V-BT-8	FED NATL MTG ASSOC #534750 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		181,682	181,682	188,665	181,682	(7,732)					5,112	
31384V-KQ-4	FED NATL MTG ASSOC #535003 09/01/2013	12/01/2002	SCHEDULED REDEMPTION		86,806	86,806	84,582	86,806	1,453					3,647	
31384V-NT-5	FED NATL MTG ASSOC #535102 07/01/2014	12/01/2002	SCHEDULED REDEMPTION		35,325	35,325	36,683	35,325	(1,358)					1,095	
31384V-NU-2	FED NATL MTG ASSOC #535103 06/01/2014	12/01/2002	SCHEDULED REDEMPTION		820,794	820,794	841,064	820,794	(21,915)					32,687	
31384V-NV-0	FED NATL MTG ASSOC #535104 05/01/2014	12/01/2002	SCHEDULED REDEMPTION		26,242	26,242	27,251	26,242	(1,009)					811	
31384V-QG-0	FED NATL MTG ASSOC #535155 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		143,170	143,170	148,337	143,170	(5,566)					4,667	
31384V-QJ-4	FED NATL MTG ASSOC #535157 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		398,811	398,811	400,035	398,811	(1,224)					48,840	
31384V-RZ-7	FED NATL MTG ASSOC #535204 01/01/2030	03/01/2002	Various		81,272	77,969	80,784	80,371	(747)			901	901	1,559	
31384V-TD-4	FED NATL MTG ASSOC #535248 01/01/2030	03/01/2002	Various		24,161	23,170	24,006	23,901	(218)			260	260	473	
31384V-UY-6	FED NATL MTG ASSOC #535299 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		92,591	92,591	96,146	92,591	(3,555)					3,250	
31384V-VG-4	FED NATL MTG ASSOC #535315 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		456,182	456,182	473,717	456,182	(17,535)					13,650	
31384V-YW-6	FED NATL MTG ASSOC #535425 10/01/2029	12/01/2002	Various		2,624,525	2,622,307	2,723,922	2,624,235	(99,687)			291	291	99,873	
31384V-4U-3	FED NATL MTG ASSOC #535535 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		276,276	276,276	276,873	276,276	(596)					4,011	
31384V-5P-3	FED NATL MTG ASSOC #535554 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		275,679	275,679	281,882	275,679	(6,594)					11,191	
31384V-6X-5	FED NATL MTG ASSOC #535586 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		144,375	144,375	149,924	144,375	(5,549)					4,487	
31384V-7J-5	FED NATL MTG ASSOC #535597 04/01/2030	03/01/2002	Various		101,045	96,797	100,291	100,028	(895)			1,016	1,016	1,986	
31384W-A8-3	FED NATL MTG ASSOC #535631 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		602,816	602,816	625,987	602,816	(23,171)					18,271	
31384W-CL-2	FED NATL MTG ASSOC #535675 01/01/2015	12/01/2002	SCHEDULED REDEMPTION		361,197	361,197	375,080	361,197	(13,883)					10,933	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31384W-DM-9	FED NATL MTG ASSOC #535708 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		332,782	332,782	333,501	332,782	(718)					4,876	
31384W-EA-4	FED NATL MTG ASSOC #535729 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		105,604	105,604	107,799	105,604	(2,168)					4,489	
31384W-EM-8	FED NATL MTG ASSOC #535740 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		983,127	983,127	1,020,916	983,127	(37,789)					30,210	
31384W-E6-3	FED NATL MTG ASSOC #535757 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		228,017	228,017	236,781	228,017	(10,213)					9,763	
31384W-GJ-3	FED NATL MTG ASSOC #535801 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		269,426	269,426	279,782	269,426	(10,356)					7,974	
31384W-GU-8	FED NATL MTG ASSOC #535811 10/01/2030	12/01/2002	Various		38,629	38,629	38,712	38,629	(83)					561	
31384W-G8-7	FED NATL MTG ASSOC #535823 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		508,632	508,632	513,367	508,632	(4,736)					59,032	
31384W-HL-7	FED NATL MTG ASSOC #535835 11/01/2015	12/01/2002	SCHEDULED REDEMPTION		372,701	372,701	380,446	372,701	(7,693)					16,161	
31384W-JP-6	FED NATL MTG ASSOC #535870 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		394,651	394,651	402,852	394,651	(8,114)					16,855	
31384W-KQ-2	FED NATL MTG ASSOC #535903 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		13,424	13,424	13,802	13,424	(443)					444	
31384W-KY-5	FED NATL MTG ASSOC #535911 11/01/2030	12/01/2002	Various		275,043	275,043	272,291	275,043	2,343					10,801	
31384W-KZ-2	FED NATL MTG ASSOC #535912 10/01/2030	11/07/2002	Various		618,929	599,940	601,236	601,035	(200)			17,894	17,894	7,512	
31384W-LB-4	FED NATL MTG ASSOC #535922 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		216,536	216,536	224,859	216,536	(9,695)					9,158	
31384W-LC-2	FED NATL MTG ASSOC #535923 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		384,583	384,583	385,413	384,583	(830)					5,623	
31384W-LX-6	FED NATL MTG ASSOC #535942 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		47,319	47,319	49,027	47,319	(1,965)					1,476	
31384W-MK-3	FED NATL MTG ASSOC #535962 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		36,629	36,629	37,390	36,629	(753)					1,641	
31384W-NW-6	FED NATL MTG ASSOC #536005 05/01/2014	12/01/2002	SCHEDULED REDEMPTION		113,884	113,884	118,261	113,884	(4,377)					3,588	
31384W-QM-5	FED NATL MTG ASSOC #536060 10/01/2015	12/01/2002	SCHEDULED REDEMPTION		18,116	18,116	18,524	18,116	(388)					778	
31384W-S8-4	FED NATL MTG ASSOC #536143 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		110,230	110,230	114,467	110,230	(5,158)					4,378	
31384W-UT-5	FED NATL MTG ASSOC #536194 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		155,784	155,784	161,772	155,784	(8,247)					6,461	
31384W-XN-5	FED NATL MTG ASSOC #536285 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		152,314	152,314	161,310	152,314	(8,844)					6,991	
31384W-Y3-8	FED NATL MTG ASSOC #536330 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		242,531	242,531	251,853	242,531	(12,343)					9,587	
31384W-2H-2	FED NATL MTG ASSOC #536376 03/01/2014	12/01/2002	SCHEDULED REDEMPTION		175,431	175,431	177,075	175,431	(1,387)					4,626	
31384W-4F-4	FED NATL MTG ASSOC #536422 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		128,413	128,413	129,616	128,413	(1,049)					3,731	
31384X-KD-9	FED NATL MTG ASSOC #536792 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		163,087	163,087	169,305	163,087	(7,113)					7,033	
31384X-KF-4	FED NATL MTG ASSOC #536794 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		307,195	307,195	319,003	307,195	(11,808)					8,737	
31384X-UQ-9	FED NATL MTG ASSOC #537091 03/01/2015	12/01/2002	SCHEDULED REDEMPTION		647,154	647,154	653,221	647,154	(4,346)					31,744	
31384X-WN-4	FED NATL MTG ASSOC #537153 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		266,428	266,428	276,669	266,428	(12,779)					11,960	
31384X-ZA-9	FED NATL MTG ASSOC #537237 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		140,506	140,506	145,900	140,506	(5,394)					4,287	
31384X-3M-8	FED NATL MTG ASSOC #537304 11/01/2029	12/30/2002	Various		27,435	26,837	27,642	27,460	(262)			(25)	(25)	1,105	
31384X-4E-5	FED NATL MTG ASSOC #537321 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		206,274	206,274	208,208	206,274	(1,750)					5,711	
31384X-4H-8	FED NATL MTG ASSOC #537324 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		236,241	236,241	245,322	236,241	(11,862)					10,651	
31384Y-JS-6	FED NATL MTG ASSOC #537673 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		158,046	158,046	164,114	158,046	(6,068)					5,191	
31384Y-J3-1	FED NATL MTG ASSOC #537682 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		270,323	270,323	280,714	270,323	(13,117)					11,390	
31384Y-LM-6	FED NATL MTG ASSOC #537732 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		164,791	164,791	171,074	164,791	(7,366)					6,770	
31384Y-LQ-7	FED NATL MTG ASSOC #537735 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		91,445	91,445	94,017	91,445	(3,168)					2,066	
31384Y-PX-8	FED NATL MTG ASSOC #537838 02/01/2030	03/01/2002	Various		7,921	7,669	7,945	7,985	(128)			(64)	(64)	144	
31384Y-QP-4	FED NATL MTG ASSOC #537862 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		10,762	10,762	11,173	10,762	(519)					482	
31384Y-Q4-1	FED NATL MTG ASSOC #537875 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		101,608	101,608	102,560	101,608	(958)					3,275	
31384Y-TY-2	FED NATL MTG ASSOC #537967 02/01/2014	12/01/2002	SCHEDULED REDEMPTION		60,799	60,799	63,136	60,799	(2,337)					1,992	
31384Y-UE-4	FED NATL MTG ASSOC #537981 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		206,855	206,855	214,806	206,855	(11,754)					11,146	
31384Y-VQ-6	FED NATL MTG ASSOC #538023 04/01/2029	03/01/2002	Various		9,692	9,366	9,704	9,929	(145)			(237)	(237)	180	
31384Y-2H-8	FED NATL MTG ASSOC #538176 08/01/2014	12/01/2002	SCHEDULED REDEMPTION		174,119	174,119	175,534	174,119	(1)					7,495	
31384Y-2Q-8	FED NATL MTG ASSOC #538183 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		87,050	87,050	90,396	87,050	(4,163)					1,539	
31384Y-6R-2	FED NATL MTG ASSOC #538280 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		39,830	39,830	40,203	39,830	(344)					1,352	
31384Y-6X-9	FED NATL MTG ASSOC #538286 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		26,914	26,914	27,948	26,914	(1,765)					1,088	
31385A-DX-2	FED NATL MTG ASSOC #538418 10/01/2008	12/01/2002	SCHEDULED REDEMPTION		278,120	278,120	274,687	278,120	3,297					13,729	
31385A-H5-9	FED NATL MTG ASSOC #538552 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		93,470	93,470	96,099	93,470	(3,267)					3,518	
31385A-K9-7	FED NATL MTG ASSOC #538620 08/01/2012	12/01/2002	SCHEDULED REDEMPTION		185,969	185,969	187,712	185,969	(1,466)					4,059	
31385A-RX-7	FED NATL MTG ASSOC #538802 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		122,221	122,221	126,919	122,221	(6,029)					4,562	
31385A-UD-7	FED NATL MTG ASSOC #538880 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		157,508	157,508	158,985	157,508	(1,067)					4,635	
31385A-VU-8	FED NATL MTG ASSOC #538927 01/01/2015	12/01/2002	SCHEDULED REDEMPTION		3,775	3,775	3,810	3,775	(31)					139	
31385A-ZR-1	FED NATL MTG ASSOC #539052 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		52,700	52,700	54,726	52,700	(1,953)					2,216	
31385A-7K-7	FED NATL MTG ASSOC #539198 03/01/2015	12/01/2002	SCHEDULED REDEMPTION		98,440	98,440	99,363	98,440	(798)					3,338	
31385B-D9-3	FED NATL MTG ASSOC #539328 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		212,752	212,752	220,863	212,752	(10,014)					9,049	
31385B-UJ-2	FED NATL MTG ASSOC #539785 03/01/2029	03/01/2002	Various		28,233	26,901	28,246	27,940	(211)			293	293	601	
31385B-XY-6	FED NATL MTG ASSOC #539895 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		34,096	34,096	35,395	34,096	(1,645)					1,623	
31385B-ZN-8	FED NATL MTG ASSOC #539949 08/01/2028	12/01/2002	SCHEDULED REDEMPTION		18,583	18,583	19,297	18,583	(935)					571	
31385B-3M-5	FED NATL MTG ASSOC #540004 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		53,194	53,194	55,238	53,194	(2,115)					1,969	
31385C-DZ-3	FED NATL MTG ASSOC #540220 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		148,936	148,936	153,125	148,936	(5,638)					4,506	
31385C-EK-5	FED NATL MTG ASSOC #540238 01/01/2029	12/01/2002	SCHEDULED REDEMPTION		195,440	195,440	202,891	195,440	(11,756)					7,128	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31385C-GN-7	FED NATL MTG ASSOC #540305 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		115,157	115,157	118,135	115,157	(3,147)					3,927	
31385C-HC-0	FED NATL MTG ASSOC #540327 08/01/2013	12/01/2002	SCHEDULED REDEMPTION		187,934	187,934	189,696	187,934	(1,865)					5,398	
31385C-R2-1	FED NATL MTG ASSOC #540605 04/01/2014	12/01/2002	SCHEDULED REDEMPTION		94,432	94,432	98,062	94,432	(3,630)					2,810	
31385C-WQ-2	FED NATL MTG ASSOC #540755 10/01/2029	12/01/2002	Various		306,807	305,057	316,594	306,656	(11,397)			151	151	11,117	
31385C-YV-9	FED NATL MTG ASSOC #540824 09/01/2014	12/01/2002	SCHEDULED REDEMPTION		215,816	215,816	221,397	215,816	(5,742)					8,256	
31385C-ZR-7	FED NATL MTG ASSOC #540852 01/01/2016	11/01/2002	Various		2,045,780	1,976,676	2,007,562	1,999,976	(7,124)			45,804	45,804	108,245	
31385D-EA-5	FED NATL MTG ASSOC #541129 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		211,040	211,040	219,085	211,040	(9,625)					8,141	
31385D-FJ-5	FED NATL MTG ASSOC #541169 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		16,428	16,428	17,060	16,428	(999)					572	
31385D-GU-9	FED NATL MTG ASSOC #541211 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		21,177	21,177	21,991	21,177	(1,012)					880	
31385D-M4-0	FED NATL MTG ASSOC #541379 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		229,133	229,133	231,281	229,133	(2,166)					10,604	
31385D-M9-9	FED NATL MTG ASSOC #541384 04/01/2014	12/01/2002	SCHEDULED REDEMPTION		147,414	147,414	148,796	147,414	(1,280)					4,940	
31385D-3J-8	FED NATL MTG ASSOC #541801 02/01/2030	03/01/2002	Various		33,180	31,933	33,086	33,157	(220)			23	23	619	
31385D-4T-5	FED NATL MTG ASSOC #541834 03/01/2015	12/01/2002	SCHEDULED REDEMPTION		90,919	90,919	94,414	90,919	(3,495)					2,726	
31385E-AP-4	FED NATL MTG ASSOC #541914 03/01/2015	12/01/2002	SCHEDULED REDEMPTION		94,740	94,740	95,628	94,740	(800)					2,922	
31385E-BS-7	FED NATL MTG ASSOC #541949 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		230,887	230,887	239,751	230,887	(8,864)					9,743	
31385E-FS-3	FED NATL MTG ASSOC #542077 03/01/2030	12/01/2002	SCHEDULED REDEMPTION		280,475	280,475	291,256	280,475	(12,649)					12,649	
31385E-GD-5	FED NATL MTG ASSOC #542096 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		377,979	377,979	381,522	377,979	(2,747)					7,530	
31385E-UK-3	FED NATL MTG ASSOC #542486 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		182,236	182,236	183,717	182,236	(1)					6,632	
31385E-WH-8	FED NATL MTG ASSOC #542548 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		105,832	105,832	109,900	105,832	(5,045)					4,703	
31385E-XH-7	FED NATL MTG ASSOC #542580 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		216,123	216,123	224,431	216,123	(10,351)					8,827	
31385F-CZ-7	FED NATL MTG ASSOC #542888 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		326,338	326,338	338,780	326,338	(17,250)					13,466	
31385F-EM-4	FED NATL MTG ASSOC #542940 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		233,583	233,583	247,379	233,583	(13,363)					11,102	
31385F-KC-9	FED NATL MTG ASSOC #543091 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		312,696	312,696	324,715	312,696	(15,119)					13,748	
31385F-ML-7	FED NATL MTG ASSOC #543163 11/01/2029	03/01/2002	Various		29,451	28,125	29,531	29,259	(175)			192	192	598	
31385F-PL-4	FED NATL MTG ASSOC #543227 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		4,130	4,130	4,288	4,130	(159)					140	
31385F-QZ-2	FED NATL MTG ASSOC #543272 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		203,049	203,049	210,790	203,049	(8,476)					9,401	
31385F-U9-5	FED NATL MTG ASSOC #543408 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		13,085	13,085	13,739	13,085	(643)					484	
31385F-5S-1	FED NATL MTG ASSOC #543657 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		326,434	326,434	338,879	326,434	(14,694)					11,916	
31385G-E8-3	FED NATL MTG ASSOC #543859 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,647,251	1,647,251	1,744,542	1,647,251	(97,400)					80,382	
31385G-FR-0	FED NATL MTG ASSOC #543876 05/01/2030	03/01/2002	Various		119,694	114,723	118,864	120,218	(1,236)			(523)	(523)	2,314	
31385G-GE-8	FED NATL MTG ASSOC #543897 01/01/2030	03/01/2002	Various		26,763	25,851	27,144	26,603	(449)			160	160	560	
31385G-PZ-1	FED NATL MTG ASSOC #544140 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		90,853	90,853	91,592	90,853	(1)					4,597	
31385G-ZH-0	FED NATL MTG ASSOC #544444 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		9,039	9,039	9,365	9,039	(349)					304	
31385H-AB-8	FED NATL MTG ASSOC #544602 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		99,030	99,030	99,959	99,030	(878)					3,468	
31385H-AD-4	FED NATL MTG ASSOC #544604 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		109,498	109,498	113,707	109,498	(4,209)					3,881	
31385H-BX-9	FED NATL MTG ASSOC #544654 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		92,004	92,004	95,541	92,004	(4,110)					3,032	
31385H-NN-8	FED NATL MTG ASSOC #544997 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		10,288	10,288	10,385	10,288	(90)					503	
31385H-PJ-5	FED NATL MTG ASSOC #545025 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		363,971	363,971	371,535	363,971	(7,484)					15,615	
31385H-RK-0	FED NATL MTG ASSOC #545090 03/01/2016	03/01/2002	Various		438,539	433,824	439,146	438,814	(286)			(275)	(275)	7,553	
31385H-S2-9	FED NATL MTG ASSOC #545137 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		951,906	951,906	978,678	951,906	(31,773)					30,450	
31385H-TK-8	FED NATL MTG ASSOC #545154 10/01/2015	12/01/2002	SCHEDULED REDEMPTION		80,296	80,296	83,382	80,296	(3,086)					2,492	
31385H-VT-6	FED NATL MTG ASSOC #545226 10/01/2015	12/01/2002	SCHEDULED REDEMPTION		15,885	15,885	16,495	15,885	(611)					488	
31385H-ZE-5	FED NATL MTG ASSOC #545341 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		328,229	328,229	328,937	328,229	(709)					4,812	
31385H-2A-9	FED NATL MTG ASSOC #545369 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		85,160	85,160	88,433	85,160	(3,273)					2,624	
31385J-G8-5	FED NATL MTG ASSOC #545723 09/01/2030	10/10/2002	Various		51,940,739	49,883,812	51,674,416	51,539,955	(134,461)			400,783	400,783	417,079	
31385J-JC-3	FED NATL MTG ASSOC #545759 01/01/2032	12/01/2002	Various		545,573	545,573	547,614	545,573	(2,041)					8,107	
31385J-JF-6	FED NATL MTG ASSOC #545762 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		17,244,722	17,244,722	17,333,381	17,244,722	(88,660)					2,417,347	
31385J-K3-1	FED NATL MTG ASSOC #545814 04/01/2032	12/01/2002	Various		284,346	284,346	285,295	284,346	(949)					4,272	
31385J-UL-0	FED NATL MTG ASSOC #546087 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		33,062	33,062	33,372	33,062	(284)					1,959	
31385J-VG-0	FED NATL MTG ASSOC #546115 03/01/2015	12/01/2002	SCHEDULED REDEMPTION		32,184	32,184	32,486	32,184	(344)					1,202	
31385J-5K-0	FED NATL MTG ASSOC #546350 02/01/2014	12/01/2002	SCHEDULED REDEMPTION		143,694	143,694	149,217	143,694	(5,523)					4,774	
31385K-ED-3	FED NATL MTG ASSOC #546532 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		65,847	65,847	68,358	65,847	(2,494)					3,243	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31385K-FA-8	FED NATL MTG ASSOC #546561 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		79,085	79,085	82,100	79,085	(3,655)					3,189	
31385K-GC-3	FED NATL MTG ASSOC #546595 08/01/2029	12/01/2002	SCHEDULED REDEMPTION		171,427	171,427	178,016	171,427	(7,693)					6,557	
31385K-K5-3	FED NATL MTG ASSOC #546716 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		21,294	21,294	22,113	21,294	(994)					812	
31385K-XE-0	FED NATL MTG ASSOC #547077 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		98,327	98,327	103,244	98,327	(5,567)					2,833	
31385K-YD-1	FED NATL MTG ASSOC #547108 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		253,675	253,675	256,053	253,675	(2,136)					7,108	
31385K-ZM-0	FED NATL MTG ASSOC #547148 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		136,919	136,919	139,999	136,919	(3,562)					5,102	
31385K-3Y-9	FED NATL MTG ASSOC #547215 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		72,583	72,583	75,350	72,583	(3,805)					3,324	
31385K-5H-4	FED NATL MTG ASSOC #547248 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		163,624	163,624	169,913	163,624	(8,065)					6,989	
31385K-5V-3	FED NATL MTG ASSOC #547260 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		207,437	207,437	215,399	207,437	(8,671)					9,122	
31385N-GV-5	FED NATL MTG ASSOC #547512 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		11,630	11,630	12,049	11,630	(484)					395	
31385N-LZ-0	FED NATL MTG ASSOC #547644 07/01/2029	12/01/2002	SCHEDULED REDEMPTION		45,277	45,277	47,004	45,277	(1,668)					2,258	
31385N-TJ-8	FED NATL MTG ASSOC #547853 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		171,700	171,700	175,563	171,700	(4,243)					6,324	
31385P-AC-8	FED NATL MTG ASSOC #548203 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		72,624	72,624	74,502	72,624	(2,118)					2,402	
31385P-AH-7	FED NATL MTG ASSOC #548208 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		110,412	110,412	113,238	110,412	(3,084)					6,071	
31385P-QZ-0	FED NATL MTG ASSOC #548672 06/01/2030	10/04/2002	Various		405,245	394,883	405,990	401,786	(3,691)			3,459	3,459	17,501	
31385Q-6E-7	FED NATL MTG ASSOC #549969 06/01/2015	12/01/2002	SCHEDULED REDEMPTION		22,716	22,716	23,304	22,716	(817)					1,010	
31385R-N6-3	FED NATL MTG ASSOC #550413 06/01/2015	12/01/2002	SCHEDULED REDEMPTION		120,663	120,663	125,301	120,663	(4,638)					3,770	
31385R-TC-4	FED NATL MTG ASSOC #550547 09/01/2029	12/01/2002	SCHEDULED REDEMPTION		276,150	276,150	286,679	276,150	(13,683)					15,365	
31385R-UV-0	FED NATL MTG ASSOC #550596 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		56,671	56,671	58,176	56,671	(6)					2,282	
31385R-WB-2	FED NATL MTG ASSOC #550642 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		194,877	194,877	202,368	194,877	(9,384)					7,331	
31385R-4G-2	FED NATL MTG ASSOC #550823 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		55,772	55,772	57,916	55,772	(2,144)					1,925	
31385S-AL-2	FED NATL MTG ASSOC #550911 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		123,802	123,802	127,004	123,802	(3,397)					3,234	
31385S-JS-8	FED NATL MTG ASSOC #551173 07/01/2030	03/01/2002	Various		14,565	13,799	14,489	14,425	(17)			140	140	313	
31385S-K5-6	FED NATL MTG ASSOC #551216 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		477,290	477,290	495,614	477,290	(18,324)					16,757	
31385U-P9-8	FED NATL MTG ASSOC #553148 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		187,678	187,678	191,900	187,678	(5,102)					6,589	
31385W-J8-3	FED NATL MTG ASSOC #554787 06/01/2023	12/01/2002	SCHEDULED REDEMPTION		1,784,771	1,784,771	1,804,850	1,784,771	2,336					59,564	
31385W-LQ-0	FED NATL MTG ASSOC #554835 11/01/2029	12/01/2002	SCHEDULED REDEMPTION		780,538	780,538	810,784	780,538	(30,246)					34,382	
31385W-MS-5	FED NATL MTG ASSOC #554869 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		163,892	163,892	168,501	163,892	(5,819)					6,071	
31385W-NA-3	FED NATL MTG ASSOC #554885 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		671,701	671,701	689,543	671,701	(73)					23,937	
31385X-2P-1	FED NATL MTG ASSOC #556182 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		428,417	428,417	430,825	428,417	(2,408)					55,596	
31385X-5Y-9	FED NATL MTG ASSOC #556263 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		13,933	13,933	14,246	13,933	(327)					608	
31385Y-EY-7	FED NATL MTG ASSOC #556451 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		38,022	38,022	39,484	38,022	(1,947)					1,708	
31385Y-E6-8	FED NATL MTG ASSOC #556457 03/01/2025	12/01/2002	SCHEDULED REDEMPTION		7,202	7,202	7,477	7,202	(293)					362	
31385Y-3Z-6	FED NATL MTG ASSOC #557116 06/01/2030	03/01/2002	Various		195,294	185,040	194,292	193,057	(645)			2,237	2,237	4,188	
31386A-BN-5	FED NATL MTG ASSOC #557245 10/01/2029	12/01/2002	SCHEDULED REDEMPTION		285,449	285,449	296,421	285,449	(12,606)					11,004	
31386A-CV-6	FED NATL MTG ASSOC #557284 11/01/2014	12/01/2002	SCHEDULED REDEMPTION		78,428	78,428	80,456	78,428	(2,076)					4,267	
31386A-DZ-6	FED NATL MTG ASSOC #557320 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		8,699	8,699	8,895	8,699	(204)					413	
31386A-4N-3	FED NATL MTG ASSOC #558029 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		16,205	16,205	16,570	16,205	(411)					708	
31386B-JY-1	FED NATL MTG ASSOC #558379 06/01/2030	03/01/2002	Various		1,010,933	969,549	1,018,027	1,006,127	(8,946)			4,805	4,805	20,573	
31386B-UH-5	FED NATL MTG ASSOC #558684 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		12,933	12,933	13,429	12,933	(497)					441	
31386B-UK-8	FED NATL MTG ASSOC #558686 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		89,371	89,371	92,597	89,371	(3,093)					3,278	
31386B-7H-1	FED NATL MTG ASSOC #558996 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		177,687	177,687	179,130	177,687	(1)					6,806	
31386C-QY-1	FED NATL MTG ASSOC #559471 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		352,170	352,170	365,707	352,170	(13,537)					11,150	
31386C-RK-0	FED NATL MTG ASSOC #559490 07/01/2030	03/01/2002	Various		684,291	674,967	687,992	687,205	(446)			(2,913)	(2,913)	12,074	
31386C-R9-5	FED NATL MTG ASSOC #559512 12/01/2014	12/01/2002	SCHEDULED REDEMPTION		76,503	76,503	78,535	76,503						3,753	
31386C-SY-9	FED NATL MTG ASSOC #559535 01/01/2015	12/01/2002	SCHEDULED REDEMPTION		391,821	391,821	402,229	391,821	(18)					16,415	
31386C-WE-8	FED NATL MTG ASSOC #559645 06/01/2015	12/01/2002	SCHEDULED REDEMPTION		94,326	94,326	97,952	94,326	(3,626)					2,746	
31386C-5W-8	FED NATL MTG ASSOC #559861 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		56,532	56,532	58,034	56,532						1,509	
31386D-ET-3	FED NATL MTG ASSOC #560046 02/01/2030	12/01/2002	SCHEDULED REDEMPTION		6,453	6,453	6,701	6,453	(248)					244	
31386D-RG-7	FED NATL MTG ASSOC #560387 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		18,736	18,736	19,157	18,736	(466)					822	
31386D-TN-0	FED NATL MTG ASSOC #560457 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		406,449	406,449	422,054	406,449	(15,604)					13,586	
31386E-PY-8	FED NATL MTG ASSOC #561239 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		26,027	26,027	27,027	26,027	(1,063)					1,659	
31386E-QW-1	FED NATL MTG ASSOC #561269 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		90,659	90,659	94,143	90,659	(3,485)					3,247	
31386E-UE-6	FED NATL MTG ASSOC #561381 03/01/2029	12/01/2002	SCHEDULED REDEMPTION		186,304	186,304	193,465	186,304	(7,697)					6,735	
31386F-BM-6	FED NATL MTG ASSOC #561744 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		687,323	687,323	727,918	687,323	(39,548)					30,145	
31386F-K9-5	FED NATL MTG ASSOC #562020 06/01/2015	12/01/2002	SCHEDULED REDEMPTION		1,588,035	1,588,035	1,623,766	1,588,035	(37,763)					65,311	
31386F-MY-8	FED NATL MTG ASSOC #562075 11/01/2015	12/01/2002	SCHEDULED REDEMPTION		73,745	73,745	75,704	73,745						3,185	
31386F-M3-6	FED NATL MTG ASSOC #562078 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		135,321	135,321	140,516	135,321	(5,195)					4,377	
31386F-U2-9	FED NATL MTG ASSOC #562301 09/01/2030	10/04/2002	Various		221,004	215,884	221,956	220,529	(3,152)			474	474	9,449	
31386F-VF-9	FED NATL MTG ASSOC #562314 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		303,352	303,352	315,012	303,352	(11,660)					9,472	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31386F-VY-8	FED NATL MTG ASSOC #562331 07/01/2030	10/10/2002	Various		1,160,726	1,116,172	1,156,498	1,152,248	(4,250)			8,478	8,478	9,244	
31386F-3X-1	FED NATL MTG ASSOC #562514 12/01/2029	12/01/2002	SCHEDULED REDEMPTION		68,561	68,561	68,881	68,561	(321)					8,688	
31386G-HL-0	FED NATL MTG ASSOC #562835 12/01/2030	10/03/2002	Various		714,442	698,050	711,520	707,626	(4,084)			6,816	6,816	33,854	
31386G-K3-6	FED NATL MTG ASSOC #562914 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		7,698	7,698	7,785	7,698	(85)					353	
31386G-ZL-0	FED NATL MTG ASSOC #563347 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		209,040	209,040	213,743	209,040	(5,036)					9,229	
31386H-L2-5	FED NATL MTG ASSOC #563845 11/01/2015	12/01/2002	SCHEDULED REDEMPTION		170,208	170,208	174,610	170,208	(5,115)					6,881	
31386H-MR-9	FED NATL MTG ASSOC #563868 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		3,883,240	3,883,240	4,033,715	3,883,240	(150,476)					149,367	
31386H-Y7-0	FED NATL MTG ASSOC #564234 02/01/2030	04/01/2002	Various		426,037	411,735	436,053	428,005	(6,290)			(1,968)	(1,968)	9,990	
31386H-4A-6	FED NATL MTG ASSOC #564317 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		19,791	19,791	20,960	19,791	(1,101)					893	
31386J-FQ-5	FED NATL MTG ASSOC #564575 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		224,677	224,677	233,303	224,677	(8,626)					6,356	
31386J-HH-3	FED NATL MTG ASSOC #564632 08/01/2030	10/31/2002	Various		158,256	154,316	153,158	153,474	369			4,782	4,782	7,820	
31386J-KL-0	FED NATL MTG ASSOC #564699 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		70,528	70,528	73,239	70,528	(2,711)					2,041	
31386K-YF-5	FED NATL MTG ASSOC #566010 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		10,742	10,742	10,983	10,742	(253)					464	
31386L-S9-4	FED NATL MTG ASSOC #566744 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,330,406	1,330,406	1,381,706	1,330,406	(51,300)					52,419	
31386L-YZ-9	FED NATL MTG ASSOC #566928 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		105,972	105,972	110,045	105,972	(4,073)					3,600	
31386M-HB-9	FED NATL MTG ASSOC #567326 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		463,636	463,636	481,312	463,636	(19,266)					22,808	
31386M-SP-6	FED NATL MTG ASSOC #567626 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		77,989	77,989	80,983	77,989	(2,994)					2,443	
31386M-UJ-7	FED NATL MTG ASSOC #567685 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		344,456	344,456	340,473	344,456	3,819					15,532	
31386M-3B-4	FED NATL MTG ASSOC #567894 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		172,933	172,933	179,580	172,933	(6,647)					5,794	
31386M-3T-5	FED NATL MTG ASSOC #567910 08/01/2030	03/01/2002	Various		44,366	42,784	44,328	44,366	(466)			0	0	822	
31386M-5V-8	FED NATL MTG ASSOC #567960 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		8,107	8,107	7,896	8,107	193					288	
31386N-B7-2	FED NATL MTG ASSOC #568062 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		223,874	223,874	228,911	223,874	(8,129)					6,834	
31386N-C2-2	FED NATL MTG ASSOC #568089 09/01/2027	12/01/2002	SCHEDULED REDEMPTION		245,636	245,636	255,001	245,636	(11,051)					10,681	
31386N-DQ-8	FED NATL MTG ASSOC #568111 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		39,245	39,245	40,753	39,245	(1,903)					1,154	
31386N-LR-7	FED NATL MTG ASSOC #568336 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		184,687	184,687	191,354	184,687	(7,529)					5,560	
31386N-NW-4	FED NATL MTG ASSOC #568405 06/01/2030	03/01/2002	Various		17,767	16,967	17,579	17,623	(141)			144	144	370	
31386N-SH-2	FED NATL MTG ASSOC #568520 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		171,421	171,421	175,278	171,421	(4,038)					6,753	
31386N-SM-1	FED NATL MTG ASSOC #568524 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		54,569	54,569	56,667	54,569	(2,098)					1,643	
31386N-VK-1	FED NATL MTG ASSOC #568618 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		43,730	43,730	44,861	43,730	(1,148)					1,686	
31386N-WL-8	FED NATL MTG ASSOC #568651 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		856,142	856,142	889,317	856,142	(33,176)					45,559	
31386N-XE-3	FED NATL MTG ASSOC #568677 10/01/2030	12/01/2002	SCHEDULED REDEMPTION		349,952	349,952	363,512	349,952	(13,561)					14,587	
31386N-5T-1	FED NATL MTG ASSOC #568858 04/01/2031	05/01/2002	Various		702,548	698,494	711,973	710,198	(1,445)			(7,650)	(7,650)	20,033	
31386N-6A-1	FED NATL MTG ASSOC #568865 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		98,481	98,481	102,266	98,481	(4,158)					3,828	
31386P-E8-2	FED NATL MTG ASSOC #569059 11/01/2030	03/01/2002	Various		156,947	150,151	157,659	157,002	(691)			(55)	(55)	2,982	
31386P-LY-7	FED NATL MTG ASSOC #569243 04/01/2016	04/12/2002	Various		2,010,841	1,992,027	2,023,153	2,020,819	(1,687)			(9,979)	(9,979)	44,487	
31386P-N6-6	FED NATL MTG ASSOC #569313 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		180,716	180,716	185,390	180,716	(7,033)					8,692	
31386P-RU-9	FED NATL MTG ASSOC #569399 12/01/2026	12/01/2002	SCHEDULED REDEMPTION		110,646	110,646	114,865	110,646	(8,221)					3,161	
31386Q-DC-2	FED NATL MTG ASSOC #569899 02/01/2026	12/01/2002	SCHEDULED REDEMPTION		170,330	170,330	176,877	170,330	(6,645)					7,688	
31386Q-E6-4	FED NATL MTG ASSOC #569957 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		174,093	174,093	178,595	174,093	(5,258)					6,468	
31386Q-HS-3	FED NATL MTG ASSOC #570041 04/01/2030	12/01/2002	SCHEDULED REDEMPTION		7,960	7,960	8,247	7,960	(277)					198	
31386Q-XT-3	FED NATL MTG ASSOC #570490 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		2,644	2,644	2,746	2,644	(102)					97	
31386R-CM-9	FED NATL MTG ASSOC #570776 06/01/2030	03/01/2002	Various		112,225	107,138	111,005	111,116	(886)			1,109	1,109	2,346	
31386S-BY-2	FED NATL MTG ASSOC #571655 02/01/2015	12/01/2002	SCHEDULED REDEMPTION		150,126	150,126	155,497	150,126	(5,405)					5,419	
31386S-LE-5	FED NATL MTG ASSOC #571925 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		287,099	287,099	287,719	287,099	(620)					4,341	
31386S-N7-8	FED NATL MTG ASSOC #572014 11/01/2015	12/01/2002	SCHEDULED REDEMPTION		84,708	84,708	87,964	84,708	(3,256)					2,971	
31386S-PM-3	FED NATL MTG ASSOC #572028 01/01/2016	11/01/2002	Various		1,943,826	1,895,941	1,925,565	1,913,985	(12,527)			29,841	29,841	96,348	
31386S-T5-6	FED NATL MTG ASSOC #572172 08/01/2030	12/01/2002	SCHEDULED REDEMPTION		89,432	89,432	92,866	89,432	(3,434)					3,035	
31386T-AV-7	FED NATL MTG ASSOC #572520 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		80,749	80,749	82,428	80,749	(1,661)					3,803	
31386T-B2-0	FED NATL MTG ASSOC #572557 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		267,306	267,306	274,218	267,306	(7,062)					13,044	
31386T-EE-1	FED NATL MTG ASSOC #572633 02/01/2016	03/01/2002	Various		556,710	550,836	557,592	557,096	(450)			(386)	(386)	9,626	
31386T-FN-0	FED NATL MTG ASSOC #572673 11/01/2030	12/04/2002	Various		1,304,374	1,280,823	1,286,369	1,284,345	(2,024)			20,029	20,029	20,260	
31386T-M7-7	FED NATL MTG ASSOC #572882 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		110,326	110,326	112,619	110,326	(2,269)					4,416	
31386T-P8-2	FED NATL MTG ASSOC #572947 10/01/2015	12/01/2002	SCHEDULED REDEMPTION		345,169	345,169	352,342	345,169	(7,099)					12,767	
31386T-QG-3	FED NATL MTG ASSOC #572955 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		22,608	22,608	22,106	22,608	470					715	
31386T-2H-7	FED NATL MTG ASSOC #573276 03/01/2031	03/01/2002	Various		225,205	215,251	226,013	223,728	(1,944)			1,477	1,477	4,701	
31386T-6K-6	FED NATL MTG ASSOC #573374 11/01/2030	03/01/2002	Various		755,232	744,896	759,270	758,326	(588)			(3,094)	(3,094)	13,245	
31386U-K7-6	FED NATL MTG ASSOC #573718 08/01/2030	04/26/2002	Various		4,174,000	4,000,887	4,237,189	4,176,738	(55,696)			(2,738)	(2,738)	105,927	
31386U-RT-1	FED NATL MTG ASSOC #573898 02/01/2031	03/01/2002	Various		190,031	182,250	191,362	190,827	(914)			(796)	(796)	3,455	
31386U-ZX-3	FED NATL MTG ASSOC #574158 07/01/2015	12/01/2002	SCHEDULED REDEMPTION		78,855	78,855	81,886	78,855	(3,031)					2,326	
31386W-DN-5	FED NATL MTG ASSOC #575309 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		12,508	12,508	12,988	12,508	(481)					388	
31386W-FK-9	FED NATL MTG ASSOC #575370 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		143,976	143,976	149,510	143,976	(5,350)					5,635	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31386X-AN-6	FED NATL MTG ASSOC #576113 06/01/2030	12/01/2002	SCHEDULED REDEMPTION		43,223	43,223	44,882	43,223	(1,659)					1,697	
31386X-AR-7	FED NATL MTG ASSOC #576116 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		15,009	15,009	15,321	15,009	(309)					677	
31386X-B6-2	FED NATL MTG ASSOC #576161 11/01/2015	12/01/2002	SCHEDULED REDEMPTION		139,362	139,362	142,258	139,362	(2,866)					5,808	
31386X-H8-2	FED NATL MTG ASSOC #576355 08/01/2031	03/01/2002	Various		400,471	394,690	402,676	402,227	(243)			(1,756)	(1,756)	7,261	
31386X-TB-2	FED NATL MTG ASSOC #576646 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		104,199	104,199	108,199	104,199	(4,000)					3,735	
31386Y-F4-1	FED NATL MTG ASSOC #577187 04/01/2031	05/01/2002	Various		1,005,597	999,552	1,018,840	1,017,008	(1,361)			(11,410)	(11,410)	29,038	
31386Y-RC-0	FED NATL MTG ASSOC #577483 02/01/2031	03/01/2002	Various		716,546	706,206	719,834	719,046	(451)			(2,500)	(2,500)	12,989	
31386Y-RW-6	FED NATL MTG ASSOC #577501 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		385,150	385,150	385,981	385,150	(832)					5,821	
31386Y-S8-8	FED NATL MTG ASSOC #577543 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		30,331	30,331	30,961	30,331	(624)					1,453	
31386Y-XR-0	FED NATL MTG ASSOC #577688 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		297,371	297,371	312,239	297,371	(16,119)					9,847	
31386Y-4P-6	FED NATL MTG ASSOC #577830 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		639,864	639,864	625,667	639,864	13,452					22,624	
31387A-C7-8	FED NATL MTG ASSOC #577994 03/01/2031	12/04/2002	Various		56,527	55,042	55,330	55,263	(67)			1,264	1,264	927	
31387A-NP-6	FED NATL MTG ASSOC #578298 02/01/2031	03/01/2002	Various		114,676	113,134	115,423	115,278	(144)			(603)	(603)	2,021	
31387B-SD-6	FED NATL MTG ASSOC #579316 04/01/2015	12/01/2002	SCHEDULED REDEMPTION		19,520	19,520	19,926	19,520	(401)					543	
31387B-S7-9	FED NATL MTG ASSOC #579342 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		8,941	8,941	9,127	8,941	(184)					450	
31387B-T8-6	FED NATL MTG ASSOC #579375 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		147,097	147,097	150,406	147,097	(3,287)					8,748	
31387C-D9-9	FED NATL MTG ASSOC #579828 10/01/2015	12/01/2002	SCHEDULED REDEMPTION		13,433	13,433	13,949	13,433	(516)					487	
31387C-EH-0	FED NATL MTG ASSOC #579836 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		941,706	941,706	920,812	941,706	19,787					30,011	
31387C-L9-0	FED NATL MTG ASSOC #580052 04/01/2016	02/28/2002	Various		685,036	677,270	685,577	685,194	(311)			(159)	(159)	8,665	
31387C-QK-0	FED NATL MTG ASSOC #580158 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		133,891	133,891	136,904	133,891	(2,936)					6,356	
31387C-QU-8	FED NATL MTG ASSOC #580167 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		31,637	31,637	32,295	31,637	(651)					1,436	
31387D-AJ-8	FED NATL MTG ASSOC #580609 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		9,434	9,434	9,455	9,434	(20)					127	
31387D-BR-9	FED NATL MTG ASSOC #580648 11/01/2028	12/01/2002	SCHEDULED REDEMPTION		304,208	304,208	315,806	304,208	(16,092)					16,495	
31387D-HP-7	FED NATL MTG ASSOC #580838 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		97,606	97,606	95,440	97,606	2,033					3,538	
31387D-JH-3	FED NATL MTG ASSOC #580864 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		104,008	104,008	108,006	104,008	(3,998)					2,734	
31387D-KZ-1	FED NATL MTG ASSOC #580912 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		9,850	9,850	10,054	9,850	(203)					432	
31387D-NM-7	FED NATL MTG ASSOC #580996 06/01/2029	12/01/2002	SCHEDULED REDEMPTION		967,693	967,693	972,753	967,693	(5,060)					13,015	
31387D-PS-2	FED NATL MTG ASSOC #581033 11/01/2030	12/04/2002	Various		4,052,125	3,942,584	3,963,199	3,958,965	(4,234)			93,159	93,159	66,645	
31387D-SW-0	FED NATL MTG ASSOC #581133 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		53,916	53,916	55,989	53,916	(2,072)					1,546	
31387D-S2-6	FED NATL MTG ASSOC #581137 11/01/2030	12/04/2002	Various		428,595	417,148	419,330	418,860	(469)			9,735	9,735	6,939	
31387D-4W-6	FED NATL MTG ASSOC #581437 04/01/2031	12/04/2002	Various		1,237,147	1,215,011	1,222,700	1,218,808	(3,892)			18,339	18,339	54,577	
31387E-E2-9	FED NATL MTG ASSOC #581653 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		166,836	166,836	170,303	166,836	(3,432)					8,821	
31387E-FJ-1	FED NATL MTG ASSOC #581669 12/01/2030	03/01/2002	Various		66,899	65,965	67,300	67,224	(61)			(324)	(324)	1,193	
31387E-NM-5	FED NATL MTG ASSOC #581896 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		107,075	107,075	109,484	107,075	(2,350)					4,772	
31387E-TY-3	FED NATL MTG ASSOC #582067 02/01/2016	11/01/2002	Various		2,027,031	1,960,955	1,991,595	1,983,617	(7,763)			43,414	43,414	104,734	
31387E-6R-3	FED NATL MTG ASSOC #582380 05/01/2016	03/01/2002	Various		681,877	674,649	682,924	682,150	(702)			(272)	(272)	11,880	
31387E-6X-0	FED NATL MTG ASSOC #582386 01/01/2031	03/01/2002	Various		290,235	286,176	291,967	291,621	(258)			(1,386)	(1,386)	5,179	
31387F-DK-7	FED NATL MTG ASSOC #582506 02/01/2031	03/01/2002	Various		99,477	98,088	100,072	99,912	(113)			(435)	(435)	1,773	
31387F-F2-5	FED NATL MTG ASSOC #582585 03/01/2031	03/01/2002	Various		669,347	659,959	672,694	672,026	(465)			(2,679)	(2,679)	11,946	
31387F-GS-7	FED NATL MTG ASSOC #582609 02/01/2016	03/01/2002	Various		621,596	614,900	622,442	621,991	(385)			(395)	(395)	10,702	
31387F-N2-6	FED NATL MTG ASSOC #582809 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		374,268	374,268	396,373	374,268	(22,037)					18,666	
31387F-R9-7	FED NATL MTG ASSOC #582912 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		30,598	30,598	31,774	30,598	(1,176)					850	
31387F-ZK-3	FED NATL MTG ASSOC #583146 01/01/2031	11/07/2002	Various		16,822	16,329	16,414	16,397	(17)			425	425	202	
31387F-3V-4	FED NATL MTG ASSOC #583212 12/01/2030	03/01/2002	Various		1,601,027	1,534,766	1,611,505	1,595,650	(20,789)			5,377	5,377	33,384	
31387G-VP-4	FED NATL MTG ASSOC #583922 02/01/2031	11/07/2002	Various		213,979	207,870	208,319	208,221	(98)			5,758	5,758	2,608	
31387H-WR-7	FED NATL MTG ASSOC #584856 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		29,232	29,232	28,583	29,232	618					873	
31387H-YU-8	FED NATL MTG ASSOC #584923 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		245,472	245,472	252,376	245,472	(8,729)					10,519	
31387H-2Y-5	FED NATL MTG ASSOC #584991 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		309,378	309,378	310,345	309,378	(967)					11,231	
31387J-HR-0	FED NATL MTG ASSOC #585340 12/01/2015	12/01/2002	SCHEDULED REDEMPTION		171,325	171,325	167,524	171,325	3,572					6,098	
31387J-JG-2	FED NATL MTG ASSOC #585363 09/01/2030	10/31/2002	Various		176,218	170,963	169,948	170,201	174			6,017	6,017	9,355	
31387J-MH-6	FED NATL MTG ASSOC #585460 04/01/2031	03/01/2002	Various		588,460	580,814	592,567	592,154	(520)			(3,694)	(3,694)	10,060	
31387J-QM-1	FED NATL MTG ASSOC #585560 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		7,166	7,166	7,315	7,166	(148)					408	
31387J-VS-2	FED NATL MTG ASSOC #585725 03/01/2016	03/01/2002	Various		686,579	679,300	687,632	687,096	(463)			(517)	(517)	11,731	
31387K-BQ-5	FED NATL MTG ASSOC #586047 03/01/2016	11/01/2002	Various		2,012,937	1,952,602	1,983,112	1,977,685	(5,376)			35,252	35,252	93,284	
31387K-BV-4	FED NATL MTG ASSOC #586052 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		219,132	219,132	214,270	219,132	4,636					5,931	
31387K-CJ-0	FED NATL MTG ASSOC #586073 05/01/2031	03/01/2002	Various		103,958	102,509	104,584	104,437	(106)			(479)	(479)	1,858	
31387M-A6-6	FED NATL MTG ASSOC #587829 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		451,607	451,607	463,285	451,607	(11,125)					22,576	
31387M-BH-1	FED NATL MTG ASSOC #587840 08/01/2031	05/01/2002	Various		336,073	332,399	338,813	338,278	(410)			(2,205)	(2,205)	9,640	
31387M-BZ-1	FED NATL MTG ASSOC #587856 09/01/2031	06/04/2002	Various		41,088	40,576	41,048	41,006	(37)			82	82	1,174	
31387M-QW-2	FED NATL MTG ASSOC #588269 09/01/2015	12/01/2002	SCHEDULED REDEMPTION		9,941	9,941	10,148	9,941	(205)					324	
31387N-Q5-9	FED NATL MTG ASSOC #589176 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		26,490	26,490	26,548	26,490	(57)					372	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31387N-UV-7	FED NATL MTG ASSOC #589296 03/01/2031	03/01/2002	Various		29,016	27,817	29,208	28,787	(349)			230	230	613	
31387N-U5-4	FED NATL MTG ASSOC #589304 03/01/2031	05/01/2002	Various		1,123,211	1,110,187	1,131,610	1,130,054	(1,036)			(6,843)	(6,843)	24,041	
31387N-WF-0	FED NATL MTG ASSOC #589346 02/01/2016	11/01/2002	Various		2,041,786	1,975,558	2,006,426	1,998,545	(7,450)			43,242	43,242	104,268	
31387N-X5-1	FED NATL MTG ASSOC #589400 03/01/2031	11/07/2002	Various		309,226	299,970	301,539	301,255	(284)			7,971	7,971	3,731	
31387N-YP-6	FED NATL MTG ASSOC #589418 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		77,911	77,911	80,906	77,911	(2,995)					2,287	
31387N-ZK-6	FED NATL MTG ASSOC #589446 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		23,720	23,720	24,213	23,720	(488)					1,163	
31387N-Z9-1	FED NATL MTG ASSOC #589468 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		6,239	6,239	6,479	6,239	(240)					170	
31387N-2P-1	FED NATL MTG ASSOC #589482 01/01/2016	11/01/2002	Various		3,061,076	2,960,966	3,007,231	2,995,507	(11,125)			65,569	65,569	158,136	
31387N-6D-4	FED NATL MTG ASSOC #589568 08/01/2015	12/01/2002	SCHEDULED REDEMPTION		124,752	124,752	127,559	124,752	(2,669)					5,432	
31387P-QF-2	FED NATL MTG ASSOC #590054 05/01/2015	12/01/2002	SCHEDULED REDEMPTION		201,685	201,685	203,985	201,685	(2,126)					8,831	
31387P-QZ-8	FED NATL MTG ASSOC #590072 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		270,904	270,904	276,534	270,904	(5,574)					13,531	
31387P-SH-6	FED NATL MTG ASSOC #590120 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		36,748	36,748	37,511	36,748	(756)					1,667	
31387P-SU-7	FED NATL MTG ASSOC #590131 12/01/2030	12/01/2002	SCHEDULED REDEMPTION		30,428	30,428	30,494	30,428	(66)					493	
31387Q-KV-1	FED NATL MTG ASSOC #590808 02/01/2031	03/26/2002	Various		96,756	95,631	97,566	97,524	(132)			(768)	(768)	1,554	
31387Q-UH-1	FED NATL MTG ASSOC #591084 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		105,989	105,989	108,730	105,989	(3,706)					5,768	
31387Q-UY-4	FED NATL MTG ASSOC #591099 05/01/2031	11/07/2002	Various		206,030	199,782	200,213	200,140	(73)			5,890	5,890	2,485	
31387R-AU-2	FED NATL MTG ASSOC #591419 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		693,125	693,125	707,529	693,125	(14,267)					33,874	
31387R-B5-6	FED NATL MTG ASSOC #591460 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		17,894	17,894	18,266	17,894	(368)					805	
31387R-XL-7	FED NATL MTG ASSOC #592083 09/01/2027	03/01/2002	Various		350,121	339,183	351,425	379,271	(23,303)			(29,150)	(29,150)	5,412	
31387R-XR-4	FED NATL MTG ASSOC #592088 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		5,848	5,848	5,969	5,848	(120)					274	
31387R-5L-8	FED NATL MTG ASSOC #592251 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		66,020	66,020	68,555	66,020	(2,535)					2,769	
31387S-LW-4	FED NATL MTG ASSOC #592641 06/01/2031	05/01/2002	Various		646,811	643,366	656,384	655,561	(598)			(8,749)	(8,749)	17,137	
31387S-QV-1	FED NATL MTG ASSOC #592768 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		516,210	516,210	517,823	516,210	(1,613)					17,800	
31387S-VS-2	FED NATL MTG ASSOC #592925 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		50,065	50,065	51,105	50,065	(1,030)					2,460	
31387S-W9-3	FED NATL MTG ASSOC #592972 03/01/2031	05/01/2002	Various		279,262	277,721	283,340	283,001	(349)			(3,740)	(3,740)	7,643	
31387S-2S-4	FED NATL MTG ASSOC #593085 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		164,007	164,007	170,303	164,007	(6,297)					6,084	
31387S-3T-1	FED NATL MTG ASSOC #593110 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		40,431	40,431	41,477	40,431	(1,035)					1,861	
31387S-4N-3	FED NATL MTG ASSOC #593129 06/01/2016	04/12/2002	Various		1,913,244	1,895,583	1,925,201	1,924,060	(1,974)			(10,816)	(10,816)	42,071	
31387S-4S-2	FED NATL MTG ASSOC #593133 06/01/2016	04/01/2002	SCHEDULED REDEMPTION		47,764	47,764	48,511	47,764	(742)					1,050	
31387S-5G-7	FED NATL MTG ASSOC #593147 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		410,127	410,127	418,650	410,127	(8,442)					20,169	
31387S-5H-5	FED NATL MTG ASSOC #593148 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		62,336	62,336	63,948	62,336	(1,610)					2,824	
31387T-HG-2	FED NATL MTG ASSOC #593431 04/01/2016	11/01/2002	Various		2,032,349	1,967,437	1,998,178	1,989,639	(8,244)			42,710	42,710	105,708	
31387T-3K-8	FED NATL MTG ASSOC #594002 06/01/2016	04/12/2002	Various		1,005,369	996,252	1,011,818	1,010,149	(1,336)			(4,780)	(4,780)	22,109	
31387U-CQ-2	FED NATL MTG ASSOC #594179 02/01/2031	12/04/2002	Various		2,054,564	1,999,900	2,010,357	2,008,023	(2,334)			46,541	46,541	33,899	
31387U-CR-0	FED NATL MTG ASSOC #594180 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		233,073	233,073	233,576	233,073	(503)					3,501	
31387U-SL-6	FED NATL MTG ASSOC #594623 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		749,496	749,496	765,071	749,496	(15,420)					38,392	
31387U-TJ-0	FED NATL MTG ASSOC #594653 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		2,053,054	2,053,054	2,174,312	2,053,054	(115,431)					106,513	
31387U-VY-4	FED NATL MTG ASSOC #594731 04/01/2031	03/01/2002	Various		104,698	103,212	105,300	105,224	(81)			(526)	(526)	1,883	
31387U-W5-6	FED NATL MTG ASSOC #594768 06/01/2031	03/01/2002	Various		696,280	665,780	699,069	695,594	(9,447)			686	686	14,769	
31387U-5Z-0	FED NATL MTG ASSOC #594964 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		85,113	85,113	87,314	85,113	(2,094)					4,864	
31387V-RL-5	FED NATL MTG ASSOC #595491 01/01/2031	10/03/2002	Various		733,958	711,792	725,527	722,987	(2,244)			10,972	10,972	38,533	
31387V-WR-6	FED NATL MTG ASSOC #595656 01/01/2016	12/01/2002	SCHEDULED REDEMPTION		3,949	3,949	4,101	3,949	(152)					111	
31387V-XN-4	FED NATL MTG ASSOC #595685 07/01/2031	03/01/2002	Various		583,495	575,230	586,870	585,938	(631)			(2,443)	(2,443)	10,557	
31387V-YG-8	FED NATL MTG ASSOC #595711 05/01/2016	11/01/2002	Various		3,083,049	2,979,075	3,025,623	3,013,930	(10,823)			69,119	69,119	162,868	
31387V-YH-6	FED NATL MTG ASSOC #595712 04/01/2016	04/01/2002	SCHEDULED REDEMPTION		114,893	114,893	116,688	114,893	(1,765)					2,510	
31387V-YQ-6	FED NATL MTG ASSOC #595719 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		173,756	173,756	177,367	173,756	(3,577)					6,667	
31387V-2M-0	FED NATL MTG ASSOC #595780 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		417,730	417,730	429,479	417,730	(13,587)					10,933	
31387V-3C-1	FED NATL MTG ASSOC #595795 05/01/2031	03/01/2002	Various		504,210	497,154	507,214	506,544	(457)			(2,334)	(2,334)	9,003	
31387V-4A-4	FED NATL MTG ASSOC #595817 06/01/2031	05/01/2002	Various		351,212	349,246	356,313	355,706	(648)			(4,494)	(4,494)	9,732	
31387W-AZ-0	FED NATL MTG ASSOC #595924 11/01/2016	11/01/2002	Various		341,186	330,085	335,242	333,775	(1,362)			7,412	7,412	10,649	
31387W-D2-0	FED NATL MTG ASSOC #596021 04/01/2031	05/01/2002	Various		570,213	566,850	578,320	577,490	(623)			(7,277)	(7,277)	16,073	
31387W-J6-5	FED NATL MTG ASSOC #596185 06/01/2031	03/01/2002	Various		303,724	299,340	305,397	305,023	(222)			(1,300)	(1,300)	5,506	
31387W-LE-5	FED NATL MTG ASSOC #596225 06/01/2016	12/01/2002	SCHEDULED REDEMPTION		228,080	228,080	233,978	228,080	(5,779)					14,713	
31387W-NC-7	FED NATL MTG ASSOC #596287 08/01/2031	03/01/2002	Various		474,094	467,558	477,019	476,418	(359)			(2,324)	(2,324)	8,324	
31387W-QF-7	FED NATL MTG ASSOC #596354 05/01/2016	02/14/2002	Various		389,736	385,200	389,924	389,753	(131)			(17)	(17)	4,990	
31387W-QG-5	FED NATL MTG ASSOC #596355 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		289,099	289,099	295,107	289,099	(5,949)					13,674	
31387W-QH-3	FED NATL MTG ASSOC #596356 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		236,662	236,662	241,580	236,662	(4,870)					11,144	
31387W-TE-7	FED NATL MTG ASSOC #596449 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		227,356	227,356	227,847	227,356	(491)					3,424	
31387W-XZ-5	FED NATL MTG ASSOC #596596 12/01/2030	03/01/2002	Various		733,746	699,891	734,886	729,406	(6,943)			4,339	4,339	15,594	
31387W-ZK-6	FED NATL MTG ASSOC #596646 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		318,089	318,089	324,700	318,089	(6,546)					11,916	
31387W-5G-8	FED NATL MTG ASSOC #596747 12/01/2030	05/01/2002	Various		556,351	553,154	564,347	564,401	(614)			(8,050)	(8,050)	15,215	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31387W-7D-3	FED NATL MTG ASSOC #596792 06/01/2016	04/12/2002	Various		2,010,504	1,993,229	2,024,373	2,020,437	(3,256)			(9,932)	(9,932)	43,139	
31387X-HX-6	FED NATL MTG ASSOC #597046 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		174,901	174,901	178,536	174,901	(3,600)					10,268	
31387X-JP-1	FED NATL MTG ASSOC #597070 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		21,155	21,155	21,595	21,155	(435)					867	
31387X-KF-1	FED NATL MTG ASSOC #597094 05/01/2031	12/01/2002	SCHEDULED REDEMPTION		41,201	41,201	41,290	41,201	(89)					641	
31387X-NK-7	FED NATL MTG ASSOC #597194 07/01/2031	03/01/2002	Various		2,972,071	2,899,885	2,996,850	2,989,978	(5,381)			(17,906)	(17,906)	57,122	
31387X-ZJ-7	FED NATL MTG ASSOC #597545 02/01/2031	12/01/2002	SCHEDULED REDEMPTION		83,783	83,783	83,964	83,783	(181)					1,243	
31387Y-MK-6	FED NATL MTG ASSOC #598062 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		67,279	67,279	69,171	67,279	(2,192)					2,846	
31387Y-TE-3	FED NATL MTG ASSOC #598249 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		42,173	42,173	43,049	42,173	(868)					1,798	
31387Y-TF-0	FED NATL MTG ASSOC #598250 04/01/2016	06/10/2002	DEUTSCHE BANK SECURITIES		257,951	253,934	257,671	257,671	(206)			280	280	6,293	
31387Y-UA-9	FED NATL MTG ASSOC #598277 05/01/2016	04/01/2002	SCHEDULED REDEMPTION		101,093	101,093	102,672	101,093	(1,567)					2,221	
31387Y-X3-2	FED NATL MTG ASSOC #598398 05/01/2016	03/01/2002	Various		326,370	322,830	326,790	326,535	(221)			(165)	(165)	5,659	
31387Y-YB-3	FED NATL MTG ASSOC #598406 08/01/2016	04/12/2002	Various		1,989,721	1,971,370	2,002,173	1,999,915	(1,940)			(10,194)	(10,194)	43,688	
31387Y-5Z-2	FED NATL MTG ASSOC #598564 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		4,252	4,252	4,261	4,252	(9)					61	
31388A-K9-4	FED NATL MTG ASSOC #598920 09/01/2016	12/01/2002	SCHEDULED REDEMPTION		303,942	303,942	310,258	303,942	(6,258)					13,368	
31388A-LC-6	FED NATL MTG ASSOC #598923 11/01/2016	02/14/2002	Various		1,011,880	1,000,100	1,012,367	1,011,930	(340)			(51)	(51)	12,957	
31388A-QZ-0	FED NATL MTG ASSOC #599072 04/01/2031	05/01/2002	Various		733,913	729,691	743,772	742,915	(643)			(9,001)	(9,001)	20,540	
31388A-RG-1	FED NATL MTG ASSOC #599087 08/01/2031	05/01/2002	Various		787,504	778,958	793,989	792,690	(953)			(5,187)	(5,187)	22,462	
31388A-W2-6	FED NATL MTG ASSOC #599265 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		109,288	109,288	111,559	109,288	(2,249)					4,507	
31388A-ZH-0	FED NATL MTG ASSOC #599344 07/01/2016	03/01/2002	Various		422,029	417,401	422,521	422,254	(234)			(225)	(225)	7,202	
31388A-2S-2	FED NATL MTG ASSOC #599385 07/01/2031	10/31/2002	Various		590,454	574,819	590,986	587,538	(8,445)			2,916	2,916	27,375	
31388A-4X-9	FED NATL MTG ASSOC #599438 06/01/2031	11/01/2002	SCHEDULED REDEMPTION		371,324	371,324	393,256	371,324	(23,292)					20,423	
31388B-F7-2	FED NATL MTG ASSOC #599690 08/01/2016	04/12/2002	Various		1,005,347	996,158	1,011,723	1,010,426	(970)			(5,079)	(5,079)	21,997	
31388B-HB-1	FED NATL MTG ASSOC #599726 06/01/2031	03/01/2002	Various		76,008	74,921	76,437	76,362	(57)			(354)	(354)	1,373	
31388B-Q2-1	FED NATL MTG ASSOC #599973 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		187,714	187,714	191,615	187,714	(3,864)					10,864	
31388B-TC-6	FED NATL MTG ASSOC #600047 12/01/2030	08/06/2002	Various		355,411	349,844	359,684	358,344	(4,828)			(2,934)	(2,934)	10,730	
31388B-TJ-1	FED NATL MTG ASSOC #600053 07/01/2031	05/01/2002	Various		736,477	732,269	746,399	744,675	(1,510)			(8,198)	(8,198)	21,255	
31388B-X8-0	FED NATL MTG ASSOC #600203 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		313,125	313,125	331,619	313,125	(17,716)					17,833	
31388B-ZZ-8	FED NATL MTG ASSOC #600260 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		476,014	476,014	485,906	476,014	(9,796)					19,831	
31388C-FZ-8	FED NATL MTG ASSOC #600584 05/01/2031	05/01/2002	Various		290,899	289,201	295,052	294,579	(402)			(3,680)	(3,680)	8,204	
31388C-KN-9	FED NATL MTG ASSOC #600701 08/01/2031	03/01/2002	Various		255,705	252,340	257,446	257,110	(204)			(1,406)	(1,406)	4,471	
31388C-2N-9	FED NATL MTG ASSOC #601181 09/01/2016	02/14/2002	Various		589,505	582,699	589,846	589,529	(259)			(24)	(24)	7,536	
31388C-7G-9	FED NATL MTG ASSOC #601295 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		285,788	285,788	293,826	285,788	(10,377)					8,185	
31388D-BL-1	FED NATL MTG ASSOC #601343 05/01/2031	11/07/2002	Various		1,375,863	1,334,862	1,337,744	1,337,212	(532)			38,650	38,650	16,421	
31388D-BM-9	FED NATL MTG ASSOC #601344 08/01/2016	02/14/2002	Various		572,625	566,275	573,220	572,829	(334)			(204)	(204)	7,177	
31388D-DP-0	FED NATL MTG ASSOC #601410 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		26,342	26,342	26,890	26,342	(542)					1,295	
31388D-KP-2	FED NATL MTG ASSOC #601602 05/01/2031	05/01/2002	Various		414,304	411,928	420,263	419,922	(472)			(5,618)	(5,618)	11,589	
31388D-LC-0	FED NATL MTG ASSOC #601623 03/01/2031	12/01/2002	SCHEDULED REDEMPTION		147,254	147,254	151,396	147,254	(4,090)					4,772	
31388D-MG-0	FED NATL MTG ASSOC #601659 06/01/2031	03/01/2002	Various		329,036	324,609	331,177	330,733	(361)			(1,698)	(1,698)	5,736	
31388D-PB-8	FED NATL MTG ASSOC #601718 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		14,085	14,085	14,377	14,085	(290)					517	
31388D-P4-4	FED NATL MTG ASSOC #601743 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		50,486	50,486	51,535	50,486	(1,039)					2,186	
31388D-SH-2	FED NATL MTG ASSOC #601820 06/01/2031	05/01/2002	Various		65,576	65,190	65,949	65,870	(70)			(294)	(294)	1,857	
31388D-YP-7	FED NATL MTG ASSOC #602018 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		284,064	284,064	290,455	284,064	(6,083)					15,018	
31388D-Y7-7	FED NATL MTG ASSOC #602034 02/01/2029	12/01/2002	SCHEDULED REDEMPTION		109,562	109,562	113,773	109,562	(5,201)					5,197	
31388D-ZG-6	FED NATL MTG ASSOC #602043 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		310,096	310,096	316,540	310,096	(6,382)					15,302	
31388D-6X-1	FED NATL MTG ASSOC #602186 07/01/2016	03/01/2002	Various		28,793	28,479	28,828	28,810	(15)			(17)	(17)	499	
31388E-A2-2	FED NATL MTG ASSOC #602225 03/01/2031	03/01/2002	Various		675,040	665,302	678,140	677,398	(426)			(2,358)	(2,358)	12,235	
31388E-FY-7	FED NATL MTG ASSOC #602383 04/01/2016	12/01/2002	SCHEDULED REDEMPTION		296,167	296,167	302,322	296,167	(6,095)					13,201	
31388E-JY-3	FED NATL MTG ASSOC #602479 06/01/2016	04/12/2002	Various		2,004,975	1,986,555	2,017,595	2,014,738	(2,292)			(9,763)	(9,763)	44,134	
31388E-T7-1	FED NATL MTG ASSOC #602774 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		51,964	51,964	53,961	51,964	(1,997)					1,559	
31388E-UJ-3	FED NATL MTG ASSOC #602785 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		782,682	782,682	828,909	782,682	(46,224)					30,887	
31388E-W4-4	FED NATL MTG ASSOC #602867 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		142,267	142,267	145,223	142,267	(2,929)					7,024	
31388F-EG-4	FED NATL MTG ASSOC #603235 04/01/2031	03/01/2002	Various		641,606	632,777	645,581	644,677	(562)			(3,071)	(3,071)	11,434	
31388F-EJ-8	FED NATL MTG ASSOC #603237 03/01/2031	12/02/2002	Various		64,754	64,754	64,894	64,754	(140)					968	
31388F-EQ-2	FED NATL MTG ASSOC #603243 09/01/2031	05/01/2002	Various		748,763	740,857	755,153	753,462	(1,362)			(4,699)	(4,699)	21,365	
31388F-V6-7	FED NATL MTG ASSOC #603737 06/01/2031	03/01/2002	Various		4,440,528	4,335,133	4,480,089	4,465,769	(12,035)			(25,241)	(25,241)	85,508	
31388F-WG-4	FED NATL MTG ASSOC #603747 11/01/2031	03/01/2002	Various		3,787,709	3,694,415	3,817,947	3,809,923	(6,261)			(22,214)	(22,214)	73,201	
31388G-B9-1	FED NATL MTG ASSOC #604064 07/01/2031	05/01/2002	Various		713,582	705,798	719,418	718,542	(907)			(4,960)	(4,960)	20,354	
31388G-HN-4	FED NATL MTG ASSOC #604237 09/01/2016	04/12/2002	Various		1,002,691	993,306	1,008,826	1,007,696	(865)			(5,005)	(5,005)	22,177	
31388H-HV-4	FED NATL MTG ASSOC #605144 08/01/2031	05/01/2002	Various		1,220,186	1,207,260	1,230,556	1,227,871	(2,152)			(7,684)	(7,684)	35,127	
31388H-NM-7	FED NATL MTG ASSOC #605296 08/01/2016	12/01/2002	SCHEDULED REDEMPTION		22,570	22,570	23,039	22,570	(465)					1,252	
31388H-R4-3	FED NATL MTG ASSOC #605407 04/01/2029	12/01/2002	SCHEDULED REDEMPTION		165,858	165,858	175,653	165,858	(9,154)					8,647	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
31388H-TY-5	FED NATL MTG ASSOC #605467 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		911,196	911,196	965,014	911,196	(51,386)					46,402	
31388J-HS-7	FED NATL MTG ASSOC #606041 09/01/2031	03/01/2002	Various		73,240	72,207	73,668	73,577	(88)			(336)	(336)	1,325	
31388J-XL-4	FED NATL MTG ASSOC #606483 08/01/2016	12/01/2002	SCHEDULED REDEMPTION		14,069	14,069	14,361	14,069	(290)					724	
31388J-ZQ-1	FED NATL MTG ASSOC #606551 03/01/2031	12/04/2002	Various		3,375,708	3,283,005	3,300,182	3,296,904	(3,278)			78,804	78,804	55,644	
31388K-DG-4	FED NATL MTG ASSOC #606803 05/01/2031	12/04/2002	Various		1,028,610	1,000,001	1,005,230	1,004,253	(976)			24,356	24,356	17,118	
31388K-K2-7	FED NATL MTG ASSOC #607013 07/01/2031	11/07/2002	Various		601,470	583,051	586,100	585,604	(496)			15,867	15,867	7,301	
31388K-K6-8	FED NATL MTG ASSOC #607017 09/01/2016	12/01/2002	SCHEDULED REDEMPTION		50,056	50,056	51,097	50,056	(1,031)					2,846	
31388K-PK-2	FED NATL MTG ASSOC #607126 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		69,231	69,231	69,448	69,231	(216)					2,224	
31388K-W4-0	FED NATL MTG ASSOC #607367 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		7,007	7,007	7,022	7,007	(15)					104	
31388K-X5-6	FED NATL MTG ASSOC #607400 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		1,481,623	1,481,623	1,497,134	1,481,623	(15,511)					61,139	
31388K-4F-6	FED NATL MTG ASSOC #607522 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		129,955	129,955	130,236	129,955	(281)					1,883	
31388K-5N-8	FED NATL MTG ASSOC #607553 10/01/2016	04/12/2002	Various		1,006,002	996,580	1,012,152	1,010,957	(879)			(4,955)	(4,955)	22,263	
31388K-7A-4	FED NATL MTG ASSOC #607589 09/01/2016	12/01/2002	SCHEDULED REDEMPTION		12,083	12,083	12,334	12,083	(249)					506	
31388L-DX-5	FED NATL MTG ASSOC #607718 08/01/2031	05/01/2002	Various		667,238	660,132	672,870	671,593	(1,100)			(4,355)	(4,355)	18,964	
31388L-NZ-9	FED NATL MTG ASSOC #608008 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		178,191	178,191	178,576	178,191	(385)					2,721	
31388L-N4-8	FED NATL MTG ASSOC #608011 12/01/2016	02/14/2002	Various		411,148	406,359	411,343	411,169	(135)			(21)	(21)	5,266	
31388L-P4-6	FED NATL MTG ASSOC #608043 09/01/2031	05/01/2002	Various		716,782	708,868	722,547	721,425	(814)			(4,643)	(4,643)	20,668	
31388L-P7-9	FED NATL MTG ASSOC #608046 09/01/2031	03/01/2002	Various		77,251	76,136	77,677	77,589	(49)			(338)	(338)	1,400	
31388L-Q5-2	FED NATL MTG ASSOC #608076 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		344,203	344,203	344,946	344,203	(743)					5,335	
31388L-U7-3	FED NATL MTG ASSOC #608206 12/01/2031	12/01/2002	Various		120,082	120,082	121,330	120,082	(1,248)					5,423	
31388L-3C-2	FED NATL MTG ASSOC #608395 07/01/2031	03/01/2002	Various		105,238	103,803	105,903	105,767	(81)			(530)	(530)	1,857	
31388M-G4-4	FED NATL MTG ASSOC #608719 08/01/2031	03/01/2002	Various		102,468	100,988	103,032	102,906	(74)			(438)	(438)	1,858	
31388M-JQ-2	FED NATL MTG ASSOC #608771 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		772,891	772,891	785,209	772,891	(8,720)					36,544	
31388M-K4-9	FED NATL MTG ASSOC #608815 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		1,095,402	1,095,402	1,112,860	1,095,402	(12,496)					58,918	
31388M-S7-4	FED NATL MTG ASSOC #609042 02/01/2016	12/01/2002	SCHEDULED REDEMPTION		363,370	363,370	370,921	363,370	(7,480)					17,599	
31388M-T6-5	FED NATL MTG ASSOC #609073 06/01/2016	04/12/2002	Various		2,011,077	1,992,620	2,023,755	2,020,891	(2,204)			(9,814)	(9,814)	43,797	
31388M-UA-4	FED NATL MTG ASSOC #609077 07/01/2016	12/01/2002	SCHEDULED REDEMPTION		28,947	28,947	29,549	28,947	(596)					1,369	
31388M-5X-2	FED NATL MTG ASSOC #609362 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		271,180	271,180	276,816	271,180	(5,579)					15,707	
31388N-BC-9	FED NATL MTG ASSOC #609435 09/01/2031	03/01/2002	Various		512,540	505,742	515,975	514,992	(731)			(2,452)	(2,452)	8,948	
31388N-BN-5	FED NATL MTG ASSOC #609445 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		622,790	622,790	659,574	622,790	(34,577)					30,478	
31388N-FK-7	FED NATL MTG ASSOC #609570 08/01/2016	12/01/2002	SCHEDULED REDEMPTION		278,558	278,558	284,347	278,558	(5,735)					14,005	
31388N-FT-8	FED NATL MTG ASSOC #609578 10/01/2031	03/01/2002	Various		4,097,853	3,996,978	4,130,627	4,122,257	(6,415)			(24,404)	(24,404)	79,187	
31388N-GW-0	FED NATL MTG ASSOC #609613 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		121,227	121,227	123,746	121,227	(2,494)					5,911	
31388N-HD-1	FED NATL MTG ASSOC #609628 09/01/2031	05/01/2002	Various		435,089	430,043	435,048	434,363	(631)			726	726	12,099	
31388N-HE-9	FED NATL MTG ASSOC #609629 08/01/2031	03/26/2002	Various		972,888	948,790	977,253	973,899	(2,529)			(1,010)	(1,010)	18,349	
31388N-J3-1	FED NATL MTG ASSOC #609682 09/01/2031	03/01/2002	Various		954,776	933,835	961,850	959,162	(1,692)			(4,387)	(4,387)	16,060	
31388N-P9-1	FED NATL MTG ASSOC #609848 08/01/2031	03/01/2002	Various		408,003	402,272	410,412	409,837	(366)			(1,834)	(1,834)	7,317	
31388P-EJ-6	FED NATL MTG ASSOC #610437 09/01/2031	05/01/2002	Various		673,017	665,566	678,409	677,446	(669)			(4,430)	(4,430)	19,426	
31388P-QC-8	FED NATL MTG ASSOC #610751 09/01/2031	03/01/2002	Various		327,713	323,133	329,671	329,262	(247)			(1,548)	(1,548)	5,825	
31388Q-BH-1	FED NATL MTG ASSOC #611240 10/01/2031	03/01/2002	Various		69,086	68,128	69,507	69,420	(53)			(334)	(334)	1,218	
31388Q-CV-9	FED NATL MTG ASSOC #611284 04/01/2031	03/01/2002	Various		920,895	899,132	926,106	923,691	(1,415)			(2,796)	(2,796)	17,388	
31388Q-EG-0	FED NATL MTG ASSOC #611335 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		185,019	185,019	189,429	185,019	(4,410)					3,229	
31388Q-FG-9	FED NATL MTG ASSOC #611367 08/01/2031	12/01/2002	Various		892,612	856,895	876,245	874,852	(1,394)			17,760	17,760	8,870	
31388Q-TF-6	FED NATL MTG ASSOC #611750 10/01/2031	03/01/2002	Various		1,040,927	1,012,995	1,043,385	1,040,816	(1,539)			110	110	20,063	
31388Q-W8-8	FED NATL MTG ASSOC #611871 03/01/2016	12/01/2002	SCHEDULED REDEMPTION		201,742	201,742	205,934	201,742	(4,152)					10,006	
31388Q-2N-8	FED NATL MTG ASSOC #611981 11/01/2031	03/01/2002	Various		608,868	600,076	612,218	611,513	(408)			(2,645)	(2,645)	11,040	
31388Q-6A-2	FED NATL MTG ASSOC #612065 09/01/2016	04/12/2002	Various		1,926,287	1,909,055	1,938,884	1,937,654	(1,879)			(11,367)	(11,367)	41,539	
31388R-F7-7	FED NATL MTG ASSOC #612290 08/01/2016	04/12/2002	Various		1,994,920	1,976,583	2,007,467	2,005,146	(1,925)			(10,225)	(10,225)	43,997	
31388R-ZK-6	FED NATL MTG ASSOC #612846 12/01/2016	02/14/2002	Various		329,291	325,451	329,443	329,305	(107)			(15)	(15)	4,221	
31388S-AN-5	FED NATL MTG ASSOC #613013 01/01/2030	12/01/2002	SCHEDULED REDEMPTION		247,750	247,750	257,262	247,750	(9,512)					8,381	
31388S-E2-7	FED NATL MTG ASSOC #613153 06/01/2031	03/01/2002	Various		4,379,171	4,279,582	4,422,680	4,406,464	(13,960)			(27,293)	(27,293)	81,781	
31388S-LU-7	FED NATL MTG ASSOC #613339 07/01/2031	12/01/2002	SCHEDULED REDEMPTION		261,146	261,146	261,709	261,146	(564)					3,812	
31388T-CD-3	FED NATL MTG ASSOC #613968 08/01/2016	04/12/2002	Various		2,011,908	1,993,098	2,024,240	2,021,862	(1,725)			(9,954)	(9,954)	44,457	
31388T-LU-5	FED NATL MTG ASSOC #614239 11/01/2031	05/01/2002	Various		4,941,243	4,882,304	4,939,137	4,931,562	(6,975)			9,681	9,681	140,511	
31388T-N9-0	FED NATL MTG ASSOC #614316 09/01/2031	03/01/2002	Various		4,357,292	4,250,001	4,392,110	4,382,846	(7,128)			(25,554)	(25,554)	84,198	
31388T-WE-9	FED NATL MTG ASSOC #614545 06/01/2031	12/01/2002	SCHEDULED REDEMPTION		586,832	586,832	621,492	586,832	(32,752)					28,375	
31388U-HB-9	FED NATL MTG ASSOC #615026 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		6,525,610	6,525,610	6,522,551	6,525,610	3,059					333,554	
31388U-K6-6	FED NATL MTG ASSOC #615117 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		241,613	241,613	242,135	241,613	(522)					3,518	
31388U-NX-4	FED NATL MTG ASSOC #615206 07/01/2031	11/07/2002	Various		215,180	208,956	209,407	209,312	(95)			5,868	5,868	2,549	
31388U-PK-0	FED NATL MTG ASSOC #615226 05/01/2016	12/01/2002	SCHEDULED REDEMPTION		22,756	22,756	23,229	22,756	(468)					972	
31388V-M2-1	FED NATL MTG ASSOC #616077 09/01/2016	12/01/2002	SCHEDULED REDEMPTION		497,477	497,477	507,816	497,477	(10,244)					22,814	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31388V-QD-3	FED NATL MTG ASSOC #616152 08/01/2016	02/14/2002	Various		1,011,877	1,000,100	1,012,367	1,011,947	(319)			(69)	(69)	12,957	
31388W-R2-4	FED NATL MTG ASSOC #617105 10/01/2031	12/01/2002	Various		313,034	313,034	316,287	313,034	(3,253)					13,993	
31388X-R9-7	FED NATL MTG ASSOC #618012 10/01/2031	12/01/2002	Various		316,448	316,448	319,736	316,448	(3,288)					13,708	
31388X-UC-6	FED NATL MTG ASSOC #618079 10/01/2016	12/01/2002	SCHEDULED REDEMPTION		178,636	178,636	182,348	178,636	(3,679)					6,989	
31388X-6K-5	FED NATL MTG ASSOC #618374 01/01/2031	07/16/2002	Various		44,055,838	43,806,808	44,316,745	44,263,252	(47,170)			(207,414)	(207,414)	1,221,599	
31388X-6S-8	FED NATL MTG ASSOC #618381 09/01/2030	10/04/2002	Various		768,794	750,000	775,078	769,075	(5,518)			(282)	(282)	25,664	
31388Y-W3-2	FED NATL MTG ASSOC #619066 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		279,472	279,472	280,345	279,472	(873)					9,936	
31389A-NM-1	FED NATL MTG ASSOC #619696 10/01/2031	05/01/2002	Various		526,715	520,052	526,106	525,604	(438)			1,111	1,111	15,172	
31389A-NP-4	FED NATL MTG ASSOC #619698 08/01/2031	05/01/2002	Various		263,341	260,026	263,053	262,792	(228)			549	549	7,570	
31389A-RK-1	FED NATL MTG ASSOC #619790 08/01/2031	12/01/2002	Various		181,634	181,634	183,521	181,634	(1,887)					8,335	
31389A-UG-6	FED NATL MTG ASSOC #619883 10/01/2016	02/14/2002	Various		600,742	593,741	601,024	600,776	(190)			(34)	(34)	7,696	
31389B-NL-1	FED NATL MTG ASSOC #620595 10/01/2031	12/01/2002	Various		260,226	260,226	262,930	260,226	(2,704)					12,594	
31389C-F2-0	FED NATL MTG ASSOC #621285 09/01/2031	03/01/2002	Various		4,098,592	4,000,000	4,133,750	4,121,649	(10,141)			(23,057)	(23,057)	79,026	
31389D-LC-9	FED NATL MTG ASSOC #622323 11/01/2031	09/01/2002	SCHEDULED REDEMPTION		158,164	158,164	150,146	158,164	4,910					13,292	
31389D-P9-2	FED NATL MTG ASSOC #622448 09/01/2016	06/10/2002	DEUTSCHE BANK SECURITIES		770,573	758,572	769,736	769,736	(493)			837	837	18,696	
31389D-TA-5	FED NATL MTG ASSOC #622545 12/01/2030	12/01/2002	Various		895,355	895,355	905,285	895,355	(9,930)					39,062	
31389D-V3-8	FED NATL MTG ASSOC #622634 05/01/2029	12/01/2002	SCHEDULED REDEMPTION		479,411	479,411	480,446	479,411	(1,035)					6,928	
31389E-AK-1	FED NATL MTG ASSOC #622910 01/01/2031	12/01/2002	SCHEDULED REDEMPTION		89,599	89,599	89,599	89,599						3,423	
31389E-MP-7	FED NATL MTG ASSOC #623266 10/01/2014	12/01/2002	SCHEDULED REDEMPTION		14,045	14,045	14,585	14,045	(540)					524	
31389E-PC-3	FED NATL MTG ASSOC #623319 12/01/2031	09/01/2002	SCHEDULED REDEMPTION		2,199	2,199	2,082	2,199	68					463	
31389E-QL-2	FED NATL MTG ASSOC #623359 01/01/2032	09/01/2002	SCHEDULED REDEMPTION		160,691	160,691	152,137	160,691	4,988					12,739	
31389E-RF-4	FED NATL MTG ASSOC #623386 11/01/2031	09/01/2002	SCHEDULED REDEMPTION		216,904	216,904	205,360	216,904	6,733					13,911	
31389E-R2-3	FED NATL MTG ASSOC #623405 11/01/2031	09/01/2002	SCHEDULED REDEMPTION		130,552	130,552	123,602	130,552	4,053					10,464	
31389E-SH-9	FED NATL MTG ASSOC #623420 12/01/2031	09/01/2002	SCHEDULED REDEMPTION		71,234	71,234	67,442	71,234	2,211					4,792	
31389F-LR-1	FED NATL MTG ASSOC #624136 09/01/2031	12/04/2002	Various		8,940,847	8,707,636	8,753,194	8,745,310	(7,885)			195,538	195,538	144,162	
31389F-SU-7	FED NATL MTG ASSOC #624331 04/01/2031	12/01/2002	SCHEDULED REDEMPTION		166,164	166,164	172,544	166,164	(6,379)					4,137	
31389G-AT-7	FED NATL MTG ASSOC #624718 08/01/2031	12/01/2002	SCHEDULED REDEMPTION		224,574	224,574	233,196	224,574	(8,622)					8,995	
31389G-W5-5	FED NATL MTG ASSOC #625368 10/01/2031	12/01/2002	SCHEDULED REDEMPTION		354,258	354,258	355,506	354,258	(1,249)					5,200	
31389H-A5-7	FED NATL MTG ASSOC #625628 01/01/2032	04/05/2002	Various		781,454	797,354	789,266	789,473	8,714			(8,019)	(8,019)	13,274	
31389H-A9-9	FED NATL MTG ASSOC #625632 07/01/2031	04/05/2002	Various		2,832,060	2,889,650	2,860,337	2,861,093	31,586			(29,034)	(29,034)	48,096	
31389H-BK-3	FED NATL MTG ASSOC #625642 10/01/2031	11/07/2002	Various		1,539,715	1,496,799	1,503,100	1,501,577	(1,523)			38,138	38,138	18,651	
31389H-NC-8	FED NATL MTG ASSOC #625987 12/01/2016	12/01/2002	Various		3,825,607	3,722,275	3,810,679	3,807,170	(3,509)			18,437	18,437	35,005	
31389H-2A-5	FED NATL MTG ASSOC #626369 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		40,637	40,637	40,725	40,637	(88)					608	
31389H-3P-1	FED NATL MTG ASSOC #626406 01/01/2032	09/01/2002	SCHEDULED REDEMPTION		9,094	9,094	8,610	9,094	282					2,346	
31389J-TH-7	FED NATL MTG ASSOC #627052 07/01/2031	12/01/2002	Various		1,171,563	1,144,459	1,157,960	1,154,885	(3,075)			16,678	16,678	38,009	
31389J-2Q-6	FED NATL MTG ASSOC #627283 03/01/2032	12/04/2002	Various		3,970,283	3,851,035	3,871,172	3,868,599	(2,573)			101,684	101,684	68,063	
31389L-D6-3	FED NATL MTG ASSOC #628425 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		19,024	19,024	19,065	19,024	(41)					290	
31389L-GW-3	FED NATL MTG ASSOC #628513 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		217,157	217,157	217,626	217,157	(469)					3,097	
31389L-UE-7	FED NATL MTG ASSOC #628881 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		53,333	53,333	53,612	53,333	(279)					772	
31389N-AH-8	FED NATL MTG ASSOC #630108 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		1,711,950	1,711,950	1,778,288	1,711,950	(66,338)					40,445	
31389N-FQ-3	FED NATL MTG ASSOC #630275 02/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		338,063	332,799	337,696	337,696	(261)			367	367	8,242	
31389N-R3-1	FED NATL MTG ASSOC #630606 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		132,687	132,687	135,683	132,687	(2,996)					2,311	
31389N-TG-0	FED NATL MTG ASSOC #630651 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		571,221	571,221	593,151	571,221	(21,930)					20,244	
31389N-Z7-3	FED NATL MTG ASSOC #630866 01/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		1,302,722	1,282,434	1,301,308	1,301,308	(928)			1,415	1,415	(2,798)	
31389P-P4-6	FED NATL MTG ASSOC #631443 01/01/2032	12/01/2002	Various		223,096	223,756	220,400	222,732	2,332			364	364	7,069	
31389Q-MM-7	FED NATL MTG ASSOC #632264 11/01/2030	12/01/2002	SCHEDULED REDEMPTION		11,794	11,794	12,246	11,794	(453)					519	
31389Q-XF-0	FED NATL MTG ASSOC #632578 12/01/2030	12/01/2002	Various		422,821	412,446	417,312	415,688	(1,624)			7,133	7,133	20,166	
31389R-T8-9	FED NATL MTG ASSOC #633375 04/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		923,263	908,885	922,261	922,261	(577)			1,003	1,003	24,706	
31389S-DD-3	FED NATL MTG ASSOC #633800 07/01/2030	12/01/2002	SCHEDULED REDEMPTION		194,520	194,520	194,520	194,520						8,097	
31389T-SN-3	FED NATL MTG ASSOC #635125 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		355,427	355,427	363,453	355,427	(8,026)					5,400	
31389V-N4-5	FED NATL MTG ASSOC #636811 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		173,402	173,402	177,318	173,402	(3,916)					2,758	
31389V-RC-3	FED NATL MTG ASSOC #636883 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		6,208	6,208	6,446	6,208	(238)					210	
31389V-RL-3	FED NATL MTG ASSOC #636891 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		296,010	296,010	307,375	296,010	(11,364)					11,742	
31389V-TY-3	FED NATL MTG ASSOC #636967 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		303,315	303,315	314,960	303,315	(11,645)					14,319	
31389V-Z8-3	FED NATL MTG ASSOC #637167 03/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		419,907	413,368	419,451	419,451	(321)			456	456	10,235	
31389V-6K-8	FED NATL MTG ASSOC #637274 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		11,984	11,984	12,010	11,984	(26)					192	
31389V-7L-5	FED NATL MTG ASSOC #637299 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		155,445	155,445	161,413	155,445	(5,968)					6,619	
31389W-AB-1	FED NATL MTG ASSOC #637302 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		78,994	78,994	82,027	78,994	(3,033)					3,659	
31389W-D3-6	FED NATL MTG ASSOC #637422 05/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		428,521	421,847	428,055	428,055	(331)			465	465	10,447	
31389W-EA-9	FED NATL MTG ASSOC #637429 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		33,458	33,458	33,531	33,458	(72)					497	
31389W-YG-4	FED NATL MTG ASSOC #638011 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		212,853	212,853	217,660	212,853	(4,807)					2,937	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
31389X-JK-0	FED NATL MTG ASSOC #638466 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		328,373	328,373	340,980	328,373	(12,607)					13,994	
31389X-6Y-4	FED NATL MTG ASSOC #639087 03/01/2032	12/01/2002	Various		62,354	62,354	62,488	62,354	(135)					953	
31389Y-AE-1	FED NATL MTG ASSOC #639105 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		12,305	12,305	12,374	12,305	(69)					297	
31389Y-AL-5	FED NATL MTG ASSOC #639111 07/01/2032	12/01/2002	SCHEDULED REDEMPTION		65,212	65,212	65,578	65,212	(366)					1,321	
31389Y-UZ-2	FED NATL MTG ASSOC #639700 01/01/2032	12/01/2002	SCHEDULED REDEMPTION		53,645	53,645	53,812	53,645	(166)					910	
31390A-BU-3	FED NATL MTG ASSOC #640051 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		3,430	3,430	3,437	3,430	(7)					50	
31390B-D4-7	FED NATL MTG ASSOC #641023 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		29,258	29,258	29,422	29,258	(164)					757	
31390B-E8-7	FED NATL MTG ASSOC #641059 02/01/2032	12/01/2002	SCHEDULED REDEMPTION		245,429	245,429	245,959	245,429	(530)					3,502	
31390B-F4-5	FED NATL MTG ASSOC #641087 04/01/2032	12/04/2002	Various		1,029,670	999,900	1,005,129	1,004,285	(844)			25,385	25,385	17,332	
31390B-PH-5	FED NATL MTG ASSOC #641324 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		440,603	440,603	457,519	440,603	(16,916)					13,763	
31390B-QV-3	FED NATL MTG ASSOC #641368 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,179,082	1,179,082	1,229,562	1,179,082	(50,479)					32,819	
31390B-RK-6	FED NATL MTG ASSOC #641390 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		51,088	51,088	53,049	51,088	(1,961)					1,884	
31390B-YA-0	FED NATL MTG ASSOC #641605 11/01/2031	12/01/2002	SCHEDULED REDEMPTION		96,497	96,497	100,201	96,497	(3,705)					3,587	
31390B-7C-6	FED NATL MTG ASSOC #641791 05/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		860,518	847,117	854,228	854,228				6,291	6,291	63,228	
31390C-NX-0	FED NATL MTG ASSOC #642206 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		265,798	265,798	266,554	265,798	(756)					4,089	
31390D-JK-1	FED NATL MTG ASSOC #642966 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		194,716	194,716	202,192	194,716	(7,476)					6,556	
31390E-SP-8	FED NATL MTG ASSOC #644126 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		10,280	10,280	10,302	10,280	(22)					146	
31390H-VS-1	FED NATL MTG ASSOC #646925 04/01/2017	06/10/2002	DEUTSCHE BANK SECURITIES		403,412	397,129	402,974	402,974	(311)			438	438	9,835	
31390J-CX-7	FED NATL MTG ASSOC #647286 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		35,413	35,413	36,213	35,413	(800)					618	
31390J-EP-2	FED NATL MTG ASSOC #647342 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		74,416	74,416	74,834	74,416	(417)					1,998	
31390J-J9-3	FED NATL MTG ASSOC #647488 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		27,567	27,567	27,722	27,567	(155)					594	
31390J-3Z-2	FED NATL MTG ASSOC #648016 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		38,593	38,593	38,809	38,593	(216)					906	
31390K-MJ-4	FED NATL MTG ASSOC #648461 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		78,675	78,675	83,100	78,675	(4,425)					1,639	
31390K-RX-8	FED NATL MTG ASSOC #648602 04/01/2032	12/01/2002	SCHEDULED REDEMPTION		4,425	4,425	4,448	4,425	(23)					59	
31390L-WA-0	FED NATL MTG ASSOC #649641 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		36,303	36,303	36,506	36,303	(204)					875	
31390M-YU-2	FED NATL MTG ASSOC #650623 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		19,333	19,333	19,442	19,333	(108)					497	
31390N-TB-8	FED NATL MTG ASSOC #651346 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		988,764	988,764	1,044,382	988,764	(55,618)					24,596	
31390N-T5-1	FED NATL MTG ASSOC #651372 05/01/2032	12/01/2002	SCHEDULED REDEMPTION		25,274	25,274	25,415	25,274	(142)					634	
31390N-VM-1	FED NATL MTG ASSOC #651420 07/01/2032	12/01/2002	SCHEDULED REDEMPTION		511,074	511,074	513,941	511,074	(2,867)					12,644	
31390N-2T-8	FED NATL MTG ASSOC #651586 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		6,385	6,385	6,421	6,385	(36)					152	
31390N-3C-4	FED NATL MTG ASSOC #651595 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,853,897	1,853,897	1,864,061	1,853,897	(10,165)					44,696	
31390P-GK-7	FED NATL MTG ASSOC #651902 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		46,608	46,608	46,897	46,608	(289)					32,907	
31390Q-N5-0	FED NATL MTG ASSOC #653012 03/01/2032	12/01/2002	SCHEDULED REDEMPTION		114,563	114,563	114,810	114,563	(247)					1,645	
31390Q-QQ-1	FED NATL MTG ASSOC #653063 06/01/2032	12/01/2002	Various		925,497	925,497	930,346	925,497	(4,849)					22,977	
31390R-H2-2	FED NATL MTG ASSOC #653749 12/01/2031	12/01/2002	SCHEDULED REDEMPTION		91,449	91,449	91,962	91,449	(513)					2,449	
31390S-WV-9	FED NATL MTG ASSOC #655060 04/01/2032	12/04/2002	Various		2,061,913	1,999,801	2,010,258	2,008,949	(1,309)			52,964	52,964	34,888	
31390U-AQ-9	FED NATL MTG ASSOC #656215 06/01/2032	12/01/2002	SCHEDULED REDEMPTION		126,319	126,319	127,102	126,319	(783)					81,284	
31390U-B9-6	FED NATL MTG ASSOC #656264 09/01/2031	12/01/2002	SCHEDULED REDEMPTION		2,649	2,649	2,663	2,649	(14)					37	
31390U-DU-7	FED NATL MTG ASSOC #656315 10/01/2031	12/04/2002	Various		51,544	50,141	50,403	50,349	(54)			1,195	1,195	831	
31390U-QB-5	FED NATL MTG ASSOC #656650 03/01/2032	12/01/2002	Various		19,567	19,567	19,670	19,567	(102)					296	
31391C-J3-0	FED NATL MTG ASSOC #662782 09/01/2030	12/01/2002	SCHEDULED REDEMPTION		1,782	1,782	1,791	1,782	(9)					25	
31391M-GG-2	FED NATL MTG ASSOC #670799 11/01/2032	12/01/2002	SCHEDULED REDEMPTION		19,509	19,509	19,840	19,509	(332)					75	
31358K-GK-8	FED NATL MTG ASSOC 1991-149 G 10/25/2006	12/01/2002	SCHEDULED REDEMPTION		696,567	696,567	711,151	696,567	(6,959)					32,779	
31359B-JJ-7	FED NATL MTG ASSOC 1993-120 G 04/25/2019	08/01/2002	SCHEDULED REDEMPTION		5,620,195	5,620,195	4,692,863	5,620,195	54,661					84,027	
31359D-VZ-3	FED NATL MTG ASSOC 1993-160 PH 06/25/2020	12/01/2002	SCHEDULED REDEMPTION		1,138,682	1,138,682	1,149,022	1,138,682	(3,402)					52,249	
999990-BC-7	FED NATL MTG ASSOC TBA 11/16/2026	01/29/2002	MORGAN STANLEY DEAN WITTER		37,820,938	37,000,000	37,443,462	37,443,462	(2,499,587)			377,476	377,476	9,721	
999990-BS-2	FED NATL MTG ASSOC TBA 11/16/2026	04/15/2002	Various		20,028,142	19,998,001	19,547,183	19,767,512	705,775			260,631	260,631		
Totals - United States					4,846,588,403	4,814,370,352	4,780,294,473	4,765,851,963	(2,843,628)			80,736,440	80,736,440	158,321,446	XXX
3199996 - Bonds - Special Revenues - United States					4,846,588,403	4,814,370,352	4,780,294,473	4,765,851,963	(2,843,628)			80,736,440	80,736,440	158,321,446	XXX
3199999 - Bonds - Special Revenues					4,846,588,403	4,814,370,352	4,780,294,473	4,765,851,963	(2,843,628)			80,736,440	80,736,440	158,321,446	XXX
PUBLIC UTILITIES UNITED STATES															
01958X-AQ-0	ALLIED WASTE NA 08/01/2009	08/01/2002	Various		839,250	925,000	891,000	898,356	3,992			(59,106)	(59,106)	70,660	
025537-AA-9	AMERICAN ELECTRIC POWER CO. 05/15/2006	10/04/2002	Various		4,735,530	5,000,000	4,984,800	4,988,629	2,130			(253,099)	(253,099)	275,625	
125896-AE-0	CMS ENERGY 11/15/2004	08/06/2002	BEAR STEARNS SECURITIES CORP		353,750	500,000	503,875	501,658	3,963			(147,908)	(147,908)	27,958	
125896-AH-3	CMS ENERGY 01/15/2009	08/05/2002	Various		201,100	300,000	300,000	300,000	6,345			(98,900)	(98,900)	23,406	
402550-BX-4	GULF STS UTILS CO 1ST MTG 01/01/2002	01/01/2002	MATURED		10,750,000	10,750,000	10,863,198	10,750,000						441,288	
743263-AD-7	PROGRESS ENERGY 03/01/2011	03/20/2002	WARBURG DILLION READ LLC		7,725,150	7,500,000	7,489,650	7,490,459	177			234,691	234,691	301,750	
743263-AE-5	PROGRESS ENERGY 03/01/2031	03/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		10,455,000	10,000,000	9,988,000	9,988,118	26			466,882	466,882	439,167	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
75952J-20-7	RELIANT ENERGY 09/15/2029	07/08/2002	Various		1,126,414	30,000	2,655,000	2,027,802	(2,970)			(901,387)	(901,387)	6,699	
771367-AZ-2	ROCHESTER GAS & ELEC CORP 1ST MTG 03/15/2002	03/15/2002	MATURED		9,250,000	9,250,000	9,518,985	9,250,000	(19,213)					381,563	
835415-AJ-9	SONAT INC 07/15/2011	12/05/2002	Various		2,410,000	4,000,000	3,875,240	3,895,379	7,680			(1,485,379)	(1,485,379)	427,847	
893570-BK-6	TRANSCONTINENTAL GAS PIPELINE NT 09/15/2002	09/15/2002	MATURED		17,350,000	17,350,000	18,279,727	17,350,000	(118,055)					1,539,813	
Totals - United States					65,196,194	65,605,000	69,349,475	67,440,400	(115,924)			(2,244,206)	(2,244,206)	3,935,774	XXX
OTHER COUNTRIES															
G0348#-AD-2	ANGLIAN WATER 6.84% SERIES B SR NTS 01/15/2013	07/30/2002	PRINCIPAL PAYDOWN		5,000,000	5,000,000	4,551,300	4,603,380	13,915			396,620	396,620	1,120,850	
Totals - Other Countries					5,000,000	5,000,000	4,551,300	4,603,380	13,915			396,620	396,620	1,120,850	XXX
3899996 - Bonds - Public Utilities - United States					65,196,194	65,605,000	69,349,475	67,440,400	(115,924)			(2,244,206)	(2,244,206)	3,935,774	XXX
3899998 - Bonds - Public Utilities - Other Countries					5,000,000	5,000,000	4,551,300	4,603,380	13,915			396,620	396,620	1,120,850	XXX
3899999 - Bonds - Public Utilities					70,196,194	70,605,000	73,900,775	72,043,780	(102,009)			(1,847,586)	(1,847,586)	5,056,624	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES															
006848-BG-9	ADELPHIA COMM. 02/15/2006	04/17/2002	Various		2,108,750	2,850,000	2,858,594	2,856,825	380,888			(748,075)	(748,075)	102,217	
006848-BK-0	ADELPHIA COMMUNICATIONS 11/01/2006	09/19/2002	Various		425,500	1,000,000	971,610	654,199	(318,214)			(228,699)	(228,699)	52,958	
00755W-EW-2	ADVANTA MTG LN TR 98-1 A6 03/25/2028	12/01/2002	SCHEDULED REDEMPTION		1,893,152	1,893,152	1,892,310	1,893,152	482					74,686	
00755W-HM-1	ADVANTA MTG LOAN 2000-2 A2 03/25/2015	12/01/2002	SCHEDULED REDEMPTION		13,500,000	13,500,000	13,498,275	13,500,000	541					835,716	
00755W-HN-9	ADVANTA MTG LOAN 2000-2 A3 05/25/2018	12/01/2002	SCHEDULED REDEMPTION		113,019	113,019	113,019	113,019	0					8,763	
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B 02/28/2008	02/28/2002	SCHEDULED REDEMPTION		404,704	404,704	283,780	404,704	97,320					11,705	
00777#-9A-7	ADVANTAGE CAPITAL WISCONSIN (OTHER ASSET) 12/15/2008	12/15/2002	SCHEDULED REDEMPTION		1,166,670	1,166,670	720,584	1,166,670	398,870						
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND) 11/30/2004	11/30/2002	SCHEDULED REDEMPTION		745,338	745,338	669,126	745,338	54,729					(248,446)	
00104C-AA-6	AES CORPORATION 09/15/2010	09/03/2002	Various		1,135,250	1,975,000	1,995,625	1,993,243	215,743			(857,993)	(857,993)	120,202	
00103R-AB-2	AESOP FUNDING II LLC 97-1 A-2 10/20/2003	07/03/2002	Various		20,152,343	20,000,000	19,996,875	19,999,916	195			152,427	152,427	574,814	
008190-AE-0	AFFILIATED COMPUTER 02/15/2006	03/14/2002	GOLDMAN, SACHS & CO.		2,441,961	1,800,000	1,785,000	1,787,558	485			654,402	654,402	30,552	
008252-AC-2	AFFILIATED MANAGERS 05/07/2021	03/14/2002	Various		1,162,916	1,200,000	1,144,500	1,141,053	(1,274)			21,863	21,863		
00846U-AA-9	AGILENT TECHNOLOGIES INC 12/01/2021	11/19/2002	WARBURG DILLION READ LLC		2,356,100	2,100,000	2,270,476	2,248,277	(22,005)			107,823	107,823	28,192	
00770#-AA-2	AIC-MO/ADVANTAGE CAPITAL MO PRTNRS 06/30/2008	03/01/2002	SCHEDULED REDEMPTION		79,348	79,348	136,200	79,348	(35,939)					10,839	
001546-AC-4	AK STEEL CORP 12/15/2006	07/11/2002	CALLED @ 104.56000000		731,920	700,000	724,500	710,611	(2,041)			21,309	21,309	36,551	
006848-BE-4	ALDELPHIA COMMUNICATIONS 11/15/2009	07/02/2002	Various		82,056	300,000	299,250	267,015	(21,360)			(184,959)	(184,959)	73,187	
01642T-AB-4	ALKERMES INC 02/15/2007	03/25/2002	Various		1,601,500	2,350,000	1,439,375	1,490,155	24,265			111,345	111,345	51,151	
017363-AE-2	ALLEGHENY ENERGY SUPPLY 04/15/2012	10/30/2002	WARBURG DILLION READ LLC		2,550,000	5,000,000	4,991,100	4,991,437	337			(2,441,437)	(2,441,437)	236,701	
018490-AA-0	ALLERGAN INC 11/01/2020	07/15/2002	Various		2,762,593	4,450,000	2,735,421	2,778,135	13,529			(15,542)	(15,542)		
02261W-AA-7	ALZA CORP 07/28/2020	08/08/2002	Various		2,352,438	2,875,000	1,792,129	1,773,166	(13,540)			579,271	579,271		
02261W-AB-5	ALZA CORP. 07/28/2020	10/03/2002	THOMAS WEISEL PARTNERS		208,125	250,000	186,744	177,495	(9,249)			30,630	30,630		
02406P-AC-4	AMER AXLE & MFG 03/01/2009	08/05/2002	CIBC WORLD MARKETS		160,500	150,000	148,830	149,113	57			11,387	11,387	13,691	
02364J-AC-8	AMERICA ONLINE 12/06/2019	02/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		480,938	900,000	496,134	530,158	2,448			(49,220)	(49,220)		
023774-AC-6	AMERICAN AIRLINE 01/01/2002	01/01/2002	MATURED		1,919,113	1,919,113	2,055,812	1,919,113						94,324	
02378J-AR-9	AMERICAN AIRLINE 05/23/2021	11/24/2002	SCHEDULED REDEMPTION		181,359	181,359	181,359	181,359						9,652	
025058-AF-5	AMERICAN CELLULAR CORP 10/15/2009	09/19/2002	Various		274,564	750,000	744,443	357,789	(369,711)			(83,226)	(83,226)	31,515	
02582J-BG-4	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST 03/16/2006	03/08/2002	MERRILL LYNCH CAPITAL MARKETS		5,098,047	5,000,000	4,999,184	4,999,326	30			98,721	98,721	90,631	
026651-A#-6	AMERICAN HOMESTAR CORP SERIES B SR NTS 09/15/2008	06/29/2002	Various		574,282	2,881,071	2,881,071	574,261	(261,250)			21	21		
026874-AN-7	AMERICAN INTERNATIONAL GROUP 05/15/2007	11/04/2002	JEFFERIES & COMPANY, INC		1,828,750	1,900,000	1,923,960	1,909,658	(9,859)			(80,908)	(80,908)	3,853	
026874-AP-2	AMERICAN INTL GROUP 11/09/2031	11/18/2002	Various		1,225,000	2,000,000	1,312,768	1,318,605	3,338			(93,605)	(93,605)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
029912-AD-4	AMERICAN TOWER 10/15/2009	06/04/2002	Various		1,188,385	2,050,000	1,667,880	1,661,160	346,598			(472,775)	(472,775)	13,197	
03060R-AG-6	AMERICREDIT CORP 04/15/2006	09/17/2002	Various		486,875	575,000	575,000	575,000	34,500			(88,125)	(88,125)	51,028	
031652-AD-2	AMKOR TECH INC 05/01/2006	10/02/2002	Various		1,167,500	1,600,000	1,581,891	1,593,549	65,549			(426,049)	(426,049)	129,930	
031652-AM-2	AMKOR TECH INC 02/15/2008	09/23/2002	Various		763,125	1,000,000	1,000,000	1,000,000	55,000			(236,875)	(236,875)	96,611	
029912-AH-5	AMT 9 3/8 02/01/09 02/01/2009	03/15/2002	Various		509,688	700,000	697,250	697,375	133,875			(187,687)	(187,687)	31,855	
032511-AP-2	ANADARKO PETROLEUM CORP 03/07/2020	12/09/2002	Various		1,692,294	2,600,000	1,830,688	1,616,735	(105,591)			75,559	75,559		
032654-AC-9	ANALOG DEVICES 10/01/2005	02/13/2002	WARBURG DILLION READ LLC		1,694,700	1,800,000	1,813,875	1,810,243	(362)			(115,543)	(115,543)	32,775	
033037-AC-6	ANCHOR GAMING 10/15/2008	07/16/2002	TENDER OFFER		474,228	400,000	397,286	397,715	141			76,513	76,513	29,735	
036731-AB-3	ANTEON CORPORATION 05/15/2009	04/15/2002	CALLED @ 112.00000000		248,640	222,000	222,000	222,000				26,640	26,640	11,100	
00184A-AC-9	AOL TIME WARNER 04/15/2031	07/26/2002	Various		9,306,900	11,400,000	11,456,838	11,456,683	(281)			(2,149,783)	(2,149,783)	569,545	
03760A-AD-3	APOGENT TECHNOLOGIES INC 10/15/2021	04/09/2002	Various		1,290,625	1,250,000	1,250,000	1,250,000				40,625	40,625	12,750	
042735-AY-6	ARROW ELECTRONIC 02/21/2021	01/18/2002	MORGAN STANLEY DEAN WITTER		704,804	1,500,000	656,100	667,875	1,749			36,928	36,928		
00212@-AA-0	ASP HOLDINGS, LLC 09/23/2002	08/01/2002	Various		21,096,439	21,096,439	12,368,952					21,096,439	21,096,439	1,398,553	
046003-JY-6	ASSOC CORP NA 02/15/2004	07/29/2002	SALOMON SMITH BARNEY		22,253,534	21,575,000	20,452,669	21,138,367	153,757			1,115,167	1,115,167	1,140,478	
001957-BD-0	AT&T CORP 11/15/2031	02/07/2002	J. P. MORGAN SECURITIES, INC.		17,163,540	17,000,000	16,817,420	16,817,759	172			345,781	345,781	306,000	
00209A-AE-6	AT&T WIRELESS 03/01/2011	04/26/2002	Various		3,567,942	3,600,000	3,718,896	3,712,432	(3,045)			(144,490)	(144,490)	178,106	
00209A-AF-3	AT&T WIRELESS GROUP 03/01/2031	02/05/2002	Various		10,622,800	10,000,000	10,797,300	10,793,609	(717)			(170,809)	(170,809)	381,597	
04962V-AE-9	ATRIUM COMPANIES INC 05/01/2009	12/04/2002	GRANTCHESTER SECURITIES, INC.		24,688	25,000	25,000	25,000				(313)	(313)	2,902	
054303-AP-7	AVON PRODUCTS 07/12/2020	12/12/2002	Various		1,024,830	1,900,000	996,626	1,000,845	2,129			23,985	23,985		
05567@-AD-4	BANC ONC CAPITAL HLDGS/BOCNY LLC (OTHER ASSETS) 03/15/2010	03/15/2002	Various		1	1	0	1	196,635						
06421@-AD-8	BANC ONE EQUITY INVESTORS 1998C SR NTS (OTHER ASSETS) 03/01/2008	02/28/2002	SCHEDULED REDEMPTION		1,795,827	1,795,827	907,849	1,795,827	629,513						
058904-AH-6	BANC ONE GRANTOR TRUST 97-B B 07/20/2004	05/20/2002	SCHEDULED REDEMPTION		352,803	352,803	355,160	352,803	(631)					7,727	
064057-AG-7	BANK NEW YORK INC UNSEC SUB 07/15/2002	07/15/2002	MATURED		8,250,000	8,250,000	9,127,800	8,250,000	(67,750)					629,063	
067774-AD-1	BARNES & NOBLE INC 03/15/2009	02/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		457,500	400,000	490,500	486,515	(3,985)			(29,015)	(29,015)	9,333	
069566-AA-5	BARTON HEALTHCARE 02/15/2025	03/14/2002	BANK ONE CAPTIAL MARKETS		3,445,000	3,445,000	3,445,000	3,445,000						19,915	
071813-AQ-2	BAXTER INTL. 06/01/2021	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,750,640	2,700,000	2,718,475	2,717,870	(258)			32,770	32,770	12,917	
055381-AK-3	BE AEROSPACE INC 05/01/2011	12/20/2002	GOLDMAN, SACHS & CO.		91,875	125,000	89,375	89,725	350			2,150	2,150	7,242	
073325-AD-4	BEA SYSTEMS 12/15/2006	11/20/2002	Various		1,153,455	1,350,000	1,232,750	1,242,863	91,363			(89,408)	(89,408)	25,689	
055381-AH-0	BEAV 9 1/2 11/01/08 144A 11/01/2008	12/04/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		245,375	325,000	309,594	313,116	26,304			(67,741)	(67,741)	32,505	
086516-AC-5	BEST BUY 06/27/2021	01/10/2002	Various		1,076,688	1,400,000	911,750	916,810	688			159,877	159,877	479	
086516-AE-1	BEST BUY 01/15/2022	02/25/2002	Various		1,523,375	1,550,000	1,550,000	1,550,000				(26,625)	(26,625)	1,841	
111236-AB-1	BISTRO TRUST 1997-100 9.50 SUB NT CBO 12/31/2002	12/31/2002	MATURED		5,000,000	5,000,000	4,998,646	5,000,000	600,000					475,000	
055482-AE-3	BJ SERVICES CO 04/24/2022	08/20/2002	WARBURG DILLION READ LLC		397,780	500,000	395,380	396,851	1,471			929	929	654	
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND) 12/15/2009	12/15/2002	Various		56,818	56,818	36,256	56,818	(17,708)						
09777#-AA-6	BOME INVESTORS II,L.L.C. SR STRCTD NT (OTHER ASSET) 06/30/2008	06/30/2002	SCHEDULED REDEMPTION		450,907	450,907	287,476	450,907	124,415						
103304-AB-7	BOYD GAMING CORP 10/01/2003	02/20/2002	DUETSCHE BANK SECURITIES		257,500	250,000	246,875	247,418	221			10,082	10,082	9,250	
10805*-AE-6	BRIDGE INFO. SYSTEMS. INC. SR. SECD. TERM B DUE 2005 05/30/2005	12/23/2002	Various		299,174	299,174	285,497					299,174	299,174		
111621-AA-6	BROCADE COMMUNICATIONS 01/01/2007	12/31/2002	Various		755,750	1,000,000	1,000,000	1,000,000				(244,250)	(244,250)	11,244	
11434A-AA-8	BROOKS AUTOMATION 06/01/2008	05/22/2002	Various		1,372,000	1,550,000	1,489,063	1,495,128	90,440			(123,128)	(123,128)	29,081	
118255-AB-4	BUCKEYE TECH INC 10/15/2010	12/05/2002	Various		361,875	450,000	451,305	450,423	36,423			(88,548)	(88,548)	40,522	
122574-AF-3	BURR-BROWN CORP 02/15/2007	08/16/2002	Various		1,795,546	1,675,000	2,078,064	1,878,149	(30,719)			(82,603)	(82,603)	42,845	
126304-AD-6	CABLEVISION SYS 08/15/2009	08/01/2002	BEAR STEARNS SECURITIES CORP.		200,000	250,000	262,188	258,595	1,818			(58,595)	(58,595)	19,805	
13033#-AA-8	CALIFORNIA HOUSING LOAN INSUR. FUND-1ST FUNDING 09/15/2013	11/17/2002	Various		767,394	767,394	767,394	767,394						28,762	
13033#-AB-6	CALIFORNIA HOUSING LOAN INSUR. FUND-2ND FUNDING 09/15/2013	11/17/2002	Various		1,208,407	1,208,407	1,208,407	1,208,407						39,734	
13033#-AC-4	CALIFORNIA HOUSING LOAN INSUR. FUND-3RD FUNDING 09/15/2013	11/17/2002	Various		772,097	772,097	772,097	772,097						24,672	
130335-AF-9	CALIFORNIA INFRASTRUCTURE PG&E-1 09/25/2005	01/31/2002	J. P. MORGAN SECURITIES, INC.		5,177,047	5,005,000	5,055,572	5,030,825	(2,381)			146,222	146,222	35,146	
131347-AF-3	CALPINE CORP 07/15/2007	12/05/2002	Various		169,500	400,000	393,000	395,173	34,137			(225,673)	(225,673)	49,097	
131347-AJ-5	CALPINE CORP 04/01/2008	03/05/2002	Various		1,388,000	2,000,000	2,070,000	2,051,565	238,705			(663,565)	(663,565)	66,216	

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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
131347-AM-8	CALPINE CORP 04/15/2009	03/04/2002	Various		303,500	450,000	449,721	449,782	52,783			(146,282)	(146,282)	13,735	
131347-AZ-9	CALPINE CORP 12/24/2006	12/30/2002	Various		1,181,810	1,900,000	1,900,000	1,900,000				(718,190)	(718,190)	28,933	
131347-AX-4	CALPINE CORP. 04/30/2021	03/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,641,500	1,700,000	1,669,500	1,669,861	22,269			(28,361)	(28,361)		
139732-CA-7	CAPITAL AUTO RECEIVABLES ASSET TRUST 07/15/2006	12/15/2002	SCHEDULED REDEMPTION		3,836,805	3,836,805	3,836,429	3,836,805	253					134,486	
143658-AM-4	CARNIVAL CORP 04/15/2021	02/21/2002	LEHMAN BROTHERS INC		240,000	250,000	224,375	224,797	154			15,203	15,203	1,819	
12613X-AQ-4	CASE NEW HOLLAND 2001-A CLASS B 05/15/2008	12/15/2002	SCHEDULED REDEMPTION		1,533,039	1,533,039	1,532,814	1,533,039	183					46,658	
12478L-AE-1	CBA MORTGAGE CORP. 12/25/2003	12/01/2002	SCHEDULED REDEMPTION		1,247	1,247	1,234	1,247	8					52	
161505-AE-2	CCMSC 1996-1, B 07/18/2028	08/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,920,781	4,400,000	4,818,688	4,742,114	(57,579)			178,667	178,667	248,013	
161505-BP-6	CCMSC 1997-2, C 12/19/2007	01/17/2002	UNION BANK OF SWITZERLAND		7,283,828	7,000,000	7,207,813	7,195,927	(1,792)			87,901	87,901	66,733	
161505-HX-3	CCMSC 2001-245 PARK, A2 02/14/2011	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		10,062,891	10,000,000	9,999,450	9,999,504	17			63,387	63,387	263,201	
151313-AG-8	CENDANT 05/04/2021	04/10/2002	Various		1,988,170	2,000,000	2,000,000	2,000,000				(11,830)	(11,830)		
151313-AE-3	CENDANT CORP. 02/13/2021	04/11/2002	LEHMAN BROTHERS INC		3,613,500	5,250,000	3,227,710	3,304,440	15,825			309,060	309,060		
156503-AG-9	CENTURY COMMUN 03/01/2005	08/02/2002	Various		50,169	150,000	163,031	122,613	(24,762)			(72,444)	(72,444)	7,125	
156503-AJ-3	CENTURY COMMUN 10/01/2007	08/02/2002	Various		159,775	620,000	647,900	349,221	(228,154)			(189,446)	(189,446)	27,125	
156503-AL-8	CENTURY COMMUN 12/15/2007	08/02/2002	Various		223,572	800,000	826,500	490,058	(244,942)			(266,486)	(266,486)	2,978	
156708-AD-1	CEPHALON INC 12/15/2006	11/15/2002	WARBURG DILLION READ LLC		1,964,405	2,000,000	2,000,000	2,000,000				(35,596)	(35,596)	15,972	
16117P-AF-7	CHARTER COMM HLD 04/01/2011	12/23/2002	Various		520,188	1,000,000	613,940	841,631	115,381			(321,444)	(321,444)		
16117M-AC-1	CHARTER COMM 06/01/2006	04/29/2002	Various		1,999,875	2,600,000	2,594,700	2,595,322	232,572			(595,447)	(595,447)	32,208	
16117P-AE-0	CHARTER COMM HLD 04/01/2009	12/27/2002	Various		150,438	250,000	223,125	228,260	1,819			(77,823)	(77,823)	22,581	
16117P-AV-2	CHARTER COMM HLD 01/15/2011	12/23/2002	Various		392,375	750,000	750,000	750,000				(357,625)	(357,625)	105,718	
16117M-AB-3	CHARTER COMM. 10/15/2005	06/10/2002	Various		547,810	700,000	802,550	768,080	57,580			(220,270)	(220,270)	19,885	
161581-BS-1	CHASE MANHATTAN AUTO OWNER TRUST 08/15/2005	01/31/2002	LEHMAN BROTHERS INC		18,450,688	18,100,000	18,098,789	18,099,098	56			351,590	351,590	114,382	
161581-AY-9	CHASE MANHATTAN AUTO OWNER TRUST 98-A 08/16/2004	06/15/2002	SCHEDULED REDEMPTION		13,000,000	13,000,000	12,967,891	13,000,000	4,639					390,000	
46625H-AJ-9	CHASE MANHATTAN CORP 02/01/2011	02/22/2002	HSBC SECURITIES, INC		7,166,600	7,000,000	7,119,820	7,113,406	(1,456)			53,194	53,194	270,375	
161581-BD-4	CHASE MANHATTEN AUTO OWN TR 98-B CERT 10/15/2004	06/15/2002	SCHEDULED REDEMPTION		17,604,000	17,604,000	17,604,000	17,604,000						532,521	
171779-AA-9	CIENA CORP 02/01/2008	01/10/2002	JEFFERIES & COMPANY, INC		1,072,000	1,600,000	1,600,000	1,600,000	576,000			(528,000)	(528,000)	27,333	
172441-AF-4	CINEMARK USA 08/01/2008	01/16/2002	Various		331,000	350,000	353,813	350,972	13,222			(19,972)	(19,972)	15,875	
17273K-A*-0	CIRCOR SENIOR NOTES 10/19/2006	10/19/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						82,300	
17305E-AP-0	CITBANK CREDIT CARD ISSUANCE TRUST 06/16/2008	06/13/2002	SALOMON SMITH BARNEY		10,426,172	10,000,000	9,997,100	9,997,781	331			428,391	428,391	301,333	
172967-AZ-4	CITIGROUP INC 10/01/2010	07/12/2002	MORGAN STANLEY DEAN WITTER		5,507,200	5,000,000	5,398,100	5,383,462	(14,638)			123,738	123,738	287,986	
172967-BA-8	CITIGROUP INC 12/01/2005	07/29/2002	SALOMON SMITH BARNEY		21,477,200	20,000,000	19,949,400	19,964,290	5,403			1,512,910	1,512,910	890,625	
172967-BK-6	CITIGROUP INC 03/06/2007	07/25/2002	Various		15,185,054	15,060,000	15,025,061	15,027,507	2,446			157,548	157,548	295,644	
177376-AB-6	CITRIX SYSTEMS 03/22/2019	06/20/2002	Various		425,000	1,000,000	517,500	508,798	55,048			(83,798)	(83,798)		
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE REVENUE BOND (QUAL REHAB LN PRG) TAX 1999 09/01/2032	12/01/2002	SCHEDULED REDEMPTION		45,972	45,972	45,972	45,972						1,219	
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE 04/01/2003	11/12/2002	Various		2,083,625	2,100,000	2,175,900	2,113,516	(35,937)			(29,891)	(29,891)	39,477	
184502-AE-2	CLEAR CHANNEL COMMUNICATIONS 12/01/2002	08/13/2002	Various		1,946,000	2,000,000	2,011,250	2,002,845	(1,644)			(56,845)	(56,845)	7,858	
125896-AQ-3	CMS ENERGY CORP 04/15/2011	08/05/2002	GOLDMAN, SACHS & CO		251,250	375,000	367,568	368,240	308			(116,990)	(116,990)	25,943	
12613X-AK-7	CNH EQUIPMENT TRUST 09/15/2007	12/15/2002	SCHEDULED REDEMPTION		2,131,750	2,131,750	2,131,485	2,131,750	173					89,981	
20029#-AH-4	COMCAR INDUSTRIES (AMENDED) SER B 12% SR NTS 05/15/2006	11/29/2002	PRINCIPAL PAYDOWN		133,069	133,069	124,020	125,743	1,723			7,326	7,326	7,837	
20029#-AE-1	COMCAR INDUSTRIES SERIES B SR NTS 05/15/2006	07/19/2002	Various		4,281,228	4,510,908	4,119,812	4,212,693	389,631			68,535	68,535	180,824	
20029P-AM-1	COMCAST CABLEVIS 06/15/2009	10/07/2002	BARCLAYS BANK		1,888,420	2,000,000	2,026,620	2,023,102	(2,087)			(134,682)	(134,682)	112,674	
20033T-AD-7	COMED 98-1 A4 06/25/2005	01/31/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,119,141	5,000,000	4,997,438	4,999,405	65			119,735	119,735	29,944	
205862-AH-8	COMVERSE TECH. 12/01/2005	11/13/2002	LEHMAN BROTHERS INC		1,051,813	1,325,000	1,325,000	1,325,000	319,656			(273,188)	(273,188)	9,021	
205887-BA-9	CONAGRA FOOD 09/15/2011	06/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		13,040,091	12,300,000	12,465,681	12,456,701	(5,775)			583,390	583,390	648,056	

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207142-AB-6	CONEXANT SYSTEMS 05/01/2006	03/20/2002	Various		654,875	850,000	838,355	838,953	102,641			(184,078)	(184,078)	13,252	
20846Q-DT-2	CONSECO 2000-4 A-4 05/01/2032	04/02/2002	LEHMAN BROTHERS INC		10,475,000	10,000,000	9,997,079	9,997,935	143			477,065	477,065	266,256	
20847U-AE-8	CONSECO FINANCE LEASE LLC 08/20/2005	12/20/2002	SCHEDULED REDEMPTION		5,318,263	5,318,263	5,317,897	5,318,263	156					236,021	
20846Q-BM-9	CONSECO FINANCE SECURITIZATIONS CORP. 05/01/2031	04/02/2002	Various		14,304,961	14,000,000	13,997,813	13,999,332	210			305,629	305,629	351,776	
20846Q-BN-7	CONSECO FINANCE SECURITIZATIONS CORP. 05/01/2031	04/02/2002	DEUTSCHE BANK SECURITIES		10,456,250	10,000,000	9,996,875	9,999,005	277			457,245	457,245	262,467	
20846Q-EM-6	CONSECO FINANCE SECURITIZATIONS CORP. 02/01/2032	04/02/2002	LEHMAN BROTHERS INC		12,412,500	12,000,000	12,000,000	12,000,000				412,500	412,500	298,013	
20846Q-EN-4	CONSECO FINANCE SECURITIZATIONS CORP. 02/01/2032	04/02/2002	DEUTSCHE BANK SECURITIES		10,423,438	10,000,000	10,008,594	10,006,328	(413)			417,110	417,110	257,300	
208464-AR-8	CONSECO INC 10/15/2006	03/26/2002	Various		189,400	390,000	363,269	366,585	194,985			(177,185)	(177,185)	14,766	
20902Y-AC-6	CONSOLIDATED CNT 07/15/2009	08/13/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		166,875	225,000	213,813	215,289	44,289			(48,414)	(48,414)	24,574	
210805-CQ-8	CONTINENTAL AIRLINES 02/02/2019	08/02/2002	SCHEDULED REDEMPTION		255,262	255,262	231,543	255,262	21,990					16,707	
216845-A*-8	COOPERATIVE COMPUTING, INC. SR. SECD. TERM B DUE 2004 03/31/2004	12/03/2002	Various		4,751,113	4,850,000	4,850,000	4,850,000	24,452			(98,888)	(98,888)	243,850	
21724Q-AE-3	COPELCO CAPITAL FUNDING CORP 06/15/2004	12/15/2002	SCHEDULED REDEMPTION		923,584	923,584	887,795	923,584	18,103					54,246	
21724P-AF-2	COPELCO CAPITAL RECEIVABLES 03/20/2006	12/20/2002	SCHEDULED REDEMPTION		3,136,167	3,136,167	3,135,698	3,136,167	240					141,354	
217753-AE-2	COR THERAPEUTICS 06/15/2006	01/11/2002	WARBURG DILLION READ LLC		1,389,500	1,400,000	1,400,000	1,400,000	21,000			(10,500)	(10,500)	5,425	
217753-AG-7	COR THERAPEUTICS 06/15/2006	01/11/2002	BAIRD, PATRICK & COMPANY		913,100	920,000	821,850	826,262	6,725			86,838	86,838	3,565	
219350-AK-1	CORNING INC 11/01/2008	04/26/2002	GOLDMAN, SACHS & CO		787,313	850,000	850,000	850,000				(62,688)	(62,688)	11,788	
219350-AJ-4	CORNING INC. 11/08/2015	06/25/2002	Various		2,230,375	4,400,000	3,472,921	3,516,134	8,841			(1,285,759)	(1,285,759)		
22160Q-AC-6	COSTCO 08/19/2017	09/06/2002	Various		1,490,286	1,500,000	1,197,806	924,355	(39,588)			565,931	565,931		
126671-HP-4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 06/25/2025	12/01/2002	SCHEDULED REDEMPTION		8,165,205	8,165,205	8,164,869	8,165,205	164					561,341	
224044-50-3	COX COMMUNICATIONS 11/15/2029	05/23/2002	Various		1,794,131	40,000	4,012,674	4,009,574	(50)			(2,215,444)	(2,215,444)	54,013	
224044-BA-4	COX COMMUNICATIONS 02/23/2021	01/28/2002	SALOMON SMITH BARNEY		2,791,031	3,950,000	2,745,369	2,790,481	3,698			551	551	5,934	
228227-AJ-3	CROWN CASTLE INTL CORP 08/01/2011	10/09/2002	Various		538,563	800,000	809,188	807,898	25,898			(269,335)	(269,335)	100,595	
22540A-ER-5	CS FIRST BOSTON MORTGAGE SECURITIES CORP. 07/17/2007	01/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		10,517,578	10,000,000	10,050,391	10,040,410	(575)			477,168	477,168	76,067	
126304-AK-0	CSC HOLDINGS INC 07/15/2018	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		348,750	500,000	499,505	499,555	24,505			(150,805)	(150,805)	40,349	
22540A-FR-4	CSFB 1998-C1 12/17/2007	12/11/2002	SCHEDULED REDEMPTION		1,239,214	1,239,214	1,170,718	1,239,214	54,674					51,798	
22540A-6M-5	CSFB 2001-CP4, A-CP 09/15/2007	01/17/2002	DUETSCHE BANK SECURITIES		9,638,435	184,000,000	10,035,728	9,462,258	0			176,177	176,177	289,732	
231029-20-8	CUMMINS CAPITAL TRUST 06/15/2031	02/22/2002	Various		513,006	10,800	540,000	540,000				(26,994)	(26,994)		
232572-AC-1	CYMER 08/06/2004	02/19/2002	Various		1,568,438	1,500,000	1,435,950	1,465,852	1,255			102,586	102,586	54,979	
232806-AE-9	CYPRESS SEMICONDUCTOR 02/01/2005	02/28/2002	WARBURG DILLION READ LLC		1,104,688	1,250,000	1,181,750	1,178,929	85,556			(74,241)	(74,241)	29,722	
23383V-BE-9	DAIMLER CHRYSLER AUTO TRUST 12/06/2006	03/20/2002	J. P. MORGAN SECURITIES, INC		22,096,250	22,000,000	21,994,676	21,995,538	390			100,712	100,712	308,409	
235811-AU-0	DANA CORP 08/15/2011	08/26/2002	GOLDMAN, SACHS & CO		71,906	75,000	75,000	75,000	5,267			(3,094)	(3,094)	7,144	
235851-AF-9	DANAHER 01/22/2021	03/01/2002	Various		775,404	1,200,000	729,000	738,452	2,253			36,952	36,952		
235851-AD-4	DANAHER CORP. 01/22/2021	01/02/2002	MORGAN STANLEY DEAN WITTER		883,800	1,400,000	873,082	893,061	351			(9,260)	(9,260)		
246688-AD-7	DELHAIZE AMERICA 04/15/2006	08/02/2002	DEUTSCHE BANK SECURITIES		4,947,200	5,000,000	5,206,500	5,164,012	(23,283)			(216,812)	(216,812)	299,097	
246688-AF-2	DELHAIZE AMERICA 04/15/2031	06/24/2002	WARBURG DILLION READ LLC		6,560,340	6,000,000	6,526,320	6,526,242	(78)			34,098	34,098	108,000	
24763L-EQ-9	DELHE 98-4 A-2F 06/15/2022	02/01/2002	SCHEDULED REDEMPTION		1,672,725	1,672,725	1,672,665	1,672,725						12,532	
24763L-CZ-1	DELTA FUNDING HE LN TR 98-A A3F 06/25/2026	12/01/2002	SCHEDULED REDEMPTION		4,983,569	4,983,569	4,982,174	4,983,569	239					191,347	
251562-AD-6	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP 02/15/2008	07/17/2002	MORGAN STANLEY DEAN WITTER		10,697,656	10,000,000	9,937,500	9,948,884	4,182			748,772	748,772	427,606	
25179M-AA-1	DEVON ENERGY CORP 08/15/2008	03/04/2002	Various		1,960,375	2,000,000	1,887,500	1,906,162	2,059			54,213	54,213	53,927	
25179M-AB-9	DEVON ENERGY CORP. 08/15/2008	07/12/2002	WARBURG DILLION READ LLC		1,534,970	1,564,000	1,552,835	1,555,585	299			(20,615)	(20,615)	49,932	
25179S-AC-4	DEVON ENERGY CORPORATION 09/30/2011	01/22/2002	HSBC SECURITIES, INC		7,886,000	8,000,000	7,970,720	7,971,371	139			(85,371)	(85,371)	171,111	
25271C-AD-4	DIAMOND OFFSHORE 04/15/2031	12/19/2002	Various		3,047,374	3,360,000	3,180,450	3,206,935	15,104			(159,561)	(159,561)	30,855	
256159-AA-2	DOCUMENTUM INC 04/01/2007	11/04/2002	WARBURG DILLION READ LLC		191,250	200,000	166,500	167,248	748			24,002	24,002	5,300	
23331A-AD-1	DR HORTON 02/01/2009	11/20/2002	Various		623,875	625,000	621,606	622,567	25,692			1,308	1,308	60,733	
263578-AB-2	DUANE READE INC 04/16/2022	04/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		234,880	400,000	229,104	229,272	168			5,608	5,608	310	
26632Q-AH-6	DURA OPERATING CORP 05/01/2009	09/24/2002	Various		473,100	500,000	473,125	476,180	6,180			(3,080)	(3,080)	40,675	
278762-AE-9	ECHOSTAR COMM. 05/15/2008	03/14/2002	KBC FINANCIAL PRODUCTS USA INC		4,288,100	4,800,000	4,800,000	4,800,000	504,000			(511,900)	(511,900)	90,275	
278762-AD-1	ECHOSTAR COMMUNICATIONS 01/01/2007	12/10/2002	WARBURG DILLION READ LLC		1,288,875	1,600,000	1,382,720	1,404,792	16,537			(115,917)	(115,917)	75,319	
278762-AG-4	ECHOSTAR COMMUNICATIONS 05/15/2008	06/13/2002	WARBURG DILLION READ LLC		1,431,000	1,800,000	1,656,000	1,660,620	4,620			(229,620)	(229,620)	61,238	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
27876G-AG-3	ECHOSTAR DBS 02/01/2009	10/24/2002	MORGAN STANLEY DEAN WITTER		500,000	500,000	498,813	498,563	183			1,437	1,437	58,333	
48003#-AC-6	EDWARD D JONES & CO LP SUB NOTES 09/01/2008	07/31/2002	LIBRA		3,795,400	3,500,000	3,500,000	3,500,000				295,400	295,400	272,780	
28336L-AC-3	EL PASO CORP. 02/28/2021	05/30/2002	Various		736,500	1,800,000	755,813	775,710	9,275			(39,210)	(39,210)		
283678-20-9	EL PASO ENERGY CAPITAL TRUST I, 4.75%, 01/01/1	10/10/2002	Various		590,324	20,000	1,049,960	1,049,960				(459,636)	(459,636)	20,484	
285659-AD-0	ELEC DATA SYSTEM 10/15/2004	06/28/2002	SALOMON SMITH BARNEY		10,363,000	10,000,000	9,989,900	9,994,974	1,013			368,026	368,026	490,917	
285229-AA-8	ELECTRO SCIENTIFIC INDS 12/21/2006	05/31/2002	Various		849,120	750,000	750,000	750,000				99,120	99,120	7,721	
285661-AB-0	ELECTRONIC DATA SYSTEMS 10/10/2021	02/28/2002	WARBURG DILLION READ LLC		320,500	400,000	322,500	323,768	620			(3,268)	(3,268)		
532457-AT-5	ELI LILLY 07/15/2006	07/09/2002	MERRILL LYNCH CAPITAL MARKETS		5,210,350	5,000,000	4,980,750	4,984,183	1,842			226,167	226,167	275,000	
29363P-10-4	ENTERCOM COMM CORP 09/30/2005	11/21/2002	Various		1,082,177	16,500	825,000	825,000				257,177	257,177	20,313	
293904-AA-6	ENZON 07/01/2008	03/12/2002	Various		1,376,664	1,600,000	1,600,000	1,600,000	22,000			(223,336)	(223,336)	50,313	
268917-EF-4	EQCC HOME EQUITY LN TR 98-1 A3F 12/15/2012	02/01/2002	SCHEDULED REDEMPTION		518,418	518,418	518,418	518,418						4,090	
268917-EJ-6	EQCC HOME EQUITY LOAN TR 98-1 A6F 12/15/2007	12/01/2002	SCHEDULED REDEMPTION		1,121,978	1,121,978	1,121,978	1,121,978						41,629	
268939-40-2	EVI INC 5.0% CONVERTIBLE 11/01/2027	01/01/2002	VARIOUS		1,707,079	1,707,079	1,707,079	1,707,079							
30218P-AB-5	EXPRESSJET CLASS B (CONTINENTAL AIRLINES) 09/16/2009	03/16/2002	SCHEDULED REDEMPTION		165,360	165,360	165,360	165,360						6,135	
30226D-AA-4	EXTREME NETWORKS INC 12/01/2006	06/10/2002	Various		253,531	350,000	350,000	350,000	35,000			(96,469)	(96,469)	2,926	
303727-AH-4	FAIRCHILD SEMICONDUCTOR 11/01/2008	02/13/2002	WARBURG DILLION READ LLC		339,000	300,000	338,625	337,868	(757)			1,132	1,132	4,542	
313747-AD-9	FEDERAL RLTY INVT TR 04/21/2002	04/21/2002	MATURED		5,000,000	5,000,000	4,984,150	5,000,000	883					200,000	
30241L-AA-7	FEI COMPANY 08/15/2008	02/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		468,750	500,000	500,000	500,000	13,125			(31,250)	(31,250)	15,431	
3133T6-H8-7	FHR 1829 VA 07/15/2012	12/23/2002	GOLDMAN, SACHS & CO.		15,860,157	15,000,000	15,328,125	15,276,791	(51,334)			583,366	583,366	972,292	
31392W-GK-0	FHR 2516 GF 10/15/2032	12/15/2002	SCHEDULED REDEMPTION		160,968	160,968	160,968	160,968						547	
31392X-4C-9	FHR 2517 FP 06/15/2031	12/15/2002	SCHEDULED REDEMPTION		776,871	776,871	777,357	776,871	(486)					2,649	
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNRS VII 12/31/2006	12/31/2002	SCHEDULED REDEMPTION		2,579,887	2,579,887	1,407,989	2,579,887	898,924						
317928-AA-7	FINOVA GROUP 11/15/2009	07/15/2002	Various		93,750	300,000	203,250	105,000	(21,000)			(11,250)	(11,250)	15,188	
319963-AD-6	FIRST DATA 03/01/2008	02/26/2002	LEHMAN BROTHERS INC.		1,289,913	1,100,000	1,102,625	1,101,782	(145)			188,130	188,130	9,667	
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND 04/01/2012	12/01/2002	SCHEDULED REDEMPTION		406,715	406,715	406,715	406,715						13,972	
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR 04/01/2012	12/01/2002	SCHEDULED REDEMPTION		109,279	109,279	109,279	109,279						4,704	
337366-AB-4	FIRST UNION NATIONAL BANK-CHASE MANHATTAN BANK 04/01/2009	01/17/2002	GREENWICH CAPITAL MARKETS, INC.		10,497,656	10,000,000	10,149,830	10,116,671	(827)			380,985	380,985	95,900	
33736L-AQ-8	FIRST UNION-LEHMAN BROTHERS COMMERCIAL MORTGAGE T 05/18/2007	08/23/2002	Various		9,085,009	8,735,000	8,881,039	8,809,222	(44,903)			275,787	275,787	438,851	
337435-CP-4	FIRST USA CREDIT CARD MSTR TR 97-6 B 03/17/2005	05/30/2002	BANK ONE CAPTIAL MARKETS		29,850,735	29,678,000	29,703,873	29,678,741	(2,648)			171,994	171,994	905,887	
339130-AP-1	FLEMING COS INC 04/01/2008	12/04/2002	Various		943,188	1,075,000	1,093,243	1,091,745	(1,998)			(148,557)	(148,557)	85,718	
339130-AT-3	FLEMING COS INC 07/31/2007	09/25/2002	Various		362,375	400,000	377,375	381,142	1,612			(18,767)	(18,767)	43,127	
313921-TN-8	FNR 2001-51 QL 01/25/2014	09/10/2002	LEHMAN BROTHERS INC.		11,513,332	11,017,543	11,113,947	11,103,810	(10,136)			409,522	409,522	517,825	
313921-C8-9	FNR 2001-59 E 11/25/2029	01/08/2002	MERRILL LYNCH CAPITAL MARKETS		14,059,746	14,700,000	13,940,308	13,941,627	1,318			118,119	118,119	98,000	
31392D-QA-3	FNR 2002-39 FB 06/18/2032	12/18/2002	SCHEDULED REDEMPTION		7,519,170	7,519,170	7,526,219	7,519,170	(7,049)					69,178	
31392E-CS-7	FNR 2002-55 OF 04/25/2028	12/26/2002	SCHEDULED REDEMPTION		162,870	162,870	163,023	162,870	(153)					517	
31392E-ZC-7	FNR 2002-63 QF 04/25/2029	12/26/2002	SCHEDULED REDEMPTION		272,681	272,681	273,016	272,681	(334)					1,171	
34527R-CK-7	FORD CREDIT AUTO OWNER TRUST 10/15/2004	07/15/2002	SCHEDULED REDEMPTION		7,000,000	7,000,000	6,748,374	7,000,000	101,313					326,667	
345397-SU-8	FORD MOTOR CRED 08/01/2005	07/11/2002	Various		15,618,300	15,000,000	15,452,650	15,373,522	(59,481)			244,778	244,778	1,092,500	
345397-TR-4	FORD MTR CR CO 02/01/2006	08/02/2002	BARCLAYS BANK		10,077,100	10,000,000	10,148,900	10,112,923	(17,010)			(35,823)	(35,823)	698,958	
345550-AC-1	FOREST CITY ENT 03/15/2008	10/18/2002	SAMCO		1,076,344	1,075,000	1,075,406	1,075,215	21,715			1,128	1,128	101,020	
364760-AH-1	GAP INC 03/15/2009	02/28/2002	KBC FINANCIAL PRODUCTS USA INC.		1,535,625	1,500,000	1,500,000	1,500,000				35,625	35,625		
36158Y-CK-3	GECMC 2001-2, A4 07/11/2011	10/03/2002	Various		10,130,469	10,000,000	10,137,891	10,132,998	(954)			(2,529)	(2,529)	104,833	
369339-AB-2	GENERAL CHEM INDUST PROD 05/01/2009	08/23/2002	Various		56,850	75,000	76,500	76,028	17,528			(19,178)	(19,178)	6,047	
36962G-VW-1	GENERAL ELEC CAP CORP 12/10/2007	03/20/2002	J. P. MORGAN SECURITIES, INC.		15,892,150	15,500,000	15,741,025	15,703,735	(6,940)			188,415	188,415	293,854	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
36962G-WF-7	GENERAL ELEC CAP CORP 04/23/2004	03/20/2002	J. P. MORGAN SECURITIES, INC.		10,193,800	10,000,000	9,989,600	9,992,625	776			201,175	201,175	226,944	
370442-74-1	GENERAL MOTORS SERIES A 03/06/2007	07/23/2002	WARBURG DILLION READ LLC		718,778	30,000	833,616	829,425	(4,191)			(110,646)	(110,646)		
370442-73-3	GENERAL MOTORS SERIES B 03/06/2014	12/04/2002	WARBURG DILLION READ LLC		680,629	30,000	780,201	777,916	(2,285)			(97,287)	(97,287)	19,141	
370425-RX-0	GENERAL MTRS ACCEP CORP 09/15/2011	07/02/2002	GOLDMAN, SACHS & CO.		14,786,850	15,000,000	14,954,850	14,957,519	1,700			(170,669)	(170,669)	847,917	
37245X-AC-8	GENTEK INC 08/01/2009	07/01/2002	Various		134,000	800,000	800,000	188,000	(284,000)			(54,000)	(54,000)	81,644	
372917-AJ-3	GENZYME CORP 05/15/2021	12/02/2002	Various		1,427,684	1,500,000	1,498,250	1,498,323	46			(70,639)	(70,639)	20,583	
373298-BV-9	GEORGIA-PACIFIC 05/15/2011	11/05/2002	Various		2,632,500	3,000,000	2,850,000	2,857,759	7,759			(225,259)	(225,259)	239,010	
375558-AB-9	GILEAD SCIENCES INC 12/15/2007	12/17/2002	Various		2,387,781	1,475,000	2,000,726	1,888,506	(71,190)			499,275	499,275	22,559	
44440*-AC-0	GM HUGHES /HUGHES AIR/AURORA IRE - SB 09/30/2012	09/30/2002	SCHEDULED REDEMPTION		81,224	81,224	89,986	81,224	(7,921)					8,415	
44440*-AB-2	GM HUGHES/ HUGHES AIR/ AURORA IRE - BC 09/30/2012	09/30/2002	SCHEDULED REDEMPTION		38,775	38,775	42,959	38,775	(3,781)					4,017	
44440*-AA-4	GM HUGHES/HUGHES AIR/AURORA IRE 09/30/2012	09/30/2002	SCHEDULED REDEMPTION		80,319	80,319	88,984	80,319	(7,833)					8,321	
44440*-AD-8	GM HUGHES/HUGHES AIR/AURORA IRE - SC 09/30/2012	09/30/2002	SCHEDULED REDEMPTION		38,357	38,357	42,496	38,357	(3,719)					3,974	
361849-BV-3	GMACC 1997-C1 08/15/2007	01/17/2002	MORGAN STANLEY DEAN WITTER		10,248,566	9,645,000	9,175,560	9,281,921	3,751			966,645	966,645	95,697	
381130-AE-3	GOLDEN NORTHWEST 12/15/2006	12/27/2002	Various		19,308	21,175	21,281	21,175	8,470			(1,867)	(1,867)	1,867	
390064-AG-8	GREAT ATLANTIC & PAC TEA 04/15/2007	12/05/2002	Various		328,000	500,000	458,750	465,131	5,372			(137,131)	(137,131)	42,410	
390064-AH-6	GREAT ATLANTIC & PAC TEA 12/15/2011	09/04/2002	LEHMAN BROTHERS INC.		261,000	300,000	300,000	300,000				(39,000)	(39,000)	19,695	
393505-3X-8	GREEN TREE HOME IMPROVEMENT LOAN TRUST 06/15/2015	08/15/2002	SCHEDULED REDEMPTION		5,644,753	5,644,753	5,667,685	5,644,753	(7,053)					139,379	
36227T-AM-9	GS ESCROW CORP 08/01/2005	12/09/2002	CALLED @ 110.8026679		2,216,053	2,000,000	1,985,191	1,991,918	2,509			224,135	224,135	193,167	
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A 02/19/2030	12/01/2002	SCHEDULED REDEMPTION		1,152,843	1,152,843	1,203,460	1,152,843	(44,048)					55,619	
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A 09/19/2031	12/01/2002	SCHEDULED REDEMPTION		579,392	579,392	607,094	579,392	(25,991)					29,519	
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A 05/20/2030	12/01/2002	SCHEDULED REDEMPTION		1,396,657	1,396,657	1,455,360	1,396,657	(51,811)					69,624	
36228F-CG-9	GSMPS 99-2 A1 09/20/2030	12/01/2002	SCHEDULED REDEMPTION		2,294,439	2,294,439	2,358,970	2,294,439	(61,593)					112,493	
36228C-JX-2	GSMSC 2001-ROCK, A2 05/03/2011	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		10,210,547	10,000,000	10,000,393	10,000,367	(10)			210,180	210,180	276,000	
41043F-A*-0	HANGER ORTHOPEDIC GRP TERM B 12/16/2006	02/15/2002	PRINCIPAL PAYMENT		1,119,903	1,119,903	815,625	848,079	5,017			271,824	271,824	33,486	
410768-AC-9	HANOVER COMPRESSOR 03/15/2008	01/07/2002	GOLDMAN, SACHS & CO.		1,269,488	1,455,000	1,580,651	1,570,081	235,118			(300,593)	(300,593)	22,078	
413627-AD-2	HARRAHS OPER INC 12/15/2005	09/17/2002	GRANTCHESTER SECURITIES, INC.		794,188	750,000	750,000	750,000				44,188	44,188	45,117	
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS 08/31/2007	08/07/2002	Various		400,000	6,250,000	5,499,438	400,000	(2,725,000)						
41933#-AB-8	HAVCO WOOD PRODUCTS, INC. TERM B DUE 2006 09/30/2006	08/07/2002	Various		1,015,324	1,220,189	1,204,936	976,151	(230,917)			39,173	39,173	24,037	
420781-AB-2	HAYES LEMM INTL 12/15/2008	07/15/2002	BANK OF AMERICA		20,000	200,000	192,250	39,998	30,998			(19,998)	(19,998)		
420804-AB-2	HAYES WHEELS 07/15/2006	08/02/2002	DUETSCHE BANK SECURITIES		2,250	25,000	16,625	5,250	4,125			(3,000)	(3,000)		
421933-AB-8	HEALTH MANAGEMENT 08/16/2020	02/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,199,125	1,810,000	1,268,485	1,234,534	(8,318)			(35,409)	(35,409)	2,338	
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES 06/30/2011	06/30/2002	SCHEDULED REDEMPTION		200,000	200,000	201,194	200,000	(895)					17,100	
432848-AL-3	HILTON HOTELS CORP CONV 05/15/2006	12/12/2002	WARBURG DILLION READ LLC		2,231,938	2,400,000	1,987,464	2,095,223	27,995			136,714	136,714	69,072	
40425P-AB-3	HNC SOFTWARE 09/01/2008	02/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		626,250	750,000	750,000	750,000	938			(123,750)	(123,750)	19,469	
43713H-AC-4	HOME INTERIORS 06/01/2008	12/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		116,250	125,000	125,000	47,353				68,897	68,897	13,219	
44075L-AH-4	HORSESHOE GAMING 05/15/2009	10/24/2002	GRANTCHESTER SECURITIES, INC.		525,000	500,000	478,313	483,091	1,503			41,909	41,909	41,208	
441812-KA-1	HOUSEHOLD FINANCE CORP 11/27/2012	12/03/2002	Various		6,582,225	6,500,000	6,458,790	6,458,850	60			123,375	123,375	8,234	
442488-AD-4	HOVNANIAN K ENTERPRISES INC 06/01/2005	01/15/2002	WARBURG DILLION READ LLC		126,094	125,000	122,750	122,875	25			3,219	3,219	1,591	
444123-AC-7	HUDSON RESPITORY CARE 04/15/2008	07/12/2002	DUETSCHE BANK SECURITIES		72,000	160,000	130,525	72,663	20,289			(663)	(663)	11,086	
444903-AF-5	HUMAN GENOME 02/01/2007	02/25/2002	WARBURG DILLION READ LLC		871,200	1,100,000	977,868	980,341	34,800			(109,141)	(109,141)	31,625	
444903-AH-1	HUMAN GENOME SCIENCES 03/15/2007	01/23/2002	JEFFERIES & COMPANY, INC.		1,161,563	1,575,000	1,243,266	1,251,267	68,048			(89,705)	(89,705)	21,820	
445636-A*-4	HUNT CORPORATION SR NTS 08/01/2011	12/16/2002	Various		3,300,000	3,300,000	3,300,000	3,300,000						353,923	
447012-AB-1	HUNTSMAN ICI CHEMICALS 07/01/2009	11/19/2002	Various		574,875	675,000	671,438	671,845	23,845			(96,970)	(96,970)	94,774	
447013-AH-6	HUNTSMAN PACKAGING CORP 144A 06/01/2010	11/19/2002	J. P. MORGAN SECURITIES, INC.		320,000	400,000	389,192	390,727	608			(70,727)	(70,727)	50,700	
448924-AK-6	ICN PHARMACEUTICALS 07/15/2008	10/07/2002	WARBURG DILLION READ LLC		1,601,805	1,900,000	1,900,000	1,900,000				(298,195)	(298,195)	118,941	
449370-AC-9	IDEC PHARMACEUT 02/16/2019	12/31/2002	FIRST UNION CAPITAL MARKETS		844,027	480,000	1,007,114	962,885	(27,853)			(118,859)	(118,859)		
449370-AA-3	IDEC PHARMACEUTICALS 02/16/2019	03/08/2002	Various		859,016	350,000	257,100	194,136	(3,842)			664,880	664,880		

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
45245W-AD-1	IMCLONE SYSTEMS 03/01/2005	01/07/2002	Various		1,071,500	1,100,000	1,196,250	1,171,464	2,714			(99,964)	(99,964)	21,496	
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMMERCIAL MORTGAGE PASS-THROUGH 07/25/2031	12/01/2002	SCHEDULED REDEMPTION		1,017,363	1,017,363	1,045,893	1,017,363	(28,488)					22,404	
324477-K#-4	INGRAM OHIO BARGE SEC NTS/FNBC 01/15/2009	03/05/2002	Various		69,222	69,222	69,222	69,222						5,167	
45768Y-AF-9	INSIGHT MIDWEST 11/01/2010	12/04/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		124,063	125,000	123,119	123,369	119			694	694	14,510	
460146-BL-6	INTERNATIONAL PAPER 06/20/2021	04/29/2002	Various		2,172,890	4,250,000	2,006,699	2,065,085	19,621			107,805	107,805		
460137-30-0	INTERNATIONAL PAPER, 07/20/2025	01/01/2002	VARIOUS		2,381,802	2,381,802	2,381,802	2,381,802	102,476						
460254-AD-7	INTERNATIONAL RECTIFIER CORP 07/15/2007	05/28/2002	CIBC WORLD MARKETS		1,564,930	1,750,000	1,750,000	1,750,000	310,625			(185,070)	(185,070)	51,738	
46034H-AB-1	INTERNATIONAL SPECIALTY HOLDINGS 12/15/2009	11/04/2002	WARBURG DILLION READ LLC		133,500	150,000	150,000	150,000				(16,500)	(16,500)	14,344	
460690-AG-5	INTERPUBLIC GROUP 06/01/2006	02/22/2002	BAIRD, PATRICK & COMPANY		469,200	600,000	498,108	534,096	2,173			(64,896)	(64,896)	2,680	
460690-AJ-9	INTERPUBLIC GROUP 06/01/2006	07/09/2002	SALOMON SMITH BARNEY		701,280	900,000	694,440	720,032	20,629			(18,752)	(18,752)	10,332	
460690-AP-5	INTERPUBLIC GROUP COS 12/14/2021	02/25/2002	WARBURG DILLION READ LLC		628,125	750,000	614,355	615,616	972			12,509	12,509		
459902-AF-9	INTL GAME TECHNOLOGY 05/15/2004	10/24/2002	MERRILL LYNCH CAPITAL MARKETS		1,037,500	1,000,000	990,530	996,659	1,627			40,841	40,841	75,250	
45974V-VL-9	INTL LEASE FIN 09/29/2003	10/22/2002	MERRILL LYNCH CAPITAL MARKETS		14,777,280	14,400,000	14,400,000	14,400,000				377,280	377,280	814,000	
460933-AE-4	INTL WIRE GROUP 06/01/2005	10/01/2002	RBC DOMINION SECURITIES		320,250	525,000	568,500	529,112	98,612			(208,862)	(208,862)	51,920	
46185R-AB-6	INVITROGEN CORP 03/01/2007	09/13/2002	Various		935,100	1,010,000	955,500	968,214	3,681			(33,114)	(33,114)	45,583	
46185R-AC-4	INVITROGEN INC 12/15/2006	02/21/2002	WARBURG DILLION READ LLC		1,591,503	1,750,000	1,750,000	1,750,000	61,250			(158,498)	(158,498)	8,203	
44982@-AA-6	IPC, INC. (IVEX) TRANCHE B TERM LOAN 10/02/2004	01/16/2002	Various		3,251,289	3,301,006	3,301,006	3,301,006	5,107			(49,717)	(49,717)	56,885	
450912-AB-6	ITT CORP 11/15/2005	12/10/2002	J. P. MORGAN SECURITIES, INC		99,500	100,000	86,995	92,323	2,066			7,177	7,177	7,275	
465823-AE-2	IVAX 05/15/2008	07/08/2002	WARBURG DILLION READ LLC		2,223,000	2,850,000	2,946,680	2,933,893	(6,949)			(710,893)	(710,893)	63,975	
466313-AA-1	JABIL CIRCUIT 05/15/2021	02/25/2002	SALOMON SMITH BARNEY		224,375	250,000	250,000	250,000	13,438			(25,625)	(25,625)	1,252	
469858-AB-0	JACOR COMM INC 02/09/2018	01/03/2002	JEFFERIES & COMPANY, INC		1,200,500	2,450,000	1,288,014	1,258,286	(853)			(57,786)	(57,786)		
46620Q-AB-1	JL FRENCH AUTO CASTING 06/01/2009	05/02/2002	BANK OF AMERICA		60,000	125,000	125,000	35,000	3,837			25,000	25,000	5,910	
480081-AD-0	JONES APPAREL 02/01/2021	02/25/2002	WARBURG DILLION READ LLC		1,160,500	2,200,000	1,123,780	1,132,906	6,193			27,594	27,594		
617059-DD-9	JPMC 1997-C5, A2 01/15/2007	12/01/2002	Various		4,236,697	4,236,697	4,506,621	4,236,697	(228,364)					318,035	
48203R-AA-2	JUNIPER NETWORKS 03/15/2007	07/03/2002	Various		2,232,375	3,250,000	2,947,000	2,988,280	640,155			(755,905)	(755,905)	94,756	
492386-AP-2	KERR-MCGEE 02/15/2010	03/26/2002	Various		1,473,500	1,300,000	1,430,000	1,400,452	(3,600)			73,048	73,048	37,333	
482727-AE-4	K-III COMMUNICATIONS CORP 02/01/2006	08/06/2002	Various		360,219	475,000	490,563	477,078	47,203			(116,859)	(116,859)	41,142	
495582-AG-3	KING PHARMACEUTICAL INC 11/15/2021	11/11/2002	JEFFERIES & COMPANY, INC		389,813	450,000	427,797	428,241	444			(38,428)	(38,428)	12,616	
502424-AC-8	L-3 COMMUNICATIONS HLDGS 11/15/2011	04/11/2002	Various		2,300,063	1,850,000	1,850,000	1,850,000				450,063	450,063	31,106	
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	09/11/2002	LEHMAN BROTHERS INC		61,450	50,000	54,850	50,000	(4,850)			11,450	11,450	1,006	
50540R-AB-8	LABORATORY CORP OF AMERICA 09/11/2021	03/01/2002	WARBURG DILLION READ LLC		910,813	1,300,000	874,083	882,489	3,157			28,324	28,324		
512807-AD-0	LAM RESEARCH 06/01/2006	02/27/2002	WARBURG DILLION READ LLC		617,750	700,000	700,000	700,000	79,625			(82,250)	(82,250)	7,233	
518415-AC-8	LATTICE SEMICOND 11/01/2006	04/23/2002	Various		873,463	855,000	1,215,703	963,974	(40,808)			(90,512)	(90,512)	17,306	
501773-DF-9	LB COMMERCIAL CONDUIT MORTGAGE TRUST 07/15/2008	12/01/2002	SCHEDULED REDEMPTION		456,285	456,285	456,338	456,285	(45)					20,851	
501773-CT-0	LB COMMERCIAL MORTGAGE TRUST 1999-C1 04/01/2009	05/16/2002	DUETSCHE BANK SECURITIES		6,372,656	6,000,000	6,059,232	6,045,357	(1,993)			327,299	327,299	196,350	
52108H-CB-8	LBUBS 2000-C5, A2 11/15/2010	01/29/2002	MERRILL LYNCH CAPITAL MARKETS		10,309,375	10,000,000	10,481,250	10,468,507	(3,620)			(159,132)	(159,132)	144,667	
52108H-FL-3	LBUBS 2001-C3, A2 06/15/2011	03/22/2002	LEHMAN BROTHERS INC		10,006,250	10,000,000	10,220,703	10,210,322	(4,198)			(204,072)	(204,072)	187,414	
521865-AF-2	LEAR CORP 02/20/2022	05/31/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		612,500	1,400,000	639,163	640,644	1,481			(28,144)	(28,144)		
524901-AE-5	LEGG MASON 06/06/2031	11/25/2002	Various		1,112,944	2,200,000	1,020,360	1,049,582	16,114			63,362	63,362		
524908-CV-0	LEH 7 02/01/08 02/01/2008	08/09/2002	LEHMAN BROTHERS INC		21,414,000	20,000,000	19,992,200	19,993,381	355			1,420,619	1,420,619	1,112,222	
52517P-LX-7	LEHMAN BROTHERS HOLDINGS MTN 12/27/2002	04/25/2002	LEHMAN BROTHERS INC		10,273,900	10,000,000	10,089,700	10,019,385	(7,844)			254,515	254,515	469,271	
52536#-AC-4	LEINER HEALTH PRODUCTS INC. TERM B 12/30/2004	04/18/2002	Various		959,988	959,988	815,990	851,120	179,128			108,869	108,869	24,030	
52536#-AB-6	LEINER HEALTH PRODUCTS INC. TERM C 12/30/2005	04/18/2002	Various		3,248,085	3,248,085	2,760,872	2,849,127	575,468			398,957	398,957	82,596	
52536@-AA-0	LEINER HEALTH RESTRUCT. TERM A 03/31/2004	12/31/2002	PRINCIPAL PAYMENT		461,469	461,469	461,469	461,469						19,654	
530715-AK-7	LIBERTY MEDIA 02/15/2030	05/20/2002	FIRST UNION CAPITAL MARKETS		1,193,050	2,500,000	2,500,000	2,500,000				(1,306,950)	(1,306,950)	60,323	
530715-AM-3	LIBERTY MEDIA 01/15/2031	10/16/2002	LEHMAN BROTHERS INC		1,020,783	1,600,000	1,600,000	1,600,000				(579,218)	(579,218)	49,413	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
530715-AP-6	LIBERTY MEDIA 03/15/2031	02/21/2002	SALOMON SMITH BARNEY		866,970	900,000	953,366	952,435	(182)			(85,465)	(85,465)	13,081	
530715-AG-6	LIBERTY MEDIA / AT&T CORP 11/15/2029	12/30/2002	Various		1,570,375	2,850,000	2,678,857	2,505,213	(69,648)			(934,838)	(934,838)	126,644	
530715-AF-8	LIBERTY MEDIA GROUP 11/15/2029	03/08/2002	Various		1,972,565	3,900,000	3,900,000	3,900,000				(1,927,435)	(1,927,435)	33,400	
53219L-AE-9	LIFEPOINT HOSPITALS HLDG 06/01/2009	10/23/2002	WARBURG DILLION READ LLC		267,708	250,000	240,000	240,247	247			27,461	27,461	4,875	
532768-AC-2	LIN HOLDINGS CORP 03/01/2008	11/25/2002	J. P. MORGAN SECURITIES, INC		1,018,750	1,000,000	724,875	795,110	165,110			223,640	223,640		
17121#-AA-2	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP. 08/31/2005	08/31/2002	SCHEDULED REDEMPTION		787,865	787,865	787,865	787,865						50,423	
17121#-AB-0	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP. 08/31/2005	08/31/2002	SCHEDULED REDEMPTION		257,472	257,472	257,472	257,472						16,478	
17121#-AC-8	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP. 08/31/2005	08/31/2002	SCHEDULED REDEMPTION		514,944	514,944	514,944	514,944						32,956	
53961*-AT-3	LOCAL INITIATIVES SUPPORT CORPORATION WOODLAWN NOTE DUE 10/01/2009 10/01/2009	02/01/2002	SCHEDULED REDEMPTION		64,000	64,000	64,000	64,000						4,640	
53961*-AU-0	LOCAL INITIATIVES SUPPORT CORPORATION-BRONZEVILLE NOTE DUE 10/1/2009 10/01/2009	02/01/2002	SCHEDULED REDEMPTION		114,000	114,000	114,000	114,000						8,265	
548661-CD-7	LOWES COMPANIES 02/16/2021	03/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,251,813	1,550,000	1,035,045	1,030,178	(954)			221,634	221,634		
502161-AD-4	LSI LOGIC 03/15/2004	01/08/2002	LEHMAN BROTHERS INC		594,375	500,000	722,125	543,712	(5,103)			50,663	50,663	6,847	
502161-AE-2	LSI LOGIC 02/15/2005	09/17/2002	LEHMAN BROTHERS INC		1,357,000	1,600,000	1,398,580	1,437,039	89,039			(80,039)	(80,039)	47,556	
502161-AF-9	LSI LOGIC CORP 11/01/2006	05/28/2002	LEHMAN BROTHERS INC		1,580,688	1,750,000	1,750,000	1,750,000	157,500			(169,313)	(169,313)	30,039	
502392-AD-5	LTX CORP 08/15/2006	02/27/2002	FIRST UNION CAPITAL MARKETS		416,000	400,000	400,000	400,000	6,000			16,000	16,000	9,728	
552078-AM-9	LYONDELL CHEMICAL CO 05/01/2007	11/25/2002	SALOMON SMITH BARNEY		354,375	350,000	350,000	350,000				4,375	4,375	38,126	
552078-AQ-0	LYONDELL CHEMICAL CO 12/15/2008	10/08/2002	Various		176,375	200,000	200,000	200,000	2,000			(23,625)	(23,625)	16,703	
565849-AB-2	MARATHON OIL 03/15/2032	04/29/2002	LEHMAN BROTHERS INC		4,768,500	5,000,000	4,979,500	4,979,534	34			(211,034)	(211,034)	54,778	
571903-AA-1	MARRIOTT INTERNATIONAL 05/08/2021	01/08/2002	WARBURG DILLION READ LLC		1,288,800	1,500,000	1,248,750	1,252,190	325			36,610	36,610		
57631#-AA-1	MASSMUTUAL HY PARTNERS II SR NTS A1 01/15/2004	05/17/2001	Various		(10,000,000)	(10,000,000)	(10,000,000)	(10,000,000)	(10,000,000)					(54,900)	
55265K-CN-7	MASTR ASSET SECURITIZATION TRUST 2002-1 SR 02/25/2017	12/01/2002	SCHEDULED REDEMPTION		6,704,546	6,704,546	6,720,260	6,704,546	(15,714)					286,931	
55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST 06/15/2009	06/05/2002	Various		5,104,446	5,050,000	4,963,006	4,965,905	2,899			138,541	138,541	79,853	
55262T-CC-5	MBNA MASTER CREDIT CARD TR 97-B CL B 08/15/2014	01/23/2002	BANK ONE CAPTIAL MARKETS		9,709,375	10,000,000	10,000,000	10,000,000				(290,625)	(290,625)	27,734	
580589-A*-0	MCGRATH RENTCORP SENIOR NOTES 07/15/2005	07/15/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						64,445	
552673-AX-3	MCI COMMUN CORP 04/15/2012	02/05/2002	DEUTSCHE BANK SECURITIES		8,415,000	8,500,000	8,477,305	8,481,703	133			(66,703)	(66,703)	163,418	
582266-AS-1	MCLEODUSA INC 05/01/2009	01/31/2002	GOLDMAN, SACHS & CO		118,750	500,000	497,559	115,000	5,000			3,750	3,750		
583916-AA-9	MEDAREX 07/01/2006	07/02/2002	FIRST UNION CAPITAL MARKETS		1,235,642	1,600,000	1,600,000	1,600,000	174,000			(364,358)	(364,358)	62,325	
58446V-AB-7	MEDIACOM BROADBAND 07/15/2013	12/04/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		151,875	150,000	150,000	150,000				1,875	1,875	23,833	
58446K-AA-3	MEDIACOM COMM. 07/01/2006	02/14/2002	FIRST UNION CAPITAL MARKETS		529,375	500,000	500,000	500,000				29,375	29,375	16,990	
58501T-AJ-7	MEDITRUST 08/15/2007	10/15/2002	MERRILL LYNCH CAPITAL MARKETS		47,000	50,000	43,625	44,748	659			2,252	2,252	4,113	
585055-AA-4	MEDTRONIC 09/15/2021	09/09/2002	Various		2,032,102	2,000,000	2,005,000	2,004,873	(59)			27,229	27,229	13,111	
585055-AB-2	MEDTRONIC INC 09/15/2021	11/21/2002	WARBURG DILLION READ LLC		533,000	500,000	510,750	510,404	(346)			22,596	22,596	1,233	
589405-AB-5	MERCURY INTERACTIVE 07/01/2007	02/27/2002	GOLDMAN, SACHS & CO		616,875	750,000	686,250	692,926	86,364			(76,051)	(76,051)	24,047	
590188-A6-5	MERRILL LYNCH 05/23/2031	03/07/2002	Various		4,037,375	7,900,000	4,007,303	4,067,634	15,612			(30,259)	(30,259)		
590188-A7-3	MERRILL LYNCH & CO 03/13/2032	08/06/2002	WARBURG DILLION READ LLC		928,750	1,000,000	1,000,000	1,000,000				(71,250)	(71,250)		
591598-AG-2	METRIS COMPANIES 07/15/2006	08/14/2002	DUETSCHE BANK SECURITIES		603,500	850,000	809,575	819,006	11,506			(215,506)	(215,506)	92,180	
58984Y-AD-5	MHX 9 01/15/08 01/15/2008	11/07/2002	DUETSCHE BANK SECURITIES		880,000	1,000,000	996,880	997,511	47,511			(117,511)	(117,511)	119,500	
597706-AC-4	MIDLAND REALTY ACCEPT CORP 199 08/25/2028	12/01/2002	SCHEDULED REDEMPTION		2,945,826	2,945,826	3,100,251	2,945,826	(126,876)					206,171	
604675-AB-4	MIRANT CORP 06/15/2021	10/15/2002	Various		342,750	600,000	538,500	539,485	827			(196,735)	(196,735)	19,604	
617446-GR-4	MORGAN STANLEY 12/30/2008	04/12/2002	MORGAN STANLEY DEAN WITTER		880,313	1,000,000	990,000	990,654	245			(110,341)	(110,341)	7,205	
61745M-BV-4	MSCI 1997-HF1 01/15/2007	08/29/2002	GREENWICH CAPITAL MARKETS, INC		11,070,313	10,000,000	10,420,703	10,316,440	(45,360)			753,873	753,873	551,308	
61746W-GB-0	MSDWC 2001-TOP1, A4 01/15/2011	10/03/2002	GREENWICH CAPITAL MARKETS, INC		15,502,734	15,000,000	15,911,720	15,894,985	(1,553)			(392,251)	(392,251)	102,675	
61746W-HF-0	MSDWC 2001-TOP3, A4 06/15/2011	10/16/2002	Various		15,198,047	15,000,000	15,391,381	15,384,249	(621)			(186,202)	(186,202)	83,602	
629527-AR-3	NABISCO INC NT 06/15/2002	06/15/2002	MATURED		6,000,000	6,000,000	6,127,560	6,000,000	(15,044)					201,000	
629568-AF-3	NABORS 02/05/2021	10/03/2002	WARBURG DILLION READ LLC		1,065,098	1,800,000	1,012,500	1,045,583	15,909			19,514	19,514		
655356-JF-1	NASC 01/15/2010	01/17/2002	MERRILL LYNCH CAPITAL MARKETS		10,527,734	10,000,000	10,089,063	10,077,940	(642)			449,794	449,794	76,883	
639051-AY-7	NATS R-11 B 09/20/2002	04/23/2002	Various		10,000,000	10,000,000	10,000,000	10,000,000						342,680	
639051-AH-4	NATWEST ASSET TRUST SECURITIES R14B2 09/15/2003	10/15/2002	PRINCIPAL PAYDOWN		206,329	206,329	206,329	206,329						16,880	
640071-AE-6	NEENAH CORP 05/01/2007	08/19/2002	Various		243,000	600,000	600,750	246,000	(84,000)			(3,000)	(3,000)	53,122	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
64016*-DQ-8	NEIGHBORHOOD HSG SVCS 07/15/2012	10/01/2002	SCHEDULED REDEMPTION		5,927	5,927	5,927	5,927						51	
64016*-DH-8	NEIGHBORHOOD HSG SVCS AMER 11/12/2009	10/01/2002	SCHEDULED REDEMPTION		392,366	392,366	392,366	392,366						14,275	
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-DOWN-PAYMENT ASSISTANCE LOAN 03/28/2010	10/01/2002	SCHEDULED REDEMPTION		51,938	51,938	51,938	51,938						963	
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-REHABILITATION LOAN 03/28/2010	10/01/2002	SCHEDULED REDEMPTION		140,019	140,019	140,019	140,019						2,495	
64016*-BC-1	NEIGHBORHOOD HSG SVCS OF AMER SECD NT 03/29/2002	03/29/2002	MATURED		4,017	4,017	4,017	4,017						96	
64016*-BD-9	NEIGHBORHOOD HSG SVCS OF AMER SECD NT 03/29/2005	04/18/2002	Various		74,606	74,606	74,606	74,606						2,200	
64016*-DP-0	NEIGHBORHOOD HSG SVCS OF AMER SECD NT 09/25/2017	12/29/2002	CALLED @ 100.00		200,000	200,000	200,000	200,000						4,822	
64123L-AB-7	NETWORK ASSOCIATES INC 08/15/2006	10/15/2002	FORUM CAPITAL MARKETS, L.P		331,281	300,000	427,875	396,699	(31,176)			(65,418)	(65,418)	10,631	
64123L-AA-9	NETWORKS ASSOCIATES 08/15/2006	04/05/2002	Various		900,750	600,000	600,000	600,000				300,750	300,750	18,820	
64928U-AD-0	NEW WORLD PASTA 02/15/2009	08/01/2002	Various		325,813	350,000	346,500	347,201	28,701			(21,388)	(21,388)	26,542	
65118N-AN-1	NEWCOURT EQUIPMENT TRUST SECURITIES 09/15/2004	08/15/2002	Various		5,227,254	5,227,254	5,226,433	5,227,254	545					177,163	
651195-30-7	NEWELL FINANCIAL TRUST I 12/01/2027	08/01/2002	Various		1,790,373	42,500	1,662,655	1,668,699	1,727			121,674	121,674	21,656	
65332V-BB-8	NEXTEL 06/01/2011	02/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,823,750	3,550,000	3,111,256	3,122,783	482,470			(1,299,033)	(1,299,033)	46,175	
65332V-AV-5	NEXTEL COMMUNIC 11/15/2009	09/10/2002	Various		447,300	715,000	600,263	604,460	42,985			(157,160)	(157,160)	18,876	
65332V-AH-6	NEXTEL COMMUNICATIONS 10/31/2007	02/06/2002	Various		229,250	350,000	253,750	311,833	61,583			(82,583)	(82,583)		
65332V-BC-6	NEXTEL COMMUNICATIONS 06/01/2011	11/14/2002	Various		398,700	450,000	261,000	264,088	3,088			134,612	134,612	12,600	
62913N-AA-3	NHSA 1999-1 LLC 07/01/2032	12/01/2002	SCHEDULED REDEMPTION		1,797,552	1,797,552	1,797,552	1,797,552						59,519	
670008-AA-9	NOVELLUS SYSTEMS 07/26/2031	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,212,730	1,200,000	1,200,000	1,200,000	10,500			12,730	12,730		
674135-BL-1	OAKWOOD MTG INVESTORS 96-C A-5 04/15/2027	05/01/2002	Various		3,115,489	3,000,000	2,999,531	2,999,807	14			115,683	115,683	92,472	
676255-AF-9	OFFSHORE LOGISTICS INC 12/15/2003	11/06/2002	JEFFERIES & COMPANY, INC		722,144	715,000	723,938	719,799	6,586			2,345	2,345	18,496	
68233D-AE-7	ONCOR ELECTRIC DELIVERY 09/01/2022	12/06/2002	GOLDMAN, SACHS & CO		7,378,440	8,000,000	7,972,720	7,972,900	180			(594,460)	(594,460)	157,111	
68338S-AN-8	ONYX ACCEPTANCE AUTO TRUST 04/15/2005	08/15/2002	CALLED @ 100.00000000		7,000,000	7,000,000	6,998,947	6,999,868	169			132	132	284,200	
68338S-BS-6	ONYX 2000-B A4 08/15/2005	12/15/2002	SCHEDULED REDEMPTION		702,835	702,835	701,833	702,835	525					51,869	
68338S-CN-6	ONYX ACCEPTANCE AUTO OWNER TRUST 06/15/2005	03/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		15,182,813	15,000,000	14,997,860	14,998,556	255			184,256	184,256	197,625	
68338S-BG-2	ONYX ACCEPTANCE AUTO TRUST 11/15/2004	12/15/2002	SCHEDULED REDEMPTION		4,344,289	4,344,289	4,319,174	4,344,289	10,112					232,240	
686328-AL-9	ORIX 2000-A CLASS B 09/15/2005	10/15/2002	SCHEDULED REDEMPTION		2,128,004	2,128,004	2,127,877	2,128,004	28					97,233	
686328-AQ-8	ORIX CREDIT ALLIANCE OWNER TRUST 07/15/2004	12/15/2002	SCHEDULED REDEMPTION		10,055,215	10,055,215	10,077,996	10,055,215	(9,110)					422,076	
686328-AS-4	ORIX CREDIT ALLIANCE OWNER TRUST 05/15/2008	12/15/2002	SCHEDULED REDEMPTION		1,467,278	1,467,278	1,467,136	1,467,278	63					63,862	
690768-BB-1	OWENS-ILL INC 05/15/2007	08/20/2002	BANK OF AMERICA		191,250	225,000	209,195	213,036	5,051			(21,786)	(21,786)	14,074	
690768-BD-7	OWENS-ILL INC. 05/15/2010	11/06/2002	MERRILL LYNCH CAPITAL MARKETS		72,400	80,000	68,900	70,041	531			2,359	2,359	4,825	
693682-AD-8	P&L COAL HLDGS 05/15/2008	01/23/2002	LEHMAN BROTHERS INC		64,200	60,000	58,200	58,515	13			5,685	5,685	1,171	
693682-AB-2	P&L COAL HOLDINGS CORP 05/15/2008	03/15/2002	MERRILL LYNCH CAPITAL MARKETS		58,575	55,000	57,338	56,453	(65)			2,122	2,122	1,695	
695148-AL-0	PACKAGED ICE INC 02/01/2005	08/06/2002	BEAR STEARNS SECURITIES CORP		286,500	350,000	350,626	350,129	98,129			(63,629)	(63,629)	34,849	
695156-AD-1	PACKAGING CORP OF AMERICA 04/01/2009	01/23/2002	MORGAN STANLEY DEAN WITTER		327,750	300,000	300,000	300,000				27,750	27,750	9,384	
697933-AP-4	PANAMSAT CORP 02/01/2012	09/04/2002	TORONTO DOMINION SECURITIES (USA) INC		295,750	325,000	325,000	325,000				(29,250)	(29,250)	16,728	
700690-AJ-9	PARK PLACE ENT 09/15/2008	10/24/2002	GRANTCHESTER SECURITIES, INC		1,045,000	1,000,000	1,000,000	1,000,000				45,000	45,000	99,597	
701081-AG-6	PARKER DRILLING 11/15/2006	04/30/2002	Various		361,250	350,000	344,000	348,144	635			13,106	13,106	15,580	
69316Y-AA-7	PBG EQUIP TR A 06/20/2012	11/20/2002	SCHEDULED REDEMPTION		1,038,734	1,038,734	1,038,638	1,038,734	85					32,369	
708160-BU-9	PENNEY (JC) CO INC 10/15/2008	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,896,813	1,950,000	1,951,313	1,951,229	(50)			(54,416)	(54,416)	44,021	
709323-AD-1	PENNZOIL-QUAKER STATE 11/01/2008	04/18/2002	SALOMON SMITH BARNEY		234,000	200,000	198,766	198,825	39			35,175	35,175	9,500	
713411-AA-4	PEPSI BOTTLING HOLDINGS INC 144A 02/17/2004	04/09/2002	HSBC SECURITIES, INC		27,542,469	26,875,000	27,559,775	27,403,301	(74,826)			139,168	139,168	934,000	
713755-AA-4	PERFORMANCE FOOD GR COMP 10/16/2008	10/28/2002	Various		938,401	750,000	750,000	750,000				188,401	188,401	10,626	
714046-AA-7	PERKINELMER INC 08/07/2020	08/16/2002	Various		1,865,750	4,000,000	2,340,000	2,278,617	(22,756)			(412,867)	(412,867)		
69344F-AA-4	PMC-SIERRA 08/15/2006	03/26/2002	Various		642,000	750,000	750,000	750,000	85,313			(108,000)	(108,000)	15,859	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
670013-AA-9	PMD GROUP INC. 02/28/2011	01/24/2002	WARBURG DILLION READ LLC		211,500	200,000	200,000	200,000				11,500	11,500	8,006	
69344M-AC-5	PMI GROUP 07/15/2021	04/10/2002	Various		840,750	750,000	750,000	750,000				90,750	90,750	12,906	
69348H-DF-2	PNCMA 2001-C1, A2 03/12/2011	01/03/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		15,164,649	15,000,000	15,583,595	15,572,271	(1,011)			(407,622)	(407,622)	98,050	
731745-AH-8	POLYMER GROUP 03/01/2008	02/22/2002	JEFFERIES & COMPANY, INC		11,600	40,000	40,000	40,000	28,400			(28,400)	(28,400)		
61746W-GQ-7	POTOMAC/GURNEE MILLS TRUST 03/05/2011	05/08/2002	MORGAN STANLEY DEAN WITTER		5,492,332	5,300,000	5,328,800	5,327,432	(696)			164,900	164,900	163,109	
69352F-2D-4	PPL CORP 05/18/2004	02/26/2002	WACHOVIA SECURITIES		559,621	31,500	773,200	773,200				(213,579)	(213,579)	15,258	
741932-AB-3	PRIDE INTERNATIONAL INC 04/24/2018	02/27/2002	JEFFERIES & COMPANY, INC		2,093,375	4,700,000	2,059,750	2,090,223	24,050			3,152	3,152		
74157K-AC-5	PRIMEDIA INC 04/01/2008	08/02/2002	GRANTCHESTER SECURITIES, INC		656,250	875,000	869,969	871,729	114,854			(215,479)	(215,479)	56,711	
74369L-AB-9	PROTEIN DESIGN 02/15/2007	02/27/2002	Various		694,750	800,000	1,246,568	977,337	84,337			(282,587)	(282,587)	23,627	
743977-AD-2	PROVINCE HEALTHCARE 10/10/2008	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,986,601	1,875,000	1,903,828	1,901,555	64,055			85,047	85,047	42,314	
743977-AE-0	PROVINCE HEALTHCARE 10/10/2008	12/03/2002	EVEREN SECURITIES INC		78,607	100,000	93,500	93,777	277			(15,170)	(15,170)	2,786	
74437C-AG-6	PSINET INC 12/01/2006	08/01/2002	BEAR STEARNS SECURITIES CORP		9,875	100,000	100,000	7,500				2,375	2,375		
69363V-AB-3	PSINET INC. 08/01/2009	08/01/2002	BEAR STEARNS SECURITIES CORP		61,719	625,000	613,625	46,875				14,844	14,844		
69364@-AA-1	PTCL 1997 RECEIVABLE TRUST CERTIFICATE 08/14/2003	11/14/2002	SCHEDULED REDEMPTION		2,204,216	2,204,216	2,204,216	2,204,216						151,639	
74739#-AC-3	QUAKER COAL COMPANY, INC. TERM LOAN 06/30/2006	12/02/2002	Various		41,910	4,404,907	4,404,907					41,910	41,910		
74913E-AH-3	QWEST CAPITAL FUNDING 02/15/2011	06/26/2002	Various		7,509,700	10,000,000	9,999,300	9,999,360	16			(2,489,660)	(2,489,660)	495,417	
750236-AE-1	RADIAN GROUP INC 01/01/2022	02/21/2002	LEHMAN BROTHERS INC		207,750	200,000	200,000	200,000				7,750	7,750	563	
75409P-AC-7	RATIONAL SOFTWARE 02/01/2007	12/30/2002	Various		1,778,806	1,825,000	1,861,500	1,854,287	204,943			(75,481)	(75,481)	97,767	
755111-AD-3	RAYTHEON CO 08/15/2002	08/15/2002	MATURED		4,000,000	4,000,000	3,918,200	4,000,000	20,510					258,000	
749361-AJ-0	RCN CORP 01/15/2010	09/03/2002	Various		75,925	325,000	110,500	115,258	3,699			(39,333)	(39,333)	34,650	
75628*-AH-7	RECREATIONAL EQUIPMENT 7.57% SER. A SR. NTS. 03/08/2010	12/08/2002	SCHEDULED REDEMPTION		426,583	426,583	426,583	426,583						20,152	
758110-AD-2	REEBOK 03/01/2021	10/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,065,000	1,000,000	1,013,000	1,012,468	(247)			52,532	52,532	37,896	
76110W-KE-5	RESIDENTIAL ASSET SECURITIES CORPORATION 09/25/2021	06/01/2002	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,000,000	7,000,000						155,243	
749941-AB-6	RF MICRO DEVICES 08/15/2005	02/26/2002	WARBURG DILLION READ LLC		326,500	400,000	325,000	340,949	12,449			(14,449)	(14,449)	8,167	
749941-AA-8	RF MICRO DEVICES INC 08/15/2005	02/26/2002	WARBURG DILLION READ LLC		204,063	250,000	250,000	250,000	44,688			(45,938)	(45,938)	5,104	
769320-AA-0	RIVER STONE NETWORK 11/15/2006	02/19/2002	MORGAN STANLEY DEAN WITTER		459,209	650,000	650,000	650,000				(190,791)	(190,791)	6,161	
769507-AH-7	RIVERWOOD INTL 04/01/2006	05/23/2002	CALLED @ 103.41670000		129,271	125,000	126,250	125,523	(100)			3,748	3,748	8,257	
771196-AG-7	ROCHE HLDGS/GENENTECH 01/19/2015	02/14/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,758,390	2,450,000	1,626,457	1,721,922	6,380			36,468	36,468		
78648R-AB-0	SAFETY-KLEEN CORP 05/15/2009	07/17/2002	BANK OF NEW YORK		14,625	450,000	450,000	9,000	8,438			5,625	5,625		
78649Q-AA-3	SAFETY-KLEEN SVCS INC 06/01/2008	07/18/2002	BANK OF NEW YORK		5,000	400,000	400,000	44,000	43,500			(39,000)	(39,000)		
79377W-AA-6	SAKS INC 11/15/2008	11/07/2002	Various		753,656	825,000	748,500	759,626	6,331			(5,970)	(5,970)	66,264	
800907-AD-9	SANMINA 09/12/2020	09/19/2002	Various		1,774,850	5,260,000	2,037,374	2,149,410	190,060			(374,560)	(374,560)		
800907-AB-3	SANMINA CORP 05/01/2004	10/15/2002	WARBURG DILLION READ LLC		868,500	950,000	985,720	973,535	(12,185)			(105,035)	(105,035)	23,399	
78388J-AB-2	SBA COMMUNICATION 03/01/2008	07/18/2002	Various		296,000	500,000	290,625	432,202	57,202			(136,202)	(136,202)		
78388J-AE-6	SBA COMMUNICATION 02/01/2009	06/05/2002	Various		52,313	75,000	75,763	75,667	11,542			(23,354)	(23,354)	5,730	
79548C-BH-8	SBM7 2001-C1, A3 03/18/2011	01/17/2002	NOMURA SECURITIES INTERNATIONAL, INC		10,306,641	10,000,000	10,344,141	10,336,390	(1,770)			(29,749)	(29,749)	92,849	
80822#-AC-8	SCHURMAN FINE PAPERS SR. SUB NOTES 06/30/2006	06/30/2002	Various		250,000	250,000	250,000	250,000	23,259					56,549	
783890-AF-3	SCI SYSTEMS INC 03/15/2007	07/11/2002	Various		1,799,650	2,300,000	1,967,975	2,005,646	165,646			(205,996)	(205,996)	27,592	
81234C-AU-5	SEARS CREDIT ACCT MSTR TR 1996-3 CL A 07/15/2008	12/15/2002	SCHEDULED REDEMPTION		2,083,333	2,083,333	2,088,541	2,083,333	(1,324)					131,250	
812404-BJ-9	SEARS ROEBUCK ACCEPTANCE 04/15/2012	10/03/2002	Various		10,483,500	10,000,000	9,930,200	9,932,827	2,627			550,673	550,673	355,472	
812404-BG-5	SEARS ROEBUK ACC 02/01/2011	10/01/2002	LEHMAN BROTHERS INC		1,607,955	1,500,000	1,467,735	1,471,067	1,877			136,888	136,888	123,375	
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST 12/15/2005	12/27/2002	Various		(162,545)	183,346	182,613	194,755	180,088			(357,301)	(357,301)	345,861	
816851-AB-5	SEMPRA ENERGY 03/01/2010	07/30/2002	DEUTSCHE BANK SECURITIES		8,026,610	8,000,000	8,351,760	8,321,809	(18,325)			(295,199)	(295,199)	584,104	
816850-AD-3	SEMTECH CORP. 02/01/2007	09/04/2002	Various		1,205,278	1,300,000	1,366,105	1,349,626	(8,703)			(144,348)	(144,348)	46,713	
817315-AH-7	SEPRACOR 12/15/2005	02/01/2002	Various		2,156,000	2,200,000	2,034,990	2,042,560	1,352			113,440	113,440	16,042	
820280-AA-3	SHAW GROUP 05/01/2021	02/15/2002	KBC FINANCIAL PRODUCTS USA INC		438,594	850,000	475,469	483,126	51,751			(44,533)	(44,533)		
820280-AC-9	SHAW GROUP 05/01/2021	01/10/2002	KBC FINANCIAL PRODUCTS USA INC		232,594	450,000	249,525	253,208	24,833			(20,614)	(20,614)		
826170-AC-6	SIEBEL SYSTEMS INC 09/15/2006	07/11/2002	Various		829,813	700,000	926,625	799,431	(94,070)			30,381	30,381	25,865	
829226-AE-9	SINCLAIR BROADCAST GROUP 07/15/2007	10/24/2002	WACHOVIA SECURITIES		496,969	475,000	436,563	446,762	3,694			50,206	50,206	55,100	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
	SMARTE CARTE CORP. TERM LN DUE 2006														
83170#-AA-4	04/30/2006	12/12/2002	PRINCIPAL PAYMENT		40,000	40,000	39,440	39,569	66			431	431	3,150	
834182-AK-3	SOLECTRON CORP 05/08/2020	05/20/2002	Various		6,715,925	11,890,000	6,242,455	6,476,817	710,167			239,108	239,108		
834182-AN-7	SOLECTRON CORP 02/15/2009	12/17/2002	BEAR STEARNS SECURITIES CORP		169,750	175,000	178,500	178,135	(365)			(8,385)	(8,385)	14,691	
842644-A*-7	SOUTHERN CONTAINER CORP. 06/30/2003	12/05/2002	Various		10,675,000	10,675,000	11,283,262	10,766,083	(150,108)			(91,083)	(91,083)	1,435,666	
			CREDIT SUISSE FIRST BOSTON												
60467M-AC-5	SOUTHERN ENERGY MID-ATL 12/30/2028	07/11/2002	CORPORATION		4,579,184	4,871,472	4,871,472	4,871,472				(292,288)	(292,288)	756,886	
845905-30-6	SOVEREIGN BANCORP 01/15/2030	11/25/2002	LEHMAN BROTHERS INC		2,259,548	30,000	1,500,000	1,500,000				759,548	759,548	56,250	
			CREDIT SUISSE FIRST BOSTON												
852060-AJ-1	SPRINT CAP CORP 01/30/2011	02/14/2002	CORPORATION		6,852,225	7,500,000	7,536,000	7,536,923	997			(684,698)	(684,698)	317,708	
784635-AC-8	SPX CORP. 02/06/2021	10/04/2002	Various		3,116,788	4,550,000	2,634,996	2,730,688	29,718			386,099	386,099		
784752-AC-1	STC BROADCASTING 03/15/2007	06/07/2002	CALLED @ 105.50000000		237,375	225,000	242,031	232,748	45,998			4,627	4,627	18,013	
858912-AC-2	STERICYCLE INC. 11/15/2009	12/13/2002	BANK OF NEW YORK		461,435	403,000	410,281	408,254	(720)			53,181	53,181	54,443	
	STIFEL CAPCO SERIES A (OTHER ASSET)														
86063*-AB-9	02/15/2010	12/01/2002	SCHEDULED REDEMPTION		1,400,000	1,400,000	860,831	1,400,000	474,729						
786514-BA-6	SWY 7 1/4 02/01/31 02/01/2031	08/01/2002	MORGAN STANLEY DEAN WITTER		5,306,500	5,000,000	4,987,250	4,987,443	79			319,057	319,057	367,535	
871503-AA-6	SYMANTEC CORP 11/01/2006	05/29/2002	Various		1,413,003	1,150,000	1,150,000	1,150,000				263,003	263,003	17,313	
			CREDIT SUISSE FIRST BOSTON												
871503-AB-4	SYMANTEC CORP 11/01/2006	10/25/2002	CORPORATION		697,500	500,000	587,500	578,548	(8,952)			118,952	118,952	7,458	
	TAMKO ROOFING PRODUCTS SERIES A SR NTS														
87510@-AA-6	11/01/2006	11/01/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						75,600	
878154-AV-5	TEAM FLEET FINANCING 1999-3 A 07/25/2003	11/25/2002	SCHEDULED REDEMPTION		20,000,000	20,000,000	19,984,376	20,000,000	2,735					1,083,345	
88033G-AM-2	TENET HEALTHCARE 12/01/2008	04/08/2002	TENDER OFFER		589,655	550,000	521,125	525,270	730			64,385	64,385	26,765	
88033G-AW-0	TENET HEALTHCARE CORP 06/01/2012	10/28/2002	Various		10,389,350	10,000,000	9,917,500	9,920,376	2,876			468,974	468,974	324,101	
880770-AD-4	TERADYNE INC 10/15/2006	10/14/2002	Various		230,352	300,000	280,500	281,081	581			(50,729)	(50,729)	5,688	
882650-AB-0	TEXAS PETROCHEM 07/01/2006	11/14/2002	Various		418,725	730,000	721,788	725,203	119,303			(306,478)	(306,478)	112,182	
87252@-AC-4	THC SYSTEMS, INC 05/31/2005	11/01/2002	Various		1,647,964	1,647,964	1,647,964	1,647,964						134,531	
	THE MONEY STORE HI TRUST 97-2 M1														
60934Y-AL-4	02/15/2020	12/01/2002	SCHEDULED REDEMPTION		4,491,114	4,491,114	4,490,412	4,491,114	202					189,152	
	THE MONEY STORE HOME EQ TR 96-C A-13														
60935B-BE-8	09/15/2015	11/01/2002	SCHEDULED REDEMPTION		2,408,565	2,408,565	2,407,812	2,408,565	53					80,132	
883556-AH-5	THERMO INSTR SYS INC CONV 01/15/2005	04/03/2002	WARBURG DILLION READ LLC		1,547,625	1,650,000	1,373,625	1,503,443	8,802			44,182	44,182	42,994	
872540-AL-3	TJX COMPANIES 02/13/2021	10/23/2002	Various		1,524,890	2,000,000	1,423,676	1,435,374	5,480			89,517	89,517		
			CREDIT SUISSE FIRST BOSTON												
893830-AD-1	TRANSOCEAN SEDCO FOREX 05/15/2021	02/14/2002	CORPORATION		1,396,000	1,600,000	1,608,000	1,607,738	(47)			(211,738)	(211,738)	6,333	
896047-30-5	TRIBUNE 05/15/2029	02/21/2002	Various		1,885,387	24,000	2,917,987	2,893,317	(19)			(1,007,930)	(1,007,930)	8,635	
896106-AN-1	TRICO MARINE SERVICES 05/15/2012	12/11/2002	LEHMAN BROTHERS INC		338,000	375,000	371,985	372,076	91			(34,076)	(34,076)	15,883	
896106-AK-7	TRICO MARINE SVC 08/01/2005	05/31/2002	TENDER OFFER		361,900	350,000	327,438	335,929	20,929			25,971	25,971	24,791	
	TRIPOINT GLOBAL (PRODELIN) TERM B														
74282#-AA-8	05/31/2006	12/20/2002	PRINCIPAL PAYMENT		1,307,226	1,307,226	1,290,885	1,293,470	5,490			13,755	13,755	89,733	
89674K-AB-9	TRIQUINT SEMICON 03/01/2007	01/22/2002	CIBC WORLD MARKETS		587,704	800,000	640,000	649,333	65,333			(61,629)	(61,629)	12,800	
	TRUSERV CORP. AMENDED SENIOR NOTES														
89824@-AE-5	07/01/2008	12/31/2002	Various		4,727,286	4,273,236	3,964,281	4,113,790	76,089			613,496	613,496	322,816	
873119-20-0	TXI CAPITAL TRUST I 06/02/2028	01/01/2002	VARIOUS		678,165	678,165	678,165	678,165							
902124-AC-0	TYCO INT'L 11/17/2020	06/12/2002	Various		781,250	1,250,000	974,106	976,325	1,222			(195,075)	(195,075)		
902118-AW-8	TYCO INTL GROUP SA 02/12/2021	11/13/2002	Various		7,484,000	10,350,000	7,617,690	7,666,643	23,875			(182,643)	(182,643)		
	U.S. OFFICE PRODUCTS CO. TRANCHE B														
912325-A*-8	06/09/2006	12/13/2002	Various		147,845	147,845	111,697	301,996	272,427			(154,151)	(154,151)		
902530-AD-9	UACSC 1999-D A4 02/08/2006	12/08/2002	SCHEDULED REDEMPTION		5,587,692	5,587,692	5,515,823	5,587,692	32,414					368,240	
902533-BD-9	UACSC AUTO TRUST 1997-D A4 07/09/2003	04/01/2002	SCHEDULED REDEMPTION		591,523	591,523	591,421	591,523						6,761	
90263B-FY-9	UCFC 1998-A A3 01/15/2018	05/01/2002	SCHEDULED REDEMPTION		1,109,302	1,109,302	1,109,302	1,109,302						15,537	
907770-BF-7	UNION OIL OF CALIFORNIA 06/15/2009	10/15/2002	J. P. MORGAN SECURITIES, INC.		2,227,420	2,000,000	2,167,120	2,160,003	(7,117)			67,417	67,417	123,725	
907818-CK-2	UNION PACIFIC CO 01/15/2011	07/11/2002	MORGAN STANLEY DEAN WITTER		10,557,100	10,000,000	9,944,105	9,950,266	2,318			606,834	606,834	666,847	
902745-AC-2	UNITED INTERNATIONAL HOLDINGS 05/15/2006	11/12/2002	Various		3,938	1,050,000	765,750	42,000	11,250			(38,063)	(38,063)		
911312-AB-2	UNITED PARCEL 09/27/2007	02/19/2002	JEFFERIES & COMPANY, INC.		477,500	500,000	500,000	500,000				(22,500)	(22,500)	3,524	
913903-AL-4	UNIV HEALTH SVCS 06/23/2020	10/11/2002	Various		1,374,574	2,200,000	1,227,239	1,222,795	(3,568)			151,779	151,779	5,079	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25% 09/01/2026	10/23/2002	Various		2,058,911	41,300	2,003,516	2,002,699	(1,232)			56,212	56,212	19,531	
670893-AA-4	UPS/OPL FUNDING CORP SERIES A 12/31/2012	06/27/2002	PRINCIPAL PAYDOWN		6,459,500	6,459,500	8,325,004	8,032,079	(50,159)			(1,572,579)	(1,572,579)	2,947,068	
902973-AC-0	US BANCORP 08/06/2021	07/10/2002	SALOMON SMITH BARNEY		1,878,225	2,500,000	1,840,225	1,862,877	11,261			15,348	15,348		
911674-AF-6	US CAN CO 10/01/2010	12/10/2002	Various		185,375	325,000	325,000	325,000	120,250			(139,625)	(139,625)	43,063	
902984-AC-7	USA INTERACTIVE 01/15/2013	12/19/2002	Various		15,192,150	15,000,000	15,000,000	15,000,000				192,150	192,150	15,556	
921796-HM-3	VANDERBILT 1999-D IA2 08/07/2012	12/01/2002	SCHEDULED REDEMPTION		2,886,012	2,886,012	2,886,012	2,886,012						147,131	
921796-DP-0	VANDERBILT MORTG FINANCE 97-D 1A5 06/07/2017	08/09/2002	WACHOVIA SECURITIES		6,019,414	5,662,000	5,662,000	5,662,000				357,414	357,414	269,387	
921796-HZ-4	VANDERBILT MORTGAGE FINANCE 08/07/2012	12/01/2002	SCHEDULED REDEMPTION		2,597,969	2,597,969	2,597,969	2,597,969						143,473	
921796-DM-7	VANDERBILT MORTGAGE FINANCE 97-D 1A3 03/07/2012	12/01/2002	SCHEDULED REDEMPTION		9,330,588	9,330,588	9,329,470	9,330,588	343					365,982	
921796-BS-6	VANDERBILT MTG 1996-C A5 11/07/2026	06/18/2002	Various		2,087,230	1,961,937	1,960,711	1,961,419	103			125,811	125,811	75,475	
921796-BG-2	VANDERBILT MTG FIN 96-B A3 08/07/2008	12/01/2002	SCHEDULED REDEMPTION		1,459,608	1,459,608	1,485,931	1,459,608	(7,585)					67,988	
921796-EB-0	VANDERBILT MTG FIN 98-A 1A5 01/07/2018	06/18/2002	LEHMAN BROTHERS INC		5,557,866	5,265,000	5,265,000	5,265,000				292,866	292,866	193,781	
92203#-AA-6	VANGUARD GROUP, INC SR SEC NOTES 09/19/2005	12/20/2001	LIBRA		5,281,594	5,000,000	5,000,000	5,000,000				281,594	281,594	133,001	
922417-AA-8	VEECO INSTRUMENTS INC 12/21/2008	03/04/2002	THOMAS WEISEL PARTNERS		1,049,750	1,100,000	1,100,000	1,100,000				(50,250)	(50,250)	7,746	
92344G-AP-1	VERIZON GLOBAL 05/15/2021	07/22/2002	Various		5,271,719	9,700,000	5,328,472	5,472,628	45,181			(200,909)	(200,909)		
92344G-AL-0	VERIZON GLOBAL FDG CORP 12/01/2010	08/13/2002	Various		14,161,500	15,000,000	16,318,950	16,228,185	(70,448)			(2,066,685)	(2,066,685)	769,306	
92532F-AC-4	VERTEX PHARMACEUTICALS 09/19/2007	02/14/2002	KBC FINANCIAL PRODUCTS USA INC		497,910	700,000	700,000	700,000	229,250			(202,090)	(202,090)	14,681	
92552S-AC-1	VIASYSTEMS INC 06/01/2007	01/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		127,063	475,000	374,563	137,750	9,772			(10,688)	(10,688)	7,719	
928298-AC-2	VISHAY 06/04/2021	05/31/2002	Various		2,433,620	4,300,000	2,330,850	2,383,173	104,173			50,447	50,447		
928298-AD-0	VISHAY INTERTECHNOLOGY 06/04/2021	06/20/2002	WARBURG DILLION READ LLC		1,514,786	2,600,000	1,514,786	1,514,786							
947074-AB-6	WEATHERFORD INT'L 06/30/2020	08/08/2002	WARBURG DILLION READ LLC		1,541,490	2,500,000	1,375,575	1,410,104	9,297			131,386	131,386		
94769M-AA-3	WEBMD CORP 04/01/2007	11/20/2002	WARBURG DILLION READ LLC		352,940	325,000	315,250	316,415	1,165			36,525	36,525	6,866	
963142-AL-8	WHEEL-PITTS CORP 11/15/2007	11/05/2002	RBC DOMINION SECURITIES		719	575,000	572,821	5,750				(5,031)	(5,031)		
973149-AD-9	WIND RIVER SYSTEMS INC 12/15/2006	07/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		764,000	1,000,000	1,037,200	1,034,409	14,409			(270,409)	(270,409)	16,021	
974280-AB-5	WINN DIXIE 04/01/2008	11/13/2002	Various		674,000	675,000	675,000	675,000	30,375			(1,000)	(1,000)	59,715	
98152D-AS-0	WOART 2002-A, A3 07/15/2006	07/09/2002	MERRILL LYNCH CAPITAL MARKETS		10,041,406	10,000,000	9,998,316	9,998,332	16			43,074	43,074	23,139	
978093-AC-6	WOLVERINE TUBE INC 08/01/2008	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		336,000	400,000	342,500	347,291	3,704			(11,291)	(11,291)	29,910	
981464-AE-0	WORLD FINANCIAL NETWORK CREDIT CARD MASTER TRUST 07/15/2006	01/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		8,005,000	8,000,000	8,010,000	8,000,000				5,000	5,000	21,987	
98157D-AK-2	WORLDCOM INC 05/15/2031	06/26/2002	Various		5,132,100	8,000,000	7,847,840	7,848,902	320			(2,716,802)	(2,716,802)	223,438	
984121-BB-8	XEROX 04/21/2018	02/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		693,750	1,250,000	637,500	648,410	3,455			45,340	45,340	2,395	
98411F-20-2	XEROX CAPITAL TRUST II 01/01/1	04/12/2002	WARBURG DILLION READ LLC		704,460	11,000	550,000	550,000				154,460	154,460	10,313	
987434-AM-9	YOUNG BROADCASTING, INC. 03/01/2011	09/26/2002	TENDER OFFER		240,000	240,000	237,600	237,835	14,635			2,165	2,165	25,600	
988858-AB-2	ZALE CORP 10/01/2007	03/22/2002	MERRILL LYNCH CAPITAL MARKETS		405,000	400,000	403,200	401,683	25,683			3,317	3,317	16,622	
Totals - United States					1,573,244,682	1,823,651,902	1,600,992,894	1,571,323,617	(551,884)			1,921,065	1,921,065	56,642,213	XXX
CANADA															
13134V-AA-1	CALPINE CANADA E 05/01/2008	02/21/2002	TORONTO DOMINION SECURITIES (USA) INC		211,500	300,000	299,304	299,367	24,981			(87,867)	(87,867)	8,146	
15101Q-AA-6	CELESTICA INC 08/01/2020	05/08/2002	Various		1,858,500	4,400,000	2,091,122	2,223,515	678,015			(365,015)	(365,015)		
22163N-AA-4	COTT CORP QUE SR NT 07/01/2005	01/22/2002	CALLED @ 102.34400000		475,900	465,000	459,644	460,768	58			15,132	15,132	24,340	
45245E-AE-9	IMAX CORP 12/01/2005	09/19/2002	Various		330,375	450,000	416,250	112,500	75,000			217,875	217,875	26,261	
559222-AG-9	MAGNA INTL INC 02/15/2005	05/09/2002	WARBURG DILLION READ LLC		994,723	1,000,000	1,015,123	1,012,197	(1,530)			(17,474)	(17,474)	31,904	
59169Y-AJ-7	METRONET COMM 06/15/2008	08/05/2002	Various		91,750	1,000,000	827,500	150,000	(697,680)			(58,250)	(58,250)		
65653R-AB-9	NORSKE SKOG CANADA LTD. 06/15/2011	08/01/2002	SCOTIA CAPITAL MARKETS (USA)		1,341,563	1,350,000	1,343,669	1,344,088	261			(2,526)	(2,526)	74,714	
656568-AA-0	NORTEL NETWORKS 09/01/2008	04/11/2002	Various		1,272,000	1,700,000	1,755,750	1,751,467	(1,631)			(479,467)	(479,467)	42,624	
74819R-AB-2	QUEBECOR MEDIA 07/15/2011	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		436,250	500,000	488,970	489,736	467			(53,486)	(53,486)	66,595	
775100-AE-0	ROGERS CABLESYSTEMS LTD SR NT 03/15/2005	10/17/2002	Various		221,400	230,000	241,500	234,402	(1,259)			(13,002)	(13,002)	25,086	
87971M-AB-9	TELUS CORP 06/01/2007	07/26/2002	Various		5,808,750	12,750,000	13,280,350	13,215,938	(43,437)			(7,407,188)	(7,407,188)	635,156	
87970C-AA-4	TEMBEC FINANCE 09/30/2005	04/08/2002	CALLED @ 103.29200000		1,497,734	1,450,000	1,528,500	1,469,806	(3,319)			27,928	27,928	74,776	
C9045#-AC-5	UNIBOARD CANADA INC. SR NT 03/01/2004	03/01/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						73,429	
Totals - Canada					15,540,444	26,595,000	24,747,681	23,763,784	29,927			(8,223,340)	(8,223,340)	1,083,031	XXX
OTHER COUNTRIES															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
12682N-AF-6	CABLE & WIRE OPT FIN 144A 06/22/2010	02/01/2002	DEUTSCHE BANK SECURITIES		10,928,900	10,000,000	9,962,000	9,966,339	294			962,561	962,561	102,222	
652482-AY-6	NEWS AMERICA 02/28/2021	04/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		746,250	1,600,000	799,360	829,604	6,528			(83,354)	(83,354)		
961214-AD-5	WESTPAC BKG CORP UNSEC SUB 10/15/2002	10/15/2002	MATURED		3,350,000	3,350,000	3,472,175	3,350,000	(16,262)					263,813	
98372P-AC-2	XL CAPITAL 09/07/2021	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		622,125	1,050,000	593,261	605,088	6,426			17,037	17,037		
054536-AA-5	AXASA 8.6 12/15/30 12/15/2030	07/10/2002	GOLDMAN, SACHS & CO.		11,400,400	10,000,000	9,971,200	9,971,556	126			1,428,844	1,428,844	501,667	
35177P-AB-3	FRANCE TELECOM 144A 03/01/2011	02/19/2002	EXCHANGE		10,306,673	10,000,000	10,322,300	10,306,673	(3,172)						
284129-AC-7	ELAN FINANCE 12/14/2018	05/13/2002	Various		2,450,470	4,250,000	3,230,945	3,040,555	(22,595)			(590,086)	(590,086)		
G2953@-AA-2	ELAN PHARMACEUTICAL 9.56% SR GTD NTS 06/28/2004	12/04/2002	Various		6,700,000	10,000,000	10,000,000	8,500,000	(1,500,000)			(1,800,000)	(1,800,000)	618,744	
02342T-AB-5	AMDOCS LIMITED 06/01/2008	06/25/2002	Various		656,010	750,000	648,750	655,137	3,699			873	873	5,375	
88164M-AA-6	TEVA PHARMACEUT FIN NV 11/15/2022	12/04/2002	Various		1,926,871	1,850,000	1,850,000	1,850,000				76,871	76,871	188	
88163V-AA-7	TEVA PHARMACEUTICAL 10/15/2005	05/02/2002	LEHMAN BROTHERS INC		987,000	1,000,000	1,000,000	1,000,000				(13,000)	(13,000)	7,383	
88163X-AA-3	TEVA PHARMACEUTICAL 08/15/2021	05/03/2002	LEHMAN BROTHERS INC		845,000	900,000	900,000	900,000				(55,000)	(55,000)	4,313	
31563N-AA-1	FIAT FINANCE LUX LTD SA 01/09/2007	04/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,620,384	2,600,000	2,572,500	2,573,987	1,487			46,397	46,397	18,525	
T92376-AA-9	OBBLIGAZIONI OLIVETTI FINANCE NV 06/23/2004	02/13/2002	DIRECT		307	369	48	113	5	17	(19)	214	194		
803032-AF-8	SANWA BANK LTD 06/15/2011	01/03/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,397,250	5,000,000	4,959,750	4,961,316	52			(564,066)	(564,066)	23,125	
865622-AA-2	SUMITOMO MITSUI BANK NY 06/15/2012	09/03/2002	Various		15,792,950	15,000,000	14,986,350	14,986,426	76			806,524	806,524	100,000	
861012-AB-8	STMICROELECTRONICS NV 09/22/2009	12/05/2002	WARBURG DILLION READ LLC		365,000	400,000	332,000	334,657	2,657			30,343	30,343		
82929R-AA-4	SING TELECOMMUNICATIONS 12/01/2011	06/05/2002	Various		13,015,140	13,000,000	12,962,280	12,963,015	565			52,125	52,125	281,917	
65474R-AD-2	NISSAN AUTO RECEIVABLES OWNER TRUST 02/15/2007	03/08/2002	SALOMON SMITH BARNEY		10,095,313	10,000,000	9,998,952	9,999,122	64			96,191	96,191	117,333	
87203R-AC-6	BAE SYSTEMS CAN 144A 12/15/2011	09/15/2002	SCHEDULED REDEMPTION		74,733	74,733	74,733	74,733						2,673	
06738C-AF-6	BARCLAYS BK PLC 06/29/2049	01/01/2002	VARIOUS		10,623,758	10,623,758	10,623,758	10,623,758							
G2353P-AD-8	CADBURY SCHWEPPES/CONNAUGHT INVEST PLC 11/17/2002	11/17/2002	MATURED		30,632,625	30,632,625	30,632,625	30,632,625						1,622,838	
G4048#-AA-3	INFAST GROUP PLC SR NTS 02/07/2006	02/07/2002	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						52,647	
G4611#-AA-0	INTERTEK TESTING SERVICES LIMITED 11/01/2007	07/03/2002	REDEMPTION		8,003,426	8,003,426	8,003,426	8,003,426						629,939	
46621W-AA-9	JMH FINANCE LIMITED 09/06/2007	09/24/2002	Various		2,410,625	2,550,000	2,589,000	2,578,276	(6,996)			(167,651)	(167,651)	92,084	
72146#-AH-3	PILKINGTON PLC SERIES E GTD NOTES 08/06/2007	08/06/2002	SCHEDULED REDEMPTION		833,333	833,333	849,258	833,333	(10,845)					76,458	
Totals - Other Countries					150,498,828	154,182,531	152,048,957	150,254,025	(1,537,889)	17	(19)	244,823	244,804	4,521,243	XXX
4599996 - Bonds - Industrial and Misc - United States					1,573,244,682	1,823,651,902	1,600,992,894	1,571,323,617	(551,884)			1,921,065	1,921,065	56,642,213	XXX
4599997 - Bonds - Industrial and Misc - Canada					15,540,444	26,595,000	24,747,681	23,763,784	29,927			(8,223,340)	(8,223,340)	1,083,031	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					150,498,828	154,182,531	152,048,957	150,254,025	(1,537,889)	17	(19)	244,823	244,804	4,521,243	XXX
4599999 - Bonds - Industrial and Miscellaneous					1,739,283,954	2,004,429,433	1,777,789,532	1,745,341,426	(2,059,846)	17	(19)	(6,057,452)	(6,057,471)	62,246,487	XXX
6099997 - Bonds - Part 4					7,553,795,224	7,794,595,059	7,526,191,316	7,477,629,713	(2,529,494)	17	(19)	76,165,532	76,165,512	247,421,853	XXX
6099998 - Bonds - Part 5					4,822,237,527	5,038,062,242	4,817,044,329	4,814,485,938	(2,643,662)		1,105,564	6,646,024	7,751,587	68,945,149	XXX
6099999 - Total - Bonds					12,376,032,751	12,832,657,302	12,343,235,645	12,292,115,651	(5,173,156)	17	1,105,544	82,811,556	83,917,100	316,367,002	XXX
PREFERRED STOCKS PUBLIC UTILITIES UNITED STATES															
264399-58-5	DUKE ENERGY	09/27/2002	Various	106,000.000	2,258,192		2,650,000	2,650,000	(143,100)			(391,808)	(391,808)		95,906
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM	10/01/2002	REDEMPTION	150.000	15,000		15,000	15,000	1,725						670
665262-4*-9	NORTHERN INDIANA PUB SERV CO., 7.75% CUM	11/29/2002	REDEMPTION	5,554.000	555,400		555,400	555,400	(8,331)						69,658
665262-5*-8	NORTHERN INDIANA PUB SERV CO., 8.35% CUM	07/01/2002	REDEMPTION	6,000.000	600,000		600,000	600,000	(27,000)						25,050
693304-70-1	PECO ENERGY $6.12 SERIES	08/01/2002	CALLED @ 100.00000000	27,968.000	2,796,800		2,816,397	2,816,397	(11,867)			(19,597)	(19,597)		128,373
85022*-91-5	SPRING VALLEY WATER COMPANY, INC., $8.75 CUM	12/28/2001	REDEMPTION		30,080							30,080	30,080		(52,247)
Totals - United States					6,255,472	XXX	6,636,797	6,636,797	(188,573)			(381,325)	(381,325)	XXX	267,411
6199999 - Preferred Stocks - Public Utilities					6,255,472	XXX	6,636,797	6,636,797	(188,573)			(381,325)	(381,325)	XXX	267,411

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
BANKS, TRUST AND INSURANCE COMPANIES															
UNITED STATES															
14170K-30-8	CAREMARK RX CAPITAL TRUST	10/11/2002	Various	20,000.000	2,151,903		1,715,340	1,684,815	(14,727)			467,088	467,088		41,125
59156R-20-7	MET LIFE CAPITAL TRUST 1	02/19/2002	BANK OF AMERICA	22,000.000	2,072,369		1,554,000	1,554,000	(628,400)			518,369	518,369		22,000
872294-20-2	TCI PACIFIC COMMUNICATIONS 5.0% CONVER	03/27/2002	Various	6,000.000	832,745		856,500	856,500	(25,500)			(23,755)	(23,755)		7,500
873168-50-4	TEXAS UTILITIES	11/13/2002	Various	25,000.000	1,186,367		1,250,000	1,250,000	(43,500)			(63,633)	(63,633)		43,751
907824-40-3	UNION PACIFIC 6.25%	02/21/2002	Various	76,000.000	3,685,525		3,486,325	3,490,968	114,912			194,557	194,557		59,375
Totals - United States					9,928,909	XXX	8,862,164	8,836,283	(597,215)			1,092,626	1,092,626	XXX	173,751
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					9,928,909	XXX	8,862,164	8,836,283	(597,215)			1,092,626	1,092,626	XXX	173,751
INDUSTRIAL AND MISC. (UNAFFILIATED)															
UNITED STATES															
003928-4*-6	ACCUCOM WIRELESS SERVICES, SERIES B PREFERRED	01/08/2002	DISTRIBUTION		116,129							116,129	116,129		
004408-20-9	ACE LIMITED FELINE PRIDES	02/21/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	2,500.000	211,747		125,000	125,000	(79,250)			86,747	86,747		2,578
03674B-20-3	ANTHEM INC	05/24/2002	Various	20,000.000	1,551,218		1,000,000	1,000,000	(280,000)			551,218	551,218		23,092
04216#-AB-4	ARMADILLO (CONOCO) SR NTS	11/26/2002	PRINCIPAL PAYDOWN	5,000,000.000	5,000,000		5,000,000	5,000,000							821,464
071813-40-6	BAXTER INTERNATIONAL	12/16/2002	Various	25,000.000	1,276,997		1,250,000	1,250,000				26,997	26,997		
097383-85-5	BOISE CASCADE	01/01/2002	VARIOUS	1,250,000.000	1,250,000		1,250,000	1,250,000	(111,250)						
151313-88-9	CENDANT CORP	02/22/2002	Various	17,500.000	801,352		690,398	690,398	(153,452)			110,954	110,954		4,844
224044-30-5	COX COMMUNICATIONS	08/07/2002	Various	44,000.000	1,873,760		2,227,740	2,227,740	(199,740)			(353,980)	(353,980)		57,750
231029-20-8	CUMMINS CAPITAL TRUST	01/01/2002	VARIOUS	1,240,000.000	1,240,000		1,240,000	1,240,000							
25746U-20-8	DOMINION RESOURCES	04/30/2002	Various	26,500.000	1,528,789		1,404,921	1,379,948	(202,278)			148,841	148,841		31,469
285661-20-3	ELECTRONIC DATA SYSTEMS	09/26/2002	Various	60,000.000	2,416,457		3,000,000	3,000,000	(375,000)			(583,543)	(583,543)		92,241
29477Q-20-4	EQUITY SECURITIES TRUST	06/10/2002	Various	75,000.000	1,860,189		1,687,500	1,687,500	(76,500)			172,689	172,689		8,295
29477R-10-3	EQUITY SECURITIES TRUST ONE	11/08/2002	Various	26,000.000	477,799		915,578	915,578	(211,250)			(437,779)	(437,779)		38,728
268939-40-2	EVI INC 5.0% CONVERTIBLE	03/26/2002	Various	25,500.000	1,215,934		1,125,960	1,126,596	(965)			89,339	89,339		15,938
313586-70-3	FANNIE MAE	01/01/2002	VARIOUS	25,000,000.000	25,000,000		25,000,000	25,000,000	440,000						
345395-20-6	FORD MOTOR CO CAP TR II	12/04/2002	Various	27,000.000	1,085,494		1,406,808	1,403,250	(3,558)			(317,756)	(317,756)		62,156
362338-3*-4	G T E SOUTHWEST, INC., $8.10 CUM	03/07/2002	DIRECT	5,600.000	570,584		560,000	560,000	(3,640)			10,584	10,584		11,911
373298-80-1	GEORGIA PACIFIC GROUP	01/02/2002	MORGAN STANLEY DEAN WITTER	51,200.000	1,584,075		2,031,175	2,031,175	438,855			(447,100)	(447,100)		
42307T-20-7	HEINZ (H.J.) COMPANY	01/01/2002	VARIOUS	15,000,000.000	15,000,000		15,000,000	15,000,000							
460137-30-0	INTERNATIONAL PAPER	03/01/2002	Various	22,250.000	1,055,658		1,089,909	1,090,740	82,471			(35,082)	(35,082)		
46057Y-2#-6	INTERNET DYNAMICS, INC. SERIES C 7% CUMULATIVE CONVERTIBLE PREFERRED STOCK	12/31/2002	WORTHLESS	2,312,139.000			1,600,000								
492386-30-5	KERR MCGEE CORP	05/21/2002	Various	28,000.000	1,167,539		1,040,984	985,215	(77,546)			182,324	182,324		20,078
029166-2#-1	KEYSTONE PROPERTY TRUST	01/31/2002	DISTRIBUTION												
549463-20-6	LUCENT TECHNOLOGIES	03/15/2002	Various	2,050.000	1,971,868		2,294,857	2,292,405	2,231,142			(320,537)	(320,537)		79,722
55953#-11-5	MAGNIFY HOLDINGS CORPORATION SERIES B-1	02/20/2002	WORTHLESS	1,054,418.000			1,244,213								
58440J-50-0	MEDIONE GROUP	04/09/2002	Various	60,000.000	1,346,211		1,504,000	1,504,000	(125,000)			(157,789)	(157,789)		22,805
60467Q-10-2	MIRANT TRUST I SERIES A PREFERRED	01/18/2002	BAIRD, PATRICK & COMPANY	5,000.000	179,889		250,000	250,000	46,750			(70,111)	(70,111)		7,812
620076-20-8	MOTOROLA INC	10/16/2002	Various	32,000.000	1,165,978		1,600,000	1,600,000	104,320			(434,022)	(434,022)		59,228
717265-50-8	PHELPS DODGE CO	06/10/2002	KBC FINANCIAL PRODUCTS USA INC	3,000.000	299,991		303,000	303,000				(3,009)	(3,009)		
744320-20-1	PRUDENTIAL FINANCIAL	02/28/2002	GOLDMAN, SACHS & CO	25,000.000	1,342,230		1,250,000	1,250,000	(205,000)			92,230	92,230		13,359
759351-30-7	REINSURANCE GROUP OF AMERICA	01/25/2002	LEHMAN BROTHERS INC	25,000.000	1,114,421		1,250,000	1,250,000	(12,500)			(135,579)	(135,579)		
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	10/10/2002	PRUDENTIAL SECURITIES, INCORPORATED	66,500.000	1,917,291		3,398,138	3,398,138	939,934			(1,480,847)	(1,480,847)		54,000
826428-20-3	SIERRA PACIFIC RESOURCES	05/16/2002	LEHMAN BROTHERS INC	25,000.000	1,054,677		1,250,000	1,250,000	(87,500)			(195,323)	(195,323)		41,313
83237C-70-8	SMITHKLINE BEACH SERIES B-3 AUCTION RATE	01/01/2002	VARIOUS	6,000,000.000	6,000,000		6,000,000	6,000,000	(108,660)						
834182-20-6	SOLECTRON	10/11/2002	Various	100,000.000	1,824,577		2,500,000	2,500,000				(675,423)	(675,423)		54,375
852061-60-5	SPRINT CAPITOL CORP	12/31/2002	Various	175,000.000	2,154,282		3,667,860	3,667,860	(35,850)			(1,513,578)	(1,513,578)		70,357
873119-20-0	TXI CAPITAL TRUST I	03/18/2002	Various	20,000.000	762,009		646,734	654,861	(287)			107,148	107,148		
90261B-80-3	U.B.S. INC, 5.04% CUMMULATIVE PREFERRED SERIES H	08/15/2002	REDEMPTION	150.000	15,000,000		15,000,000	15,000,000	(140,490)						819,000
91136H-30-6	UNITED RENTALS	10/11/2002	Various	45,000.000	1,317,640		1,152,379	1,152,548	(3,368)			165,093	165,093		64,188
93933U-30-8	WASHINGTON MUTUAL	04/17/2002	Various	76,000.000	3,839,071		3,958,394	3,957,048	395,504			(117,978)	(117,978)		51,063
939322-84-8	WASHINGTON MUTUAL INC	11/18/2002	LEHMAN BROTHERS INC	17,500.000	914,727		919,844	919,844				(5,116)	(5,116)		21,836
98411F-20-2	XEROX CAPITAL TRUST II	01/01/2002	VARIOUS	1,500,000.000	1,500,000		1,500,000	1,500,000							
Totals - United States					109,988,582	XXX	118,335,392	115,412,843	2,185,893			(5,424,262)	(5,424,262)	XXX	2,549,601
CANADA															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
C6710#-11-9	OSBBC, LTD CUMMULATIVE PREFERRED CLASS 1	01/01/2002	VARIOUS	9,000,000.000	9,000,000		9,000,000	9,000,000							
Totals - Canada					9,000,000	XXX	9,000,000	9,000,000						XXX	
OTHER COUNTRIES															
06738C-AG-4	BARCLAYS BANK PLC	12/06/2002	BARCLAYS BANK	5,000,000.000	4,988,700		5,000,000	5,000,000				(11,300)	(11,300)		72,411
G4611#-15-1	INTERTEK TESTING SERVICES LIMITED 0% REDEEMABLE PREFERRED	07/01/2002	DIRECT	134,953.000	208,327		218,570	218,570				(10,243)	(10,243)		
G5520#-11-7	LYONNAISE ASIA WATER LIMITED PFD C	01/01/2002	VARIOUS	7,856,990.760	7,856,991		7,856,991	7,856,991							
Totals - Other Countries					13,054,018	XXX	13,075,561	13,075,561				(21,543)	(21,543)	XXX	72,411
6399999 - Preferred Stocks - Industrial and Miscellaneous					132,042,600	XXX	140,410,953	137,488,404	2,185,893			(5,445,804)	(5,445,804)	XXX	2,622,013
6599997 - Preferred Stocks - Part 4					148,226,980	XXX	155,909,914	152,961,484	1,400,105			(4,734,504)	(4,734,504)	XXX	3,063,175
6599998 - Preferred Stocks - Part 5					18,634,116	XXX	22,845,436	23,290,585	(14,866)			(4,656,468)	(4,656,468)	XXX	250,065
6599999 - Total - Preferred Stocks					166,861,096	XXX	178,755,351	176,252,069	1,385,239			(9,390,972)	(9,390,972)	XXX	3,313,240
COMMON STOCKS PUBLIC UTILITIES UNITED STATES															
00130H-10-5	AES CORP	06/10/2002	Various	44,900.000	260,968		1,464,308	1,464,308	730,193			(1,203,340)	(1,203,340)		
017361-10-6	ALLEGHENY ENERGY INC	10/15/2002	Various	9,500.000	125,971		296,792	296,792	(47,298)			(170,821)	(170,821)		8,643
018522-10-2	ALLETE INC	08/19/2002	Various	12,900.000	352,279		289,164	289,164	(35,916)			63,115	63,115		6,573
018802-10-8	ALLIANT ENERGY CORPORATION	08/19/2002	Various	8,300.000	187,255		261,789	261,789	9,801			(74,534)	(74,534)		9,450
025537-10-1	AMERICAN ELECTRIC POWER CO., INC	10/15/2002	Various	27,700.000	724,641		1,024,044	1,024,044	(181,737)			(299,402)	(299,402)		39,900
029899-10-1	AMERICAN STATES WATER CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	35,384		36,316	36,316	2,531			(933)	(933)		748
030411-10-2	AMERICAN WATER WORKS CO., INC	08/19/2002	Various	17,300.000	751,072		441,972	441,972	(280,303)			309,099	309,099		8,747
03840P-10-2	AQUILA INC	06/10/2002	Various	41,600.000	587,899		1,237,586	1,237,586	190,514			(649,687)	(649,687)		22,080
00209A-10-6	AT&T WIRELESS SERVICES INC	12/12/2002	Various	871,400.000	9,523,186		13,422,814	13,422,814	1,039,116			(3,899,627)	(3,899,627)		
049560-10-5	ATMOS ENERGY CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	91,372		100,395	100,395	9,020			(9,022)	(9,022)		1,888
05379B-10-7	AVISTA CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,800.000	70,200		113,129	113,129	36,221			(42,929)	(42,929)		1,032
092113-10-9	BLACK HILLS CORP	11/08/2002	Various	3,000.000	79,213		103,091	103,091	1,571			(23,878)	(23,878)		1,827
125896-10-0	C M S ENERGY CORP	10/15/2002	Various	10,400.000	115,998		324,562	324,562	74,650			(208,564)	(208,564)		7,775
15189T-10-7	CENTERPOINT ENERGY	10/15/2002	Various	25,400.000	347,687		639,941	639,941	(33,668)			(292,253)	(292,253)		16,198
12541M-10-2	CH ENERGY GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	129,021		121,648	121,648	(68)			7,373	7,373		2,646
172474-10-8	CINERGY CORP	06/18/2002	Various	213,600.000	7,326,516		6,402,285	6,402,285	(738,363)			924,231	924,231		134,280
17453B-10-1	CITIZEN COMMUNICATIONS CO	02/07/2002	MORGAN STANLEY DEAN WITTER	6,700.000	61,031		105,391	105,391	33,969			(44,360)	(44,360)		
12561W-10-5	CLECO CORP. HOLDING CO	09/06/2002	Various	8,200.000	159,842		194,169	194,169	14,015			(34,328)	(34,328)		3,919
206829-10-3	CONECTIV INC	08/01/2002	Various	33,000.000	838,736		630,647	630,647	(177,523)			208,089	208,089		20,328
210371-10-0	CONSTELLATION ENERGY GROUP	08/12/2002	Various	12,900.000	361,550		384,067	384,067	41,572			(22,518)	(22,518)		5,868
233293-10-9	D P L, INC	09/06/2002	Various	46,400.000	1,076,272		1,376,814	1,376,814	259,502			(300,542)	(300,542)		23,007
23329J-10-4	D Q E, INC	09/06/2002	Various	22,000.000	334,995		747,596	747,596	331,136			(412,601)	(412,601)		29,472
233331-10-7	DETROIT EDISON CO	02/07/2002	GOLDMAN SACHS INTERNATIONAL	3,700.000	151,481		159,491	159,491	4,313			(8,011)	(8,011)		1,906
25746U-10-9	DOMINION RESOURCES, INC	10/09/2002	Various	121,000.000	6,419,078		7,141,284	7,141,284	(130,816)			(722,206)	(722,206)		103,523
264399-10-6	DUKE ENERGY CORP	10/04/2002	Various	173,700.000	4,846,747		6,304,428	6,304,428	(515,034)			(1,457,681)	(1,457,681)		88,688
26816Q-10-1	DYNEGY INC	06/10/2002	Various	27,800.000	341,920		1,472,734	1,472,734	763,834			(1,130,814)	(1,130,814)		2,925
281020-10-7	EDISON INTL	10/15/2002	Various	28,000.000	303,534		767,193	767,193	344,393			(463,660)	(463,660)		
28336L-10-9	EL PASO CORPORATION	10/16/2002	Various	106,208.000	1,143,056		3,543,288	3,543,288	(1,194,651)			(2,400,232)	(2,400,232)		83,714
283677-85-4	EL PASO ELECTRIC	06/13/2002	Various	5,800.000	76,746		83,097	83,097	(1,003)			(6,351)	(6,351)		
29265N-10-8	ENERGEN CORP	06/13/2002	Various	4,200.000	103,970		138,920	138,920	35,390			(34,950)	(34,950)		1,085
29266M-10-9	ENERGY EAST CORPORATION	10/21/2002	Various	17,900.000	370,023		368,049	368,049	28,128			1,974	1,974		10,920
29364G-10-3	ENTERGY CORP	10/17/2002	Various	34,900.000	1,353,605		1,394,706	1,394,706	(46,022)			(41,101)	(41,101)		11,517
294549-10-0	EQUITABLE RESOURCES, INC	11/08/2002	Various	14,000.000	481,001		483,210	483,210	6,230			(2,209)	(2,209)		4,892
30161N-10-1	EXELON CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	8,200.000	413,042		496,859	496,859	104,243			(83,817)	(83,817)		
302571-10-4	F P L GROUP, INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	4,600.000	237,459		211,684	211,684	(47,756)			25,775	25,775		
337932-10-7	FIRSTENERGY CORP	07/29/2002	Various	10,700.000	357,113		334,946	334,946	(13,276)			22,167	22,167		2,175
391164-10-0	GREAT PLAINS ENERGY INC	08/19/2002	Various	14,800.000	332,836		385,272	385,272	12,312			(52,436)	(52,436)		10,375
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC	10/21/2002	Various	8,100.000	355,730		273,371	273,371	(52,897)			82,359	82,359		9,920
451107-10-6	IDACORP INC	12/20/2002	Various	4,000.000	124,171		201,329	201,329	38,929			(77,159)	(77,159)		4,278
49337W-10-0	KEYSPAN CORP	02/07/2002	MERRILL LYNCH, INC	3,500.000	108,051		123,999	123,999	2,724			(15,948)	(15,948)		1,558
49455P-10-1	KINDER MORGAN, INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	2,900.000	143,003		139,649	139,649	(21,852)			3,354	3,354		145
505597-10-4	LACLEDE GROUP INC	06/13/2002	Various	2,400.000	55,012		56,509	56,509	(851)			(1,497)	(1,497)		2,010
552690-10-9	M D U RESOURCES GROUP, INC	11/08/2002	Various	10,000.000	264,071		343,500	343,500	62,000			(79,429)	(79,429)		5,942
629431-10-7	N U I CORP	06/13/2002	Various	1,600.000	39,251		48,146	48,146	10,226			(8,895)	(8,895)		588
636180-10-1	NATIONAL FUEL GAS CO	08/19/2002	Various	17,500.000	388,266		513,818	513,818	81,568			(125,552)	(125,552)		8,834

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
646025-10-6	NEW JERSEY RESOURCES CORP	06/13/2002	Various	4,100.000	133,176		119,873	119,873	(20,527)			13,303	13,303		2,700
653520-10-6	NIAGARA MOHAWK HOLDINGS INC	01/31/2002	CANTOR, FITZGERALD & CO	13,800.000	253,502		128,325	128,325	(116,349)			125,177	125,177		
654086-10-7	NICOR, INC	12/12/2002	Various	3,900.000	139,337		144,567	144,567	(17,829)			(5,230)	(5,230)		5,442
65473P-10-5	NISOURCE INC	02/07/2002	MERRILL LYNCH, INC	5,200.000	99,700		133,444	133,444	13,532			(33,744)	(33,744)		1,508
664397-10-6	NORTHEAST UTILITIES	10/21/2002	Various	19,900.000	333,449		425,105	425,105	74,268			(91,656)	(91,656)		4,125
667655-10-4	NORTHWEST NATURAL GAS CO	06/13/2002	Various	3,800.000	103,211		92,346	92,346	(4,554)			10,864	10,864		2,079
670837-10-3	OGE ENERGY CORP	08/19/2002	Various	8,100.000	160,789		178,980	178,980	(7,968)			(18,191)	(18,191)		6,151
69331C-10-8	P G & E CORP	10/15/2002	Various	33,300.000	428,071		890,928	349,650	(291,042)			78,421	78,421		
711030-10-6	PEOPLES ENERGY CORP	10/18/2002	Various	142,900.000	5,264,971		5,535,858	5,535,858	115,661			(270,887)	(270,887)		76,155
713291-10-2	PEPCO HOLDINGS INC	08/19/2002	Various	11,900.000	255,559		270,405	270,405	1,822			(14,845)	(14,845)		4,440
718009-60-8	PHILADELPHIA SUBURBAN CORP	06/13/2002	Various	6,500.000	134,260		121,205	121,205	(25,370)			13,055	13,055		1,272
720186-10-5	PIEDMONT NATURAL GAS CO., INC	06/13/2002	Various	4,300.000	148,225		146,851	146,851	(7,089)			1,374	1,374		2,935
723484-10-1	PINNACLE WEST CAPITAL CORP	02/07/2002	MERRILL LYNCH, INC	2,200.000	91,057		82,291	82,291	(9,779)			8,766	8,766		880
69349H-10-7	PNM RESOURCES INC	08/19/2002	Various	4,100.000	90,935		102,616	102,616	(11,979)			(11,681)	(11,681)		1,964
69351T-10-6	PPL CORPORATION	10/04/2002	Various	125,500.000	3,985,184		3,822,631	3,822,631	(551,044)			162,552	162,552		134,454
743263-10-5	PROGRESS ENERGY INC	12/12/2002	MERRILL LYNCH, INC	10,900.000	467,775		515,219	515,219	24,392			(47,444)	(47,444)		15,097
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP, INC	08/12/2002	Various	18,400.000	677,678		647,828	647,828	(128,468)			29,849	29,849		13,932
745310-10-2	PUGET ENERGY, INC	08/19/2002	Various	8,900.000	189,091		232,319	232,319	37,498			(43,228)	(43,228)		6,944
748356-10-2	QUESTAR CORP	08/19/2002	Various	15,100.000	357,735		467,123	467,123	88,868			(109,388)	(109,388)		4,356
74956K-10-4	R G S ENERGY GROUP, INC	08/01/2002	Various	12,600.000	496,751		417,605	417,605	(56,155)			79,145	79,145		10,800
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY	10/21/2002	Various	14,700.000	407,787		415,083	415,083	5,982			(7,296)	(7,296)		12,568
816851-10-9	SEMPRA ENERGY	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,300.000	120,392		135,599	135,599	5,484			(15,207)	(15,207)		1,325
826428-10-4	SIERRA PACIFIC RESOURCES	12/12/2002	Various	15,700.000	127,392		251,308	251,308	15,023			(123,916)	(123,916)		2,540
842587-10-7	SOUTHERN CO	11/12/2002	Various	17,400.000	431,216		281,093	281,093	(159,997)			150,123	150,123		5,829
844030-10-6	SOUTHERN UNION CO	06/13/2002	Various	7,200.000	115,256		175,086	175,086	39,294			(59,830)	(59,830)		
844895-10-2	SOUTHWEST GAS CORP	06/13/2002	Various	2,700.000	64,367		55,785	55,785	(4,560)			8,582	8,582		820
845467-10-9	SOUTHWESTERN ENERGY CO	06/13/2002	Various	4,500.000	56,300		57,461	57,461	10,661			(1,161)	(1,161)		
872375-10-0	TECO ENERGY, INC	10/15/2002	Various	11,900.000	236,581		356,118	356,118	43,862			(119,537)	(119,537)		9,999
891539-10-8	TOUCH AMERICA HOLDINGS INC	02/08/2002	Various	39,294.000	164,407		913,630	332,820	106,880			(168,413)	(168,413)		
873168-10-8	TXU CORPORATION (HLDG)	11/08/2002	Various	266,100.000	10,968,069		10,184,588	10,184,588	(2,362,027)			783,481	783,481		316,260
902681-10-5	U G I CORP	06/13/2002	Various	3,400.000	99,879		83,605	83,605	(19,075)			16,274	16,274		3,391
902748-10-2	UIL HOLDINGS CORPORATION	06/13/2002	Various	2,300.000	122,614		109,211	109,211	(8,779)			13,403	13,403		4,104
92240G-10-1	VECTREN CORPORATION	08/19/2002	Various	8,000.000	192,063		183,167	183,167	(8,673)			8,896	8,896		4,002
95709T-10-0	WESTERN ENERGY INC	12/12/2002	Various	9,500.000	118,671		216,279	216,279	52,879			(97,607)	(97,607)		7,500
958259-10-3	WESTERN GAS RESOURCES, INC	10/21/2002	Various	5,800.000	198,707		217,152	217,152	29,696			(18,445)	(18,445)		640
92924F-10-6	WGL HOLDINGS INC	06/17/2002	Various	17,300.000	443,784		483,402	483,402	(19,509)			(39,619)	(39,619)		10,371
969457-10-0	WILLIAMS COS., INC	06/11/2002	Various	37,800.000	396,900		1,282,453	1,282,453	317,797			(885,553)	(885,553)		10,600
976657-10-6	WISCONSIN ENERGY CORP	12/12/2002	Various	19,900.000	480,368		413,538	413,538	(35,406)			66,830	66,830		9,080
98389B-10-0	XCEL ENERGY INC	10/15/2002	Various	29,300.000	389,559		749,184	749,184	(63,598)			(359,625)	(359,625)		30,206
Totals - United States					70,895,021	XXX	85,743,264	84,621,177	(2,197,109)			(13,726,156)	(13,726,156)	XXX	1,423,839
OTHER COUNTRIES															
F58653-11-8	SUEZ	12/25/2002	Various	20,390.000	590,129		781,192	781,192	47,167	126,689	(146,314)	(44,748)	(191,063)		
D85916-10-0	E.ON AG	02/12/2002	BERENBERG BANK	18,010.000	893,388		532,267	532,267	(715,043)	310,791	(137,772)	498,893	361,121		3,484
D69671-11-9	SIEMANS AG	02/12/2002	BERENBERG BANK	18,720.000	1,086,968		862,458	862,458	(737,438)	367,335	(209,826)	434,335	224,509		16,540
Y1660Q-10-4	CHINA LIGHT AND POWER	04/18/2002	CREDT LYONNAIS SECURITIES	329,124.000	1,265,274		1,423,871	1,423,871	154,668	7,012	(9,815)	(148,782)	(158,597)		27,361
500631-10-6	KOREA ELEC POWER CO- ADR	10/15/2002	Various	111,000.000	969,092		1,141,541	1,141,541	125,891			(172,449)	(172,449)		23,055
X67925-11-9	ELECT DE PORTUGAL	04/03/2002	Various	135,450.000	278,586		670,884	361,083	5,338	63,850	(69,120)	(13,376)	(82,497)		
E41222-11-3	ENDESA SA	02/12/2002	SALOMON SMITH BARNEY	74,410.000	1,092,794		228,632	228,632	(1,680,571)	745,431	(91,744)	955,906	864,162		17,269
G79314-12-9	SCOTTISH POWER	03/20/2002	Various	144,400.000	917,236		781,751	781,751	(76,757)	59,976	(65,831)	201,316	135,485		15,554
G8857W-10-9	THUS GROUP PLC	03/28/2002	FRACTION	0.960			0	0				(0)	(0)		
Totals - Other Countries					7,093,467	XXX	6,422,597	6,112,795	(2,876,747)	1,681,083	(730,422)	1,711,093	980,672	XXX	103,263
6699999 - Common Stocks - Public Utilities					77,988,488	XXX	92,165,861	90,733,972	(5,073,855)	1,681,083	(730,422)	(12,015,062)	(12,745,484)	XXX	1,527,101
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES															
00817Y-10-8	AETNA INC	02/07/2002	MORGAN STANLEY DEAN WITTER	3,700.000	129,530		85,746	85,746	(36,317)			43,784	43,784		
001055-10-2	AFLAC CORP	07/24/2002	Various	13,700.000	338,899		326,443	326,443	(10,029)			12,456	12,456		
019754-10-0	ALLAMERICA FINC. CORP	06/17/2002	MORGAN STANLEY DEAN WITTER	7,300.000	329,734		438,438	438,438	113,223			(108,704)	(108,704)		
025932-10-4	AMERICAN FINANCIAL GROUP INC	08/19/2002	Various	6,200.000	150,332		152,798	152,798	588			(2,466)	(2,466)		1,775
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC	10/23/2002	Various	304,400.000	21,611,570		22,245,051	22,245,051	(1,924,309)			(633,482)	(633,482)		8,465

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
03073E-10-5	AMERISOURCEBERGEN CORP	09/06/2002	Various	123,800.000	8,287,716		7,295,334	7,295,334	(572,156)			992,382	992,382		3,095
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	82,584		103,751	103,751				(21,166)	(21,166)		
032165-10-2	AMSOUTH BANCORP	02/07/2002	MORGAN STANLEY DEAN WITTER	9,700.000	195,711		293,032	293,032	109,702			(97,321)	(97,321)		2,134
032839-10-2	ANCHOR BANCORP WISCONSIN	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	69,445		59,730	59,730	1,188			9,715	9,715		470
037389-10-3	AON CORP	12/12/2002	Various	8,100.000	240,764		301,028	301,028	13,316			(60,264)	(60,264)		1,238
045487-10-5	ASSOCIATED BANC-CORP	12/12/2002	Various	12,100.000	426,981		293,421	293,421	(133,588)			133,560	133,560		9,641
046265-10-4	ASTORIA FINANCIAL CORP	12/12/2002	Various	14,400.000	465,733		308,490	308,490	(72,534)			157,244	157,244		5,462
060505-10-4	BANK OF AMERICA CORP	07/18/2002	Various	264,100.000	16,088,779		13,359,658	13,359,658	(3,265,437)			2,729,121	2,729,121		66,660
062540-10-9	BANK OF HAWAII CORP	12/12/2002	Various	14,200.000	405,068		203,283	203,283	(164,355)			201,785	201,785		5,063
064057-10-2	BANK OF NEW YORK CO., INC	12/12/2002	Various	59,800.000	1,901,294		1,712,567	1,712,567	(727,273)			188,727	188,727		29,659
06423A-10-3	BANK ONE CORPORATION	08/08/2002	Various	311,500.000	12,351,863		10,573,077	10,573,077	(1,590,998)			1,778,786	1,778,786		109,893
06646R-10-7	BANKNORTH GROUP INC	08/19/2002	Various	20,600.000	534,846		387,427	387,427	(76,485)			147,419	147,419		6,216
054937-10-7	BB&T CORPORATION	02/07/2002	MORGAN STANLEY DEAN WITTER	10,200.000	356,174		404,536	404,536	36,214			(48,363)	(48,363)		2,652
125509-10-9	C I G N A CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	4,000.000	358,174		301,238	301,238	(69,362)			56,936	56,936		1,280
160903-10-0	CHARTER ONE FINL	12/12/2002	Various	6,500.450	186,887		159,456	159,456	(17,031)			27,431	27,431		1,894
170228-10-0	CHITTENDEN CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,200.000	116,764		102,829	102,829	(13,091)			13,935	13,935		1,418
170388-10-2	CHOICEPOINT INC	08/19/2002	Various	20,176.830	634,864		437,618	437,618	(100,975)			197,246	197,246		
171232-10-1	CHUBB CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	4,500.000	304,528		299,031	299,031	(11,469)			5,498	5,498		1,530
172967-10-1	CITIGROUP INC	10/30/2002	Various	697,600.000	28,216,838		25,908,511	26,043,494	(8,909,307)			2,173,344	2,173,344		230,524
178566-10-5	CITY NATIONAL CORP	08/19/2002	Various	8,700.000	459,875		287,480	287,480	(120,115)			172,395	172,395		3,491
195493-30-9	COLONIAL BANCGROUP INC	08/19/2002	Various	11,700.000	161,932		166,851	166,851	1,998			(4,919)	(4,919)		3,471
200340-10-7	COMERICA, INC	10/09/2002	Various	4,000.000	217,829		192,902	192,902	(36,298)			24,927	24,927		1,760
200519-10-6	COMMERCE BANCORP INC	08/19/2002	Various	8,860.000	406,748		265,719	265,719	(82,833)			141,029	141,029		2,964
201647-10-4	COMMERCIAL FEDERAL CORP	08/20/2002	Various	12,600.000	333,183		291,838	291,838	(4,262)			41,344	41,344		2,236
203902-10-1	COMMUNITY FIRST BANKSHARES	06/13/2002	MORGAN STANLEY DEAN WITTER	6,100.000	154,160		137,357	137,357	(19,352)			16,803	16,803		1,710
20449H-10-9	COMPASS BANKSHARES	08/19/2002	Various	15,200.000	488,630		296,581	296,581	(133,579)			192,049	192,049		8,796
206197-10-5	CONCORD EFS INC	11/08/2002	Various	36,200.000	681,340		648,717	648,717	(537,919)			32,623	32,623		
208464-10-7	CONSECO, INC	07/30/2002	Various	28,000.000	43,808		677,034	473,015	348,135			(429,207)	(429,207)		
229899-10-9	CULLEN FROST BANKERS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	7,400.000	260,135		240,859	240,859	12,347			19,275	19,275		2,349
247131-10-5	DELPHI FINANCIAL GROUP	06/13/2002	Various	3,100.000	119,766		162,758	162,758	59,528			(42,993)	(42,993)		322
254290-10-2	DIME BANCORP INC	01/04/2002	CANTOR, FITZGERALD & CO	40,700.000	1,490,384		944,516	944,516	(523,940)			545,868	545,868		
261018-10-5	DOWNEY FINANCIAL CORP	06/13/2002	Various	4,100.000	198,708		179,567	179,567	10,442			19,141	19,141		639
27579R-10-4	EAST WEST BANCORP INC	06/13/2002	Various	3,800.000	118,870		76,109	76,109	(21,741)			42,761	42,761		446
316326-10-7	FIDELITY NAT FINL CORP	12/12/2002	Various	17,300.000	502,246		498,903	498,903	48,015			3,343	3,343		3,440
316773-10-0	FIFTH THIRD BANCORP	11/08/2002	Various	21,500.000	1,349,214		1,060,402	1,060,402	(258,193)			288,812	288,812		8,467
318522-30-7	FIRST AMERICAN CORP	06/13/2002	Various	8,100.000	167,557		66,205	66,205	(85,589)			101,352	101,352		1,047
318672-10-2	FIRST BANCORP	06/13/2002	Various	4,200.000	138,565		58,357	58,357	(61,343)			80,208	80,208		1,139
337907-10-9	FIRST FED FINANCIAL	06/13/2002	Various	2,200.000	59,882		64,274	64,274	7,888			(4,392)	(4,392)		
320867-10-4	FIRST MIDWEST BANCORP	06/13/2002	Various	7,700.000	214,051		188,393	188,393	(36,370)			25,658	25,658		2,278
337162-10-1	FIRST TENNESSEE NATIONAL CORP	12/12/2002	Various	44,900.000	1,707,688		1,035,785	1,035,785	(592,289)			671,903	671,903		22,525
337477-10-3	FIRST VIRGINIA BANKS, INC	12/12/2002	Various	7,000.000	322,306		247,105	247,105	(50,687)			75,201	75,201		5,900
337915-10-2	FIRSTMERIT CORP	08/19/2002	Various	14,100.000	378,131		327,155	327,155	(54,814)			50,976	50,976		5,184
339030-10-8	FLEET BOSTON FINANCIAL CORPORATION	11/13/2002	Various	687,200.000	22,455,344		24,323,290	24,323,290	645,043			(1,867,946)	(1,867,946)		296,485
357288-10-9	FREMONT GENERAL CORP	06/13/2002	Various	9,600.000	44,659		145,297	145,297	70,225			(100,639)	(100,639)		526
361475-10-6	GBC BANCORP	06/13/2002	Various	1,500.000	42,045		52,688	52,688	8,438			(10,643)	(10,643)		312
381197-10-2	GOLDEN STATE BANCORP	11/13/2002	Various	50,100.000	1,804,130		1,489,974	1,489,974	179,859			314,156	314,156		15,940
381317-10-6	GOLDEN WEST FINANCIAL CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	4,100.000	252,573		122,311	122,311	(118,974)			130,262	130,262		
38141G-10-4	GOLDMAN SACHS	10/03/2002	Various	61,200.000	3,975,195		4,103,399	4,103,399				(128,204)	(128,204)		
391648-10-2	GREATER BAY BANCORP	08/19/2002	Various	11,000.000	325,942		357,543	357,543	43,163			(31,601)	(31,601)		2,548
395384-10-0	GREENPOINT FINANCIAL CORP	12/12/2002	Various	17,000.000	803,066		508,031	508,031	(99,719)			295,035	295,035		8,700
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	5,800.000	366,365		188,299	188,299	(176,115)			178,066	178,066		1,508
404132-10-2	HCC INSURANCE HOLDINGS INC	08/19/2002	Various	14,500.000	369,878		414,747	414,747	15,272			(44,869)	(44,869)		1,806
428656-10-2	HIBERNIA CORP	08/22/2002	Various	22,100.000	448,506		258,080	258,080	(135,079)			190,426	190,426		7,392
444165-10-4	HUDSON UNITED BANCORP	06/13/2002	Various	6,500.000	192,023		199,114	199,114	12,564			(7,091)	(7,091)		2,592
446150-10-4	HUNTINGTON BANCSHARES, INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	6,500.000	111,073		196,149	196,149	84,414			(85,076)	(85,076)		1,040
461915-10-0	INVESTORS FINANCIAL SERVICES CORP	08/19/2002	Various	8,200.000	313,124		410,072	410,072	102,195			(96,948)	(96,948)		334
475070-10-8	JEFFERSON-PILOT CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	4,000.000	185,012		164,502	164,502	(20,578)			20,510	20,510		
46625H-10-0	JP MORGAN CHASE & COMPANY	12/17/2002	Various	466,248.000	13,964,391		18,079,310	18,079,310	2,022,689			(4,114,919)	(4,114,919)		176,543
493267-10-8	KEYCORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	11,000.000	257,506		345,376	345,376	77,636			(87,869)	(87,869)		
514936-10-3	LANDAMERICA FINANCIAL GROUP	06/13/2002	Various	1,600.000	49,139		55,485	55,485	9,565			(6,346)	(6,346)		120
527288-10-4	LEUCADIA NATIONAL CORP	10/21/2002	Various	17,200.000	581,937		568,116	568,116	71,552			13,821	13,821		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
534187-10-9	LINCOLN NATIONAL CORP	04/24/2002	Various	210,200.000	10,431,957		7,962,945	7,962,945	(2,246,469)			2,469,012	2,469,012		116,640
55261F-10-4	M&T BANK CORP	09/06/2002	Various	22,600.000	1,891,198		1,404,409	1,404,409	(242,001)			486,789	486,789		10,375
55261R-10-8	MAF BANCORP	06/13/2002	Various	3,000.000	104,723		79,412	79,412	(9,088)			25,311	25,311		810
571834-10-0	MARSHALL & ILSLEY CORP	02/08/2002	Various	33,300.000	1,991,153		1,611,728	1,611,728	(495,496)			379,425	379,425		
55262C-10-0	MBIA INC	02/07/2002	MERRILL LYNCH, INC	3,800.000	199,994		167,094	167,094	(36,700)			32,900	32,900		570
55262L-10-0	MBNA CORP	07/25/2002	Various	21,900.000	697,524		567,913	567,913	(202,967)			129,611	129,611		1,971
587405-10-1	MERCANTILE BANKSHARES CORP	08/19/2002	Various	13,200.000	540,333		491,728	491,728	(76,400)			48,605	48,605		3,930
591598-10-7	METRIS COMPANIES INC	08/22/2002	Various	16,400.000	98,002		434,451	434,451	12,807			(336,449)	(336,449)		284
601148-10-9	MILLS CORP	10/02/2002	Various	7,000.000	252,303		226,913	226,913	44,703			25,390	25,390		
615337-10-2	MONY GROUP INC	09/06/2002	Various	17,200.000	486,435		752,942	752,942	158,338			(266,507)	(266,507)		
628351-10-8	MUTUAL RISK MANAGEMENT	02/22/2002	Various	16,300.000	19,094		227,281	227,281	108,291			(208,187)	(208,187)		163
635405-10-3	NATIONAL CITY CORP	02/07/2002	MERRILL LYNCH, INC	15,700.000	424,572		462,057	462,057	2,989			(37,485)	(37,485)		4,632
63545P-10-4	NATIONAL COMMERCE FINANCIAL CORP	08/19/2002	Various	28,200.000	756,048		591,143	591,143	(122,317)			164,905	164,905		10,380
638612-10-1	NATIONWIDE FINANCIAL	01/09/2002	INVESTMENT TECHNOLOGY GROUP, INC	116,700.000	4,826,161		3,850,239	3,850,239	(988,143)			975,922	975,922		14,004
648053-10-6	NEW PLAN EXCEL REALTY TRUST	12/02/2002	Various	39,000.000	739,751		733,761	733,761	(5,620)			5,990	5,990		47,231
649445-10-3	NEW YORK COMMUNITY BANCORP INC	12/12/2002	Various	37,000.000	1,070,778		847,145	847,145	(21,253)			223,632	223,632		14,748
659424-10-5	NORTH FORK BANCORPORATION	07/17/2002	Various	55,700.000	2,106,626		1,108,638	1,108,638	(673,205)			997,988	997,988		25,152
665859-10-4	NORTHERN TRUST CO	06/17/2002	Various	19,100.000	952,300		938,759	938,759	(211,443)			13,541	13,541		7,803
67019E-10-7	NSTAR	11/08/2002	Various	7,600.000	322,916		322,169	322,169	(18,691)			748	748		10,812
677240-10-3	OHIO CAS CORP	12/12/2002	Various	13,300.000	251,681		119,546	119,546	(88,043)			132,135	132,135		
680223-10-4	OLD REPUBLIC INTL CORP	08/19/2002	Various	17,500.000	541,789		474,266	474,266	(15,909)			67,523	67,523		4,061
693475-10-5	PNC FINANCIAL SERVICES GROUP	07/22/2002	Various	7,500.000	410,940		380,965	380,965	(40,535)			29,975	29,975		3,600
743315-10-3	PROGRESSIVE CORP	10/18/2002	Various	3,200.000	350,384		394,532	394,532	46,166			(44,149)	(44,149)		98
743674-10-3	PROTECTIVE LIFE CORP	08/19/2002	Various	8,800.000	277,435		208,181	208,181	(46,403)			69,254	69,254		1,827
743859-10-0	PROVIDENT BANKSHARES CORP	06/13/2002	Various	3,500.000	84,971		78,211	78,211	(6,839)			6,760	6,760		1,264
743866-10-5	PROVIDENT FINANCIAL GROUP	12/12/2002	Various	5,500.000	146,905		172,801	172,801	28,261			(25,897)	(25,897)		3,192
749607-10-7	R L I CORP	06/13/2002	Various	1,200.000	57,992		52,536	52,536	(1,464)			5,456	5,456		336
750236-10-1	RADIAN GROUP INC	08/19/2002	Various	15,700.000	739,905		510,850	510,850	(163,465)			229,055	229,055		582
758940-10-0	REGIONS FINANCIAL	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,700.000	176,721		232,033	232,033	61,375			(55,312)	(55,312)		1,596
766570-10-5	RIGGS NATIONAL CORP	06/13/2002	Various	4,900.000	68,311		85,137	85,137	16,684			(16,826)	(16,826)		425
778162-10-7	ROSLYN BANCORP	12/12/2002	Various	20,200.000	434,427		302,969	302,969	(50,531)			131,459	131,459		5,060
786429-10-0	SAFECO CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,300.000	103,273		131,796	131,796	29,001			(28,524)	(28,524)		611
78402P-10-4	SCPIE HOLDINGS INC	06/13/2002	Various	1,600.000	19,868		51,414	51,414	4,614			(31,546)	(31,546)		160
811700-10-6	SEACOST FINANCIAL	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	50,397		48,590	48,590				1,807	1,807		220
816300-10-7	SELECTIVE INSURANCE GROUP	06/13/2002	Various	4,900.000	119,336		91,949	91,949	(14,529)			27,388	27,388		1,080
827064-10-6	SILICON VY BANCSHARES	12/12/2002	Various	9,500.000	204,064		379,733	379,733	125,798			(175,668)	(175,668)		
837841-10-5	SOUTH FINANCIAL GROUP INC	06/13/2002	Various	5,300.000	112,040		111,752	111,752	17,677			288	288		1,104
844730-10-1	SOUTHTRUST CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	8,700.000	208,132		174,272	174,272	(40,357)			33,860	33,860		1,218
84476R-10-9	SOUTHWEST BANCORP	06/13/2002	Various	3,500.000	109,034		103,430	103,430	(2,515)			5,604	5,604		
845905-10-8	SOVEREIGN BANCORP, INC	12/12/2002	Various	792,200.000	11,015,754		6,572,076	6,572,076	(3,129,142)			4,443,678	4,443,678		20,550
792860-10-8	ST. PAUL COMPANIES, INC	10/18/2002	Various	15,200.000	576,370		498,758	498,758	(169,586)			77,611	77,611		12,608
857477-10-3	STATE STREET CORP	10/18/2002	Various	27,800.000	1,255,743		535,555	535,555	(916,995)			720,188	720,188		7,987
857550-10-7	STATEN ISLAND BANCORP	11/07/2002	Various	16,400.000	308,844		200,622	200,622	(66,862)			108,222	108,222		4,561
867914-10-3	SUNTRUST BANKS, INC	10/18/2002	Various	17,700.000	1,070,046		1,227,444	1,227,444	117,654			(157,398)	(157,398)		13,029
869099-10-1	SUSQUEHANNA BANCSHARES INC	06/13/2002	Various	4,900.000	111,310		121,590	121,590	19,425			(10,280)	(10,280)		1,700
87161C-10-5	SYNOVUS FINANCIAL CORP	08/12/2002	Various	21,700.000	535,205		462,016	462,016	(81,569)			73,189	73,189		7,015
872275-10-2	TCF FINANCIAL	09/06/2002	Various	365,100.000	18,740,093		14,141,889	14,141,889	(3,375,609)			4,598,203	4,598,203		112,585
69344M-10-1	THE PMI GROUP INC	08/19/2002	Various	10,000.000	592,319		236,082	236,082	(299,998)			356,237	356,237		832
891027-10-4	TORCHMARK CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,300.000	121,601		80,488	80,488	(49,301)			41,113	41,113		297
898349-10-5	TRUSTCO BANK CORP NY	06/13/2002	Various	8,200.000	97,052		114,997	114,997	11,923			(17,945)	(17,945)		3,030
902973-30-4	U.S. BANCORP	10/08/2002	Various	632,800.000	11,850,565		13,972,037	13,972,037	727,533			(2,121,473)	(2,121,473)		356,394

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
902737-10-5	UICI COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	79,986		83,555	83,555				(3,569)	(3,569)		
908068-10-9	UNION PLANTERS CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,500.000	155,902		164,320	164,320	6,365			(8,418)	(8,418)		1,750
909907-10-7	UNITED BANKSHARES	06/13/2002	Various	5,700.000	161,447		146,775	146,775	(17,727)			14,672	14,672		2,622
91529Y-10-6	UNUM PROVIDENT CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,200.000	170,623		337,796	337,796	173,434			(167,173)	(167,173)		915
929903-10-2	WACHOVIA CORP	12/18/2002	Various	4,854.215	156,100.000		4,976,088	4,976,088	(50,919)			(121,874)	(121,874)		
938824-10-9	WASHINGTON FEDERAL	06/13/2002	Various	8,100.000	208,771		206,606	206,606	(2,212)			2,164	2,164		3,286
939322-10-3	WASHINGTON MUTUAL	09/13/2002	Various	11,800.000	377,834		260,179	260,179	(125,681)			117,655	117,655		2,950
947890-10-9	WEBSTER FINANCIAL CORP	12/12/2002	Various	10,600.000	388,541		249,458	249,458	(84,760)			139,083	139,083		4,766
949746-10-1	WELLS FARGO & CO	10/23/2002	Various	576,000.000	26,635,952		23,789,916	23,789,916	(1,291,704)			2,846,035	2,846,035		102,960
957090-10-3	WESTAMERICA BANCORPORATION	08/19/2002	Various	8,400.000	354,240		287,792	287,792	(44,596)			66,448	66,448		3,674
966612-10-3	WHITNEY HOLDING CORP	06/13/2002	Various	4,200.000	150,147		121,123	121,123	(13,351)			29,024	29,024		2,576
971807-10-2	WILMINGTON TRUST CORPORATION	08/19/2002	Various	8,800.000	483,404		413,893	413,893	(76,760)			69,512	69,512		8,537
989701-10-7	ZIONS UTAH BANCORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	123,802		137,878	137,878	11,686			(14,076)	(14,076)		
Totals - United States					263,101,229	XXX	242,073,765	242,004,728	(30,651,737)			21,096,500	21,096,500	XXX	2,053,638
OTHER COUNTRIES															
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	08/19/2002	Various	138,690.000	2,326,253		2,288,868	2,288,868	(143,676)	319,186	(242,382)	279,767	37,385		31,080
Q97417-10-1	WESTPAC BANKING CORP	05/14/2002	Various	295,410.000	2,395,786		1,743,608	1,743,608	(1,829,874)	1,191,090	(536,804)	1,188,981	652,178		
B4745J-10-8	FORTIS BANK (NED) STRIP VVPR	11/12/2002	PETERCAM	8,095.000	1							1	1		
G3223R-10-8	EVEREST RE GROUP LTD	08/19/2002	Various	9,000.000	541,242		540,469	540,469	(95,831)			774	774		1,168
G9032C-10-9	TRENWICK GROUP LTD	11/19/2002	Various	6,850.000	20,705		179,549	179,549	109,884			(158,843)	(158,843)		904
K28155-10-7	DANSKE BANK	02/12/2002	ALFRED BERG INC	28,330.000	435,514		173,149	173,149	(396,834)	115,369	(37,186)	299,551	262,365		
F06106-10-2	AXA	02/12/2002	JPP EUROSECURITIES	47,780.000	885,176		781,020	781,020	(691,586)	470,564	(254,387)	358,543	104,156		24,820
F07875-19-2	BNP PARIBAS S.A	02/12/2002	JPP EUROSECURITIES	18,010.000	1,648,997		1,513,971	1,513,971	(457,162)	369,288	(305,500)	440,526	135,026		4,387
F43638-14-1	SOCIETE GENERALE	12/03/2002	Various	48,530.000	2,730,566		2,450,805	2,450,805	(725,236)	510,046	(393,514)	673,275	279,761		20,299
F92124-10-0	TOTAL FINA ELF-B	12/03/2002	Various	15,270.000	2,149,129		1,030,044	1,030,044	(1,753,396)	619,540	(157,647)	1,276,733	1,119,085		
D03080-11-2	ALLIANZ	08/21/2002	BERENBERG BANK	10,280.000	1,713,756		3,399,236	3,399,236	517,954	515,709	(472,548)	(1,212,931)	(1,685,479)		10,518
D08064-10-3	BAYERISCHE HYPO AND VEREINSBANK	11/25/2002	Various	36,250.000	751,311		1,379,591	1,379,591	(57,922)	362,265	(281,941)	(346,338)	(628,280)		21,113
D15642-10-7	COMMERZBANK AG	11/25/2002	BERENBERG BANK	106,320.000	1,174,646		3,818,484	2,745,384	826,326	276,415	(238,037)	(1,332,702)	(1,570,739)		38,102
D55535-10-4	MUNCHENER RUCK	12/25/2002	Various	4,540.000	1,079,712		1,074,248	1,074,248	(527,243)	385,271	(272,928)	278,391	5,464		1,501
X1687N-11-9	ALPHA BANK	12/25/2002	Various	5,900.000	96,460		432,270	432,270	301,142	25,967	(91,761)	(244,049)	(335,810)		
T02772-13-4	ALLEANZA	12/25/2002	Various	129,390.000	1,214,266		1,655,418	1,655,418	121,540	111,105	(147,192)	(293,960)	(441,152)		
T1700N-10-9	BANCA INTESA SPA	12/25/2002	Various	288,860.000	677,654		1,239,699	1,239,699	281,207	231,143	(315,672)	(246,373)	(562,045)		
T3643A-14-5	ENI SPA	02/12/2002	UNICREDITO ITALIANO	61,680.000	809,925		715,301	715,301	(279,918)	221,973	(169,175)	263,798	94,624		
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A	04/03/2002	Various	104,834.000	361,108		674,637	674,637	166,085	83,859	(125,392)	(188,137)	(313,529)		
V27915-10-3	DBS GROUP HOLDINGS LTD	11/14/2002	Various	161,305.000	1,131,024		926,490	679,670	(695,220)	169,363	(19,447)	470,801	451,354		16,804
Y64248-11-8	OVERSEAS CHINESE BANK	08/15/2002	Various	136,126.000	893,736		696,135	382,114	(625,391)	196,575	(31,682)	543,304	511,622		6,130
E15870-34-3	BANCO SANTANDER CENTRAL HISP	12/25/2002	Various	119,840.000	926,214		1,615,619	1,615,619	383,032	228,327	(322,670)	(366,735)	(689,405)		11,923
W25381-14-1	SKAND ENSKILDA A	02/12/2002	ALFRED BERG INC	101,900.000	889,470		1,087,708	1,087,708	(120,033)	280,033	(259,341)	61,103	(198,238)		
W90937-11-6	SVENSKA HANDELSBANKEN A FREE	02/12/2002	ALFRED BERG INC	112,600.000	1,600,093		636,680	636,680	(1,487,977)	471,569	(145,544)	1,108,957	963,412		
G4917N-10-6	AMVESCAP PLC	08/20/2002	Various	348,300.000	3,190,763		3,672,019	3,672,019	(1,909,910)	514,512	(264,797)	(216,459)	(481,256)		23,125
G08036-12-4	BARCLAYS	12/03/2002	Various	130,300.000	2,644,633		1,900,452	1,900,452	(1,333,785)	404,304	(239,654)	983,834	744,181		47,528
G15596-11-0	BP PLC	02/12/2002	BRIDGE TRADING CO	211,800.000	1,655,733		1,661,504	1,661,504	(221,819)	239,755	(238,161)	232,391	(5,771)		
G4634U-16-9	HSBC PLC	12/03/2002	Various	221,550.000	2,504,930		2,058,581	2,058,581	(910,404)	372,418	(239,555)	685,904	446,349		19,785
Totals - Other Countries					36,448,802	XXX	39,345,553	37,711,613	(11,556,048)	8,685,646	(5,802,917)	4,540,106	(1,262,811)	XXX	279,186
6799999 - Common Stocks - Banks, Trust and Insurance Companies					299,550,031	XXX	281,419,318	279,716,342	(42,207,785)	8,685,646	(5,802,917)	25,636,606	19,833,689	XXX	2,332,823
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES															
885535-10-4	3 COM CORP	11/08/2002	Various	71,500.000	358,061		1,214,027	406,120	(50,050)			(48,059)	(48,059)		
88579Y-10-1	3M COMPANY	02/07/2002	MERRILL LYNCH, INC	10,200.000	1,123,610		383,642	383,642	(822,100)			739,968	739,968		
350865-10-1	4 KIDS ENTERTAINMENT INC	06/13/2002	Various	1,600.000	27,901		32,800	32,800	752			(4,899)	(4,899)		
65440K-10-6	99 CENTS ONLY STORES	08/19/2002	Various	9,667.330	271,154		180,801	180,801	(112,787)			90,353	90,353		
000361-10-5	A A R CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,500.000	45,589		82,869	82,869	42,324			(37,280)	(37,280)		195
001765-10-6	A M R CORP	08/12/2002	Various	246,400.000	2,546,938		4,936,898	4,936,898	(557,822)			(2,389,960)	(2,389,960)		
002535-20-1	AARONS RENTS	06/13/2002	Various	1,100.000	22,904		19,788	19,788	1,858			3,116	3,116		38
002824-10-0	ABBOTT LABORATORIES	12/05/2002	Various	342,900.000	16,538,230		14,937,151	14,937,151	(4,179,524)			1,601,079	1,601,079		183,869
000957-10-0	ABM INDUSTRIES	06/13/2002	MORGAN STANLEY DEAN WITTER	5,900.000	113,667		104,993	104,993	(1,597)			8,674	8,674		1,098
00437V-10-4	ACCREDO HEALTH	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	180,868		112,908	112,908	(22,072)			67,959	67,959		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
004934-10-5	ACTEL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	61,193		77,394	77,394	19,655			(16,200)	(16,200)		
004933-10-7	ACTION PERFORMANCE CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	57,142		63,648	63,648	14,672			(6,506)	(6,506)		
004930-20-2	ACTIVISION	08/19/2002	Various	5,400.000	150,643		133,598	133,598				17,045	17,045		
00508Y-10-2	ACUITY BRANDS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	76,379		71,485	71,485	8,565			4,893	4,893		1,350
005125-10-9	ACXIOM CORP	02/13/2002	CANTOR, FITZGERALD & CO	3,300.000	45,209		128,149	128,149	70,498			(82,940)	(82,940)		
005313-20-0	ADAC LABS	01/07/2002	DISTRIBUTION		12,116							12,116	12,116		
00651F-10-8	ADAPTEC INC	06/13/2002	MORGAN STANLEY DEAN WITTER	12,500.000	150,956		114,242	114,242	(67,008)			36,715	36,715		
007094-10-5	ADMINISTAFF INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	47,271		66,215	66,215	(24,238)			(18,944)	(18,944)		
00724F-10-1	ADOBE SYSTEMS INC	06/20/2002	Various	169,500.000	5,758,614		5,502,570	5,502,570	239,595			256,044	256,044		4,160
00738A-10-6	ADTRAN INC	08/19/2002	Various	5,400.000	116,971		212,606	212,606	74,798			(95,635)	(95,635)		
007973-10-0	ADVANCED ENERGY INDUSTRIES	06/13/2002	MORGAN STANLEY DEAN WITTER	4,300.000	112,530		120,363	120,363	5,811			(7,833)	(7,833)		
00754A-10-5	ADVANCED FIBRE COMM	08/19/2002	Various	12,300.000	214,296		299,116	299,116	81,775			(84,820)	(84,820)		
00753T-10-5	ADVANCED MARKETING SERVICE INC	06/13/2002	Various	2,200.000	38,792		42,632	42,632	2,482			(3,839)	(3,839)		64
007903-10-7	ADVANCED MICRO DEVICES, INC	12/31/2002	Various	8,100.000	111,493		159,678	159,678	31,212			(48,185)	(48,185)		
00755F-10-3	ADVANCED TISSUE SCIENCES, INC	06/14/2002	Various	21,200.000	29,796		68,761	68,761	(23,671)			(38,965)	(38,965)		
00790K-10-9	ADVANCEPCS	10/21/2002	Various	12,700.000	307,352		450,569	450,569	77,824			(143,217)	(143,217)		
007974-10-8	ADVENT SOFTWARE	09/06/2002	Various	8,400.000	198,078		548,016	548,016	128,436			(349,938)	(349,938)		
007585-10-2	ADVO INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	113,936		118,479	118,479	(10,521)			(4,544)	(4,544)		
007768-10-4	AEROFLEX INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,800.000	83,850		123,760	123,760	(4,964)			(39,910)	(39,910)		
008190-10-0	AFFILIATED COMPUTER SERV	11/08/2002	Various	13,000.000	759,345		547,738	547,738	(258,850)			211,607	211,607		
001084-10-2	AGCO CORP	10/21/2002	Various	9,500.000	189,308		98,290	98,290	(51,620)			91,018	91,018		
00846U-10-1	AGILENT TECHNOLOGIES	10/18/2002	MORGAN STANLEY DEAN WITTER	16,100.000	364,305		544,790	544,790	85,779			(180,485)	(180,485)		
001204-10-6	AGL RESOURCES INC	08/19/2002	Various	13,900.000	310,245		310,757	310,757	(9,221)			(511)	(511)		6,858
009158-10-6	AIR PRODUCTS & CHEMICALS, INC	02/07/2002	MORGAN STANLEY DEAN WITTER	5,900.000	270,470		247,667	247,667	(29,102)			22,802	22,802		1,180
009269-10-1	AIRBORNE, INC	08/19/2002	Various	9,200.000	164,166		87,415	87,415	(49,021)			76,751	76,751		717
009363-10-2	AIRGAS INC	10/21/2002	Various	12,300.000	197,487		94,579	94,579	(91,397)			102,908	102,908		
001547-10-8	AK STEEL HOLDING CORP	12/12/2002	Various	17,900.000	185,077		167,567	167,567	(36,135)			17,510	17,510		
011659-10-9	ALASKA AIR GROUP, INC	08/19/2002	Various	8,300.000	220,611		238,473	238,473	(3,057)			(17,862)	(17,862)		
012348-10-8	ALBANY INTERNATIONAL CORP	10/21/2002	Various	6,200.000	147,581		65,322	65,322	(69,218)			82,259	82,259		835
012653-10-1	ALBEMARLE CORP	08/19/2002	Various	7,600.000	225,811		170,596	170,596	(11,804)			55,215	55,215		2,522
013068-10-1	ALBERTO CULVER CO	10/18/2002	Various	4,800.000	245,982		118,678	118,678	(96,074)			127,304	127,304		1,044
013104-10-4	ALBERTSON'S, INC	12/12/2002	Various	15,700.000	419,628		804,769	804,769	310,376			(385,141)	(385,141)		5,776
013817-10-1	ALCOA INC	02/07/2002	MORGAN STANLEY DEAN WITTER	22,300.000	757,604		448,214	448,214	(344,551)			309,390	309,390		3,345
014482-10-3	ALEXANDER & BALDWIN, INC	10/21/2002	Various	7,200.000	172,439		193,257	193,257	1,017			(20,818)	(20,818)		3,848
01741R-10-2	ALLEGHENY TECHNOLOGIES INC	12/20/2002	Various	3,400.000	38,551		127,688	127,688	70,738			(89,137)	(89,137)		858
018091-10-8	ALLEN TELECOM INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	27,191		103,815	103,815	63,015			(76,624)	(76,624)		
018490-10-2	ALLERGAN, INC	07/01/2002	Various	3,400.000	239,372		122,349	122,349	(132,821)			117,023	117,023		
01877H-10-0	ALLIANCE SEMICONDUCTOR CORP	12/20/2002	Various	5,400.000	46,717		138,713	138,713	73,481			(91,995)	(91,995)		
018804-10-4	ALLIANT TECHSYSTEMS, INC	07/29/2002	Various	3,100.500	274,768		153,490	153,490	(62,696)			121,278	121,278		
019589-30-8	ALLIED WASTE INDUSTRIES INC	02/07/2002	MORGAN STANLEY DEAN WITTER	5,100.000	53,018		91,634	91,634	19,928			(38,616)	(38,616)		
020039-82-2	ALLTEL CORP	10/28/2002	Various	35,000.000	1,763,122		1,750,000	1,750,000				13,122	13,122		10,871
020039-10-3	ALLTEL CORP	04/26/2002	Various	94,200.000	4,851,301		5,352,994	5,352,994	(461,972)			(501,693)	(501,693)		54,026
020813-10-1	ALPHARMA INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,000.000	112,533		228,036	228,036	69,336			(115,502)	(115,502)		482
021441-10-0	ALTERA CORP	12/05/2002	Various	53,100.000	795,361		930,777	930,777	214,187			(135,416)	(135,416)		
00163T-10-9	AMB PROPERTY CORP	06/28/2002	Various	250,000.000	6,889,590		5,282,674	5,216,074	(1,283,926)			1,673,516	1,673,516		71,626
023139-10-8	AMBAC FINANCIAL GROUP	10/18/2002	Various	8,700.000	529,716		421,618	421,618	(81,764)			108,098	108,098		1,923
002896-20-7	AMBERCROMBIE & FITCH CL A	11/08/2002	Various	18,300.000	453,217		535,982	535,982	50,483			(82,764)	(82,764)		
023551-10-4	AMERADA HESS CORP	09/16/2002	Various	2,300.000	141,133		116,628	116,628	(27,122)			24,505	24,505		690
023608-10-2	AMEREN CORPORATION	02/07/2002	MORGAN STANLEY DEAN WITTER	3,500.000	147,873		149,188	149,188	1,138			(1,315)	(1,315)		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC	10/21/2002	Various	12,200.000	215,559		343,266	343,266	23,992			(127,708)	(127,708)		
025816-10-9	AMERICAN EXPRESS CO	11/05/2002	Various	56,200.000	1,975,964		1,514,602	1,514,602	(491,176)			461,361	461,361		6,248
026075-10-1	AMERICAN FINANCIAL HOLDINGS	06/13/2002	MORGAN STANLEY DEAN WITTER	3,100.000	86,880		70,680	70,680	(8,091)			16,200	16,200		972
026375-10-5	AMERICAN GREETINGS CORP., CLASS A	12/27/2002	Various	1,600.000	19,945		66,264	66,264	44,216			(46,319)	(46,319)		
027070-10-1	AMERICAN ITALIAN PASTA CO	06/13/2002	Various	2,300.000	109,061		73,753	73,753	(22,916)			35,308	35,308		
027352-10-3	AMERICAN MANAGEMENT SYSTEMS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,100.000	122,237		126,412	126,412	16,124			(4,175)	(4,175)		
029066-10-7	AMERICAN POWER CONVERSION	08/12/2002	Various	16,800.000	204,536		595,350	595,350	352,422			(390,814)	(390,814)		
029712-10-6	AMERICAN STANDARD COMPANIES	05/13/2002	Various	20,000.000	1,478,115		855,294	855,294	(509,306)			622,821	622,821		
03060R-10-1	AMERICREDIT CORP	12/12/2002	Various	13,400.000	244,082		319,490	319,490	(103,281)			(75,407)	(75,407)		
03071D-10-9	AMERIPATH INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	78,701		81,338	81,338				(2,637)	(2,637)		
031100-10-0	AMETEK INC	10/21/2002	Various	5,900.000	203,290		134,736	134,736	(53,415)			68,554	68,554		594
031162-10-0	AMGEN, INC	12/12/2002	Various	245,300.000	12,107,752		14,612,612	14,612,612	986,246			(2,504,859)	(2,504,859)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
032511-10-7	ANADARKO PETROLEUM CORP	12/12/2002	Various	6,900.000	328,416		479,155	479,155	(86,890)			(150,739)	(150,739)		163
032654-10-5	ANALOG DEVICES, INC	08/07/2002	Various	9,200.000	369,742		261,499	261,499	(146,889)			108,244	108,244		
032657-20-7	ANALOGIC CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,200.000	92,807		98,022	98,022	13,300			(5,214)	(5,214)		266
032681-10-8	ANALYSTS INTERNATION CORP	12/20/2002	Various	2,400.000	9,362		66,700	66,700	56,788			(57,338)	(57,338)		
034425-10-8	ANDREW CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	2,100.000	34,659		51,975	51,975	6,006			(17,317)	(17,317)		
034663-10-4	ANGELICA CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	41,303		48,828	48,828	19,560			(7,525)	(7,525)		440
035290-10-5	ANIXTER INTERNATIONAL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	131,322		117,919	117,919	(27,132)			13,404	13,404		
036115-10-3	ANNTAYLOR STORES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	136,645		92,367	92,367	(25,466)			44,278	44,278		
036620-10-5	ANSYS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	31,887		32,240	32,240				(353)	(353)		
00184A-10-5	AOL TIME WARNER INC	08/07/2002	Various	968,750.000	19,101,221		39,580,256	39,580,256	8,483,381			(20,479,035)	(20,479,035)		
037411-10-5	APACHE CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	6,600.000	346,077		265,403	265,403	(63,805)			80,674	80,674		1,590
03748R-10-1	APARTMENT INVT & MGMT CO CL A	07/02/2002	Various	106,900.000	5,014,432		4,574,404	4,392,373	(496,164)			622,059	622,059		47,165
037598-10-9	APOGEE ENTERPRISES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	60,033		90,738	90,738	17,966			(30,705)	(30,705)		440
03760A-10-1	APOGENT TECHNOLOGIES INTL	08/19/2002	Various	17,800.000	407,454		401,465	401,465	(57,775)			5,989	5,989		
037604-10-5	APOLLO GROUP INC	05/21/2002	Various	49,950.000	1,927,955		894,404	894,404	(668,943)			1,033,552	1,033,552		
037833-10-0	APPLE COMPUTER, INC	11/08/2002	Various	65,100.000	1,030,485		1,006,279	1,006,279	(7,300)			24,205	24,205		
037899-10-1	APPLEBEES INTL INC	11/05/2002	Various	10,800.000	324,838		203,100	203,100	(93,300)			121,738	121,738		704
038020-10-3	APPLERA CORPORATION	02/07/2002	MORGAN STANLEY DEAN WITTER	5,400.000	114,192		123,164		(212,058)			114,192	114,192		230
03815A-10-6	APPLICA INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	25,064		52,468	52,468	26,339			(27,404)	(27,404)		
03820C-10-5	APPLIED INDUSTRIAL TECH INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	68,646		115,776	115,776	48,636			(47,130)	(47,130)		624
038222-10-5	APPLIED MATERIALS, INC	12/12/2002	Various	34,200.000	1,106,566		1,587,985	1,587,985	483,230			(481,419)	(481,419)		
03822W-10-9	APPLIED MICRO CIRCUITS CORP	12/12/2002	Various	8,100.000	75,921		607,880	125,469	33,777			(49,548)	(49,548)		
037933-10-8	APRIA HEALTHCARE GROUP INC	10/21/2002	Various	8,600.000	205,825		194,759	194,759	(20,155)			11,066	11,066		
038336-10-3	APTARGROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	177,913		90,801	90,801	(91,355)			87,112	87,112		540
G04397-10-8	APW LIMITED	01/09/2002	CANTOR, FITZGERALD & CO	14,975.000	24,843		268,491	268,491	243,483			(243,648)	(243,648)		
038750-10-8	ARBITRON INC	08/12/2002	Various	6,200.000	197,683		293,514	293,514	81,784			(95,831)	(95,831)		
03937R-10-2	ARCH CHEMICALS INC	06/13/2002	Various	2,900.000	63,672		58,013	58,013	(9,267)			5,659	5,659		1,000
039380-10-0	ARCH COAL INC	08/19/2002	Various	10,400.000	210,458		193,648	193,648	(42,432)			16,810	16,810		966
039483-10-2	ARCHER-DANIELS-MIDLAND CO	02/07/2002	MORGAN STANLEY DEAN WITTER	17,100.000	228,694		286,516	286,516	41,131			(57,822)	(57,822)		855
039583-10-9	ARCHSTONE SMITH TRUST	09/27/2002	Various	248,000.000	6,509,778		2,034,312	823,889	(5,712,337)			5,685,889	5,685,889		198,407
039670-10-4	ARCTIC CAT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	96,627		69,237	69,237	(19,163)			27,389	27,389		456
039793-10-4	ARDEN REALTY INC	10/10/2002	Various	75,000.000	1,608,374		2,143,949	2,127,841	140,341			(519,468)	(519,468)		139,732
040228-10-8	ARGOSY GAMING COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	110,156		104,280	104,280	(16,044)			5,876	5,876		
040790-10-7	ARKANSAS BEST CORP DEL	06/13/2002	MORGAN STANLEY DEAN WITTER	1,500.000	35,475		25,359	25,359	(17,871)			10,116	10,116		
042260-10-9	ARMOR HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	71,262		50,999	50,999	(27,272)			20,263	20,263		
04269E-10-7	ARQULE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	9,644		15,299	15,299	(6,801)			(5,655)	(5,655)		
042735-10-0	ARROW ELECTRONICS INC	08/19/2002	Various	14,300.000	307,337		361,246	361,246	(66,324)			(53,909)	(53,909)		
043127-10-9	ARTESYN TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	4,600.000	30,475		106,789	106,789	63,963			(76,315)	(76,315)		
043136-10-0	ARTHRO CARE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	30,877		52,650	52,650	4,239			(21,773)	(21,773)		
043353-10-1	ARVINMERITOR INC	10/21/2002	Various	10,500.000	244,451		145,920	145,920	(60,300)			98,531	98,531		2,020
04362P-10-8	ASCENTIAL SOFTWARE CORPORATION	08/19/2002	Various	52,100.000	154,588		188,645	188,645	(22,360)			(34,057)	(34,057)		
044204-10-5	ASHLAND, INC	08/12/2002	Various	1,800.000	79,421		83,892	83,892	948			(4,471)	(4,471)		
04523Q-10-2	ASPECT COMMUNICATIONS INC	07/25/2002	Various	15,700.000	34,325		203,021	203,021	142,105			(168,696)	(168,696)		
045327-10-3	ASPEN TECHNOLOGY	10/16/2002	Various	9,200.000	47,459		170,088	170,088	15,528			(122,629)	(122,629)		
046224-10-1	ASTEC INDS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	19,496		38,919	38,919	20,121			(19,422)	(19,422)		
04644A-10-1	ASTROPOWER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	51,732		49,301	49,301	(9,997)			2,431	2,431		
001957-50-5	AT & T	12/23/2002	Various	2,059,586.000	13,736,774		17,080,306	17,080,306	4,556,413			(3,343,531)	(3,343,531)		27,649
048396-10-5	ATLANTIC COAST AIRLINES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,000.000	115,386		106,300	106,300	(10,150)			9,086	9,086		
049164-10-6	ATLAS AIR WORLDWIDE HOLDINGS	12/06/2002	Various	14,200.000	43,174		556,086	556,086	348,056			(512,911)	(512,911)		
049513-10-4	ATMEL CORP	09/20/2002	Various	171,500.000	608,186		1,967,000	1,967,000	703,045			(1,358,814)	(1,358,814)		
00207R-10-1	ATMI INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	98,047		76,755	76,755	(13,875)			21,292	21,292		
050095-10-8	ATWOOD OCEANICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	70,141		79,824	79,824	17,094			(9,683)	(9,683)		
050757-10-3	AUDIOVOX CL A	12/23/2002	Various	2,400.000	17,008		114,164	114,164	96,260			(97,156)	(97,156)		
052769-10-6	AUTODESK, INC	12/12/2002	Various	53,700.000	707,269		823,217	823,217	29,674			(115,948)	(115,948)		2,451
053015-10-3	AUTOMATIC DATA PROCESSING, INC	05/17/2002	Various	26,300.000	1,424,984		1,388,923	1,388,923	(160,147)			36,061	36,061		3,715
053332-10-2	AUTOZONE INC	11/21/2002	Various	5,400.000	388,633		147,489	147,489	(240,231)			241,145	241,145		
053484-10-1	AVALON BAY COMMUNITIES, COMMON	12/16/2002	Various	175,400.000	7,585,846		4,357,429	4,283,146	(4,015,028)			3,302,700	3,302,700		316,814
053487-10-4	AVANT CORP	06/04/2002	Various	13,900.000	254,972		258,450	258,450	(26,361)			(3,478)	(3,478)		
053499-10-9	AVAYA INC	12/12/2002	Various	17,600.000	71,129		166,065	166,065	(47,775)			(94,936)	(94,936)		
053611-10-9	AVERY DENNISON CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	2,800.000	163,108		170,009	170,009	11,725			(6,901)	(6,901)		
05367P-10-0	AVID TECHNOLOGY INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	30,875		101,931	101,931	60,621			(71,056)	(71,056)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
053807-10-3	AVNET, INC	11/08/2002	Various	16,700.000	339,309		366,665	366,665	(58,684)			(27,356)	(27,356)		1,253
053893-10-3	AVOCENT CORP	12/20/2002	Various	10,100.000	178,175		536,450	536,450	291,525			(358,274)	(358,274)		
054303-10-2	AVON PRODUCTS, INC	12/12/2002	Various	329,700.000	15,745,737		14,996,410	14,996,410	(334,640)			749,327	749,327		4,200
05453N-10-0	AWARE INC	12/20/2002	Various	2,900.000	12,422		147,288	147,288	123,218			(134,866)	(134,866)		
054540-10-9	AXCELIS TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	12,500.000	136,492		147,739	147,739	(13,386)			(11,247)	(11,247)		
00246W-10-3	AXT INC	10/15/2002	Various	6,700.000	23,809		113,027	113,027	16,346			(89,217)	(89,217)		
054802-10-3	AZTAR CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	6,500.000	127,146		70,654	70,654	(48,296)			56,492	56,492		
057224-10-7	BAKER HUGHES, INC	02/07/2002	Various	67,100.000	2,349,330		2,233,661	2,233,661	(213,476)			115,670	115,670		989
057741-10-0	BALDOR ELECTRIC CO	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	112,991		88,780	88,780	(11,540)			24,211	24,211		1,534
058498-10-6	BALL CORP	10/18/2002	Various	31,500.000	2,074,315		2,051,208	2,051,208	(129,363)			23,106	23,106		144
05873K-10-8	BALLY TOTAL FITNESS	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	76,658		114,038	114,038	32,110			(37,380)	(37,380)		
059815-10-0	BANDAG, INC	10/21/2002	Various	4,200.000	135,407		161,451	161,451	15,459			(26,045)	(26,045)		3,686
05564E-10-6	BANKAMERICA REALTY INVESTORS	04/29/2002	Various	80,000.000	2,478,667		2,519,158	2,508,603	31,803			(29,936)	(29,936)		11,652
066821-10-9	BANTA CORP	10/21/2002	Various	5,000.000	172,389		118,827	118,827	(28,773)			53,562	53,562		2,032
067383-10-9	BARD (C.R.), INC	02/07/2002	MORGAN STANLEY DEAN WITTER	1,300.000	67,533		64,245	64,245	(19,605)			3,288	3,288		273
067774-10-9	BARNES & NOBLE	08/19/2002	Various	8,800.000	243,775		254,662	254,662	(5,818)			(10,886)	(10,886)		
067806-10-9	BARNES GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	61,186		66,884	66,884	(288)			(5,698)	(5,698)		840
068306-10-9	BARR LABS INC	08/19/2002	Various	6,300.000	421,716		456,516	456,516	(43,452)			(34,800)	(34,800)		
068313-10-5	BARRA, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	115,789		123,746	123,746	1,312			(7,956)	(7,956)		
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	44,813		65,236	65,236	27,409			(20,423)	(20,423)		800
071707-10-3	BAUSCH & LOMB, INC	02/07/2002	MORGAN STANLEY DEAN WITTER	1,400.000	51,388		83,577	83,577	30,853			(32,189)	(32,189)		364
071813-10-9	BAXTER INTERNATIONAL, INC	12/12/2002	Various	18,700.000	934,515		576,277	576,277	(426,604)			358,238	358,238		10,883
073302-10-1	BE AEROSPACE	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	39,506		83,901	83,901	51,806			(44,395)	(44,395)		
073325-10-2	BEA SYSTEMS INC	12/23/2002	Various	61,900.000	758,267		468,694	468,694				289,573	289,573		
073902-10-8	BEAR STEARNS COS., INC	10/18/2002	MORGAN STANLEY DEAN WITTER	5,300.000	313,960		240,060	240,060	(54,208)			73,900	73,900		845
075811-10-9	BECKMAN COULTER INC	08/19/2002	Various	9,400.000	424,877		379,317	379,317	(37,103)			45,560	45,560		1,495
075887-10-9	BECTON, DICKINSON & CO	02/07/2002	MORGAN STANLEY DEAN WITTER	6,500.000	234,040		202,101	202,101	(13,374)			31,939	31,939		634
075896-10-0	BED BATH & BEYOND INC	08/12/2002	Various	9,100.000	297,416		132,480	132,480	(176,010)			164,936	164,936		
05538P-10-4	BEI TECHNOLOGIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,800.000	26,505		51,588	51,588	20,196			(25,083)	(25,083)		26
077347-30-0	BEL FUSE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	33,108		51,441	51,441	18,876			(18,333)	(18,333)		115
077459-10-5	BELDEN INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	71,113		120,170	57,028	(23,042)			14,085	14,085		420
078137-10-6	BELL MICROPRODUCTS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	18,925		37,995	37,995	14,017			(19,070)	(19,070)		
079860-10-2	BELLSOUTH CORP	08/08/2002	Various	242,000.000	7,007,934		7,702,070	7,702,070	(497,150)			(694,136)	(694,136)		28,879
080555-10-5	BELO CORPORATION	08/19/2002	Various	18,100.000	386,936		322,694	322,694	(16,681)			64,242	64,242		2,865
081437-10-5	BEMIS CO., INC	02/07/2002	MORGAN STANLEY DEAN WITTER	1,400.000	71,050		54,494	54,494	(14,358)			16,556	16,556		
08160H-10-1	BENCHMARK ELECTRONICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	46,162		48,027	48,027	15,795			(1,865)	(1,865)		
086516-10-1	BEST BUY, INC	12/12/2002	Various	95,000.000	4,180,573		3,673,845	3,673,845	(1,559,617)			506,729	506,729		
055453-74-0	BHP OPERATIONS	01/01/2002	VARIOUS	20,000,000.000	20,000,000		20,000,000	20,000,000							
089302-10-3	BIG LOTS INC	02/07/2002	MORGAN STANLEY DEAN WITTER	2,900.000	31,806		62,158	62,158	31,998			(30,352)	(30,352)		
090578-10-5	BIO TECHNOLOGY GENERAL CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	7,600.000	40,703		100,312	100,312	37,764			(59,609)	(59,609)		
090597-10-5	BIOGEN INC	12/20/2002	Various	127,600.000	5,678,952		7,201,683	7,201,683	(116,177)			(1,522,731)	(1,522,731)		
090613-10-0	BIOMET, INC	11/08/2002	Various	22,950.000	685,531		381,826	381,826	(327,329)			303,705	303,705		1,605
090945-10-6	BIOSITE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	34,004		26,504	26,504				7,500	7,500		
055472-10-4	BISYS GROUP	08/19/2002	Various	15,700.000	535,480		446,669	446,669	(122,842)			88,811	88,811		
055482-10-3	BJ SERVICES CO	09/12/2002	Various	245,000.000	7,745,141		6,439,089	6,439,089	(1,483,624)			1,306,052	1,306,052		
05548J-10-6	BJ'S WHOLESALE CLUB	08/19/2002	Various	14,200.000	560,021		484,948	484,948	(141,272)			75,073	75,073		
091797-10-0	BLACK & DECKER CORP	12/12/2002	Various	3,200.000	129,987		184,270	184,270	63,534			(54,283)	(54,283)		528
091826-10-7	BLACK BOX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	115,984		132,600	132,600	5,688			(16,616)	(16,616)		
093671-10-5	BLOCK (H. & R.), INC	10/18/2002	Various	5,800.000	270,635		160,678	160,678	(102,135)			109,957	109,957		950
09643P-10-8	BLYTH INC	12/12/2002	Various	10,300.000	291,086		275,691	275,691	17,939			15,396	15,396		627
055607-10-5	BMC INDS INC MINN	03/05/2002	Various	12,000.000	18,639		195,612	63,367	38,647			(44,728)	(44,728)		30
055921-10-0	BMC SOFTWARE INC	12/20/2002	Various	6,300.000	106,384		326,550	326,550	223,419			(220,166)	(220,166)		
096761-10-1	BOB EVANS FARMS, INC	12/12/2002	Various	5,800.000	171,214		115,655	115,655	(26,851)			55,559	55,559		1,153
097023-10-5	BOEING CO	04/23/2002	Various	251,944.000	10,767,637		8,432,177	8,432,177	(1,338,211)			2,335,460	2,335,460		42,830
097383-85-5	BOISE CASCADE	02/22/2002	GOLDMAN, SACHS & CO	10,000.000	548,117		500,000	500,000	(44,500)			48,117	48,117		
097383-10-3	BOISE CASCADE CORP	10/18/2002	Various	196,300.000	6,907,179		6,393,711	6,393,711	(282,452)			513,468	513,468		50,295
099709-10-7	BORDERS GROUP INC	10/21/2002	Various	11,000.000	224,419		135,557	135,557	(82,683)			88,862	88,862		
099724-10-6	BORG WARNER INC	10/30/2002	Various	5,300.000	290,181		219,386	219,386	(59,611)			70,796	70,796		1,665
100582-10-5	BOSTON COMMUNICATIONS GROUP INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	16,770		54,767	54,767	30,932			(37,997)	(37,997)		
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,900.000	68,317		64,312	64,312	309			4,005	4,005		200
101121-10-1	BOSTON PROPERTIES INC	06/25/2002	Various	189,200.000	7,764,568		7,315,672	7,315,672	126,072			448,896	448,896		219,472

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
101137-10-7	BOSTON SCIENTIFIC CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	10,500.000	229,258		276,852	276,852	23,592			(47,595)	(47,595)		
102183-10-0	BOWATER, INC	10/21/2002	Various	8,400.000	386,825		453,360	453,360	52,680			(66,536)	(66,536)		4,360
103043-10-5	BOWNE & CO., INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,300.000	68,691		63,511	63,511	(4,329)			5,179	5,179		506
104674-10-6	BRADY CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	113,564		112,846	112,846	(11,594)			718	718		1,121
109043-10-9	BRIGGS & STRATTON CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	104,407		115,301	115,301	11			(10,893)	(10,893)		2,117
109473-10-8	BRIGHTPOINT	02/12/2002	Various	18,500.000	12,512		196,315	196,315	138,225			(183,804)	(183,804)		
109641-10-0	BRINKER INTERNATIONAL, INC	08/19/2002	Various	17,000.000	548,988		373,263	373,263	(132,657)			175,725	175,725		
110122-10-8	BRISTOL-MYERS SQUIBB CO	11/13/2002	Various	539,300.000	21,075,633		22,987,981	22,987,981	(4,417,929)			(1,912,348)	(1,912,348)		252,448
111320-10-7	BROADCOM CORP CL A	09/20/2002	Various	166,700.000	4,367,645		10,785,685	10,785,685	3,972,656			(6,418,040)	(6,418,040)		
111620-10-0	BROADWING INC	03/19/2002	Various	81,500.000	605,246		1,960,141	1,960,141	1,185,891			(1,354,895)	(1,354,895)		
11442E-10-2	BROOKS PRI AUTOMATION INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	103,832		140,347	140,347	2,069			(36,515)	(36,515)		
114580-10-3	BROOKTROUT INC	12/20/2002	Various	1,500.000	7,704		41,063	41,063	31,313			(33,359)	(33,359)		
115736-10-0	BROWN SHOE COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	76,818		65,034	65,034	9,818			11,784	11,784		840
117043-10-9	BRUNSWICK CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	2,200.000	52,237		52,760	52,760	4,888			(523)	(523)		
117421-10-7	BRUSH ENGINEERED MATERIALS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	27,088		44,553	44,553	11,801			(17,465)	(17,465)		
118255-10-8	BUCKEYE TECHNOLOGIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,800.000	50,825		75,672	75,672	20,472			(24,847)	(24,847)		
121579-10-6	BURLINGTON COAT FACTORY WRHS	06/13/2002	MORGAN STANLEY DEAN WITTER	5,400.000	108,025		103,611	103,611	12,891			4,414	4,414		
12189T-10-4	BURLINGTON NORTHERN SANTA FE	02/07/2002	MORGAN STANLEY DEAN WITTER	10,200.000	283,719		318,471	318,471	27,465			(34,752)	(34,752)		1,224
122014-10-3	BURLINGTON RESOURCES, INC	02/07/2002	MORGAN STANLEY DEAN WITTER	5,500.000	187,107		200,574	200,574	(5,896)			(13,467)	(13,467)		756
123655-10-2	BUTLER MANUFACTURING CO	06/13/2002	MORGAN STANLEY DEAN WITTER	1,400.000	35,952		47,947	47,947	9,167			(11,995)	(11,995)		432
124661-10-9	C & D TECHNOLOGIES	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	60,944		83,706	83,706	15,156			(22,762)	(22,762)		72
125071-10-0	C D I CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	69,167		80,334	80,334	27,134			(11,167)	(11,167)		
126408-10-3	C S X CORP	09/16/2002	Various	5,600.000	210,006		308,982	308,982	112,702			(98,976)	(98,976)		
126501-10-5	C T S CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	50,202		64,121	64,121	5,291			(13,919)	(13,919)		192
12541W-10-0	C.H. ROBINSON WORLDWIDE	10/21/2002	Various	15,900.000	511,103		482,667	482,667	22,918			28,436	28,436		2,514
126924-10-9	CABLE DESIGN TECH	06/13/2002	MORGAN STANLEY DEAN WITTER	5,800.000	63,857		101,171	101,171	21,827			(37,315)	(37,315)		
127055-10-1	CABOT CORP	08/22/2002	Various	10,200.000	286,855		257,159	257,159	(106,981)			29,696	29,696		2,002
12709P-10-3	CABOT MICROELECTRONICS CORPORATION	08/19/2002	Various	4,700.000	232,497		191,456	191,456	(181,019)			41,041	41,041		
127097-10-3	CABOT OIL & GAS CORP -CL A	06/13/2002	MORGAN STANLEY DEAN WITTER	3,500.000	72,311		100,091	100,091	15,916			(27,780)	(27,780)		244
127190-30-4	CACI INTERNATIONAL SERVICES	06/13/2002	MORGAN STANLEY DEAN WITTER	2,800.000	95,733		38,239	38,239	(72,319)			57,494	57,494		
127387-10-8	CADENCE DESIGNS SYS INC	08/19/2002	Various	40,200.000	714,476		1,005,535	1,005,535	124,351			(291,060)	(291,060)		
127914-10-9	CAL DIVE INTL	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	90,639		68,675	68,675	(32,513)			21,964	21,964		
131193-10-4	CALLOWAY GOLF COMPANY	08/19/2002	Various	8,000.000	126,494		149,855	149,855	(3,345)			(23,361)	(23,361)		714
132011-10-7	CAMBREX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,300.000	134,997		142,829	142,829	(1,051)			(7,832)	(7,832)		171
134429-10-9	CAMPBELL SOUP CO	06/17/2002	Various	36,200.000	1,003,666		1,409,854	1,409,854	328,560			(406,188)	(406,188)		9,702
14040H-10-5	CAPITAL ONE FINANCIAL CORP	10/15/2002	Various	72,900.000	2,615,650		2,605,877	2,605,877	(269,165)			9,773	9,773		1,080
14071N-10-4	CAPTARIS INC	12/20/2002	Various	3,800.000	11,094		43,462	43,462	29,441			(32,368)	(32,368)		
140909-10-2	CARAUSTAR INDS	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	38,158		112,223	112,223	85,889			(74,065)	(74,065)		114
140781-10-5	CARBO CERAMICS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	64,836		60,102	60,102	(14,302)			4,734	4,734		297
14149Y-10-8	CARDINAL HEALTH INC	02/07/2002	MORGAN STANLEY DEAN WITTER	10,800.000	692,108		557,564	557,564	(140,764)			134,544	134,544		270
141705-10-3	CAREMARK RX INC	10/25/2002	WARBURG DILLION READ LLC	10,350.000	199,109		151,179	151,179				47,930	47,930		
142339-10-0	CARLISLE CORP	11/08/2002	Various	4,300.000	183,341		186,569	186,569	27,555			(3,228)	(3,228)		2,011
143130-10-2	CARMAX INC	12/12/2002	Various	3,339.470	54,916		75,062	75,062				(20,146)	(20,146)		
143436-40-0	CARMIKE CINEMAS	06/24/2002	Various	5,162.000	13,594		71,171	71,171	61,282			(57,578)	(57,578)		
143658-10-2	CARNIVAL CRUISE LINES	02/07/2002	MORGAN STANLEY DEAN WITTER	15,100.000	386,239		694,496	325,367	(98,641)			60,871	60,871		
144285-10-3	CARPENTER TECHNOLOGY CORP	08/19/2002	Various	2,700.000	59,241		93,224	93,224	21,350			(33,983)	(33,983)		1,518
144418-10-0	CARRAMERICA REALTY CORP	05/06/2002	Various	184,400.000	5,857,421		5,638,326	5,626,595	76,155			230,825	230,825		130,104
144433-10-9	CARREKER CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	25,137		73,749	73,749	57,819			(48,612)	(48,612)		
147528-10-3	CASEYS GENERAL STORES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	8,000.000	98,653		68,651	68,651	(50,549)			30,002	30,002		348
14754D-10-0	CASH AMERICA INTERNATIONAL INC	06/13/2002	Various	4,100.000	31,439		33,464	33,464	(1,386)			(2,025)	(2,025)		89
148411-10-1	CASTLE A M & CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	25,452		51,399	51,399	29,259			(25,947)	(25,947)		
148867-10-4	CATALINA MARKETING CORP	10/21/2002	Various	10,600.000	320,364		423,685	423,685	55,865			(103,321)	(103,321)		
149016-10-7	CATAPULT COMMUNICATIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	26,585		40,812	40,812	(884)			(14,227)	(14,227)		
149123-10-1	CATERPILLAR, INC	09/06/2002	Various	8,900.000	427,411		432,220	432,220	(32,805)			(4,809)	(4,809)		3,115
149205-10-6	CATO CORP NEW	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	56,417		38,647	38,647	(6,713)			17,770	17,770		837
124830-10-0	CBL AND ASSOCIATES	06/28/2002	WEEDEN & COMPANY	8,000.000	319,605		282,798	282,798				36,807	36,807		4,440
125010-10-8	C-COR.NET CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	43,081		119,541	119,541	59,804			(76,460)	(76,460)		
125129-10-6	CDW COMPUTER CENTERS INC	08/19/2002	Various	15,100.000	743,844		736,424	736,424	(74,597)			7,420	7,420		
125137-10-9	CEC ENTERTAINMENT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	186,363		174,759	174,759	(3,140)			11,604	11,604		
151010-10-8	CELESTICA	10/02/2002	Various	103,600.000	2,825,152		4,565,801	4,565,801	381,397			(1,740,649)	(1,740,649)		
151313-10-3	CENDANT CORPORATION	10/04/2002	Various	327,100.000	4,935,831		5,148,649	5,034,327	(1,380,104)			(98,496)	(98,496)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
151895-10-9	CENTERPOINT PROPERTIES CORP	06/07/2002	Various	12,000.000	652,169		632,571	632,571	(39,482)			19,598	19,598		13,247
152312-10-4	CENTEX CORP	10/18/2002	MORGAN STANLEY DEAN WITTER	5,100.000	248,293		174,592	174,592	(116,567)			73,702	73,702		636
154785-10-9	CENTRAL PARKING CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	4,100.000	88,863		146,303	146,303	65,779			(57,440)	(57,440)		107
156431-10-8	CENTURY ALUMINUM COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	36,723		48,100	48,100	13,364			(11,377)	(11,377)		130
156700-10-6	CENTURYTEL INC	10/01/2002	Various	10,700.000	271,732		399,162	399,162	57,172			(127,431)	(127,431)		1,013
156708-10-9	CEPHALON INC	06/13/2002	MORGAN STANLEY DEAN WITTER	66,300.000	3,903,795		3,931,743	3,931,743	(1,079,543)			(27,948)	(27,948)		
156779-10-0	CERIDIAN CORP NEW	08/19/2002	Various	22,000.000	408,264		327,624	327,624	(84,876)			80,640	80,640		
156782-10-4	CERNER CORP	07/11/2002	Various	4,400.000	218,094		172,913	172,913	(46,780)			45,181	45,181		
156880-10-6	CERTEGY INC	08/19/2002	Various	21,400.000	841,349		603,612	603,612	(128,696)			237,737	237,737		
12530@-10-2	CFH INDUSTRIAL TRUST, INC	12/13/2002	DIRECT CASH	1,428,571.000	21,428,565		14,999,996	14,670,994	(430)			6,757,571	6,757,571		1,186,335
158496-10-9	CHAMPION ENTERPRISES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	6,300.000	49,285		104,074	104,074	26,521			(54,789)	(54,789)		
161726-10-4	CHATEAU COMMUNITIES	12/17/2002	Various	151,300.000	4,185,624		4,355,337	4,246,967	(276,903)			(61,343)	(61,343)		35,353
162813-10-9	CHECKFREE CORP	12/23/2002	Various	12,800.000	208,242		697,684	697,684	467,284			(489,442)	(489,442)		
162825-10-3	CHECKPOINT SYSTEMS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,200.000	59,989		77,909	77,909	8,229			(17,920)	(17,920)		
163072-10-1	CHEESECAKE FACTORY INC	08/19/2002	Various	9,500.000	342,308		221,073	221,073	(109,242)			121,235	121,235		
163596-10-9	CHEMED CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	81,301		83,551	83,551	5,581			(2,250)	(2,250)		374
16361A-10-6	CHEMFIRST INC	11/06/2002	Various	6,400.000	179,740		170,798	170,798	17,390			8,942	8,942		1,570
165159-10-4	CHESAPEAKE CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	49,006		46,524	46,524	(6,315)			2,482	2,482		726
166764-10-0	CHEVRONTEXACO CORP	11/22/2002	Various	186,400.000	14,421,372		16,601,027	16,601,027	(102,277)			(2,179,654)	(2,179,654)		209,090
168615-10-2	CHICO FAS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,900.000	188,615		78,386	78,386	(66,188)			110,229	110,229		
168905-10-7	CHILDREN'S PLACE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	64,152		86,772	86,772				(22,620)	(22,620)		
170040-10-9	CHIRON CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	4,900.000	195,776		215,213	215,213	397			(19,436)	(19,436)		
171046-10-5	CHRISTOPHER AND BANKS CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	114,654		78,357	78,357	(24,393)			36,297	36,297		
171340-10-2	CHURCH & DWIGHT CO	10/21/2002	Various	6,300.000	202,459		137,128	137,128	(30,641)			65,331	65,331		1,095
17163B-10-2	CIBER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	7,500.000	60,976		140,525	140,525	69,650			(79,549)	(79,549)		
171779-10-1	CIENA CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	8,200.000	76,319		151,618	151,618	34,276			(75,299)	(75,299)		
172062-10-1	CINCINNATI FINL CORP	08/12/2002	Various	4,300.000	165,178		160,892	160,892	(3,153)			4,286	4,286		992
172908-10-5	CINTAS CORP	10/18/2002	Various	14,200.000	674,888		740,902	740,902	59,302			(66,015)	(66,015)		2,475
172737-10-8	CIRCUIT CITY STORES, INC	10/18/2002	Various	22,400.000	499,949		640,126	617,076	288,473			(117,127)	(117,127)		1,038
172755-10-0	CIRRUS LOGIC INC	09/20/2002	Various	28,700.000	137,638		1,030,965	1,030,965	651,551			(893,327)	(893,327)		
17275R-10-2	CISCO SYSTEMS, INC	10/28/2002	Various	1,216,800.000	17,356,566		26,472,779	26,472,779	4,956,373			(9,116,213)	(9,116,213)		
177376-10-0	CITRIX SYSTEMS INC	09/20/2002	Various	15,900.000	142,831		1,120,531	1,120,531	760,237			(977,700)	(977,700)		
179584-10-7	CLAIRES STORES, INC	08/19/2002	Various	8,900.000	178,784		218,386	218,386	83,996			(39,602)	(39,602)		560
179895-10-7	CLARCOR INCORPORATED	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	107,241		91,636	91,636	(11,534)			15,605	15,605		792
184190-10-6	CLAYTON HOMES, INC	10/21/2002	Various	25,300.000	385,196		259,698	259,698	(172,932)			125,498	125,498		1,619
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	12/12/2002	Various	192,700.000	7,077,837		9,724,386	9,724,386	(85,971)			(2,646,549)	(2,646,549)		
185896-10-7	CLEVELAND-CLIFFS, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,300.000	31,334		29,012	29,012	5,222			2,322	2,322		
189054-10-9	CLOROX CO	10/29/2002	Various	6,100.000	254,834		355,102	355,102	113,847			(100,268)	(100,268)		1,281
12612W-10-4	CNF INC	12/12/2002	Various	11,000.000	363,942		316,195	316,195	(44,611)			47,747	47,747		1,510
189754-10-4	COACH INC	08/19/2002	Various	8,900.000	354,532		195,362	195,362	(71,651)			159,170	159,170		
189873-10-2	COACHMAN INDUSTRIES, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	31,449		37,508	37,508	14,708			(6,059)	(6,059)		140
191098-10-2	COCA COLA BOTTLING COMPANY	06/13/2002	MORGAN STANLEY DEAN WITTER	800.000	34,875		36,635	36,635	6,347			(1,759)	(1,759)		300
191216-10-0	COCA-COLA CO	11/08/2002	Various	310,400.000	14,314,838		14,221,128	14,221,128	(591,071)			93,710	93,710		12,780
191219-10-4	COCA-COLA ENTERPRISES, INC	10/18/2002	Various	246,400.000	5,651,257		4,485,821	4,485,821	393,670			1,165,436	1,165,436		27,484
192422-10-3	COGNEX CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	5,400.000	114,616		131,131	131,131	(7,163)			(16,515)	(16,515)		
192479-10-3	COHERENT, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,800.000	106,778		80,458	80,458	(37,038)			26,320	26,320		
192576-10-6	COHU INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,500.000	48,689		130,270	130,270	80,895			(81,581)	(81,581)		215
194162-10-3	COLGATE-PALMOLIVE CO	10/18/2002	MORGAN STANLEY DEAN WITTER	16,300.000	893,389		583,886	583,886	(357,439)			309,503	309,503		3,510
195872-10-6	COLONIAL PROPERTY TRUST	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	94,801		85,133	85,133	1,028			9,668	9,668		4,461
20030N-10-1	COMCAST CORP CLASS A	11/25/2002	FRACTION	0.160			3	3				(3)	(3)		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL	11/18/2002	Various	462,200.000	13,738,686		16,801,130	16,801,130	161,930			(3,062,444)	(3,062,444)		
201723-10-3	COMMERCIAL METALS CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,600.000	107,921		74,570	74,570	(16,378)			33,351	33,351		585
203004-10-6	COMMONWEALTH INDUSTRIALS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	12,363		21,001	21,001	12,071			(8,638)	(8,638)		165
203372-10-7	COMMSCOPE INC	08/19/2002	Various	8,600.000	99,449		217,152	217,152	34,230			(117,702)	(117,702)		
204493-10-0	COMPAQ COMPUTER CORP	05/06/2002	Various	589,900.000	8,255,589		9,172,072	9,172,072	3,414,648			(916,484)	(916,484)		28,400
204912-10-9	COMPUTER ASSOCIATES INTERNATIONAL, INC	10/18/2002	Various	224,600.000	4,591,262		8,265,394	8,265,394	518,940			(3,674,131)	(3,674,131)		9,484
205363-10-4	COMPUTER SCIENCES CORP	12/12/2002	Various	20,100.000	691,909		950,257	950,257	38,417			(258,348)	(258,348)		
205477-10-2	COMPUTER TASK GROUP, INC	12/20/2002	Various	2,300.000	10,059		88,447	88,447	79,385			(78,388)	(78,388)		
205638-10-9	COMPUWARE CORP	09/20/2002	Various	31,400.000	178,478		981,086	981,086	610,880			(802,608)	(802,608)		
205887-10-2	CONAGRA FOODS INC	12/12/2002	Various	197,700.000	4,916,500		5,010,467	5,010,467	179,408			(93,967)	(93,967)		53,136
20602T-10-6	CONCERTO SOFTWARE INC	12/20/2002	Various	1,700.000	13,866		45,475	45,475	29,036			(31,609)	(31,609)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
206156-10-1	CONCORD CAMERA	06/13/2002	Various	3,400.000	22,264		45,423	45,423	18,495			(23,158)	(23,158)		
206186-10-8	CONCORD COMMUNICATIONS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	24,930		75,100	75,100	42,060			(50,170)	(50,170)		
207142-10-0	CONEXANT SYSTEMS INC	07/02/2002	Various	19,600.000	276,833		1,668,730	296,352	14,896			(19,519)	(19,519)		
207410-10-1	CONMED CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	53,476		43,025	43,025	(4,879)			10,451	10,451		
208251-50-4	CONOCO INC	08/30/2002	Various	54,311.000	1,380,825		336,669	336,669	(1,200,332)			1,044,156	1,044,156		24,763
20825C-10-4	CONOCOPHILLIPS	08/12/2002	Various	24,100.000	1,293,770		969,151	969,151	(483,115)			324,619	324,619		15,660
209115-10-4	CONSOLIDATED EDISON CO. OF NEW YORK, INC.	11/04/2002	Various	50,500.000	2,127,409		2,231,654	2,231,654	126,829			(104,244)	(104,244)		7,992
209341-10-6	CONSOLIDATED GRAPHICS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	29,578		91,651	91,651	60,851			(62,073)	(62,073)		
212485-10-6	CONVERGYS CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	4,000.000	127,663		65,923	65,923	(84,037)			61,741	61,741		
216640-10-2	COOPER CAMERON CORP	08/19/2002	Various	8,700.000	424,206		511,325	511,325	160,193			(87,119)	(87,119)		
216648-40-2	COOPER COMPANIES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,900.000	94,541		85,887	85,887	(9,075)			8,654	8,654		125
216831-10-7	COOPER TIRE & RUBBER CO	02/07/2002	MORGAN STANLEY DEAN WITTER	1,900.000	28,113		39,317	39,317	8,993			(11,204)	(11,204)		
217204-10-6	COPART INC	08/19/2002	Various	20,700.000	354,020		487,042	487,042				(133,022)	(133,022)		
217753-10-2	COR THERAPEUTICS INC	02/13/2002	Various	20,100.000	920,286		984,536	984,536	503,543			(64,251)	(64,251)		
218868-10-7	CORINTHIAN COLLEGES INC	06/13/2002	MORGAN STANLEY DEAN WITTER	4,700.000	144,486		132,579	132,579	22,176			11,907	11,907		
219023-10-8	CORN PRODUCTS INTL INC	06/13/2002	MORGAN STANLEY DEAN WITTER	5,700.000	174,226		165,585	165,585	(35,340)			8,641	8,641		990
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST	01/16/2002	SALOMON SMITH BARNEY	20,000.000	248,856		196,137	196,137	(41,263)			52,720	52,720		4,200
221485-10-5	COST PLUS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	82,626		102,938	102,938	31,388			(20,312)	(20,312)		
22160K-10-5	COSTCO WHOLESALE CORP	12/12/2002	Various	28,500.000	1,017,990		932,890	932,890	(331,940)			85,100	85,100		
222372-10-4	COUNTRYWIDE FINANCIAL GROUP	02/07/2002	MORGAN STANLEY DEAN WITTER	2,900.000	110,715		131,200	131,200	12,387			(20,484)	(20,484)		290
222795-10-6	COUSINS PROPERTY	04/26/2002	DISTRIBUTION		(19,492)		(19,492)	(19,492)	(19,492)						
222816-10-0	COVANCE INC	10/21/2002	Various	11,500.000	207,826		110,398	110,398	(150,652)			97,428	97,428		
22281N-10-3	COVANTA ENERGY CORP	01/17/2002	CANTOR, FITZGERALD & CO	18,500.000	29,455		273,953	273,953	190,333			(244,498)	(244,498)		
222862-10-4	COVENTRY HEALTH CARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	7,100.000	216,362		113,288	113,288	(28,358)			103,075	103,075		
12489V-10-6	CRACKER BARREL OLD COUNTRY STORE, INC	08/19/2002	Various	8,500.000	261,131		183,206	183,206	(67,034)			77,925	77,925		170
224399-10-5	CRANE CO	02/07/2002	MORGAN STANLEY DEAN WITTER	1,600.000	35,871		41,009	41,009	(15)			(5,138)	(5,138)		
225302-10-8	CREDENCE SYS CORP	08/19/2002	Various	9,100.000	145,786		194,578	194,578	25,591			(48,792)	(48,792)		
225447-10-1	CREE INC	11/08/2002	Various	13,000.000	187,591		329,875	329,875	8,654			(142,284)	(142,284)		
225756-10-5	CRESCENT REAL ESTATE	12/27/2002	DISTRIBUTION		109,007		109,007	109,007	109,007						
22576@-11-4	CRESCENT SLEEP PRODUCTS, INC WARRANTS	03/08/2002	DISTRIBUTION		70,161							70,161	70,161		
227116-10-0	CROMPTON CORPORATION	11/08/2002	Various	16,700.000	169,438		146,192	146,192	(4,108)			23,246	23,246		2,250
228186-10-2	CROWN AMERICAN REALTY	12/27/2002	DISTRIBUTION		27,311		27,311	27,311	27,311						
228903-10-0	CRYOLIFE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	64,096		69,823	69,823	(2,177)			(5,727)	(5,727)		
126349-10-9	CSG SYSTEMS INTERNATION	12/20/2002	Various	9,900.000	218,480		459,987	459,987	59,532			(241,508)	(241,508)		
231021-10-6	CUMMINS INC	08/19/2002	Various	1,100.000	41,713		39,720	39,720	(2,674)			1,994	1,994		
126583-10-3	CUNO INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	68,066		56,006	56,006	(4,994)			12,059	12,059		
231561-10-1	CURTIS WRIGHT CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	900.000	64,642		47,965	47,965				16,678	16,678		135
231561-40-8	CURTISS WRIGHT CORP CLASS B	08/22/2002	Various	1,651.000	109,656		58,450	58,450	(18,322)			51,206	51,206		225
126650-10-0	CVS CORP	10/18/2002	Various	13,800.000	375,002		572,149	572,149	163,669			(197,148)	(197,148)		1,334
232560-10-2	CYGNUS INC	08/22/2002	Various	9,600.000	17,459		95,783	95,783	45,383			(78,324)	(78,324)		
232572-10-7	CYMER, INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,400.000	132,538		86,700	86,700	(4,182)			45,838	45,838		
232806-10-9	CYPRESS SEMICONDUCTOR CORP	12/20/2002	Various	23,200.000	393,911		678,915	678,915	216,539			(285,004)	(285,004)		
232820-10-0	CYTEC INDUSTRIES INC	08/19/2002	Various	6,100.000	171,442		211,613	211,613	46,913			(40,171)	(40,171)		
232946-10-3	CYTYC CORPORATION	11/08/2002	Various	23,800.000	301,102		651,826	651,826	30,646			(350,724)	(350,724)		
235811-10-6	DANA CORP	02/07/2002	MORGAN STANLEY DEAN WITTER	3,800.000	53,377		153,555	153,555	100,811			(100,178)	(100,178)		
235851-10-2	DANAHER CORP	10/18/2002	Various	7,400.000	434,895		389,722	389,722	(56,572)			45,173	45,173		389
237194-10-5	DARDEN RESTAURANTS INC	12/12/2002	Various	9,200.000	247,746		195,753	195,753	(54,043)			51,993	51,993		
238113-10-4	DATASCOPE CORP	06/13/2002	Various	1,900.000	51,509		67,807	67,807	3,359			(16,298)	(16,298)		235
242370-10-4	DEAN FOODS	08/19/2002	Various	12,400.000	511,333		441,727	441,727	(32,263)			69,606	69,606		
244199-10-5	DEERE & CO., INC	10/18/2002	Various	15,200.000	662,541		575,147	575,147	(88,485)			87,393	87,393		8,448
247025-10-9	DELL COMPUTER, INC	09/30/2002	Various	493,800.000	13,331,513		15,608,403	15,608,403	2,186,919			(2,276,889)	(2,276,889)		
247126-10-5	DELPHI AUTOMOTIVE SYSTEMS	11/08/2002	Various	48,144.000	516,599		631,220	631,220	(26,427)			(114,621)	(114,621)		8,167
247361-10-8	DELTA AIR LINES, INC	09/26/2002	Various	144,300.000	2,782,640		3,645,745	3,645,745	(576,473)			(863,105)	(863,105)		8,873
247357-10-6	DELTA AND PINE LAND	06/13/2002	Various	4,800.000	91,249		118,516	118,516	9,892			(27,267)	(27,267)		350
248019-10-1	DELUXE CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	1,900.000	87,474		54,542	54,542	(24,460)			32,932	32,932		
248239-10-5	DENDRITE INTERNATIONAL INC	06/13/2002	Various	4,600.000	53,619		86,250	86,250	21,712			(32,631)	(32,631)		
249030-10-7	DENTSPLY INTERNATIONAL INC	10/21/2002	Various	13,500.000	521,304		322,074	322,074	(129,726)			199,230	199,230		1,403
249509-10-0	DEPSRTMENT 56 INC	06/13/2002	Various	1,200.000	18,623		39,919	39,919	29,599			(21,295)	(21,295)		
251591-10-3	DEVELOPERS DIVER REALTY CORP	11/22/2002	FRANKEL, STUART, & CO., INC	19,400.000	428,145		441,589	441,589				(13,444)	(13,444)		14,744
25179M-10-3	DEVON ENERGY CORP	12/12/2002	Various	5,100.000	208,021		281,483	281,483	73,235			(73,463)	(73,463)		65
251893-10-3	DEVRY INC	12/20/2002	Various	13,000.000	314,703		521,341	521,341	151,491			(206,638)	(206,638)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
252450-10-1	DIAGNOSTIC PRODUCTS CORP	06/13/2002	Various	4,100.000	178,635		109,232	109,232	(70,964)			69,404	69,404		426
25247D-10-1	DIAL CORP	12/12/2002	Various	49,100.000	1,011,140		837,990	837,990	(99,523)			173,150	173,150		4,380
252826-10-2	DIANON SYSTEMS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	71,322		77,553	77,553				(6,231)	(6,231)		
253651-10-3	DIEBOLD, INC	11/08/2002	Various	11,900.000	446,395		364,407	364,407	(116,829)			81,988	81,988		3,795
253798-10-2	DIGI INTERNATIONAL INC	06/13/2002	Various	1,100.000	5,110		12,209	12,209	5,202			(7,099)	(7,099)		
254067-10-1	DILLARDS INC	02/07/2002	MORGAN STANLEY DEAN WITTER	2,400.000	32,551		69,139	69,139	30,739			(36,588)	(36,588)		96
253922-10-8	DIME COMMUNITY BANCSHARES	06/13/2002	MORGAN STANLEY DEAN WITTER	3,000.000	70,591		56,956	56,956	(4,776)			13,636	13,636		690
254394-10-9	DIMON INC	06/13/2002	Various	5,300.000	35,624		41,296	41,296	3,136			(5,672)	(5,672)		390
254546-10-4	DIONEX CORP	06/13/2002	Various	3,000.000	74,315		53,295	53,295	(23,235)			21,020	21,020		
254687-10-6	DISNEY (WALT) CO. (THE)	02/07/2002	GOLDMAN SACHS INTERNATIONAL	53,700.000	1,191,445		911,527	911,527	(201,137)			279,918	279,918		
256605-10-6	DOLE FOODS CO	08/19/2002	Various	8,800.000	264,361		109,808	109,808	(126,296)			154,553	154,553		2,010
256669-10-2	DOLLAR GENERAL	12/12/2002	Various	26,100.000	350,199		427,573	427,573	38,683			(77,374)	(77,374)		1,690
256747-10-6	DOLLAR TREE STORES INC	08/19/2002	Various	17,500.000	602,139		681,051	681,051	140,126			(78,912)	(78,912)		
257651-10-9	DONALDSON CO	08/19/2002	Various	7,500.000	274,800		182,110	182,110	(109,190)			92,689	92,689		928
257867-10-1	DONNELLEY (R.R.) & SONS CO	02/07/2002	GOLDMAN SACHS INTERNATIONAL	3,100.000	86,947		116,305	116,305	24,266			(29,359)	(29,359)		744
260003-10-8	DOVER CORP	08/12/2002	Various	5,800.000	207,945		223,837	223,837	8,831			(15,892)	(15,892)		162
260543-10-3	DOW CHEMICAL CO	10/18/2002	Various	310,900.000	9,550,379		8,717,598	8,717,598	(1,784,604)			832,782	832,782		248,135
260561-10-5	DOW JONES & CO., INC	11/08/2002	Various	5,800.000	250,125		323,847	323,847	6,413			(73,721)	(73,721)		4,150
23331A-10-9	DR HORTON INC	10/21/2002	Various	9,268.500	236,747		193,172	193,172	175			43,576	43,576		1,250
261570-10-5	DRESS BARN, INC	10/29/2002	Various	12,400.000	203,314		140,400	140,400	(25,917)			62,914	62,914		
261878-10-2	DREYER'S GRAND ICE CREAM, INC	11/08/2002	Various	4,500.000	271,474		129,260	129,260	(44,035)			142,213	142,213		546
261934-10-3	DREYFUS MONEY MARKET	12/26/2002	Various	57,655,576.980	57,655,577		57,655,577	57,655,577							114,946
262037-10-4	DRIL QUIP	06/13/2002	Various	2,300.000	48,581		67,233	67,233	11,803			(18,652)	(18,652)		
23330X-10-0	DRS TECHNOLOGIES INC COM	06/13/2002	Various	2,100.000	83,571		74,213	74,213				9,358	9,358		
23332B-10-6	DSP GROUP	11/04/2002	Various	3,900.000	92,772		118,424	118,424	27,710			(25,652)	(25,652)		
233326-10-7	DST SYSTEMS INC	12/20/2002	Various	22,900.000	968,813		1,586,940	1,586,940	445,375			(618,127)	(618,127)		
263534-10-9	DU PONT (E.I.) DE NEMOURS & CO., INC	12/12/2002	Various	232,000.000	9,958,793		10,334,066	10,334,066	471,746			(375,272)	(375,272)		91,000
263578-10-6	DUANE READE	06/13/2002	MORGAN STANLEY DEAN WITTER	2,300.000	77,193		79,527	79,527				(2,335)	(2,335)		
264411-50-5	DUKE REALTY CORPORATION	10/30/2002	Various	75,000.000	1,731,689		1,710,082	1,634,123	(190,627)			97,566	97,566		111,868
26483E-10-0	DUN AND BRADSTREET CORP	12/12/2002	Various	18,800.000	647,771		439,027	439,027	(224,613)			208,744	208,744		
26613X-10-1	DUPONT PHOTOMASKS INC	06/13/2002	Various	2,200.000	81,255		118,489	118,489	22,899			(37,234)	(37,234)		
267475-10-1	DYCOM INDUSTRIES INC	08/19/2002	Various	4,800.000	59,935		216,124		(80,208)			59,935	59,935		
281347-10-4	E D O CORP	06/13/2002	MORGAN STANLEY DEAN WITTER	600.000	16,724		16,994	16,994				(270)	(270)		36
268648-10-2	E M C CORP	11/08/2002	Various	68,500.000	851,671		1,510,285	1,510,285	589,645			(658,614)	(658,614)		
269246-10-4	E TRADE GROUP INC	09/06/2002	Various	70,400.000	400,388		763,639	763,639	42,039			(363,251)	(363,251)		
277432-10-0	EASTMAN CHEMICAL COMPANY	02/07/2002	GOLDMAN SACHS INTERNATIONAL	2,000.000	76,149		90,753	90,753	12,713			(14,604)	(14,604)		880
277461-10-9	EASTMAN KODAK CO	12/31/2002	Various	89,400.000	2,631,173		3,757,104	3,018,161	387,955			(386,988)	(386,988)		42,120
278058-10-2	EATON CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	1,800.000	129,821		137,992	137,992	4,054			(8,171)	(8,171)		792
278265-10-3	EATON VANCE CORP	08/19/2002	Various	14,800.000	489,803		459,256	459,256	(66,884)			30,547	30,547		2,139
278762-10-9	ECHOSTAR COMMUNICATIONS CORPORATION	06/18/2002	Various	313,000.000	7,795,693		8,376,591	8,376,591	(221,519)			(580,897)	(580,897)		
278865-10-0	ECOLAB, INC	12/12/2002	Various	10,900.000	493,602		357,719	357,719	(81,006)			135,883	135,883		4,550
28139T-10-1	EDUCATION MGMT CORP	08/19/2002	Various	2,800.000	114,422		101,836	101,836	336			12,586	12,586		
281760-10-8	EDWARDS (AG), INC	08/19/2002	Various	11,600.000	448,198		552,228	552,228	39,856			(104,031)	(104,031)		4,576
28176E-10-8	EDWARDS LIFESCIENCES CORP	08/19/2002	Various	9,400.000	240,771		149,860	149,860	(109,862)			90,911	90,911		
28224R-10-1	EFUNDS CORPORATON	10/18/2002	Various	8,018.000	82,121		123,270	123,270	(2,491)			(41,149)	(41,149)		
268484-10-2	EGL INC	08/19/2002	Various	7,000.000	85,209		243,747	243,747	146,097			(158,538)	(158,538)		
28336L-20-8	EL PASO CORPORATION	09/24/2002	Various	5,000.000	99,747		209,000	209,000				(109,253)	(109,253)		
284155-10-8	ELANTEC SEMICONDUCTOR INC	05/14/2002	Various	8,000.000	349,950		201,719	201,719	(105,481)			148,231	148,231		
285229-10-0	ELECTRO SCIENTIFIC, INC	06/13/2002	Various	3,300.000	87,677		82,500	82,500	(16,533)			5,177	5,177		
285324-10-9	ELECTROGLAS INC	10/16/2002	Various	9,400.000	50,878		198,656	198,656	59,818			(147,778)	(147,778)		
285512-10-9	ELECTRONIC ARTS INC	07/19/2002	Various	101,400.000	5,623,423		5,080,488	5,080,488	(998,442)			542,936	542,936		
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	09/24/2002	Various	191,100.000	8,630,873		12,133,104	12,133,104	(966,801)			(3,502,230)	(3,502,230)		32,640
287456-10-7	ELKCORP	06/13/2002	Various	3,100.000	79,761		87,895	87,895	1,746			(8,134)	(8,134)		270
29084Q-10-0	EMCOR GROUP INC	06/13/2002	Various	1,900.000	97,967		77,109	77,109	(9,151)			20,858	20,858		
291011-10-4	EMERSON ELECTRIC CO	11/06/2002	Various	39,500.000	2,059,928		2,129,737	2,129,737	(103,917)			(69,810)	(69,810)		29,876
291525-10-3	EMMIS COMMUNICATIONS CORP	10/21/2002	Various	7,300.000	156,709		200,650	200,650	28,078			(43,941)	(43,941)		
29266R-10-8	ENERGIZER HOLDINGS INC	08/19/2002	Various	20,200.000	538,461		447,856	447,856	63,046			90,605	90,605		
292973-10-4	ENESCO GROUP INC	06/13/2002	Various	1,800.000	12,504		27,665	27,665	16,325			(15,161)	(15,161)		
292845-10-4	ENGELHARD CORP	10/18/2002	Various	11,000.000	278,146		179,164	179,164	(125,316)			98,982	98,982		2,310
26874Q-10-0	ENSCO INTERNATIONAL, INC	11/08/2002	Various	115,000.000	2,646,352		2,785,592	2,785,592	(72,158)			(139,240)	(139,240)		998
293637-10-4	ENTERASYS NETWORKS, INC	04/01/2002	Various	68,200.000	276,870		945,754	355,838	(247,732)			(78,967)	(78,967)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
293639-10-0	ENTERCOM COMMUNICATIONS CORP	08/19/2002	Various	8,300.000	408,008		409,529	409,529	(5,471)			(1,520)	(1,520)		
294100-10-2	ENZO BIOCHEM, INC	06/13/2002	Various	3,500.750	57,977		56,108	56,108	(26,159)			1,868	1,868		
26875P-10-1	EOG RESOURCES INC	09/06/2002	Various	10,100.000	342,119		428,941	428,941	33,930			(86,821)	(86,821)		972
294348-10-7	EPRESENCE INC	10/03/2002	Various	11,800.000	28,073		109,241	109,241	59,799			(81,168)	(81,168)		
294429-10-5	EQUIFAX, INC	10/18/2002	Various	7,000.000	173,195		140,836	140,836	(28,214)			32,359	32,359		198
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	12/12/2002	Various	780,400.000	22,314,960		17,706,396	17,549,882	(5,944,201)			4,765,078	4,765,078		174,329
29476L-10-7	EQUITY RESIDENTIAL	12/12/2002	Various	329,500.000	8,717,155		11,802,532	8,397,071	(1,100,755)			320,084	320,084		413,086
269151-10-6	ESS TECHNOLOGY	06/13/2002	Various	5,300.000	92,407		64,808	64,808	(47,870)			27,599	27,599		
297178-10-5	ESSEX PROPERTY	07/02/2002	Various	50,600.000	2,481,138		2,595,327	2,595,327	89,470			(114,189)	(114,189)		48,552
297425-10-0	ESTERLINE CORP	06/13/2002	Various	2,200.000	40,518		57,330	57,330	22,108			(16,812)	(16,812)		
297602-10-4	ETHAN ALLEN INTERIORS	06/13/2002	Various	5,600.000	208,159		109,195	109,195	(123,709)			98,964	98,964		388
299900-30-8	EVERGREEN RESOURCES	06/13/2002	Various	2,400.000	97,774		88,008	88,008	(4,656)			9,766	9,766		
30049R-10-0	EVOLVING SYSTEMS INC	09/12/2002	DISTRIBUTION		116							116	116		
300645-10-8	EXAR CORPORATION	06/13/2002	Various	4,900.000	102,884		98,588	98,588	(3,577)			4,297	4,297		
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC	08/19/2002	Various	12,100.000	575,170		551,688	551,688	(728)			23,482	23,482		1,044
302182-10-0	EXPRESS SCRIPTS	08/19/2002	Various	11,800.000	596,869		454,364	454,364	(97,404)			142,504	142,504		
30224P-10-1	EXTENDED STAY AMERICA	08/19/2002	Various	16,300.000	255,281		282,479	282,479	15,159			(27,198)	(27,198)		
30231G-10-2	EXXON MOBIL CORPORATION	11/06/2002	Various	1,063,900.000	41,128,535		42,996,690	42,996,690	1,185,420			(1,868,155)	(1,868,155)		353,165
302491-30-3	F M C CORP	12/12/2002	Various	10,600.000	611,992		644,222	644,222	13,522			(32,230)	(32,230)		
303072-10-2	FACTORY 2 U STORES INC	10/15/2002	Various	4,500.000	27,487		158,025	158,025	67,845			(130,538)	(130,538)		
303075-10-5	FACTSET RESEARCH SYSTEMS	06/13/2002	Various	3,300.000	99,433		77,768	77,768	(37,567)			21,666	21,666		216
303250-10-4	FAIR ISAAC & CO	08/09/2002	Various	3,900.900	161,590		113,847	113,847	(66,842)			47,744	47,744		57
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	12/23/2002	Various	17,000.000	359,949		448,253	448,253				(88,303)	(88,303)		
307000-10-9	FAMILY DOLLAR STORES, INC	10/18/2002	Various	9,800.000	305,454		208,486	208,486	(85,318)			96,968	96,968		1,661
311900-10-4	FASTENAL CO	10/21/2002	Various	13,800.000	559,782		451,142	451,142	(53,726)			108,640	108,640		680
313135-10-5	FEDDERS CORP	03/27/2002	Various	20,000.000	100,209		106,184	106,184	45,384			(5,976)	(5,976)		543
313135-50-1	FEDDERS CORPORATION	06/13/2002	MORGAN STANLEY DEAN WITTER	1,080.000	2,884		5,141	5,141				(2,256)	(2,256)		32
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/15/2002	Various	25,900.000	2,004,806		359,290	359,290	(1,699,760)			1,645,516	1,645,516		8,547
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT	12/13/2002	Various	86,400.000	2,227,697		1,995,035	1,995,035	(95,126)			232,662	232,662		71,012
313855-10-8	FEDERAL SIGNAL CORP	08/19/2002	Various	4,700.000	103,706		104,449	104,449	(220)			(743)	(743)		2,117
31410H-10-1	FEDERATED DEPARTMENT STORES	02/07/2002	GOLDMAN SACHS INTERNATIONAL	5,200.000	199,653		230,523	230,523	17,843			(30,870)	(30,870)		
31428X-10-6	FEDEX CORPORATION	02/07/2002	GOLDMAN SACHS INTERNATIONAL	7,300.000	379,195		320,290	320,290	(58,434)			58,905	58,905		
30241L-10-9	FEI COMPANY	11/08/2002	Various	6,000.000	140,901		131,000	131,000	(58,060)			9,901	9,901		
31430F-10-1	FELCOR LODGING TRUST INC	12/23/2002	Various	9,400.000	212,553		249,599	248,106	42,935			(35,553)	(35,553)		776
315405-10-0	FERRO CORP	08/19/2002	Various	8,500.000	244,016		177,057	177,057	(42,243)			66,958	66,958		2,248
316869-10-6	FILENET CORP	06/13/2002	Various	4,400.000	71,032		38,437	38,437	(50,839)			32,595	32,595		
317492-10-6	FINANCIAL FEDERAL CORP	06/13/2002	Various	2,200.000	69,868		63,148	63,148	(5,602)			6,721	6,721		
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND	12/13/2002	Various	278,100.000	6,220,377		6,361,236	6,361,236				(140,859)	(140,859)		1,168
319963-10-4	FIRST DATA CORP	12/20/2002	Various	63,900.000	2,745,025		2,388,965	2,388,965	(346,826)			356,060	356,060		204
320960-10-7	FIRST HEALTH GROUP CORPORATION	10/21/2002	Various	18,900.000	527,285		435,591	435,591	(31,995)			91,693	91,693		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST	09/26/2002	DISTRIBUTION		31,340		31,340	31,340	31,340						
336158-10-0	FIRST REPUBLIC BANK	06/13/2002	Various	1,800.000	52,073		41,444	41,444	(2,026)			10,628	10,628		
337738-10-8	FISERV INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	4,600.000	192,515		151,993	151,993	(42,679)			40,523	40,523		
339099-10-3	FLEETWOOD ENTERPRISES, INC	06/13/2002	Various	3,300.000	32,433		56,233	56,233	18,844			(23,801)	(23,801)		
339130-10-6	FLEMING COS., INC	06/13/2002	Various	4,200.000	86,834		103,007	103,007	25,307			(16,173)	(16,173)		124
302445-10-1	FLIR SYSTEMS	06/13/2002	MORGAN STANLEY DEAN WITTER	1,600.000	70,036		73,679	73,679				(3,644)	(3,644)		
341140-10-1	FLORIDA ROCK INDUSTRIES, INC	06/13/2002	Various	3,700.000	134,957		106,412	106,412	(28,934)			28,545	28,545		644
34354P-10-5	FLOWSERVE CORPORATION	08/19/2002	Various	3,300.000	66,992		68,289	68,289	(19,524)			(1,296)	(1,296)		
343412-10-2	FLUOR CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	1,900.000	56,076		59,601	59,601	(11,459)			(3,525)	(3,525)		304
30249U-10-1	FMC TECHNLOGIES INC	08/19/2002	Various	6,100.900	115,852		97,445	97,445				18,407	18,407		
344849-10-4	FOOT LOCKER INC	09/04/2002	Various	262,700.000	2,825,407		4,285,222	4,285,222	173,967			(1,459,815)	(1,459,815)		
344912-10-0	FOOTSTAR INC	06/13/2002	Various	3,400.000	83,819		147,125	147,125	40,705			(63,306)	(63,306)		
345370-86-0	FORD MOTOR COMPANY	12/12/2002	Various	362,800.000	5,159,415		8,019,776	8,019,776	2,316,560			(2,860,362)	(2,860,362)		8,370
345838-10-6	FOREST LABORATORIES, INC	12/09/2002	Various	125,200.000	10,625,044		9,450,349	9,450,349	(809,791)			1,174,695	1,174,695		
346091-70-5	FOREST OIL CORP	11/08/2002	Various	7,300.000	183,451		193,377	193,377	(12,556)			(9,926)	(9,926)		
349853-10-1	FORWARD AIR CORP	06/13/2002	Various	2,600.000	77,124		113,604	113,604	25,412			(36,481)	(36,481)		
349882-10-0	FOSSIL INC	06/13/2002	Various	3,900.000	88,416		93,193	93,193	31,593			(4,777)	(4,777)		
302571-20-3	FPL GROUP INC	05/17/2002	LEHMAN BROTHERS INC	20,000.000	1,064,103		1,000,000	1,000,000				64,103	64,103		9,032
353469-10-9	FRANKLIN COVEY COMPANY	10/03/2002	Various	9,400.000	16,578		130,377	130,377	73,695			(113,799)	(113,799)		
354613-10-1	FRANKLIN RESOURCES, INC	02/07/2002	MORGAN STANLEY DEAN WITTER	6,300.000	239,247		220,755	220,755	(1,446)			18,493	18,493		441
313400-30-1	FREDDIE MAC	10/30/2002	Various	257,300.000	16,514,180		13,477,569	13,477,569	(3,319,611)			3,036,611	3,036,611		10,384

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
356108-10-0	FRED'S INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	88,371		74,507	74,507				13,864	13,864		144
35671D-85-7	FREEPORT-MCMORAN - COPPER B	10/18/2002	Various	12,800.000	166,861		168,793	168,793	(2,599)			(1,932)	(1,932)		
359065-10-9	FRONTIER AIRLINES INC	06/13/2002	Various	3,400.000	51,734		54,400	54,400	(3,400)			(2,666)	(2,666)		
35914P-10-5	FRONTIER OIL	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	36,385		52,867	52,867				(16,482)	(16,482)		
359694-10-6	FULLER (H.B.) CO	08/19/2002	Various	3,000.000	77,600		53,277	53,277	(33,033)			24,323	24,323		741
360921-10-0	FURNITURE BRANDS	08/19/2002	Various	7,200.000	229,823		121,208	121,208	(109,336)			108,615	108,615		
361268-10-5	G & K SERVICES	06/13/2002	Various	3,100.000	103,158		102,541	102,541	2,411			617	617		95
362418-10-5	GABLES RESIDENTIAL TRUST	03/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	38,600.000	1,190,483		965,091	913,343	(229,217)			277,140	277,140		23,257
363576-10-9	GALLAGHER (ARTHUR J & CO)	08/19/2002	Various	14,900.000	495,852		496,778	496,778	(17,123)			(926)	(926)		4,247
364730-10-1	GANNETT CO., INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	6,800.000	463,330		443,479	443,479	(13,685)			19,851	19,851		1,564
364760-10-8	GAP STORES, INC. (THE)	11/08/2002	Various	36,500.000	464,303		1,348,866	1,348,866	840,056			(884,564)	(884,564)		968
365558-10-5	GARDNER DENVER INC	06/13/2002	Various	2,100.000	42,043		40,733	40,733	(6,139)			1,310	1,310		
366651-20-6	GARTNER INC	12/12/2002	Various	13,700.000	140,352		118,256	118,256	(35,184)			22,097	22,097		
367626-10-8	GATEWAY INC	12/12/2002	Various	27,800.000	116,850		1,223,845	476,770	253,258			(359,920)	(359,920)		
361448-10-3	GATX CORP	12/20/2002	Various	5,000.000	127,275		239,000	239,000	76,400			(111,725)	(111,725)		3,598
368682-10-0	GENCORP, INC	06/13/2002	Various	5,300.000	68,137		60,063	60,063	(14,720)			8,074	8,074		276
369385-10-9	GENERAL COMMUNICATION - CL A	06/13/2002	Various	5,800.000	45,841		50,052	50,052	578			(4,211)	(4,211)		
369550-10-8	GENERAL DYNAMICS CORP	12/12/2002	Various	10,000.000	829,684		535,533	535,533	(260,867)			294,150	294,150		7,210
369604-10-3	GENERAL ELECTRIC CO	12/12/2002	Various	1,257,800.000	44,572,223		51,181,910	51,181,910	2,208,777			(6,609,688)	(6,609,688)		293,598
370021-10-7	GENERAL GROWTH PROPERTIES, INC	10/02/2002	Various	65,600.000	3,116,201		2,123,670	2,123,670	(421,610)			992,531	992,531		19,361
370334-10-4	GENERAL MILLS, INC	12/12/2002	Various	24,000.000	1,041,534		1,006,255	1,006,255	(241,985)			35,279	35,279		18,728
370442-10-5	GENERAL MOTORS CORP	08/07/2002	Various	14,600.000	710,928		440,459	440,459	(269,101)			270,469	270,469		
371532-10-2	GENESCO, INC	06/13/2002	Various	2,900.000	70,853		77,873	77,873	17,669			(7,020)	(7,020)		
368710-40-6	GENETECH INC	04/17/2002	Various	46,500.000	2,096,057		2,593,603	2,593,603	70,978			(497,546)	(497,546)		
371901-10-9	GENTEX CORP	08/19/2002	Various	14,400.000	400,128		378,000	378,000	(6,912)			22,128	22,128		
372460-10-5	GENUINE PARTS CO	12/12/2002	Various	7,100.000	233,436		237,719	237,719	(22,851)			(4,283)	(4,283)		4,286
372917-10-4	GENZYME CORP	10/18/2002	Various	7,600.000	273,217		340,136	340,136	(114,800)			(66,919)	(66,919)		
373200-20-3	GEORGIA GULF CORP	06/25/2002	Various	4,400.000	94,407		78,573	78,573	(2,827)			15,834	15,834		608
373298-10-8	GEORGIA-PACIFIC CORP	12/23/2002	Various	275,700.000	6,708,138		9,499,928	9,499,928	1,918,369			(2,791,790)	(2,791,790)		33,088
373730-10-0	GERBER SCIENTIFIC, INC	06/13/2002	Various	3,400.000	16,641		48,259	48,259	16,639			(31,617)	(31,617)		
375558-10-3	GILEAD	08/20/2002	Various	24,000.000	942,370		538,777	538,777	(364,873)			403,593	403,593		
375766-10-2	GILLETTE CO	11/08/2002	Various	60,600.000	1,899,531		131,509	131,509	(1,892,531)			1,768,022	1,768,022		24,419
377316-10-4	GLATFELTER	08/19/2002	Various	9,600.000	157,344		112,353	112,353	(37,215)			44,991	44,991		3,360
379302-10-2	GLIMCHER REALTY TRUST	12/12/2002	Various	14,700.000	313,731		312,970	309,425	43,957			4,306	4,306		3,534
37940X-10-2	GLOBAL PAYMENTS INC	06/13/2002	Various	3,400.000	114,466		65,873	65,873	(51,087)			48,593	48,593		200
382388-10-6	GOODRICH CORPORATION	06/03/2002	Various	2,600.000	75,153		102,515	102,515	33,303			(27,362)	(27,362)		715
382550-10-1	GOODYEAR TIRE & RUBBER CO. (THE)	12/20/2002	Various	4,100.000	87,618		234,750	234,750	137,129			(147,132)	(147,132)		
382588-10-1	GOODY'S FAMILY CLOTHING INC	06/13/2002	Various	4,800.000	41,828		97,320	97,320	77,160			(55,493)	(55,493)		
384109-10-4	GRACO, INC	06/13/2002	Various	5,800.000	167,861		95,038	95,038	(70,273)			72,822	72,822		1,067
384313-10-2	GRAFTECH INTERNATIONAL LTD	08/19/2002	Various	5,000.000	46,141		53,402	53,402	(98)			(7,262)	(7,262)		
384802-10-4	GRAINGER (W.W.), INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	2,400.000	129,493		102,822	102,822	(12,378)			26,671	26,671		420
387328-10-7	GRANITE CONSTRUCTION INC	08/19/2002	Various	5,300.000	111,191		103,153	103,153	(24,471)			8,038	8,038		920
38821G-10-1	GRANT PRIDECO INC	08/19/2002	Various	16,900.000	202,384		295,906	295,906	101,556			(93,522)	(93,522)		
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC	06/13/2002	Various	4,900.000	106,079		68,988	68,988	(47,534)			37,091	37,091		
390568-10-3	GREAT LAKES CHEMICAL CORP	08/12/2002	Various	4,300.000	107,581		149,564	149,564	45,160			(41,983)	(41,983)		854
398433-10-2	GRIFFON CORP	06/13/2002	Various	5,600.000	97,048		68,805	68,805	(15,195)			28,243	28,243		
398905-10-9	GROUP 1 AUTOMOTIVE	06/13/2002	Various	2,700.000	100,404		44,800	44,800	(32,177)			55,605	55,605		
400518-10-6	GTECH HOLDINGS	12/12/2002	Various	11,000.000	277,466		119,028	119,028	(159,505)			158,437	158,437		
401698-10-5	GUIDANT CORP	12/20/2002	Various	82,000.000	3,442,702		4,046,466	4,046,466	(37,134)			(603,765)	(603,765)		
403777-10-5	GYMBOREE CORP	06/13/2002	Various	2,400.000	38,758		57,467	57,467	28,835			(18,709)	(18,709)		
405024-10-0	HAEMONETICS CORP	06/13/2002	Various	3,100.000	92,270		99,327	99,327	(5,825)			(7,058)	(7,058)		
405217-10-0	HAIN CELESTIAL GROUP INC	06/13/2002	Various	3,700.000	66,648		122,929	122,929	21,327			(56,281)	(56,281)		
406069-10-4	HALL KINION AND ASSOCIATES INC	06/13/2002	Various	1,200.000	9,880		30,232	30,232	18,976			(20,352)	(20,352)		
410768-10-5	HANOVER COMPRESSOR	09/06/2002	Various	21,600.000	238,968		706,686	706,686	161,070			(467,718)	(467,718)		
412693-10-3	HARLAND (JOHN H.) CO	06/13/2002	Various	3,800.000	114,842		67,919	67,919	(16,061)			46,923	46,923		420
412822-10-8	HARLEY-DAVIDSON, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	10,100.000	527,235		365,730	365,730	(182,801)			161,506	161,506		150
413086-10-9	HARMAN INTERNATIONAL	06/13/2002	Various	4,100.000	209,623		90,003	90,003	(94,907)			119,619	119,619		150
413160-10-2	HARMONIC LIGHTWAVES INC	06/13/2002	Various	7,300.000	52,144		125,082	125,082	37,336			(72,937)	(72,937)		
413619-10-7	HARRAH'S ENTERTAINMENT INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	3,000.000	109,589		57,553	57,553	(53,478)			52,037	52,037		
413875-10-5	HARRIS CORP	11/08/2002	Various	12,500.000	422,409		402,167	402,167	17,908			20,241	20,241		760

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
415864-10-7	HARSCO CORP	11/08/2002	Various	8,100.000	240,124		204,958	204,958	(53,287)			35,165	35,165		3,400
416196-10-3	HARTE HANKS COMMUNICATIONS	11/08/2002	Various	16,400.000	355,193		273,077	273,077	(59,329)			82,116	82,116		803
418056-10-7	HASBRO, INC	10/18/2002	Various	14,750.000	177,199		296,892	296,892	57,499			(119,693)	(119,693)		1,064
404119-10-9	HCA INC	05/02/2002	Various	14,200.000	602,124		325,317	325,317	(221,951)			276,807	276,807		284
421933-10-2	HEALTH MANAGEMENT	10/18/2002	Various	21,100.000	428,460		459,366	459,366	71,126			(30,906)	(30,906)		
42222G-10-8	HEALTH NET INC	12/12/2002	Various	18,200.000	447,269		398,140	398,140	900			49,129	49,129		
421924-10-1	HEALTHSOUTH CORP	12/12/2002	Various	19,200.000	149,724		246,421	246,421	(38,123)			(96,697)	(96,697)		
422347-10-4	HEARTLAND EXPRESS INC	11/05/2002	Various	14,200.880	306,004		275,891	275,891	(118,467)			30,113	30,113		
422819-10-2	HEIDRICK & STRUGGLES	12/20/2002	Various	2,400.000	43,187		141,750	141,750	98,190			(98,563)	(98,563)		
423074-10-3	HEINZ (H.J.) CO	12/12/2002	Various	29,800.000	1,041,498		1,269,553	1,269,553	44,177			(228,056)	(228,056)		37,463
423319-10-2	HELIX TECHNOLOGY	06/13/2002	Various	2,400.000	51,448		62,035	62,035	7,915			(10,587)	(10,587)		288
423452-10-1	HELMERICH & PAYNE, INC	10/01/2002	Various	5,200.000	287,181		285,039	285,039	111,463			2,143	2,143		759
426281-10-1	HENRY JACK & ASSOCIATES	08/19/2002	Various	12,600.000	224,837		370,913	370,913	95,729			(146,075)	(146,075)		665
427056-10-6	HERCULES, INC	08/12/2002	Various	9,200.000	91,171		211,501	211,501	119,501			(120,330)	(120,330)		
427866-10-8	HERSHEY FOODS CORP	09/23/2002	Various	3,500.000	247,825		219,184	219,184	(17,766)			28,641	28,641		
428236-10-3	HEWLETT-PACKARD CO	12/20/2002	Various	164,339.250	2,683,587		2,215,092	2,215,092	(783,866)			468,495	468,495		14,846
431294-10-7	HILB ROGAL & HAMILTON CO	06/13/2002	Various	3,300.000	133,689		68,112	68,112	(24,371)			65,577	65,577		291
431573-10-4	HILLENBRAND INDUSTRIES, INC	11/08/2002	Various	9,200.000	526,803		463,303	463,303	(45,181)			63,499	63,499		4,363
432848-10-9	HILTON HOTELS CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	9,500.000	111,207		139,223	139,223	35,483			(28,015)	(28,015)		
43357B-10-4	HISPANIC BROADCASTING CORP	08/19/2002	Various	18,300.000	456,499		529,865	529,865	63,215			(73,366)	(73,366)		
40425P-10-7	HNC SOFTWARE	08/05/2002	Various	9,400.000	169,261		137,003	137,003	(56,637)			32,257	32,257		
437076-10-2	HOME DEPOT, INC. (THE)	12/12/2002	Various	216,800.000	7,812,694		9,693,117	9,693,117	(1,337,361)			(1,880,423)	(1,880,423)		16,133
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	10/08/2002	Various	23,100.000	755,088		673,277	673,277	(84,522)			81,812	81,812		13,320
438092-10-8	HON INDUSTRIES, INC	08/22/2002	Various	7,500.000	202,997		188,395	188,395	(18,980)			14,602	14,602		1,838
438516-10-6	HONEYWELL INTERNATIONAL INC	04/22/2002	Various	20,500.000	694,983		1,173,115	1,173,115	479,805			(478,132)	(478,132)		
439104-10-0	HOOPER HOLMES	06/13/2002	Various	7,500.000	63,732		88,579	88,579	21,454			(24,847)	(24,847)		110
440327-10-4	HORACE MANN EDUCATORS	08/19/2002	Various	6,700.000	121,839		111,443	111,443	(30,731)			10,396	10,396		1,092
440452-10-0	HORMEL (G.A.) CO	08/19/2002	Various	24,700.000	585,253		463,958	463,958	(199,731)			121,296	121,296		4,973
44106M-10-2	HOSPITALITY PROPERTY TRUST	10/21/2002	Various	6,400.000	209,005		166,912	166,912	(21,888)			42,093	42,093		11,122
44107P-10-4	HOST MARRIOTT CORP	05/30/2002	Various	29,500.000	557,480		578,552	578,552	313,052			(21,072)	(21,072)		(5,940)
441339-10-8	HOT TOPIC	06/13/2002	Various	4,050.000	101,954		93,852	93,852	16,423			8,102	8,102		
441815-10-7	HOUSEHOLD INTERNATIONAL, INC	11/04/2002	Various	218,900.000	9,734,460		9,709,578	9,709,578	(2,076,044)			24,883	24,883		75,077
443510-20-1	HUBBELL, INC. CLASS B	11/08/2002	Various	8,600.000	274,934		233,273	233,273	(19,395)			41,661	41,661		7,722
444356-10-9	HUFFY CORP	06/13/2002	Various	2,500.000	17,505		33,838	33,838	17,838			(16,332)	(16,332)		
444482-10-3	HUGHES SUPPLY, INC	06/13/2002	Various	3,000.000	112,825		76,971	76,971	(15,639)			35,854	35,854		442
444859-10-2	HUMANA, INC	10/18/2002	Various	23,600.000	314,102		349,430	349,430	59,368			(35,328)	(35,328)		
445658-10-7	HUNT (J.B.) TRANSPORT SERVICES, INC	10/21/2002	Various	7,200.000	196,782		96,470	96,470	(70,570)			100,313	100,313		
448407-10-6	HUTCHINSON TECH	06/13/2002	Various	3,300.000	55,127		82,500	82,500	5,874			(27,373)	(27,373)		
44914M-10-4	HYPERION SOLUTIONS CORP	06/13/2002	Various	3,900.000	72,756		95,889	95,889	18,435			(23,133)	(23,133)		
448924-10-0	ICN PHARMACEUTICALS, INC	12/12/2002	Various	21,000.000	305,123		715,328	715,328	11,828			(410,205)	(410,205)		4,427
449370-10-5	IDEC PHARMECEUTICALS CORP	12/20/2002	Various	22,600.000	983,396		1,393,270	1,393,270	(164,548)			(409,874)	(409,874)		
45167R-10-4	IDEX CORP	06/13/2002	Various	3,700.000	129,241		118,562	118,562	(9,088)			10,678	10,678		896
45168D-10-4	IDEXX LABS CORP	06/13/2002	Various	5,700.000	158,782		123,650	123,650	(38,857)			35,132	35,132		
449623-10-7	IHOP CORP	06/13/2002	Various	3,500.000	110,774		42,297	42,297	(60,253)			68,477	68,477		
452308-10-9	ILLINOIS TOOL WORKS, INC	11/08/2002	Various	17,700.000	1,147,911		909,181	909,181	(289,463)			238,730	238,730		10,527
45247T-10-4	IMAGISTICS INTERNATIONAL	08/20/2002	Various	13,600.000	240,762		139,661	139,661	(28,299)			101,101	101,101		
45245A-10-7	IMATION CORP	11/08/2002	Various	5,900.000	173,983		103,903	103,903	(23,419)			70,080	70,080		
449669-10-0	IMC GLOBAL INC	08/19/2002	Various	24,400.000	328,581		293,275	293,275	(23,925)			35,306	35,306		804
452528-10-2	IMMUNEX CORP	07/16/2002	Various	44,400.000	1,016,255		711,732	711,732	(518,592)			304,523	304,523		
45255G-10-1	IMPATH INC	06/13/2002	Various	1,900.000	49,098		110,913	110,913	26,344			(61,814)	(61,814)		
449934-10-8	IMS HEALTH INC	08/12/2002	Various	25,300.000	423,455		449,605	449,605	(43,998)			(26,150)	(26,150)		1,062
453235-10-3	INAMED CORP	06/13/2002	Various	2,600.000	82,100		61,425	61,425	(16,757)			20,675	20,675		
45337C-10-2	INCYTE GENOMICS INC	11/08/2002	Various	16,900.000	122,202		489,232	489,232	160,696			(367,030)	(367,030)		
453414-10-4	INDEPENDENCE COMMUNITY BANK	08/22/2002	Various	10,800.000	323,730		247,860	247,860	2,052			75,870	75,870		3,016
456607-10-0	INDYMAC BANCORP INC	08/19/2002	Various	12,000.000	284,668		343,920	343,920	63,360			(59,252)	(59,252)		
45665B-10-6	INFOCUS CORP	12/20/2002	Various	6,200.000	72,650		218,826	218,826	82,302			(146,175)	(146,175)		
456727-10-6	INFORMATION HOLDINGS	06/13/2002	Various	2,700.000	75,891		93,431	93,431	16,994			(17,539)	(17,539)		
456905-10-8	INFORMATION RESOURCES, INC	06/13/2002	Various	3,800.000	34,780		36,871	36,871	5,331			(2,091)	(2,091)		
45716*-10-0	INGRAM OHIO BARGE COMPANY TRUST CRT	03/05/2002	Various	12,215.670	12,216		12,216	12,216	(454)						912
4576J0-10-4	INNKEEPERS TRUST	10/28/2002	INVESTMENT TECHNOLOGY GROUP, INC	10,300.000	76,494		104,339	104,339				(27,845)	(27,845)		1,648
457652-10-5	INPUT/OUTPUT INC	06/13/2002	Various	6,400.000	57,849		115,392	115,392	62,848			(57,542)	(57,542)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
45765U-10-3	INSIGHT ENTERPRISES INC	06/13/2002	Various	5,600.000	137,553		112,667	112,667	(25,093)			24,887	24,887		
457667-10-3	INSITUFORM TECHNOLOGIES CL A	06/13/2002	Various	3,300.000	68,591		105,299	105,299	20,885			(36,708)	(36,708)		
458118-10-6	INTEGRATED DEVISE TECHNOLOGY	12/20/2002	Various	18,100.000	399,634		788,940	788,940	307,661			(389,306)	(389,306)		
458140-10-0	INTEL CORP	12/31/2002	Various	1,203,500.000	33,143,127		33,642,973	33,642,973	(3,815,970)			(499,846)	(499,846)		43,985
458665-10-6	INTERFACE INC	06/13/2002	Various	7,100.000	52,598		68,879	68,879	29,048			(16,281)	(16,281)		156
458771-10-2	INTERMAGNETICS GENERAL CORP	06/13/2002	Various	2,000.000	45,539		63,909	63,909	12,109			(18,370)	(18,370)		
45881K-10-4	INTERMET CORP	06/13/2002	Various	4,200.000	35,092		62,956	62,956	48,886			(27,863)	(27,863)		292
459200-10-1	INTERNATIONAL BUSINESS MACHINE	11/08/2002	Various	249,600.000	21,396,189		19,714,623	19,714,623	(10,255,714)			1,681,566	1,681,566		70,491
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES, INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	2,500.000	80,204		112,470	112,470	38,195			(32,266)	(32,266)		375
459902-10-2	INTERNATIONAL GAME TECHNOLOGY	02/07/2002	GOLDMAN SACHS INTERNATIONAL	1,900.000	116,089		66,675	66,675	(63,095)			49,414	49,414		
460043-10-2	INTERNATIONAL MULTIFOODS CORP	06/13/2002	Various	2,400.000	60,864		45,708	45,708	(11,652)			15,156	15,156		
460146-10-3	INTERNATIONAL PAPER CO	02/07/2002	GOLDMAN SACHS INTERNATIONAL	12,400.000	508,885		586,808	586,808	86,468			(77,924)	(77,924)		
460254-10-5	INTERNATIONAL RECTIFIER CORP	08/19/2002	Various	10,200.000	386,631		377,480	377,480	21,704			9,151	9,151		
460335-20-1	INTERNATIONAL SPEEDWAY	10/21/2002	Various	9,900.000	393,972		375,994	375,994	(11,096)			17,978	17,978		474
46057Y-92-8	INTERNET DYNAMIC WARRANT B	12/31/2002	WORTHLESS	52,072.000											
46057Y-93-6	INTERNET DYNAMICS, INC WARRANTS	12/31/2002	WORTHLESS	173,574.000			120,113								
46060X-10-7	INTERNET SECURITY SYSTEMS	08/19/2002	Various	8,000.000	160,345		261,120	261,120	4,640			(100,775)	(100,775)		
460690-10-0	INTERPUBLIC GROUP OF COS., INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	26,500.000	719,811		1,053,220	1,053,220	270,410			(333,409)	(333,409)		3,534
46069S-10-9	INTERSIL CORP	08/22/2002	Various	15,900.000	323,180		459,074	459,074				(135,894)	(135,894)		
46072H-10-8	INTERSTATE BAKERIES CORP	12/12/2002	Various	16,700.000	414,448		282,254	282,254	(118,540)			132,194	132,194		2,128
458372-10-9	INTER-TEL INC	06/13/2002	Various	3,800.000	71,035		75,525	75,525	2,489			(4,490)	(4,490)		132
461142-10-1	INTERVOICE-BRITE INC	07/15/2002	Various	10,900.000	21,799		114,874	114,874	(24,646)			(93,075)	(93,075)		
461202-10-3	INTUIT INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	5,300.000	189,101		205,481	205,481	(21,253)			(16,381)	(16,381)		
461203-10-1	INVACARE CORP	06/13/2002	Various	4,200.000	144,277		162,986	162,986	21,404			(18,710)	(18,710)		91
46145F-10-5	INVESTMENT TECHNOLOGY GROUP	08/19/2002	Various	8,600.000	319,385		199,947	199,947	(136,055)			119,437	119,437		
462218-10-8	IONICS, INC	06/13/2002	Various	2,700.000	73,059		112,743	112,743	31,662			(39,683)	(39,683)		
45031U-10-1	ISTAR FINANCIAL	02/08/2002	Various	140,000.000	3,501,169		3,262,000	3,262,000	(231,000)			239,169	239,169		
465741-10-6	ITRON INC	06/13/2002	Various	2,000.000	54,121		61,960	61,960	1,360			(7,839)	(7,839)		
45068B-10-9	ITT EDUCATIONAL SVCS INC	06/13/2002	Various	5,500.000	142,471		92,674	92,674	(23,466)			49,796	49,796		
450911-10-2	ITT INDUSTRIES, INC	10/08/2002	Various	35,800.000	2,001,635		1,603,990	1,603,990	(203,910)			397,645	397,645		8,970
46581@-10-8	IVANS INC	06/03/2002	DISTRIBUTION		159,628							159,628	159,628		
465823-10-2	IVAX CORP	06/18/2002	Various	74,875.000	982,837		2,638,769	2,638,769	1,130,786			(1,655,932)	(1,655,932)		
466313-10-3	JABIL CIRCUIT INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	4,800.000	97,571		204,579	204,579	95,523			(107,009)	(107,009)		
466367-10-9	JACK IN THE BOX INC	06/13/2002	Various	5,800.000	179,346		168,529	168,529	8,797			10,817	10,817		
469814-10-7	JACOBS ENGINEERING GROUP INC	12/12/2002	Various	6,100.000	244,883		156,411	156,411	(77,889)			88,472	88,472		
47012E-10-6	JAKKS PACIFIC	06/13/2002	Various	1,900.000	33,194		44,175	44,175	8,170			(10,981)	(10,981)		
47102X-10-5	JANUS CAPITAL FUNDING	11/08/2002	Various	19,100.000	300,019		617,077	617,077	97,175			(317,057)	(317,057)		727
46612J-10-1	JDS UNIPHASE CORP	06/10/2002	Various	112,600.000	452,111		8,838,850	857,980	(119,388)			(405,869)	(405,869)		
472319-10-2	JEFFERIES GROUP INC NEW	06/13/2002	Various	2,200.000	93,430		61,837	61,837	(31,245)			31,593	31,593		160
466210-10-1	JLG INDUSTRIES INC	06/13/2002	Various	6,200.000	79,448		81,863	81,863	15,833			(2,415)	(2,415)		59
47758P-10-9	JOANN STORES INC	06/13/2002	Various	3,300.000	70,093		53,451	53,451	29,856			16,642	16,642		
41014S-10-6	JOHN HANCOCK FINANCIAL SERVICES, INC	12/12/2002	Various	14,100.000	471,939		560,512	560,512	(21,818)			(88,573)	(88,573)		1,440
478160-10-4	JOHNSON & JOHNSON	07/01/2002	Various	375,200.000	21,701,990		15,337,650	15,337,650	(6,836,670)			6,364,341	6,364,341		24,127
478366-10-7	JOHNSON CONTROLS, INC	10/31/2002	Various	6,000.000	475,844		449,102	449,102	(46,576)			26,742	26,742		1,980
480074-10-3	JONES APPAREL GROUP INC	09/26/2002	Various	3,100.000	105,524		106,032	106,032	3,205			(508)	(508)		
482584-10-9	K MART CORP	01/17/2002	CANTOR, FITZGERALD & CO	41,600.000	67,100		530,041	530,041	302,905			(462,942)	(462,942)		
482732-10-4	K2 INC	06/13/2002	Various	3,600.000	27,965		96,699	96,699	70,743			(68,734)	(68,734)		
480236-11-6	KABELMEDIA HOLDINGS AG, COMMON (PRIMACOM)	10/25/2002	Various		7,515							7,515	7,515		
48282T-10-4	KADANT INC	08/12/2002	Various	948.000	13,885		10,545	10,545	(3,201)			3,340	3,340		
483548-10-3	KAMAN CORP. CLASS A	06/13/2002	Various	4,400.000	67,677		71,001	71,001	2,361			(3,324)	(3,324)		836
485170-30-2	KANSAS CITY SOUTHERN	06/13/2002	Various	7,500.000	115,090		121,576	121,576	15,601			(6,486)	(6,486)		
486587-10-8	KAYDON CORPORATION	08/19/2002	Various	4,900.000	116,150		111,437	111,437	305			4,713	4,713		1,500
48666K-10-9	KB HOME	02/07/2002	GOLDMAN SACHS INTERNATIONAL	1,100.000	44,116		32,355	32,355	(11,755)			11,762	11,762		
486665-10-2	KEANE INC	08/19/2002	Various	7,800.000	93,974		102,841	102,841	(37,793)			(8,867)	(8,867)		
487584-10-4	KEITHLEY INSTRUMENTS	06/13/2002	Various	1,900.000	32,428		98,049	98,049	65,939			(65,621)	(65,621)		75
487836-10-8	KELLOGG CO	10/18/2002	Various	41,500.000	1,395,402		1,448,233	1,448,233	59,137			(52,831)	(52,831)		7,828
488044-10-8	KELLWOOD CO	06/13/2002	Various	2,900.000	79,637		61,684	61,684	(7,945)			17,953	17,953		672
488152-20-8	KELLY SERVICES INC. CLASS A	11/08/2002	Various	4,500.000	103,014		110,103	110,103	11,598			(7,090)	(7,090)		700
488360-10-8	KEMET CORP	08/19/2002	Various	16,200.000	279,576		291,884	291,884	4,334			(12,308)	(12,308)		
489170-10-0	KENNAMETAL, INC	12/12/2002	Various	3,200.000	108,779		89,747	89,747	(39,117)			19,033	19,033		1,275

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
492386-10-7	KERR-MCGEE CORP	02/07/2002	GOLDMAN SACHS INTERNATIONAL	2,400.000	124,687		126,921	126,921	(4,599)			(2,233)	(2,233)		1,080
493138-10-1	KEY PRODUCTION	10/01/2002	Various	4,800.000	94,484		103,545	103,545	21,945			(9,061)	(9,061)		
49427F-10-8	KILROY REALTY CORPORATION	09/26/2002	Various	3,400.000	168,256		160,324	160,324	71,006			7,932	7,932		2,870
494368-10-3	KIMBERLY-CLARK CORP	12/12/2002	Various	26,200.000	1,438,811		1,463,949	1,463,949	(102,811)			(25,139)	(25,139)		18,586
49446R-10-9	KIMCO REALTY CORP	06/11/2002	Various	206,400.000	6,444,328		6,618,760	6,618,760	(128,456)			(174,432)	(174,432)		162,656
495582-10-8	KING PHARMACEUTICALS INC	02/07/2002	GOLDMAN SACHS INTERNATIONAL	5,800.000	185,590		162,343	162,343	(82,011)			23,247	23,247		
497266-10-6	KIRBY CORP	06/13/2002	Various	3,300.000	87,179		64,969	64,969	(25,946)			22,210	22,210		
482480-10-0	KLA-TENCOR CORP	11/08/2002	Various	135,300.000	4,283,422		5,172,120	5,172,120	2,877			(888,697)	(888,697)		
499040-10-3	KNIGHT-RIDDER, INC	08/06/2002	Various	138,400.000	8,285,808		8,547,403	8,547,403	(438,909)			(261,595)	(261,595)		81,750
500255-10-4	KOHLS CORP	11/08/2002	Various	10,800.000	713,348		414,682	414,682	(346,070)			298,666	298,666		
500600-10-1	KOPIN CORP	06/13/2002	Various	7,900.000	59,837		111,588	111,588	988			(51,750)	(51,750)		
500643-20-0	KORN/FERRY INTERNATIONAL	12/20/2002	Various	5,000.000	39,395		172,605	172,605	119,355			(133,210)	(133,210)		
50075N-10-4	KRAFT FOODS INC	10/17/2002	Various	175,600.000	6,793,681		5,805,302	5,805,302	(170,366)			988,379	988,379		36,772
501014-10-4	KRISPY KREME DOUGHNUTS INC	10/21/2002	Various	3,000.000	110,021		109,590	109,590				431	431		
501044-10-1	KROGER CO	02/07/2002	MERRILL LYNCH, INC	21,200.000	439,804		554,418	554,418	111,974			(114,614)	(114,614)		
501049-10-0	KROLL INC	06/13/2002	Various	2,600.000	57,119		105,885	105,885	66,625			(48,766)	(48,766)		
501052-10-4	KRONOS INC	06/13/2002	Various	2,900.000	117,827		61,159	61,159	(79,143)			56,667	56,667		
482686-10-2	K-SWISS INC	06/13/2002	Various	1,300.000	55,792		54,577	54,577	11,352			1,215	1,215		35
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC	06/13/2002	Various	6,800.000	91,943		110,642	110,642	(5,978)			(18,699)	(18,699)		
502161-10-2	L S I LOGIC CORP	12/12/2002	MERRILL LYNCH, INC	10,800.000	145,168		692,199	692,199	521,775			(547,031)	(547,031)		
502392-10-3	L T X CORP	11/08/2002	Various	9,200.000	132,980		259,900	259,900	67,252			(126,920)	(126,920)		
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	08/19/2002	Various	5,600.000	356,950		233,858	233,858	(76,642)			123,092	123,092		
505401-20-8	LABOR READY INC	06/13/2002	Various	5,600.000	33,644		123,191	123,191	94,575			(89,546)	(89,546)		
505447-10-2	LABRANCHE & CO INC	08/19/2002	Various	7,600.000	202,693		359,632	359,632	97,736			(156,939)	(156,939)		
512807-10-8	LAM RESEARCH CORP	11/08/2002	Various	20,700.000	395,125		368,461	368,461	(112,193)			26,664	26,664		
513847-10-3	LANCASTER COLONY CORP	12/12/2002	Various	4,500.000	165,861		117,493	117,493	(42,302)			48,368	48,368		1,232
514606-10-2	LANCE, INC	06/13/2002	Various	3,500.000	52,616		37,506	37,506	(12,509)			15,109	15,109		976
51508L-10-3	LANDRY'S RESTAURANTS INC	06/13/2002	Various	900.000	21,819		10,257	10,257	(6,528)			11,562	11,562		30
515086-10-6	LANDS' END, INC	06/14/2002	Various	11,300.000	683,457		291,507	291,507	(275,301)			391,950	391,950		
515098-10-1	LANDSTAR SYSTEMS INC	06/13/2002	Various	1,500.000	149,330		102,509	102,509	(6,256)			46,821	46,821		
518415-10-4	LATTICE SEMICONDUCTOR	11/08/2002	Various	19,000.000	194,861		381,297	381,297	(9,533)			(186,436)	(186,436)		
520776-10-5	LAWSON PRODUCTS, INC	06/13/2002	Various	1,600.000	44,284		44,400	44,400	2,800			(116)	(116)		448
505336-10-7	LAZBOY CHAIR CO	06/13/2002	Various	7,700.000	198,877		76,683	76,683	(91,331)			122,194	122,194		1,083
521865-10-5	LEAR SEATING CORP	08/19/2002	Various	10,000.000	439,108		226,281	226,281	(155,119)			212,827	212,827		
523768-10-9	LEE ENTERPRISES, INC	08/19/2002	Various	4,700.000	164,374		135,302	135,302	(35,637)			29,072	29,072		1,819
524651-10-6	LEGATO SYS INC	08/19/2002	Various	11,500.000	71,305		126,230	126,230	(22,925)			(54,925)	(54,925)		
524901-10-5	LEGG MASON, INC	08/19/2002	Various	9,200.000	460,058		446,038	446,038	(13,778)			14,020	14,020		2,300
524660-10-7	LEGGETT & PLATT, INC	02/07/2002	MERRILL LYNCH, INC	5,100.000	120,785		112,353	112,353	(4,947)			8,432	8,432		612
524908-10-0	LEHMAN BROTHERS HOLDING INC	07/24/2002	Various	6,100.000	361,471		221,217	221,217	(186,264)			140,255	140,255		
526057-10-4	LENNAR CORP	12/12/2002	Various	9,200.000	519,458		313,991	313,991	(116,753)			205,467	205,467		256
526107-10-7	LENNOX INTERNATIONAL INC	06/13/2002	Various	7,100.000	108,258		117,294	117,294	48,424			(9,036)	(9,036)		1,663
529771-10-7	LEXMARK INTERNATIONAL INC	02/07/2002	MERRILL LYNCH, INC	3,300.000	174,357		216,142	216,142	21,442			(41,786)	(41,786)		
529898-10-8	LIBBEY INC	06/13/2002	Various	1,900.000	64,905		58,241	58,241	(3,794)			6,664	6,664		210
530718-10-5	LIBERTY MEDIA CORP SERIES A	06/20/2002	Various	617,300.000	6,476,635		9,096,445	9,096,445	454,245			(2,619,810)	(2,619,810)		
531172-10-4	LIBERTY PROPERTY TRUST	04/26/2002	DISTRIBUTION		(637)		(637)	(637)	(637)						
53219L-10-9	LIFEPOINT HOSPITALS INC	08/19/2002	Various	8,700.000	329,338		345,042	345,042	48,894			(15,704)	(15,704)		
532457-10-8	LILLY (ELI) & CO	11/08/2002	Various	177,944.000	11,473,623		7,515,886	7,515,886	(6,459,835)			3,957,736	3,957,736		84,202
532716-10-7	LIMITED BRAND INC	02/07/2002	MERRILL LYNCH, INC	10,900.000	182,156		185,864	185,864	25,416			(3,708)	(3,708)		
532791-10-0	LINCARE HOLDINGS INC	08/19/2002	Various	18,200.000	561,385		402,873	402,873	(118,557)			158,512	158,512		
535555-10-6	LINDSAY MANUFACTURING	06/13/2002	Various	1,400.000	29,234		30,460	30,460	3,370			(1,226)	(1,226)		70
535678-10-6	LINEAR TECHNOLOGY CORP	11/27/2002	Various	54,500.000	1,386,411		1,622,860	1,622,860	(116,556)			(236,449)	(236,449)		3,058
535679-10-4	LINENS 'N THINGS INC	06/13/2002	Various	5,300.000	156,397		136,546	136,546	1,396			19,851	19,851		
539320-10-1	LIZ CLAIBORNE, INC	10/04/2002	Various	162,200.000	4,353,872		4,962,234	4,962,234	(16,581)			(608,362)	(608,362)		13,860
539830-10-9	LOCKHEED MARTIN CORP	12/12/2002	Various	160,500.000	9,083,217		6,833,062	6,286,432	(1,204,103)			2,796,784	2,796,784		15,477
542307-10-3	LONE STAR STEAKHOUSE SALOON	06/13/2002	Various	3,100.000	64,459		26,528	26,528	(19,445)			37,930	37,930		810
542312-10-3	LONE STAR TECHNOLOGIES, INC	06/13/2002	Various	3,000.000	56,584		135,178	135,178	82,378			(78,594)	(78,594)		
543162-10-1	LONGS DRUG STORES CORP	08/22/2002	Various	4,200.000	100,510		122,131	122,131	23,935			(21,621)	(21,621)		1,372
543213-10-2	LONGVIEW FIBRE CO	08/19/2002	Various	9,800.000	93,290		136,190	136,190	20,452			(42,900)	(42,900)		294
546347-10-5	LOUISIANA-PACIFIC CORP	10/18/2002	Various	9,000.000	60,539		138,505	138,505	62,545			(77,966)	(77,966)		
548661-10-7	LOWE'S COS., INC	11/19/2002	Various	47,200.000	1,953,162		1,665,925	1,665,925	(429,471)			287,237	287,237		944
549271-10-4	LUBRIZOL CORP	08/19/2002	Various	8,000.000	259,671		176,889	176,889	(103,831)			82,781	82,781		4,394

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
549282-10-1	LUBYS CAFETERIAS, INC	12/20/2002	Various	4,600.000	30,149		89,624	89,624	63,358			(59,475)	(59,475)		
549463-10-7	LUCENT TECHNOLOGIES INC	06/26/2002	Various	287,245.000	1,364,429		4,269,163	4,269,163	2,459,520			(2,904,734)	(2,904,734)		
550819-10-6	LYDALL INC DEL	06/13/2002	Various	3,100.000	41,259		66,291	66,291	35,291			(25,032)	(25,032)		
552078-10-7	LYONDELL PETROCHEMICAL CO	10/01/2002	Various	18,400.000	264,668		260,776	260,776	(2,896)			3,891	3,891		6,300
554273-10-2	MACDERMID INC	06/13/2002	Various	2,200.000	44,637		82,666	82,666	45,376			(38,029)	(38,029)		84
554382-10-1	MACERICH COMPANY	05/22/2002	Various	62,900.000	1,820,407		1,393,742	1,393,742	(281,856)			426,665	426,665		60,205
554489-10-4	MACK-CALI REALTY CORP	06/05/2002	Various	25,000.000	875,621		677,290	677,290	(98,210)			198,331	198,331		33,809
556100-10-5	MACROMEDIA INC	08/19/2002	Various	10,700.000	136,905		737,407	145,036	(45,424)			(8,132)	(8,132)		
555904-10-1	MACROVISION CORP	09/20/2002	Various	18,400.000	265,570		1,291,680	1,291,680	643,632			(1,026,110)	(1,026,110)		
559424-10-6	MAGNETEK, INC	06/13/2002	Various	3,100.000	34,475		41,072	41,072	13,141			(6,596)	(6,596)		
55953#-12-3	MAGNIFY HOLDINGS CORPORATION - WARRANTS	02/20/2002	WORTHLESS	38,619.000											
562567-10-7	MANDALAY RESORT GROUP	12/12/2002	Various	16,500.000	477,860		376,446	376,446	(6,780)			101,414	101,414		
562750-10-9	MANHATTAN ASSOCIATES	06/13/2002	Various	3,500.000	90,208		110,180	110,180	8,155			(19,972)	(19,972)		
563571-10-8	MANITOWOC INC	06/13/2002	Various	3,800.000	135,762		74,751	74,751	(43,429)			61,011	61,011		
564055-10-1	MANOR CARE, INC	12/12/2002	Various	3,100.000	60,587		92,652	70,719	(2,782)			(10,132)	(10,132)		
56418H-10-0	MANPOWER, INC	08/19/2002	Various	14,000.000	521,242		460,747	460,747	(11,193)			60,495	60,495		1,110
564682-10-2	MANUFACTURED HOME COMMUNITIES, INC	12/19/2002	Various	13,800.000	438,466		507,124	507,124	23,296			(68,658)	(68,658)		6,555
565105-10-3	MAPINFO CORP	06/13/2002	Various	1,500.000	13,518		34,271	34,271	10,736			(20,753)	(20,753)		
565849-10-6	MARATHON OIL CORP	02/07/2002	MERRILL LYNCH, INC	8,000.000	222,437		236,670	236,670	(3,330)			(14,234)	(14,234)		
566330-10-6	MARCUS CORP	06/13/2002	Various	4,800.000	68,317		67,851	67,851	(69)			466	466		457
571903-20-2	MARRIOTT INTERNATIONAL INC	09/06/2002	Various	20,600.000	716,600		589,113	589,113	(248,277)			127,487	127,487		3,283
571748-10-2	MARSH & MC LENNAN CO., INC	12/12/2002	MERRILL LYNCH, INC	7,500.000	740,898		581,583	581,583	(202,802)			159,315	159,315		4,411
573284-10-6	MARTIN MARIETTA MATERIALS	08/19/2002	Various	9,400.000	371,375		383,356	383,356	(54,684)			(11,981)	(11,981)		2,128
574599-10-6	MASCO CORP	05/02/2002	Various	11,500.000	296,064		339,443	339,443	57,693			(43,378)	(43,378)		1,553
576206-10-6	MASSEY ENERGY COMPANY	06/13/2002	Various	9,600.000	122,533		220,215	220,215	21,207			(97,682)	(97,682)		668
576674-10-5	MATERIAL SCIENCES CORP	06/13/2002	Various	3,000.000	43,905		43,703	43,703	13,343			202	202		
577081-10-2	MATTEL, INC	11/08/2002	Various	49,100.000	817,113		1,188,791	785,008	(135,440)			32,105	32,105		1,425
57772K-10-1	MAXIM INTEGRATED PRODUCTS	02/07/2002	MERRILL LYNCH, INC	7,300.000	379,553		124,511	124,511	(258,812)			255,042	255,042		
577933-10-4	MAXIMUS INC	06/13/2002	Various	2,800.000	87,912		89,148	89,148	(28,620)			(1,236)	(1,236)		
577778-10-3	MAY DEPARTMENT STORES CO	02/07/2002	MERRILL LYNCH, INC	7,700.000	267,606		201,875	201,875	(82,871)			65,731	65,731		
578592-10-7	MAYTAG CORP	02/07/2002	MERRILL LYNCH, INC	2,000.000	62,678		55,600	55,600	(6,460)			7,078	7,078		
579780-20-6	MCCORMICK & CO., INC	10/21/2002	Various	22,200.000	595,265		441,157	441,157	(79,271)			154,108	154,108		6,899
580031-20-1	MCDATA CORPORATION	12/20/2002	Various	24,232.000	354,939		501,311	501,311	(92,373)			(146,372)	(146,372)		
580037-10-9	MCDERMOTT INTERNATIONAL, INC	11/26/2002	Various	5,200.000	28,712		94,580	94,580	30,776			(65,867)	(65,867)		
580135-10-1	MCDONALD'S CORP	12/12/2002	Various	575,500.000	14,104,274		15,045,213	15,045,213	(188,272)			(940,939)	(940,939)		3,948
580645-10-9	MCGRAW-HILL CO	06/17/2002	Various	16,800.000	1,019,479		717,255	717,255	(307,209)			302,224	302,224		6,018
581550-10-3	MCKESSON CORP	10/18/2002	Various	8,500.000	303,505		680,472	254,085	(63,815)			49,420	49,420		726
552676-10-8	MDC HOLDINGS INC	06/13/2002	Various	3,200.000	140,509		129,804	129,804	8,876			10,706	10,706		416
583062-10-4	MEADE INSTRUMENTS CORP	12/20/2002	Various	2,100.000	9,127		51,581	51,581	44,063			(42,454)	(42,454)		
583334-10-7	MEADWESTVACO CORP	10/18/2002	Various	8,700.000	218,042		200,096	200,096	(68,647)			17,946	17,946		4,393
584404-10-7	MEDIA GENERAL, INC., CLASS A	11/08/2002	Various	2,900.000	151,631		107,278	107,278	(37,229)			44,353	44,353		774
584690-30-9	MEDICIS PHARMACEUTICAL CORP	06/13/2002	Various	3,800.000	178,914		163,740	163,740	(81,702)			15,174	15,174		
584699-10-2	MEDIMMUNE INC	12/12/2002	Various	279,500.000	7,199,803		8,492,784	8,492,784	337,028			(1,292,981)	(1,292,981)		
585055-10-6	MEDTRONICS, INC	12/31/2002	Various	85,140.000	3,966,749		2,673,914	2,673,914	(1,431,094)			1,292,835	1,292,835		9,573
58551A-10-8	MELLON FINANCIAL CORP	06/17/2002	Various	42,000.000	1,470,941		1,302,984	1,302,984	(277,056)			167,958	167,958		8,568
586002-10-7	MEMBER WORKS INC	12/20/2002	Various	1,900.000	32,136		70,894	70,894	44,275			(38,758)	(38,758)		
587118-10-0	MENS WEARHOUSE	06/13/2002	Various	4,900.000	120,616		118,801	118,801	17,616			1,815	1,815		
587188-10-3	MENTOR CORP	06/13/2002	Various	3,300.000	118,201		88,283	88,283	(5,965)			29,918	29,918		171
587200-10-6	MENTOR GRAPHICS CORP	12/23/2002	Various	8,500.000	112,709		199,464	199,464	(881)			(86,755)	(86,755)		
589331-10-7	MERCK & CO., INC	07/03/2002	Various	335,700.000	19,220,514		20,153,329	20,153,329	414,169			(932,815)	(932,815)		156,975
589378-10-8	MERCURY COMPUTER SYSTEMS	06/13/2002	Various	2,500.000	69,604		99,943	99,943	2,168			(30,339)	(30,339)		
589405-10-9	MERCURY INTERACTIVE CORPORATION	09/17/2002	Various	7,000.000	218,087		650,700	650,700	412,840			(432,613)	(432,613)		
589433-10-1	MEREDITH CORP	02/07/2002	MERRILL LYNCH, INC	1,300.000	46,179		47,085	47,085	740			(906)	(906)		
58984Y-10-3	MERISTAR HOSPITALITY CORP	12/23/2002	Various	14,400.000	255,704		281,174	278,501	25,904			(22,796)	(22,796)		144
590188-10-8	MERRILL LYNCH & CO., INC	10/21/2002	Various	108,100.000	4,381,859		5,210,802	5,210,802	(354,587)			(828,943)	(828,943)		35,328
590479-10-1	MESA AIR GROUP INC	06/13/2002	Various	3,000.000	26,902		26,803	26,803	4,243			100	100		
591520-20-0	METHODE ELECTRONICS CLASS A	07/29/2002	Various	5,000.000	50,609		30,621	30,621	(9,379)			19,988	19,988		435
59156R-10-8	METLIFE	12/17/2002	Various	119,600.000	3,208,785		3,818,572	3,818,572	314,011			(609,786)	(609,786)		10,521
59163F-10-5	METRO ONE TELECOMMUNICATIONS	06/13/2002	Various	2,200.000	35,575		42,284	42,284	(24,266)			(6,710)	(6,710)		
552880-10-6	MGI PHARMA, INC	06/13/2002	Various	1,700.000	14,352		30,813	30,813	4,837			(16,461)	(16,461)		
552848-10-3	MGIC INVESTMENT CORP	02/07/2002	MERRILL LYNCH, INC	2,800.000	176,102		128,650	128,650	(44,166)			47,452	47,452		70

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
594087-10-8	MICHAEL'S STORES INC	08/19/2002	Various	9,100.000	364,364		137,209	137,209	(162,636)			227,155	227,155		
594793-10-1	MICREL INC	09/30/2002	Various	31,340.000	349,142		1,141,263	1,141,263	319,215			(792,121)	(792,121)		
594901-10-0	MICRO SYSTEMS INC	06/13/2002	Various	1,600.000	42,396		46,448	46,448	6,288			(4,052)	(4,052)		
595017-10-4	MICROCHIP TECHNOLOGY INC	08/19/2002	Various	23,300.000	654,364		455,571	455,571	(204,300)			198,793	198,793		
595112-10-3	MICRON TECHNOLOGY, INC	12/20/2002	Various	205,500.000	5,933,597		6,851,621	6,851,621	658,295			(918,025)	(918,025)		
595137-10-0	MICROSEMI CORP	06/13/2002	Various	3,700.000	55,591		102,682	102,682	(7,208)			(47,091)	(47,091)		
594918-10-4	MICROSOFT CORP	12/12/2002	Various	565,100.000	33,181,486		29,218,377	29,218,377	(8,122,640)			3,963,109	3,963,109		
59523C-10-7	MID ATLANTIC MEDICAL SVCS	06/13/2002	Various	6,100.000	210,715		121,199	121,199	(17,271)			89,516	89,516		
595626-10-2	MIDAS INC	12/20/2002	Various	2,100.000	25,656		51,997	51,997	27,847			(26,341)	(26,341)		
598148-10-4	MIDWAY GAMES	06/13/2002	Various	4,800.000	45,716		58,913	58,913	(13,135)			(13,197)	(13,197)		
597911-10-6	MIDWEST EXPRESS HOLDINGS	06/13/2002	Various	1,900.000	29,566		50,830	50,830	23,090			(21,265)	(21,265)		
598709-10-3	MILACRON INC	06/13/2002	Various	4,600.000	56,433		91,782	91,782	19,056			(35,349)	(35,349)		68
599902-10-3	MILLENNIUM PHARMACEUTICALS INC	06/18/2002	Various	79,200.000	1,045,266		4,079,329	4,079,329	2,138,137			(3,034,062)	(3,034,062)		
600544-10-0	MILLER HERMAN, INC	11/08/2002	Various	19,700.000	428,947		496,330	496,330	30,228			(67,383)	(67,383)		1,983
601073-10-9	MILLIPORE CORP	11/08/2002	Various	4,000.000	167,785		158,332	158,332	(84,468)			9,453	9,453		440
603158-10-6	MINERAL TECH INC	08/19/2002	Various	4,900.000	237,469		167,885	167,885	(60,651)			69,584	69,584		205
604567-20-6	MIPS TECHNOLOGIES INC - CL B	09/30/2002	Various	15,100.000	34,450		506,794	506,794	386,296			(472,343)	(472,343)		
604675-10-8	MIRANT CORPORATION	10/15/2002	Various	36,901.000	130,744		872,269	872,269	281,115			(741,526)	(741,526)		
605288-20-8	MISSISSIPPI CHEMICAL CORP	05/02/2002	Various	11,800.000	18,169		127,886	127,886	94,492			(109,717)	(109,717)		
60740F-10-5	MOBILE MINI INC	06/13/2002	Various	1,600.000	36,598		46,176	46,176	(16,416)			(9,578)	(9,578)		
607828-10-0	MODINE MANUFACTURING CO	08/19/2002	Various	8,500.000	206,782		232,722	232,722	34,417			(25,939)	(25,939)		1,850
608190-10-4	MOHAWK INDUSTRIES INC	08/19/2002	Various	6,400.000	342,581		152,882	152,882	(198,350)			189,699	189,699		
608554-10-1	MOLEX, INC	02/07/2002	MERRILL LYNCH, INC	5,000.000	144,833		223,500	223,500	68,750			(78,667)	(78,667)		125
60886R-10-3	MONACO COACH CORP	06/13/2002	Various	3,500.000	88,018		63,184	63,184	(13,361)			24,834	24,834		
61166W-10-1	MONSANTO COMPANY	09/09/2002	Various	0.370			6	6				(6)	(6)		
615369-10-5	MOODY'S CORPORATION	12/12/2002	Various	9,400.000	387,704		171,891	171,891	(202,793)			215,813	215,813		923
617446-44-8	MORGAN STANLEY	12/17/2002	Various	64,400.000	2,961,349		2,340,849	2,340,849	(790,123)			620,499	620,499		22,977
620076-10-9	MOTOROLA, INC	11/08/2002	Various	767,900.000	10,729,655		13,140,829	13,140,829	1,610,055			(2,411,175)	(2,411,175)		44,776
553409-10-3	MPS GROUP INC	08/19/2002	Various	15,300.000	102,857		57,739	57,739	(51,503)			45,118	45,118		
55347W-10-5	MRO SOFTWARE INC	06/13/2002	Various	2,800.000	42,946		101,745	101,745	36,281			(58,799)	(58,799)		
624756-10-2	MUELLER INDUSTRIES INC	06/13/2002	Various	5,400.000	172,685		102,941	102,941	(76,609)			69,744	69,744		
626717-10-2	MURPHY OIL CORP	08/19/2002	Various	7,300.000	620,825		440,066	440,066	(173,426)			180,759	180,759		5,160
628464-10-9	MYERS INDS INC	06/13/2002	Various	4,200.000	62,044		61,406	61,406	4,076			638	638		504
628530-10-7	MYLAN LABORATORIES, INC	09/06/2002	Various	22,700.000	738,959		586,355	586,355	(264,895)			152,604	152,604		2,068
631158-10-2	NASH-FINCH CO	06/13/2002	Various	1,500.000	43,463		25,914	25,914	(20,736)			17,550	17,550		198
636518-10-2	NATIONAL INSTRUMENTS CORP	08/19/2002	Various	8,500.000	279,996		401,756	401,756	83,346			(121,760)	(121,760)		
637071-10-1	NATIONAL OILWELL INC	08/19/2002	BANC OF AMERICA SECURITIES	3,600.000	68,475		86,697	86,697				(18,222)	(18,222)		
637640-10-3	NATIONAL SEMICONDUCTOR CORP	02/07/2002	MERRILL LYNCH, INC	4,600.000	118,855		345,713	345,713	204,079			(226,858)	(226,858)		
639027-10-1	NATURES SUNSHINE PRODUCTS INC	06/13/2002	Various	2,900.000	32,657		49,817	49,817	15,771			(17,160)	(17,160)		140
639089-10-1	NAUTICA ENTERPRISES INC	06/13/2002	Various	5,300.000	69,927		127,228	127,228	59,441			(57,301)	(57,301)		
63934E-10-8	NAVISTAR INTERNATIONAL CORP	08/12/2002	Various	5,100.000	147,735		146,861	146,861	(54,589)			874	874		
628782-10-4	NBTY INC	06/13/2002	Various	8,700.000	135,731		52,862	52,862	(48,928)			82,870	82,870		
628858-10-2	NCO GROUP INC	09/30/2002	Various	9,500.000	148,484		260,360	260,360	42,810			(111,876)	(111,876)		
62886E-10-8	NCR CORP	02/07/2002	MERRILL LYNCH, INC	2,500.000	101,773		97,763	97,763	5,613			4,010	4,010		
639480-10-2	NDC HEALTH CORP	06/13/2002	Various	4,200.000	129,798		97,421	97,421	(47,689)			32,377	32,377		248
640204-30-1	NEIMAN MARCUS GROUP INC	08/12/2002	BANC OF AMERICA SECURITIES	1.000	24				(30)			24	24		
640204-20-2	NEIMAN MARCUS GROUP INC	08/19/2002	Various	8,000.000	269,617		261,608	261,608	13,048			8,009	8,009		
640376-10-9	NELSON THOMAS INC	06/13/2002	Various	3,400.000	40,181		35,986	35,986	(1,754)			4,195	4,195		
64110P-10-7	NETEGRITY INC	06/13/2002	Various	3,800.000	29,932		75,749	75,749	2,181			(45,817)	(45,817)		
64117V-10-7	NETSCREEN TECHNOLOGIES INC	01/10/2002	GOLDMAN, SACHS & CO	8,700.000	215,064		139,200	139,200	(53,331)			75,864	75,864		
640938-10-6	NETWORK ASSOCIATES INC	08/19/2002	Various	22,000.000	446,737		352,336	352,336	(216,364)			94,401	94,401		
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY	06/13/2002	Various	3,700.000	18,754		58,437	58,437	38,272			(39,683)	(39,683)		
641234-10-9	NEUBERGER BERMAN INC	08/19/2002	Various	17,200.000	672,367		890,611	890,611	135,531			(218,244)	(218,244)		2,573
643872-10-4	NEW ENGLAND BUSINESS SERVICE	06/13/2002	Various	2,100.000	50,231		43,820	43,820	3,605			6,411	6,411		720
650111-10-7	NEW YORK TIMES CO	02/07/2002	MERRILL LYNCH, INC	4,200.000	181,888		177,576	177,576	(4,074)			4,312	4,312		
651229-10-6	NEWELL RUBBERMAID INC	02/07/2002	MERRILL LYNCH, INC	6,800.000	180,394		245,979	245,979	58,503			(65,585)	(65,585)		
651290-10-8	NEWFIELD EXPLORATION CORP	06/13/2002	Various	5,400.000	186,334		196,598	196,598	4,844			(10,264)	(10,264)		
651639-10-6	NEWMONT MINING CORP	10/18/2002	Various	14,500.000	366,681		294,733	294,733	17,638			71,948	71,948		693
651824-10-4	NEWPORT CORP	12/20/2002	Various	3,400.000	63,631		166,175	166,175	100,623			(102,544)	(102,544)		
65332V-10-3	NEXTEL COMMUNICATIONS INC	11/26/2002	Various	88,800.000	593,023		2,283,025	2,283,025	1,372,596			(1,690,002)	(1,690,002)		
654106-10-3	NIKE INC. CLASS B	02/07/2002	MERRILL LYNCH, INC	6,900.000	414,867		284,332	284,332	(103,724)			130,535	130,535		828

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
67066G-10-4	NVIDIA	02/07/2002	Various	158,000.000	10,142,467		6,813,401	6,813,401	(3,756,799)			3,329,067	3,329,067		
655044-10-5	NOBLE ENERGY INC	08/19/2002	Various	10,400.000	360,243		424,871	424,871	57,855			(64,628)	(64,628)		852
655663-10-2	NORDSON CORP	11/08/2002	Various	4,500.000	117,702		124,784	124,784	5,939			(7,081)	(7,081)		1,719
655664-10-0	NORDSTROM, INC	12/12/2002	Various	5,700.000	124,912		203,659	203,659	88,348			(78,746)	(78,746)		912
655844-10-8	NORFOLK SOUTHERN CORP	02/07/2002	MERRILL LYNCH, INC	9,900.000	207,771		324,941	324,941	143,474			(117,170)	(117,170)		594
666807-10-2	NORTHROP GRUMMAN CORP	06/27/2002	Various	11,900.000	1,481,720		1,332,046	1,332,046	(47,710)			149,675	149,675		
668074-10-7	NORTHWESTERN	06/13/2002	Various	3,000.000	52,125		75,840	75,840	12,690			(23,715)	(23,715)		1,397
670006-10-5	NOVELL, INC	12/12/2002	Various	26,998.000	105,707		439,150	199,916	75,995			(94,208)	(94,208)		
670008-10-1	NOVELLUS SYSTEM INC	10/25/2002	Various	143,200.000	4,617,039		7,254,908	7,254,908	1,605,668			(2,637,869)	(2,637,869)		
670009-10-9	NOVEN PHARMACEUTICALS	06/13/2002	Various	3,300.000	78,893		91,932	91,932	33,357			(13,039)	(13,039)		
670346-10-5	NUCOR CORP	02/07/2002	MERRILL LYNCH, INC	2,000.000	108,668		47,846	47,846	(58,074)			60,822	60,822		340
670928-10-0	NUVEEN MUNI VALUE FUND	12/31/2002	Various	2,023,800.000	19,376,978		17,680,458	17,680,458	(958,740)			1,696,520	1,696,520		585,624
62944T-10-5	NVR INC	08/21/2002	Various	1,700.000	526,597		273,086	273,086	(73,714)			253,511	253,511		
670712-10-8	NYFIX INC	06/13/2002	Various	3,100.000	30,721		138,192	138,192	76,130			(107,471)	(107,471)		
670823-10-3	O CHARLEYS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,000.000	45,157		40,051	40,051	3,031			5,106	5,106		
686091-10-9	O REILLY AUTOMOTIVE INC	06/13/2002	Various	6,000.000	194,258		66,218	66,218	(152,602)			128,040	128,040		
674599-10-5	OCCIDENTAL PETROLEUM CORP	11/18/2002	Various	237,050.000	6,135,692		5,555,264	5,555,264	(735,137)			580,429	580,429		57,750
67481E-10-6	OCEAN ENERGY INC	10/21/2002	Various	29,300.000	596,404		434,074	434,074	(128,486)			162,330	162,330		2,796
675232-10-2	OCEANEERING INTERNATIONAL INC	06/13/2002	Various	3,300.000	82,888		72,069	72,069	(927)			10,819	10,819		
676220-10-6	OFFICE DEPOT INC	08/07/2002	Various	431,900.000	5,671,396		5,983,632	5,983,632	(2,023,794)			(312,237)	(312,237)		
676255-10-2	OFFSHORE LOGISTICS	06/13/2002	Various	3,600.000	70,278		93,694	93,694	29,758			(23,416)	(23,416)		
680665-20-5	OLIN CORP	08/19/2002	Various	6,800.000	125,450		118,795	118,795	9,043			6,655	6,655		2,880
670872-10-0	OM GROUP INC	06/13/2002	Various	3,400.000	225,424		181,805	181,805	(43,241)			43,619	43,619		700
681904-10-8	OMNICARE INC	10/21/2002	Various	14,000.000	326,109		237,699	237,699	(110,621)			88,410	88,410		493
681919-10-6	OMNICOM GROUP, INC	11/14/2002	Various	11,600.000	924,485		1,045,429	1,045,429	8,969			(120,944)	(120,944)		3,740
682129-10-1	OMNOVA SOLUTIONS INC	06/13/2002	Various	5,600.000	42,985		56,943	56,943	18,863			(13,958)	(13,958)		
682159-10-8	ON ASSIGNMENT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,700.000	54,456		76,629	76,629	14,610			(22,174)	(22,174)		
682680-10-3	ONEOK INC	12/12/2002	Various	13,400.000	245,927		245,734	245,734	(3,693)			193	193		3,286
68389X-10-5	ORACLE CORP	10/18/2002	Various	981,100.000	12,261,834		19,713,466	19,713,466	6,164,475			(7,451,632)	(7,451,632)		
685906-10-9	ORGANOGENESIS INC	02/25/2002	Various	11,400.000	15,342		122,359	122,359	67,639			(107,016)	(107,016)		
68750P-10-3	ORTHODONTIC CENTERS OF AMERICA	06/13/2002	Various	7,100.000	186,397		150,249	150,249	(66,301)			36,148	36,148		
688222-20-7	OSHKOSH B GOSH, INC. CLASS A	06/13/2002	Various	1,200.000	46,691		28,424	28,424	(21,905)			18,268	18,268		108
688239-20-1	OSHKOSH TRUCK CORP	06/13/2002	Various	2,300.000	131,575		86,982	86,982	(25,144)			44,594	44,594		345
688582-10-5	OSTEOTECH, INC	06/13/2002	Various	1,800.000	13,156		37,832	37,832	27,842			(24,676)	(24,676)		
689899-10-2	OUTBACK STEAKHOUSE INC	08/19/2002	Various	13,200.000	458,607		351,407	351,407	(100,693)			107,199	107,199		
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC	10/21/2002	Various	5,900.000	115,309		142,454	142,454	9,704			(27,146)	(27,146)		2,070
690732-10-2	OWENS & MINOR, INC	06/13/2002	Various	5,400.000	100,691		88,372	88,372	(11,528)			12,319	12,319		392
691471-10-6	OXFORD HEALTH PLANS INC	08/19/2002	Various	12,700.000	548,336		491,410	491,410	108,632			56,926	56,926		
691497-30-9	OXFORD INDUSTRIES, INC	06/13/2002	Various	1,600.000	40,768		39,320	39,320	1,560			1,447	1,447		504
693506-10-7	P P G INDUSTRIES, INC	02/07/2002	MERRILL LYNCH, INC	4,300.000	199,620		277,300	277,300	54,904			(77,679)	(77,679)		
693718-10-8	PACCAR, INC	12/12/2002	Various	25,600.000	1,228,012		905,790	905,790	(61,823)			322,222	322,222		5,160
694873-10-0	PACIFIC SUNWEAR CALIF INC	06/13/2002	Various	4,300.000	88,925		128,813	128,813	41,007			(39,888)	(39,888)		
695112-10-2	PACIFICARE HEALTH SYSTEMS	10/21/2002	Various	8,100.000	205,351		123,926	123,926	(5,674)			81,426	81,426		
695156-10-9	PACKAGING CORPORATION OF AMERICA	08/19/2002	Various	19,700.000	373,091		389,191	389,191	31,636			(16,101)	(16,101)		
695257-10-5	PACTIV CORPORATION	02/07/2002	MERRILL LYNCH, INC	4,100.000	72,324		86,818	86,818	14,043			(14,494)	(14,494)		
696429-30-7	PALL CORP	02/07/2002	MERRILL LYNCH, INC	3,200.000	69,652		81,693	81,693	4,701			(12,041)	(12,041)		544
696642-10-7	PALM INC	08/12/2002	Various	48,651.000	63,309		1,413,278	380,937	192,171			(317,628)	(317,628)		
69806L-10-4	PAN PACIFIC REALTY	06/28/2002	Various	96,800.000	3,054,732		2,355,354	2,355,354	(430,273)			699,378	699,378		62,579
69840W-10-8	PANERA BREAD COMPANY	06/13/2002	Various	1,600.000	105,788		59,425	59,425	(23,839)			46,362	46,362		
698813-10-2	PAPA JOHNS INTL INC	10/21/2002	Various	5,000.000	152,400		125,619	125,619	(11,781)			26,780	26,780		
699173-10-0	PARAMETRIC TECHNOLOGY CORP	12/12/2002	Various	23,400.000	89,885		573,725	573,725	390,971			(483,840)	(483,840)		
699462-10-7	PAREXEL INTERNATIONAL CORP	06/13/2002	Various	3,700.000	48,753		83,713	83,713	30,618			(34,960)	(34,960)		
700416-20-9	PARK ELECTROCHEMICAL CORP	06/13/2002	Various	2,600.000	69,287		53,215	53,215	(15,425)			16,072	16,072		270
700690-10-0	PARK PLACE ENTERTAINMENT	10/21/2002	Various	54,400.000	514,721		749,158	749,158	250,310			(234,437)	(234,437)		
701094-10-4	PARKER-HANNIFIN CORP	07/15/2002	Various	3,000.000	142,659		136,353	136,353	(1,377)			6,306	6,306		
70212E-10-6	PARTHUSCEVA INC	11/08/2002	FRACTION	0.320			3	3				(3)	(3)		
703224-10-5	PATINA OIL & GAS CORP	06/13/2002	Various	2,500.000	79,759		62,920	62,920	(5,830)			16,839	16,839		203
703412-10-6	PATTERSON DENTAL CO	10/21/2002	Various	12,100.000	597,060		371,494	371,494	(123,759)			225,566	225,566		
703481-10-1	PATTERSON UTI ENERGY INC	08/19/2002	Various	13,400.000	365,191		287,226	287,226	(25,128)			77,964	77,964		
704227-10-7	PAXAR CORP	06/13/2002	Various	9,000.000	150,560		128,887	128,887	1,087			21,674	21,674		
704326-10-7	PAYCHEX, INC	10/18/2002	Various	16,000.000	522,530		448,306	448,306	(109,294)			74,224	74,224		3,168

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
704379-10-6	PAYLESS SHOESOURCE INC	08/19/2002	Various	5,300.000	295,177		347,443	347,443	49,848			(52,265)	(52,265)		
705324-10-1	PEDIATRIX MEDICAL GROUP	06/13/2002	Various	2,300.000	67,391		101,767	101,767	23,751			(34,376)	(34,376)		
705906-10-5	PEGASUS SOLUTIONS INC	06/13/2002	Various	2,500.000	35,107		43,906	43,906	8,406			(8,799)	(8,799)		
708160-10-6	PENNEY (J.C.) CO., INC	10/18/2002	Various	39,700.000	709,484		1,235,658	679,752	(297,110)			29,732	29,732		9,250
709323-10-9	PENNZOIL-QUAKER STATE CO	10/01/2002	Various	29,200.000	613,688		354,610	354,610	(67,330)			259,078	259,078		1,310
709631-10-5	PENTAIR, INC	08/19/2002	Various	6,300.000	259,989		182,987	182,987	(47,026)			77,002	77,002		2,514
709668-10-7	PENTON MEDIA INC	07/15/2002	Various	11,800.000	26,813		250,675	250,675	176,807			(223,862)	(223,862)		
712713-10-6	PEOPLESOFT INC	02/07/2002	MERRILL LYNCH, INC	7,400.000	220,210		190,173	190,173	(107,307)			30,038	30,038		
713278-10-9	PEPBOYS MANNY MOE & JACK	06/13/2002	Various	6,800.000	104,936		43,961	43,961	(72,659)			60,975	60,975		797
713409-10-0	PEPSI BOTTLING GROUP	02/07/2002	MERRILL LYNCH, INC	7,100.000	163,371		157,372	157,372	(9,479)			5,999	5,999		71
71343P-20-0	PEPSIAMERICAS INC	10/21/2002	Various	23,900.000	336,665		354,503	354,503	24,683			(17,838)	(17,838)		720
713448-10-8	PEPSICO, INC	09/18/2002	Various	249,070.000	11,196,617		9,111,945	9,111,945	(3,015,273)			2,084,672	2,084,672		82,569
713755-10-6	PERFORMANCE FOOD GROUP CO	08/15/2002	Various	5,000.000	183,356		124,800	124,800	(51,050)			58,557	58,557		
713831-10-5	PERICOM SEMICONDUCTOR CORP	12/20/2002	Various	3,000.000	36,848		129,363	129,363	85,863			(92,515)	(92,515)		
714046-10-9	PERKINELMER INC	08/12/2002	Various	4,700.000	83,510		147,919	147,919	(16,675)			(64,410)	(64,410)		623
714290-10-3	PERRIGO COMPANY	08/19/2002	Various	7,300.000	81,958		53,371	53,371	(32,915)			28,587	28,587		
716768-10-6	PETSMART INC	08/19/2002	BANC OF AMERICA SECURITIES	5,900.000	98,643		85,718	85,718				12,925	12,925		
69333Y-10-8	PF CHANGS CHINA BISTRO	06/13/2002	Various	2,100.000	78,632		43,800	43,800	(12,960)			34,832	34,832		
717081-10-3	PFIZER, INC	10/24/2002	Various	846,600.000	32,467,187		32,406,919	32,406,919	(1,219,464)			60,268	60,268		75,718
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL	06/13/2002	Various	6,800.000	182,839		147,718	147,718	(71,990)			35,121	35,121		
71713U-10-2	PHARMACIA CORPORATION	11/22/2002	Various	476,400.000	19,368,111		21,247,367	21,231,781	881,704			(1,863,670)	(1,863,670)		46,345
717265-10-2	PHELPS DODGE CORP	12/12/2002	Various	2,900.000	96,716		98,100	98,100	4,140			(1,384)	(1,384)		
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS	06/13/2002	Various	2,200.000	92,123		70,966	70,966	(11,996)			21,157	21,157		
718592-10-8	PHILLIPS-VAN HEUSEN CORP	06/13/2002	Various	4,900.000	64,742		73,304	73,304	19,894			(8,562)	(8,562)		270
719153-10-8	PHOENIX TECHNOLOGIES LTD	06/13/2002	Various	3,300.000	39,232		55,414	55,414	17,002			(16,183)	(16,183)		
719364-10-1	PHOTON DYNAMICS	06/13/2002	Various	1,500.000	55,094		49,264	49,264	(19,211)			5,829	5,829		
719405-10-2	PHOTRONICS INC	06/13/2002	Various	3,400.000	83,408		68,271	68,271	(38,319)			15,137	15,137		
720279-10-8	PIER 1, INC	08/19/2002	Various	42,225.000	759,170		472,116	472,116	(257,983)			287,054	287,054		3,452
723456-10-9	PINNACLE ENTERTAINMENT INC	06/13/2002	Various	4,200.000	35,274		55,988	55,988	30,662			(20,713)	(20,713)		
723481-10-7	PINNACLE SYSTEMS, INC	06/13/2002	Various	6,300.000	67,765		130,922	130,922	80,900			(63,157)	(63,157)		
723787-10-7	PIONEER NATURAL RESOURCES CO	10/21/2002	Various	14,100.000	328,449		206,834	206,834	(64,732)			121,614	121,614		
723877-10-6	PIONEER STANDARD ELECTRONICS INC	06/13/2002	Various	4,500.000	51,224		58,505	58,505	1,355			(7,282)	(7,282)		234
724479-10-0	PITNEY BOWES, INC	02/07/2002	MERRILL LYNCH, INC	6,500.000	265,412		355,253	355,253	110,788			(89,841)	(89,841)		
725701-10-6	PITTSTON BRINK'S GROUP	12/12/2002	Various	10,000.000	233,256		171,363	171,363	(51,871)			61,892	61,892		385
726540-50-3	PLAINS RESOURCES, INC	12/19/2002	Various	2,200.000	83,338		75,753	75,753	21,611			7,585	7,585		
726900-10-3	PLANAR SYSTEMS INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,200.000	25,177		25,116	25,116				61	61		
727493-10-8	PLANTRONICS INC	11/08/2002	Various	6,800.000	135,922		318,954	318,954	144,602			(183,032)	(183,032)		
729132-10-0	PLEXUS CORP	11/08/2002	Various	10,500.000	168,111		578,559	578,559	299,679			(410,448)	(410,448)		
729251-10-8	PLUM CREEK TIMBER CO INC COM	12/12/2002	MERRILL LYNCH, INC	8,100.000	223,531		243,783	243,783				(20,253)	(20,253)		5,364
69344F-10-6	PMC - SIERRA INC	11/08/2002	Various	13,000.000	160,055		445,000	445,000	168,620			(284,945)	(284,945)		
730448-10-7	POGO PRODUCING CO	06/13/2002	Various	6,500.000	190,635		239,306	154,692	(16,063)			35,943	35,943		339
731068-10-2	POLARIS INDUSTRIES INC	06/13/2002	Various	3,500.000	236,155		161,457	161,457	(40,668)			74,698	74,698		1,708
73172K-10-4	POLYCOM INC	12/20/2002	Various	11,100.000	202,371		461,913	461,913	83,736			(259,542)	(259,542)		
731738-10-0	POLYMEDICA GROUP	06/13/2002	Various	1,600.000	45,440		64,602	64,602	38,042			(19,162)	(19,162)		
73179P-10-6	POLYONE CORPORATION	06/13/2002	Various	12,100.000	128,654		117,798	117,798	(782)			10,856	10,856		1,113
732827-10-0	POPE & TALBOT, INC	06/13/2002	Various	3,300.000	51,897		51,199	51,199	4,174			698	698		855
737464-10-7	POST PROPERTIES, INC	04/24/2002	Various	56,450.000	1,872,639		950,948	965,444	(1,039,095)			907,195	907,195		66,027
737628-10-7	POTLATCH CORP	08/19/2002	Various	10,200.000	328,891		338,764	338,764	39,700			(9,873)	(9,873)		2,925
739276-10-3	POWER INTEGRATIONS INC	06/13/2002	Various	3,500.000	66,737		63,155	63,155	(16,785)			3,583	3,583		
739308-10-4	POWER-ONE INC	08/12/2002	Various	6,800.000	39,728		561,450	90,916	20,128			(51,188)	(51,188)		
739363-10-9	POWERWAVE TECHNOLOGIES INC	11/08/2002	Various	2,200.000	11,616		14,571	14,571				(2,956)	(2,956)		
74005P-10-4	PRAXAIR INC	02/07/2002	MERRILL LYNCH, INC	4,100.000	229,483		147,884	147,884	(78,641)			81,599	81,599		
740065-10-7	PRE PAID LEGAL SERVICES, INC	06/13/2002	Various	3,300.000	71,669		103,868	103,868	31,598			(32,199)	(32,199)		
740189-10-5	PRECISION CASTPARTS CORP	11/08/2002	Various	8,700.000	243,177		196,169	196,169	(49,606)			47,008	47,008		687
740706-10-6	PRENTISS PROPERTIES TRUST	06/05/2002	Various	60,000.000	1,895,402		1,527,251	1,527,251	(119,749)			368,151	368,151		67,625
740884-10-1	PRESIDENTIAL LIFE	06/13/2002	Various	3,800.000	77,326		76,456	76,456	(1,672)			870	870		760
69357C-10-7	PRG SCHULTZ INTERNATIONAL	06/13/2002	Various	5,300.000	62,832		141,223	141,223	98,028			(78,391)	(78,391)		
741437-30-5	PRICE COMMUNICATIONS	08/19/2002	Various	12,500.000	207,334		238,938	238,938	313			(31,604)	(31,604)		
74144P-10-6	PRICE LEGACY CORPORATION	02/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	867,666.000	2,393,260		2,563,430	2,563,430	(178,394)			(170,170)	(170,170)		
741530-10-2	PRIDE INTL	08/19/2002	Various	14,200.000	193,265		378,785	378,785	164,365			(185,520)	(185,520)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
741901-20-1	PRIMA ENERGY	06/13/2002	Various	1,600.000	33,231		35,948	35,948	1,148			(2,717)	(2,717)		
741917-10-8	PRIME HOSPITALITY	06/13/2002	Various	7,400.000	87,075		120,038	120,038	38,268			(32,964)	(32,964)		
74264T-10-2	PRIORITY HEALTHCARE CORP	06/13/2002	Various	5,300.000	133,317		195,106	195,106	8,599			(61,789)	(61,789)		
742718-10-9	PROCTER & GAMBLE CO	12/05/2002	Various	89,600.000	7,435,326		4,437,423	4,437,423	(2,676,116)			2,997,903	2,997,903		32,832
743312-10-0	PROGRESS SOFTWARE CORP	06/13/2002	Various	5,200.000	74,755		28,922	28,922	(60,934)			45,833	45,833		
743410-10-2	PROLOGIS	02/12/2002	JEFFERIES & COMPANY, INC	620,000.000	13,417,962		6,520,015	6,025,696	(7,310,504)			7,392,267	7,392,267		220,100
74369L-10-3	PROTEIN DESIGN LABS INC	09/20/2002	Various	31,800.000	341,755		1,339,553	1,339,553	296,513			(997,799)	(997,799)		
743977-10-0	PROVINCE HEALTHCARE COMPANY	02/07/2002	MERRILL LYNCH, INC	1,000.000	36,157		41,063	41,063	10,203			(4,905)	(4,905)		
744284-10-0	PROXIM INC	03/27/2002	Various	8,500.000	130,117		145,497	145,497	61,177			(15,380)	(15,380)		
744320-10-2	PRUDENTIAL FINANCIAL INC	10/21/2002	Various	140,300.000	4,376,168		4,068,655	4,068,655	(468,286)			307,512	307,512		
74460D-10-9	PUBLIC STORAGE INC	04/26/2002	DISTRIBUTION		(5,107)		(5,107)	(5,107)	(5,107)						
745867-10-1	PULTE HOMES INC	08/12/2002	Various	3,500.000	158,121		83,169	83,169	(73,176)			74,952	74,952		340
747277-10-1	QLOGIC CORP	12/20/2002	Various	2,500.000	113,504		261,694	261,694	150,419			(148,190)	(148,190)		
74726X-10-5	QRS CORP	12/20/2002	Various	1,700.000	16,839		82,822	82,822	58,852			(65,983)	(65,983)		
747525-10-3	QUALCOM	08/01/2002	Various	256,900.000	9,680,560		17,144,654	17,144,654	4,171,204			(7,464,094)	(7,464,094)		
747620-10-2	QUANEX CORP	06/13/2002	Various	2,400.000	88,920		62,190	62,190	(5,730)			26,730	26,730		400
74762E-10-2	QUANTA SERVICES	12/20/2002	Various	14,200.000	66,239		516,595	516,595	297,489			(450,356)	(450,356)		
747906-20-4	QUANTUM CORP.-DLT & STORAGE	08/22/2002	Various	31,200.000	151,316		452,478	452,478	145,158			(301,162)	(301,162)		
74834L-10-0	QUEST DIAGNOSTICS INC	12/11/2002	Various	28,400.000	1,916,478		1,494,482	1,494,482	(542,082)			421,997	421,997		
74838C-10-6	QUICKSILVER INC	06/13/2002	Various	2,900.000	69,053		79,967	79,967	30,087			(10,914)	(10,914)		
748767-10-0	QUINTILES	02/07/2002	MERRILL LYNCH, INC	3,000.000	46,136		89,250	89,250	41,100			(43,114)	(43,114)		
749121-10-9	QWEST COMMUNICATIONS INTL	03/18/2002	Various	142,444.000	1,300,654		5,269,476	5,269,476	3,256,743			(3,968,823)	(3,968,823)		
749941-10-0	R F MICRODEVICES INC	09/20/2002	Various	61,700.000	494,121		2,192,537	2,192,537	1,006,046			(1,698,417)	(1,698,417)		
76182K-10-5	R J REYNOLDS TOBACCO HOLDINGS	06/17/2002	Various	37,900.000	2,437,024		1,389,331	1,389,331	(744,439)			1,047,693	1,047,693		95,395
75025N-10-2	RADIANT SYSTEMS INC	06/13/2002	Various	3,400.000	37,299		74,568	74,568	35,468			(37,269)	(37,269)		
75040P-50-4	RADIO ONE	03/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,200.000	1,413,854		1,200,000	1,200,000	1,062,600			213,854	213,854		30,875
750438-10-3	RADIOSHACK CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,800.000	130,213		103,336	103,336	(41,144)			26,877	26,877		
750459-10-9	RADISYS CORP	12/20/2002	Various	2,000.000	28,215		117,260	117,260	77,940			(89,045)	(89,045)		
750862-10-4	RAINBOW TECHNOLOGIES	06/13/2002	Various	3,300.000	20,246		77,468	77,468	53,048			(57,222)	(57,222)		
751028-10-1	RALCORP HOLDINGS INC	06/13/2002	Various	4,300.000	113,633		84,377	84,377	(13,233)			29,257	29,257		
753820-10-9	RARE HOSPITALITY	06/13/2002	Various	2,400.000	66,580		61,991	61,991	7,895			4,589	4,589		
755111-60-6	RATHEON	02/21/2002	SALOMON SMITH BARNEY	10,500.000	666,005		525,000	525,000	(60,375)			141,005	141,005		10,815
75409P-20-2	RATIONAL SOFTWARE CORP	12/12/2002	Various	69,701.000	1,464,035		2,438,095	2,438,095	1,078,926			(974,061)	(974,061)		
754730-10-9	RAYMOND JAMES FINANCIAL INC	06/13/2002	Various	6,900.000	218,612		207,594	207,594	(37,494)			11,018	11,018		1,080
754907-10-3	RAYONIER INC	08/22/2002	Various	3,800.000	188,941		136,496	136,496	(55,290)			52,445	52,445		2,016
755111-50-7	RAYTHEON COMPANY	11/08/2002	Various	187,700.000	7,178,365		5,215,963	5,215,963	(919,307)			1,962,401	1,962,401		58,100
755267-10-1	READERS DIGEST ASSOC., INC	08/19/2002	Various	21,400.000	427,368		599,200	599,200	105,288			(171,832)	(171,832)		2,175
755246-10-5	READ-RITE CORP	07/02/2002	Various	43,300.000	49,284		465,002	378,906	92,693			(329,622)	(329,622)		
75621K-10-6	RECKSON ASSOCIATES	10/03/2002	DISTRIBUTION		210,611		210,611	210,611	210,611						
758110-10-0	REEBOK INTERNATIONAL, LTD	02/07/2002	MERRILL LYNCH, INC	1,500.000	42,281		23,071	23,071	(16,679)			19,210	19,210		
758750-10-3	REGAL BELOIT CORP	06/13/2002	Various	3,100.000	71,972		59,897	59,897	(7,683)			12,075	12,075		648
758849-10-3	REGENCY CENTERS CORPORATION	06/13/2002	Various	106,800.000	3,039,746		2,607,945	2,607,945	(364,383)			431,801	431,801		69,202
75886F-10-7	REGENERON PHARMACEUTICALS INC	06/13/2002	Various	4,400.000	71,970		107,250	107,250	(16,654)			(35,280)	(35,280)		
75902E-10-0	REGIONAL BANK HOLDRS TRUST DEPOSITORY RECEIPTS....(HOLDRS)	10/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	4,000.000	417,867		408,232	408,232				9,635	9,635		508
758932-10-7	REGIS CORP	06/13/2002	Various	5,400.000	147,186		58,646	58,646	(80,566)			88,539	88,539		240
759148-10-9	REHABCARE GROUP INC	06/13/2002	Various	2,000.000	48,351		78,327	78,327	19,127			(29,976)	(29,976)		
759509-10-2	RELIANCE STEEL & ALUMINUM	06/13/2002	Various	3,400.000	97,916		86,564	86,564	(2,686)			11,352	11,352		504
759930-10-0	RENAL CARE GROUP INC	06/13/2002	Various	5,600.000	179,692		120,954	120,954	(58,806)			58,738	58,738		
760759-10-0	REPUBLIC SERVICE INC	10/21/2002	Various	28,200.000	559,623		542,486	542,486	(20,668)			17,137	17,137		
761152-10-7	RESMED INC	06/13/2002	Various	3,900.000	117,743		79,765	79,765	(130,523)			37,979	37,979		
761230-10-1	RESPIRONICS INC	06/13/2002	Various	3,400.000	108,417		97,815	97,815	(19,962)			10,602	10,602		
76128Q-10-9	RETEK INC	12/12/2002	Various	17,700.000	175,198		502,270	502,270	(23,260)			(327,072)	(327,072)		
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A	08/19/2002	Various	13,500.000	377,487		262,710	262,710	(64,665)			114,777	114,777		3,817
769742-10-7	ROADWAY CORPORATION	06/13/2002	Various	2,500.000	80,198		57,981	57,981	(33,769)			22,217	22,217		180
770196-10-3	ROBBINS & MEYERS INC	06/13/2002	Various	200.000	4,728		4,687	4,687	5			41	41		17

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
770323-10-3	ROBERT HALF INTL INC	08/12/2002	Various	15,300.000	317,522		489,690	489,690	81,180			(172,168)	(172,168)		
774341-10-1	ROCKWELL COLLINS INC	02/07/2002	MORGAN STANLEY DEAN WITTER	4,700.000	98,061		111,672	111,672	20,022			(13,611)	(13,611)		423
773903-10-9	ROCKWELL INTERNATIONAL CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,700.000	84,981		78,418	78,418	(5,524)			6,563	6,563		776
775133-10-1	ROGERS HEALTH	06/13/2002	Various	1,900.000	54,255		84,951	84,951	27,381			(30,697)	(30,697)		
775371-10-7	ROHM & HAAS CO	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,700.000	203,487		230,309	230,309	32,918			(26,822)	(26,822)		
775711-10-4	ROLLINS, INC	08/19/2002	Various	5,800.000	111,927		123,076	123,076	7,076			(11,150)	(11,150)		590
776696-10-6	ROPER CORP	06/13/2002	Various	4,300.000	176,856		122,458	122,458	(90,392)			54,398	54,398		619
778296-10-3	ROSS STORES, INC	08/22/2002	Various	15,100.000	605,114		246,725	246,725	(237,683)			358,389	358,389		1,782
779273-10-1	ROUSE CO	06/03/2002	Various	16,200.000	576,553		493,213	489,802	35,481			86,751	86,751		6,318
779382-10-0	ROWAN COS., INC	12/10/2002	Various	68,475.000	1,477,730		1,427,426	1,427,426	(14,374)			50,304	50,304		16,144
780008-10-8	ROXIO INC	06/13/2002	Various	2,000.000	30,072		26,467	26,467	(6,633)			3,605	3,605		
749685-10-3	RPM INTERNATIONAL INC	11/08/2002	Various	11,800.000	179,621		116,443	116,443	(54,185)			63,178	63,178		3,529
749719-10-0	RSA SECURITY INC	11/08/2002	Various	15,800.000	70,454		364,827	364,827	88,959			(294,373)	(294,373)		
781182-10-0	RUBY TUESDAY INC	06/26/2002	Various	9,400.000	209,987		177,079	177,079	(16,843)			32,908	32,908		212
781258-10-8	RUDDICK	08/19/2002	Various	7,600.000	124,405		94,590	94,590	(26,934)			29,814	29,814		1,746
781270-10-3	RUDOLPH TECHNOLOGIES	06/13/2002	Various	2,000.000	52,969		78,150	78,150	9,510			(25,182)	(25,182)		
782233-10-0	RUSS BERRIE & CO, INC	06/13/2002	Various	3,500.000	115,579		89,005	89,005	(15,995)			26,574	26,574		1,352
782352-10-8	RUSSELL CORP	06/13/2002	Various	4,300.000	74,454		81,269	81,269	16,726			(6,815)	(6,815)		300
783519-10-1	RYANS FAMILY STEAK HOUSE	06/13/2002	Various	7,600.000	134,722		60,241	60,241	(60,277)			74,481	74,481		
783549-10-8	RYDER SYSTEM, INC	02/07/2002	MERRILL LYNCH, INC	1,500.000	37,614		38,920	38,920	5,695			(1,306)	(1,306)		
78375P-10-7	RYERSON TULL INC	06/13/2002	Various	3,200.000	33,993		25,659	25,659	(9,541)			8,334	8,334		280
783764-10-3	RYLAND GROUP, INC	06/13/2002	Various	2,900.000	158,886		47,930	47,930	(72,850)			110,956	110,956		124
784117-10-3	S E I CORP	10/21/2002	Various	22,200.000	705,636		1,010,778	1,010,778	9,336			(305,141)	(305,141)		2,202
784626-10-3	S P S TECHNOLOGIES, INC	06/13/2002	Various	1,900.000	62,763		77,814	77,814	11,466			(15,051)	(15,051)		
595635-10-3	S&P 400 MIDCAP SPDR	08/20/2002	Various	33,194.000	2,963,768		3,071,773	3,071,773	(8,630)			(108,005)	(108,005)		6,501
785905-10-0	SABRE HOLDINGS CORP	12/12/2002	Various	4,400.000	167,844		194,918	194,918	8,578			(27,074)	(27,074)		
786514-20-8	SAFEWAY INC	12/12/2002	Various	173,200.000	5,947,042		7,765,468	7,765,468	534,368			(1,818,426)	(1,818,426)		
79377W-10-8	SAKS HOLDINGS INC	10/21/2002	Various	20,600.000	221,274		203,166	203,166	10,762			18,108	18,108		
795757-10-3	SALTON INC	12/23/2002	Various	1,300.000	18,855		54,158	54,158	29,614			(35,304)	(35,304)		
80004C-10-1	SANDISK CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	52,529		53,658	53,658				(1,129)	(1,129)		
800907-10-7	SANMINA-SCI CORP	09/20/2002	Various	44,300.000	244,646		1,183,830	1,183,830	302,260			(939,184)	(939,184)		
803062-10-8	SAPIENT CORP	05/13/2002	Various	10,400.000	25,492		490,750	490,750	410,462			(465,258)	(465,258)		
803111-10-3	SARA LEE CORP	10/25/2002	Various	41,500.000	911,837		996,599	996,599	131,436			(84,762)	(84,762)		3,225
804395-10-1	SAUL CENTERS	11/07/2002	WACHOVIA SECURITIES	16,050.000	393,675		379,971	379,971				13,705	13,705		12,519
78387G-10-3	SBC COMMUNICATIONS INC	11/14/2002	Various	700,600.000	23,952,716		28,494,793	28,494,793	1,193,897			(4,542,078)	(4,542,078)		211,515
78387P-10-3	SBS TECHNOLOGIES INC	06/13/2002	Various	1,800.000	23,555		32,892	32,892	6,666			(9,337)	(9,337)		
806407-10-2	SCHEIN HENRY INC	10/21/2002	Various	6,900.000	340,187		254,046	254,046	(1,461)			86,141	86,141		
806605-10-1	SCHERING-PLOUGH CORP	12/23/2002	Various	64,000.000	1,744,928		3,130,968	3,130,968	1,144,808			(1,386,040)	(1,386,040)		18,043
806857-10-8	SCHLUMBERGER, LTD	11/08/2002	Various	32,400.000	1,530,729		1,860,922	1,860,922	80,542			(330,193)	(330,193)		16,031
807066-10-5	SCHOLASTIC CORP	08/19/2002	Various	6,100.000	268,247		223,478	223,478	(83,535)			44,769	44,769		
807863-10-5	SCHOOL SPECIALTY INC	06/13/2002	Various	2,300.000	60,029		49,161	49,161	(3,463)			10,868	10,868		
808194-10-4	SCHULMAN (A.), INC	08/19/2002	Various	6,000.000	112,979		72,136	72,136	(9,764)			40,844	40,844		1,634
808513-10-5	SCHWAB CHARLES CORP NEW	06/17/2002	Various	119,000.000	1,500,527		2,663,100	2,663,100	822,170			(1,162,573)	(1,162,573)		2,226
808655-10-4	SCIENTIFIC-ATLANTA, INC	10/18/2002	Various	275,800.000	6,008,839		6,358,629	6,358,629	(135,785)			(349,790)	(349,790)		155
784018-10-3	SCM MICROSYSTEMS INC	06/13/2002	Various	1,800.000	18,225		63,435	63,435	37,083			(45,210)	(45,210)		
809388-90-3	SCOTT CABLE COMMUNICATIONS	01/01/2002	WORTHLESS	7,999.000											
810186-10-6	SCOTTS CO CLASS A	06/13/2002	Various	3,000.000	137,224		118,264	118,264	(24,536)			18,960	18,960		
784028-10-2	SCP POOL	06/13/2002	Various	3,300.000	91,932		71,885	71,885	(18,700)			20,047	20,047		
811904-10-1	SEACOR SMIT INC	06/13/2002	MORGAN STANLEY DEAN WITTER	2,400.000	108,919		85,792	85,792	(25,568)			23,127	23,127		
81211K-10-0	SEALED AIR CORP	12/12/2002	Various	15,600.000	529,592		436,339	436,339	15,444			93,253	93,253		
812387-10-8	SEARS ROEBUCK & CO	08/12/2002	Various	9,700.000	493,192		458,946	458,946	(3,162)			34,246	34,246		2,737
81413P-10-5	SECURITY CAPITAL GROUP INCORPORATED	02/12/2002	Various	19,892.000	8,969,356				(25,197,196)			8,969,356	8,969,356		
816074-30-6	SEITEL INC	06/14/2002	Various	9,400.000	18,782		167,846	167,846	40,006			(149,064)	(149,064)		
816850-10-1	SEMTECH CORPORATION	08/19/2002	Various	11,400.000	325,698		313,384	313,384	(93,482)			12,315	12,315		
81725T-10-0	SENSIENT TECHNOLOGIES	10/21/2002	Various	6,600.000	144,350		151,843	151,843	14,497			(7,493)	(7,493)		1,935
817315-10-4	SEPRACOR INC	09/20/2002	Various	27,225.000	232,679		1,912,338	1,912,338	358,879			(1,679,659)	(1,679,659)		
817320-10-4	SEQUA CORPORATION	10/21/2002	Various	2,900.000	153,246		134,991	134,991	(2,817)			18,255	18,255		
817492-10-1	SERENA SOFTWARE INC	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	51,733		51,014	51,014				719	719		

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
820280-10-5	SHAW GROUP	06/13/2002	Various	5,300.000	141,213		264,029	264,029	139,479			(122,817)	(122,817)		
824348-10-6	SHERWIN-WILLIAMS CO	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,100.000	101,266		121,335	121,335	8,585			(20,069)	(20,069)		
824911-10-1	SHOPKO	06/13/2002	Various	4,200.000	74,569		63,579	63,579	23,679			10,990	10,990		
825549-10-8	SHUFFLE MASTER INC	06/13/2002	MORGAN STANLEY DEAN WITTER	1,700.000	29,198		40,610	40,610				(11,413)	(11,413)		
82567D-10-4	SHURGARD STORAGE CENTERS CL A	06/13/2002	Various	3,800.000	131,181		123,450	123,450	1,850			7,731	7,731		2,940
825846-10-8	SICOR INC	10/21/2002	Various	7,700.000	127,475		107,460	107,460				20,016	20,016		
826170-10-2	SIEBEL SYSTEMS INC	11/08/2002	Various	17,500.000	413,250		546,471	546,471	56,821			(133,222)	(133,222)		
826322-10-9	SIERRA HEALTH SVCS INC	06/13/2002	Various	4,200.000	69,711		69,147	69,147	35,127			564	564		
826552-10-1	SIGMA-ALDRICH CORP	08/12/2002	Various	6,600.000	308,666		175,434	175,434	(84,672)			133,232	133,232		1,343
828806-10-9	SIMON PROPERTY GROUP INC	12/31/2002	Various	285,400.000	10,502,691		8,798,526	8,334,932	(149,497)			2,167,760	2,167,760		254,130
829073-10-5	SIMPSON MANUFACTURING	06/13/2002	Various	1,400.000	80,183		70,517	70,517	(9,703)			9,666	9,666		
83001P-10-9	SIX FLAGS INC	12/12/2002	Various	8,400.000	65,012		122,822	122,822	(6,370)			(57,810)	(57,810)		
830830-10-5	SKYLINE CORP	06/13/2002	Various	1,600.000	50,166		39,142	39,142	(12,458)			11,023	11,023		576
830879-10-2	SKYWEST INC	06/13/2002	Various	6,900.000	164,379		93,203	93,203	(82,402)			71,176	71,176		240
83088M-10-2	SKYWORKS SOLUTIONS INC	10/18/2002	Various	5,000.000	48,767		88,919	88,919	(20,081)			(40,152)	(40,152)		
78440X-10-1	SL GREEN REALTY CORP	04/26/2002	DISTRIBUTION		(34,387)		(34,387)	(34,387)	(34,387)						
78442T-10-8	SLI INC	04/19/2002	Various	10,900.000	11,030		202,549	202,549	174,100			(191,519)	(191,519)		
78442P-10-6	SLM CORP	04/22/2002	Various	256,200.000	23,142,491		13,012,633	13,012,633	(8,513,291)			10,129,858	10,129,858		22,760
831865-20-9	SMITH (A.O.)	06/13/2002	MORGAN STANLEY DEAN WITTER	3,700.000	95,712		73,777	73,777	1,627			21,935	21,935		832
832110-10-0	SMITH INTERNATIONAL, INC	12/10/2002	Various	14,200.000	647,856		656,255	656,255	117,906			(8,398)	(8,398)		
832248-10-8	SMITHFIELD FOODS, INC	10/21/2002	Various	21,800.000	428,264		406,529	406,529	(73,943)			21,736	21,736		
832696-30-6	SMUCKER J M CO	06/01/2002	Various	9,000.000	233,658		229,679	229,679	(88,741)			3,979	3,979		2,592
833034-10-1	SNAP-ON INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,500.000	46,865		52,366	52,366	1,876			(5,501)	(5,501)		
834092-10-8	SOLA INTL INC	06/13/2002	Various	3,400.000	42,131		100,192	100,192	34,232			(58,061)	(58,061)		
834182-10-7	SOLECTRON CORP	06/10/2002	Various	54,700.000	415,922		1,574,629	1,574,629	957,613			(1,158,706)	(1,158,706)		
834376-10-5	SOLUTIA INC	10/21/2002	Various	32,100.000	223,916		393,951	393,951	(56,091)			(170,035)	(170,035)		
835451-10-5	SONIC CORP	06/13/2002	Various	6,300.500	200,047		113,209	113,209	(52,403)			86,839	86,839		
835495-10-2	SONOCO PRODUCTS CO	08/19/2002	Various	19,000.000	498,718		335,178	335,178	(169,842)			163,540	163,540		7,177
835898-10-7	SOTHEBY HLDGS INC	09/06/2002	Various	15,100.000	199,426		334,012	334,012	83,201			(134,586)	(134,586)		
836167-10-6	SOURCECORP INC	06/13/2002	Various	1,800.000	46,877		62,225	62,225	1,925			(15,347)	(15,347)		
844741-10-8	SOUTHWEST AIRLINES CO	02/07/2002	MERRILL LYNCH, INC	19,400.000	363,733		210,779	210,779	(147,733)			152,954	152,954		87
846247-10-4	SPACELABS MED INC	07/03/2002	Various	6,700.000	93,398		108,164	108,164	26,759			(14,766)	(14,766)		
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES	02/07/2002	MORGAN STANLEY DEAN WITTER	43,598.000	4,754,831		5,046,033	5,046,033	62,781			(291,201)	(291,201)		17,124
848420-10-5	SPHERION CORPORATION	06/13/2002	Various	9,300.000	95,707		285,465	285,465	194,697			(189,758)	(189,758)		
852061-10-0	SPRINT	06/27/2002	Various	22,800.000	304,613		284,988	284,988	(172,836)			19,624	19,624		
852061-50-6	SPRINT CORP (PCS GROUP)	12/12/2002	Various	247,700.000	2,799,357		5,124,454	5,124,454	(316,067)			(2,325,098)	(2,325,098)		
784635-10-4	SPX CORP	10/11/2002	Various	45,000.000	5,537,742		5,188,043	5,188,043	(972,457)			349,699	349,699		
790289-10-2	ST JOHN KNITS INC	02/20/2002	DISTRIBUTION		6,640							6,640	6,640		
790849-10-3	ST JUDE MEDICAL, INC	12/12/2002	Various	2,200.000	170,845		60,177	60,177	(110,653)			110,668	110,668		
792228-10-8	ST MARY LAND AND EXPLORATION CO	06/13/2002	Various	3,900.000	84,604		49,296	49,296	(33,345)			35,308	35,308		145
792860-30-6	ST PAUL COMPANIES INC	07/29/2002	WARBURG DILLION READ LLC	5,000.000	286,991		250,000	250,000				36,991	36,991		
852891-10-0	STANCORP FINANCIAL GROUP INC	12/12/2002	Various	3,600.000	197,978		161,499	161,499	(11,381)			36,479	36,479		160
853626-10-9	STANDARD MICROSYSTEMS CORP	06/13/2002	Various	800.000	17,084		12,559	12,559	143			4,524	4,524		
853666-10-5	STANDARD MOTOR PRODUCTS, INC	06/13/2002	Various	2,400.000	35,759		34,143	34,143	783			1,617	1,617		324
853887-10-7	STANDARD REGISTER CO	06/13/2002	Various	3,800.000	110,637		63,199	63,199	(7,215)			47,438	47,438		1,288
85375C-10-1	STANDARD-PACIFIC CORP	06/13/2002	Various	5,400.000	167,028		117,573	117,573	(13,755)			49,455	49,455		640
854231-10-7	STANDEX INTERNATIONAL CORP	06/13/2002	Various	2,000.000	48,226		55,335	55,335	11,835			(7,109)	(7,109)		735
854616-10-9	STANLEY WORKS	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,200.000	95,337		98,327	98,327	(4,127)			(2,991)	(2,991)		
855030-10-2	STAPLES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11,700.000	199,920		361,310	98,606	(120,184)			101,314	101,314		
855244-10-9	STARBUCKS, CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,600.000	210,564		171,563	171,563	(11,318)			39,002	39,002		
85569C-10-7	STARTEK INC	06/13/2002	Various	1,600.000	37,635		93,271	93,271	62,951			(55,637)	(55,637)		
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	04/05/2002	Various	77,400.000	2,736,328		1,483,615	1,483,615	(826,775)			1,252,714	1,252,714		15,480
858119-10-0	STEEL DYNAMICS INC	06/13/2002	Various	6,400.000	102,767		115,828	115,828	41,524			(13,061)	(13,061)		
858375-10-8	STEIN MART INC	06/13/2002	Various	5,300.000	53,637		52,417	52,417	8,109			1,220	1,220		
859152-10-0	STERIS CORP	11/08/2002	Various	8,400.000	179,544		131,106	131,106	(22,362)			48,437	48,437		
858907-10-8	STERLING BANCSHARES	06/13/2002	Various	5,000.000	65,066		62,415	62,415	(185)			2,651	2,651		348

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
860342-10-4	STEWART & STEVENSON SERVICES, INC	09/30/2002	Various	10,400.000	115,258		244,540	244,540	48,916			(129,282)	(129,282)		2,465
860372-10-1	STEWART INFORMATION SERVICES CORP	06/13/2002	Various	1,900.000	34,974		39,814	39,814	2,289			(4,839)	(4,839)		
86074Q-10-2	STILLWATER MINING CORP	06/13/2002	Various	4,800.000	73,130		134,406	134,406	45,606			(61,276)	(61,276)		
861012-10-2	STMICROELECTRONICS NV	07/29/2002	Various	196,400.000	5,295,066		6,505,611	6,505,611	285,623			(1,210,545)	(1,210,545)		2,136
861572-10-5	STONE & WEBSTER, INC	12/18/2002	Various	3,200.000	1,021		47,369	47,369	42,969			(46,348)	(46,348)		
861642-10-6	STONE ENERGY INC	06/13/2002	Various	2,400.000	89,441		128,759	128,759	33,959			(39,318)	(39,318)		
862111-20-0	STORAGE TECHNOLOGY CORP	11/08/2002	Various	13,800.000	238,823		146,059	146,059	(139,187)			92,764	92,764		
86279T-10-9	STRATEX NETWORKS INC	10/03/2002	Various	24,800.000	49,083		223,216	223,216	30,272			(174,132)	(174,132)		
863100-10-3	STRATOS LIGHTWAVE	06/14/2002	Various	22,311.000	39,549		158,764	158,764	21,552			(119,215)	(119,215)		
863314-10-0	STRIDE RITE CORP	06/13/2002	Various	7,100.000	51,736		95,770	95,770	49,265			(44,034)	(44,034)		520
863667-10-1	STRYKER CORP	08/12/2002	Various	5,600.000	328,475		293,346	293,346	(33,526)			35,129	35,129		560
866239-10-6	SUMMIT PROPERTIES INC	09/27/2002	Various	13,500.000	305,162		349,819	349,819	12,049			(44,657)	(44,657)		9,841
86764P-10-9	SUN CO., INC	12/12/2002	Various	7,300.000	252,913		225,828	225,828	(46,754)			27,084	27,084		5,450
866674-10-4	SUN COMMUNITIES	12/17/2002	Various	95,800.000	3,758,370		3,527,061	3,491,532	(84,642)			266,838	266,838		88,907
866810-10-4	SUN MICROSYSTEMS, INC	09/20/2002	Various	1,147,648.000	13,896,404		17,094,074	17,094,074	2,978,004			(3,197,671)	(3,197,671)		
867363-10-3	SUNGARD DATA SYSTEMS	07/19/2002	Various	99,600.000	2,242,676		1,714,997	1,714,997	(1,166,431)			527,679	527,679		
86768K-10-6	SUNSRISE ASSISTED LIVING	06/13/2002	Various	3,200.000	89,189		102,700	102,700				(13,511)	(13,511)		
868536-10-3	SUPER VALU STORES, INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,400.000	82,471		94,487	94,487	19,279			(12,017)	(12,017)		
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC	10/21/2002	Various	6,900.000	305,436		234,873	234,873	(42,852)			70,563	70,563		1,746
868532-10-2	SUPERTEX INC	06/13/2002	Various	1,600.000	25,660		43,800	43,800	15,784			(18,140)	(18,140)		
868873-10-0	SURMODICS INC	06/13/2002	Various	2,200.000	71,924		126,310	126,310	46,098			(54,386)	(54,386)		
870738-10-1	SWIFT ENERGY CO	06/13/2002	Various	2,700.000	38,907		100,371	100,371	45,831			(61,464)	(61,464)		
870756-10-3	SWIFT TRANSPORTATION CO INC	08/19/2002	Various	10,800.000	232,603		190,298	190,298	(42,010)			42,305	42,305		
78503N-10-7	SWS GROUP INC	07/01/2002	Various	2,200.000	52,100		86,978	86,978	30,988			(34,878)	(34,878)		420
871130-10-0	SYBASE INC	11/08/2002	Various	10,400.000	157,878		230,826	230,826	66,922			(72,948)	(72,948)		
871142-10-5	SYBRON DENTAL SPECIALTIES INC	06/13/2002	Various	4,600.000	96,753		88,877	88,877	(10,391)			7,876	7,876		
871237-10-3	SYKES ENTERPRISES INC	08/19/2002	Various	6,900.000	57,081		38,751	38,751	(25,695)			18,330	18,330		
871399-10-1	SYLVAN KEE SYSTEMS	11/08/2002	Various	11,000.000	233,133		166,796	166,796	(62,396)			66,337	66,337		
871503-10-8	SYMANTEC CORP	11/08/2002	Various	26,300.000	873,218		603,010	603,010	(269,230)			270,208	270,208		
871508-10-7	SYMBOL TECHNOLOGIES, INC	10/18/2002	Various	18,900.000	182,764		515,250	515,250	215,118			(332,487)	(332,487)		264
87157J-10-6	SYNCOR INTERNATIONAL CORP	12/30/2002	Various	6,200.000	171,796		150,297	150,297	(27,271)			21,499	21,499		
871607-10-7	SYNOPSYS INC	08/19/2002	Various	8,600.000	414,273		340,474	340,474	(167,528)			73,798	73,798		
871829-10-7	SYSCO CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	17,200.000	495,146		282,446	282,446	(168,539)			212,701	212,701		1,548
871873-10-5	SYSTEMS & COMPUTERWARE TECH	06/13/2002	Various	4,200.000	51,394		93,450	93,450	50,022			(42,056)	(42,056)		
872649-10-8	T R W, INC	12/11/2002	Various	98,400.000	4,991,745		3,592,379	3,592,379	(52,357)			1,399,365	1,399,365		21,158
74144T-10-8	T ROWE PRICE GROUP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,100.000	115,375		118,395	118,395	10,732			(3,020)	(3,020)		496
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE	06/13/2002	MORGAN STANLEY DEAN WITTER	3,600.000	75,468		68,592	68,592	10,380			6,876	6,876		
87612E-10-6	TARGET CORP	05/28/2002	Various	23,100.000	989,954		745,203	745,203	(203,052)			244,752	244,752		
876664-10-3	TAUBMAN CENTERS INC	09/26/2002	Various	87,400.000	1,364,409		1,272,951	1,274,518	(54,604)			89,892	89,892		30,939
878237-10-6	TECH DATA CORP	11/08/2002	Various	6,500.000	264,256		212,588	212,588	(68,732)			51,668	51,668		
878377-10-0	TECHNE CORP	06/13/2002	Various	5,200.000	155,102		134,522	134,522	(57,098)			20,580	20,580		
878555-10-1	TECHNITROL INC	06/13/2002	Various	4,100.000	95,483		63,244	63,244	(49,998)			32,239	32,239		138
878895-20-0	TECUMSEH PRODUCTS CO - CL A	11/08/2002	Various	3,000.000	144,333		136,208	136,208	(14,388)			8,124	8,124		1,216
879131-10-0	TEKTRONIX, INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	53,462		69,636	69,636	7,764			(16,174)	(16,174)		
879360-10-5	TELEDYNE TECHNOLOGIES INC	06/13/2002	Various	3,500.000	61,898		61,208	61,208	4,193			690	690		
879369-10-6	TELEFLEX, INC	08/19/2002	Various	5,200.000	262,755		214,029	214,029	(31,983)			48,726	48,726		1,330
879433-10-0	TELEPHONE & DATA SYSTEMS, INC	12/23/2002	Various	11,800.000	768,709		1,111,792	1,111,792	52,742			(343,083)	(343,083)		2,987
879868-10-7	TEMPLE-INLAND, INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,300.000	69,753		78,592	78,592	4,843			(8,839)	(8,839)		
88033G-10-0	TENET HEALTHCARE CORP	12/12/2002	Various	190,850.000	9,227,135		7,125,145	7,125,145	(2,896,402)			2,101,990	2,101,990		
880770-10-2	TERADYNE, INC	10/18/2002	Various	15,000.000	276,597		784,268	784,268	332,168			(507,671)	(507,671)		
88162G-10-3	TETRA TECH INC	08/07/2002	Various	6,000.000	85,226		91,629	91,629	(27,832)			(6,402)	(6,402)		
882491-10-3	TEXAS INDUSTRIES INC	06/13/2002	Various	3,100.000	107,314		98,327	98,327	(16,063)			8,988	8,988		405
882508-10-4	TEXAS INSTRUMENTS, INC	11/27/2002	Various	437,600.000	11,596,139		14,924,168	14,924,168	2,671,368			(3,328,029)	(3,328,029)		18,307
883203-10-1	TEXTRON, INC	10/08/2002	Various	65,400.000	2,387,014		2,733,949	2,733,949	(103,095)			(346,935)	(346,935)		52,195
857873-10-3	THE STEAK N SHAKE COMPANY	06/13/2002	Various	1,400.000	20,022		14,840	14,840	(616)			5,181	5,181		
883375-10-7	THERAGENICS CORP	06/13/2002	Various	2,900.000	22,280		25,233	25,233	(3,361)			(2,953)	(2,953)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
88343A-10-8	THERMA WAVE	10/01/2002	Various	8,400.000	31,835		132,043	132,043	6,715			(100,208)	(100,208)		
883556-10-2	THERMO ELECTRON CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,600.000	93,483		85,992	85,992	(23,764)			7,491	7,491		
884315-10-2	THOMAS & BETTS CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	13,400.000	224,433		297,055	297,055	68,704			(72,623)	(72,623)		
884425-10-9	THOMAS INDUSTRIES INC	09/04/2002	Various	4,200.000	112,251		95,481	95,481	(9,519)			16,769	16,769		1,046
885160-10-1	THOR INDUSTRIES, INC	06/13/2002	Various	1,900.000	116,491		36,799	36,799	(33,596)			79,692	79,692		78
872443-40-3	THQ INC	10/22/2002	Various	4,400.000	145,764		189,088	189,088	33,984			(43,324)	(43,324)		
88554L-10-8	THREE-FIVE SYSTEMS INC	12/23/2002	Various	2,400.000	24,472		136,082	136,082	97,898			(111,611)	(111,611)		
886423-10-2	TIDEWATER, INC	12/12/2002	Various	185,300.000	5,878,435		8,156,934	8,156,934	1,865,421			(2,278,499)	(2,278,499)		54,210
886547-10-8	TIFFANY & CO	08/12/2002	Various	12,500.000	314,081		403,313	403,313	9,938			(89,232)	(89,232)		1,204
887100-10-5	TIMBERLAND COMPANY - CL A	08/19/2002	Various	7,700.000	283,769		408,246	408,246	122,730			(124,477)	(124,477)		
887389-10-4	TIMKEN CO	06/13/2002	Various	7,500.000	151,831		126,009	126,009	4,659			25,822	25,822		1,430
888266-10-3	TITAN CORP	08/19/2002	Various	8,000.000	177,250		192,551	192,551	(7,049)			(15,301)	(15,301)		
88830M-10-2	TITAN INTERNATIONAL INC	12/10/2002	Various	10,400.000	26,604		80,359	80,359	31,063			(53,755)	(53,755)		166
872540-10-9	TJX CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,200.000	272,937		209,013	209,013	(77,979)			63,924	63,924		324
872941-10-9	TMP WORLDWIDE INC	12/12/2002	Various	8,800.000	165,615		533,632	533,632	156,112			(368,017)	(368,017)		
889478-10-3	TOLL BROTHERS INC	06/13/2002	Various	9,300.000	290,272		200,763	200,763	(34,102)			89,509	89,509		
889542-10-6	TOLLGRADE COMMUNICATIONS	06/13/2002	Various	1,800.000	34,625		55,080	55,080	(4,950)			(20,455)	(20,455)		
115660-20-1	TOM BROWN INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,200.000	28,349		41,931	41,931	9,519			(13,583)	(13,583)		
890333-10-7	TOO, INC	06/13/2002	Various	3,800.000	109,315		103,978	103,978	(522)			5,337	5,337		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC	09/06/2002	Various	17,900.290	680,518		902,205	902,205	202,662			(221,687)	(221,687)		3,493
891092-10-8	TORO CO	06/13/2002	Various	2,200.000	118,721		98,242	98,242	(758)			20,479	20,479		456
891707-10-1	TOWER AUTOMOTIVE INC	06/13/2002	Various	7,500.000	88,509		139,358	139,358	71,633			(50,849)	(50,849)		
892335-10-0	TOYS R US, INC	12/12/2002	Various	218,200.000	3,739,873		5,428,012	5,428,012	902,544			(1,688,139)	(1,688,139)		
893416-10-7	TRANSACTION SYS ARCHITECTS	11/08/2002	Various	3,000.000	29,965		45,710	45,710	8,930			(15,745)	(15,745)		
894065-10-1	TRANSWITCH CORPORATION	04/24/2002	Various	30,900.000	63,181		1,487,148	463,191	324,141			(400,010)	(400,010)		
894650-10-0	TREDEGAR CO	06/13/2002	Various	4,800.000	96,491		63,356	63,356	(27,844)			33,135	33,135		384
89579K-10-9	TRIAD HOSPITALS INC	09/09/2002	Various	10,000.000	395,145		314,000	314,000	20,500			81,145	81,145		
895927-10-1	TRIARC COS INC	06/13/2002	Various	3,500.000	94,725		87,122	87,122	2,072			7,603	7,603		
896047-10-7	TRIBUNE CO	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,800.000	296,218		256,468	256,468	(35,486)			39,751	39,751		
89618L-10-0	TRIGON HEALTHCARE INC	07/31/2002	Various	14,045.000	1,412,257		1,025,221	1,025,221	49,795			387,036	387,036		
896239-10-0	TRIMBLE NAVIGATION	06/13/2002	Various	3,300.000	50,545		60,322	60,322	6,829			(9,776)	(9,776)		
896522-10-9	TRINITY INDS INC	08/19/2002	Various	3,900.000	78,385		99,730	99,730	(6,233)			(21,345)	(21,345)		1,002
89674K-10-3	TRIQUENT SEMICONDUCTOR	09/06/2002	Various	6,800.000	35,803		47,034	47,034				(11,231)	(11,231)		
896818-10-1	TRIUMPH GROUP INC	06/13/2002	Various	2,000.000	77,187		96,037	96,037	31,037			(18,850)	(18,850)		
899896-10-4	TUPPERWARE CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,500.000	28,403		25,826	25,826	(3,049)			2,576	2,576		330
902124-10-6	TYCO INTERNATIONAL LTD	07/17/2002	Various	791,414.000	18,352,368		34,701,313	34,701,313	(11,912,972)			(16,348,945)	(16,348,945)		14,320
902494-10-3	TYSON FOODS, INC. CLASS A	12/12/2002	Various	60,800.000	775,829		783,823	783,823	81,583			(7,995)	(7,995)		4,424
90262T-30-8	UCBH HOLDINGS INC	06/13/2002	Various	2,400.000	86,840		61,952	61,952	(6,304)			24,888	24,888		186
903849-10-7	ULTIMATE ELECTRONICS INC	06/13/2002	Various	1,400.000	38,169		41,932	41,932	(68)			(3,763)	(3,763)		
904000-10-6	ULTRAMAR DIAMOND SHAMROCK	01/02/2002	Various	26,286.000	1,163,364		734,376	734,376	(566,255)			428,988	428,988		
904034-10-5	ULTRATECH STEPPER INC	06/13/2002	Various	3,400.000	50,384		91,990	91,990	35,822			(41,606)	(41,606)		
904677-10-1	UNIFI, INC	08/19/2002	Various	10,500.000	97,281		95,549	95,549	19,424			1,732	1,732		
907818-10-8	UNION PACIFIC CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,400.000	382,448		326,592	326,592	(38,208)			55,856	55,856		1,280
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO	06/13/2002	Various	4,200.000	74,874		83,909	83,909	7,511			(9,035)	(9,035)		775
909214-10-8	UNISYS CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	8,100.000	95,578		297,698	297,698	196,124			(202,120)	(202,120)		
909218-10-9	UNIT CORP	06/13/2002	Various	4,700.000	73,319		56,072	56,072	(4,558)			17,247	17,247		
911163-10-3	UNITED NATURAL FOODS INC	06/13/2002	Various	2,400.000	51,875		45,697	45,697	(14,303)			6,178	6,178		
911312-10-6	UNITED PARCEL SERVICE INC	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	500.000	31,154		31,565	31,565				(411)	(411)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
911363-10-9	UNITED RENTALS INC	11/08/2002	Various	10,000.000	181,868		171,136	171,136	(55,864)			10,732	10,732		
912909-10-8	UNITED STATES STEEL CORP	12/12/2002	Various	7,600.000	122,911		236,629	236,629	98,993			(113,718)	(113,718)		630
913004-10-7	UNITED STATIONERS, INC	06/13/2002	Various	4,400.000	156,156		123,750	123,750	(24,310)			32,406	32,406		
913017-10-9	UNITED TECHNOLOGIES CORP	08/13/2002	Various	25,500.000	1,673,995		1,642,023	1,642,023	(75,581)			31,972	31,972		3,283
91324P-10-2	UNITEDHEALTH GROUP INC	08/22/2002	Various	138,300.000	11,250,319		8,664,961	8,664,961	(1,122,530)			2,585,359	2,585,359		2,430
913275-10-3	UNITRIN, INC	08/22/2002	Various	9,500.000	331,385		315,310	315,310	(60,130)			16,076	16,076		8,508
913456-10-9	UNIVERSAL CORP VA	06/17/2002	Various	10,500.000	402,398		334,395	334,395	(47,910)			68,003	68,003		6,766
913903-10-0	UNIVERSAL HEALTH SERVICES INC	08/19/2002	Various	9,400.000	446,160		400,392	400,392	(1,740)			45,768	45,768		
914906-10-2	UNIVISION COMMUNICATION INC	06/17/2002	Various	17,300.000	623,332		546,663	546,663	(153,295)			76,669	76,669		
915289-10-2	UNOCAL CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,300.000	216,832		256,934	256,934	29,693			(40,102)	(40,102)		1,260
903236-10-7	URS CORP	06/13/2002	Various	1,200.000	33,172		28,128	28,128	(4,764)			5,044	5,044		
911905-10-7	US AIRWAYS GROUP	05/15/2002	Various	5,800.000	19,074		219,603	219,603	182,831			(200,530)	(200,530)		
916906-10-0	US FREIGHTWAYS CORP	06/13/2002	Various	3,800.000	130,144		115,168	115,168	(4,152)			14,976	14,976		616
90338W-10-3	US ONCOLOGY INC	06/13/2002	Various	10,100.000	84,929		165,698	165,698	89,544			(80,769)	(80,769)		
918076-10-0	UTSTARCOM INC	08/05/2002	Various	255,900.000	4,926,822		4,284,162	4,284,162	(3,008,988)			642,660	642,660		
918204-10-8	V F CORP	10/04/2002	Various	6,800.000	249,121		305,377	305,377	42,995			(56,256)	(56,256)		2,184
918866-10-4	VALASSIS COMMUNICATION	08/19/2002	Various	10,600.000	402,997		305,326	305,326	(72,246)			97,670	97,670		
918914-10-2	VALENCE TECHNOLOGY INC	06/14/2002	Various	10,700.000	17,198		110,153	110,153	74,094			(92,955)	(92,955)		
91913Y-10-0	VALERO ENERGY CORP	12/12/2002	Various	2,711.710	93,699		81,772	81,772				11,927	11,927		864
920253-10-1	VALMONT INDUSTRIES INC	06/13/2002	Various	4,200.000	70,159		89,192	89,192	28,460			(19,033)	(19,033)		475
920355-10-4	VALSPAR CORP	08/19/2002	Various	6,500.000	277,598		179,450	179,450	(77,950)			98,147	98,147		1,918
922122-10-6	VARCO INTERNATIONAL INC	08/19/2002	Various	9,700.000	156,917		180,128	180,128	34,822			(23,211)	(23,211)		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	08/19/2002	Various	6,500.000	270,191		207,417	207,417	(213,018)			62,775	62,775		
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT	06/13/2002	Various	4,400.000	154,433		140,269	140,269	(11,927)			14,165	14,165		
922417-10-0	VEECO INSTRUMENTS	06/13/2002	Various	3,400.000	92,891		121,868	121,868	(702)			(28,977)	(28,977)		
92343P-10-7	VERITAS DGC INC	06/13/2002	Various	3,100.000	42,111		98,742	98,742	41,392			(56,631)	(56,631)		
923436-10-9	VERITAS SOFTWARE CORP	11/08/2002	Various	250,800.000	8,495,563		10,116,705	9,736,460	(1,506,904)			(1,240,897)	(1,240,897)		
92343C-10-6	VERITY INC	12/23/2002	Various	4,100.000	47,734		177,973	177,973	94,948			(130,239)	(130,239)		
92343V-10-4	VERIZON COMMUNICATIONS	12/13/2002	Various	936,200.000	39,938,936		48,402,741	48,402,741	5,113,918			(8,463,805)	(8,463,805)		605,105
92532F-10-0	VERTEX PHARMACEUTICALS	08/22/2002	Various	6,000.000	130,063		112,157	112,157				17,906	17,906		
925524-30-8	VIACOM - CLASS B	09/06/2002	Various	129,600.000	5,227,257		6,051,014	6,051,014	329,174			(823,758)	(823,758)		
92552R-10-9	VIAD CORP	10/21/2002	Various	18,700.000	437,207		426,002	426,002	(16,814)			11,205	11,205		4,869
92552V-10-0	VIASAT INC	06/13/2002	Various	2,500.000	23,845		63,672	63,672	24,672			(39,826)	(39,826)		
92553Q-20-9	VIASYS HEALTHCARE INC	06/13/2002	Various	3,500.000	72,598		64,617	64,617	(6,118)			7,981	7,981		
925815-10-2	VICOR CORP	06/13/2002	Various	5,800.000	55,982		122,274	122,274	28,314			(66,292)	(66,292)		
927460-10-5	VINTAGE PETROLEUM INC	06/13/2002	Various	8,200.000	89,567		159,744	159,744	41,254			(70,176)	(70,176)		497
928298-10-8	VISHAY INTERTECHNOLOGY, INC	08/19/2002	Various	27,100.000	535,899		716,707	716,707	188,257			(180,808)	(180,808)		
92839U-10-7	VISTEON CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,400.000	41,459		15,744	15,744	(35,392)			25,715	25,715		
928444-10-8	VISUAL NETWORKS INC	04/24/2002	Various	8,700.000	13,770		122,506	122,506	82,312			(108,736)	(108,736)		
92844S-10-5	VISX INC	08/19/2002	Various	8,800.000	97,265		179,678	179,678	63,078			(82,413)	(82,413)		
928469-10-5	VITAL SIGNS INC	06/13/2002	Various	2,200.000	77,383		77,966	77,966	1,186			(583)	(583)		152
928703-10-7	VOLT INFO SCIENCES INC	06/13/2002	Various	2,200.000	42,829		145,304	19,847	(17,774)			22,983	22,983		
929042-10-9	VORNADO, INC	11/01/2002	Various	212,300.000	7,769,710		8,569,435	8,574,858	(256,822)			(805,148)	(805,148)		517,600
929160-10-9	VULCAN MATERIALS CO	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,600.000	119,558		131,062	131,062	6,418			(11,504)	(11,504)		
929566-10-7	WABASH NATIONAL CORP	06/13/2002	Various	3,300.000	28,554		59,659	59,659	33,919			(31,104)	(31,104)		
930059-10-0	WADDELL & REED FINANCIAL	10/21/2002	Various	30,300.000	698,337		939,268	939,268	(36,392)			(240,930)	(240,930)		7,227
931422-10-9	WALGREEN CO	10/18/2002	Various	33,100.000	1,206,284		951,687	951,687	(162,459)			254,597	254,597		761
932270-10-1	WALLACE COMPUTER SERVICES, INC	11/08/2002	Various	6,900.000	129,198		118,551	118,551	(12,436)			10,647	10,647		891
931142-10-3	WAL-MART STORES, INC	10/18/2002	Various	177,500.000	10,240,426		5,082,274	5,082,274	(5,132,851)			5,158,152	5,158,152		18,155
939640-10-8	WASHINGTON POST CO. (THE)	08/19/2002	Various	2,000.000	1,168,287		1,146,565	1,146,565	86,565			21,722	21,722		5,180
941053-10-0	WASTE CONNECTIONS	06/13/2002	Various	3,300.000	103,392		98,194	98,194	(4,073)			5,198	5,198		
94106L-10-9	WASTE MANAGEMENT INC	12/16/2002	Various	16,000.000	397,173		720,437	283,916	(226,644)			113,257	113,257		
941848-10-3	WATERS CORPORATION	11/08/2002	Various	45,825.000	1,663,061		3,304,525	3,304,525	1,920,182			(1,641,465)	(1,641,465)		
942622-20-0	WATSCO INC	06/13/2002	Various	2,600.000	40,256		44,264	44,264	7,344			(4,008)	(4,008)		122
942683-10-3	WATSON PHARMACEUTICALS INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,600.000	70,560		117,516	117,516	35,902			(46,956)	(46,956)		
942749-10-2	WATTS INDUSTRIES	06/13/2002	Various	3,400.000	57,140		54,485	54,485	3,485			2,655	2,655		300
943315-10-1	WAUSAU-MOSINEE PAPER CORP	08/19/2002	Various	10,500.000	120,386		94,089	94,089	(32,961)			26,298	26,298		1,811

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
929236-10-7	WD40 CO	06/13/2002	Various	2,500.000	66,563		69,680	69,680	3,055			(3,117)	(3,117)		1,161
948741-10-3	WEINGARTEN REALTY	04/10/2002	WEEDEN & COMPANY	31,800.000	1,758,919		1,394,381	1,394,381	(132,019)			364,539	364,539		26,474
949702-10-4	WELLMAN, INC	06/13/2002	Various	4,300.000	65,858		77,612	77,612	11,005			(11,754)	(11,754)		576
94973H-10-8	WELLPOINT HEALTH NETWORKS - A	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,600.000	204,391		138,448	138,448	(48,512)			65,943	65,943		
950590-10-9	WENDY'S INTERNATIONAL, INC	11/11/2002	Various	2,900.000	92,741		62,506	62,506	(22,087)			30,235	30,235		
950755-10-8	WERNER ENTERPRISES INC	06/13/2002	Various	9,300.950	186,028		115,983	115,983	(65,710)			70,044	70,044		337
961548-10-4	WESTVACO CORP	01/30/2002	Various	8,700.000	235,097		224,657	224,657	(22,858)			10,440	10,440		1,914
961765-10-4	WESTWOOD HOLDINGS GROUP	07/09/2002	FRACTION	0.750			18	18				(18)	(18)		
961815-10-7	WESTWOOD ONE, INC	08/19/2002	Various	20,200.000	725,525		361,237	361,237	(245,773)			364,288	364,288		
961840-10-5	WET SEAL	06/13/2002	Various	2,200.000	54,356		29,642	29,642	(8,038)			24,713	24,713		
962166-10-4	WEYERHAEUSER CO	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,600.000	320,786		290,981	290,981	(11,868)			29,806	29,806		2,240
963320-10-6	WHIRLPOOL CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,700.000	110,726		95,158	95,158	(29,503)			15,569	15,569		
966837-10-6	WHOLE FOODS MARKET INC	08/19/2002	Various	8,100.000	373,621		179,886	179,886	(172,950)			193,735	193,735		
969133-10-7	WILLAMETTE INDUSTRIES, INC	02/08/2002	Various	9,400.000	520,959		317,575	317,575	(172,353)			203,385	203,385		
969455-10-4	WILLIAMS COMMUNICATIONS GROUP INC	10/28/2002	Various	31,086.000	6,638		112,485	38,196	(34,856)			(31,558)	(31,558)		
969904-10-1	WILLIAMS SONOMA, INC	11/08/2002	Various	14,900.000	439,678		156,409	156,409	(208,241)			283,269	283,269		
973149-10-7	WIND RIV SYS INC	03/26/2002	Various	26,873.000	358,025		1,124,261	1,124,261	642,966			(766,236)	(766,236)		
974280-10-9	WINN-DIXIE STORES, INC	12/12/2002	Various	4,700.000	64,370		212,047	123,525	56,550			(59,155)	(59,155)		400
974637-10-0	WINNEBAGO INDUSTRIES, INC	06/13/2002	Various	3,000.000	127,476		51,459	51,459	(59,361)			76,017	76,017		520
929297-10-9	WMS INDUSTRIES	06/13/2002	Various	3,700.000	51,280		71,726	71,726	(2,274)			(20,446)	(20,446)		
978093-10-2	WOLVERINE TUBE INC	12/23/2002	Various	2,400.000	20,144		71,845	71,845	44,605			(51,701)	(51,701)		
978097-10-3	WOLVERINE WORLD WIDE, INC	06/13/2002	Various	6,500.000	105,744		162,683	162,683	64,858			(56,939)	(56,939)		476
980745-10-3	WOODWARD GOVERN	06/13/2002	Various	1,500.000	83,954		122,798	122,798	35,423			(38,844)	(38,844)		512
98157D-10-6	WORLDCOM GROUP(WORLDCOM INC)	03/18/2002	Various	601,300.000	4,432,024		7,717,923	7,717,923	(748,381)			(3,285,899)	(3,285,899)		
981811-10-2	WORTHINGTON INDUSTRIES, INC	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,200.000	31,027		44,385	44,385	13,145			(13,358)	(13,358)		
982526-10-5	WRIGLEY (WM.) JR., CO	12/12/2002	Various	19,400.000	1,037,444		626,729	626,729	(369,849)			410,715	410,715		11,825
983024-10-0	WYETH	10/18/2002	Various	258,500.000	12,999,231		14,804,838	14,804,838	(1,056,722)			(1,805,607)	(1,805,607)		71,944
984121-10-3	XEROX CORP	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	17,200.000	181,239		680,723		(179,224)			181,239	181,239		
983919-10-1	XILINX INC	12/20/2002	Various	9,100.000	340,236		401,253	401,253	202,677			(61,017)	(61,017)		
983857-10-3	XRITE INC	06/13/2002	Various	4,100.000	29,814		65,679	65,679	30,788			(35,864)	(35,864)		178
98385X-10-6	XTO ENERGY INC	09/30/2002	Various	194,350.000	3,727,070		3,566,723	3,566,723	165,598			160,347	160,347		6,113
984332-10-6	YAHOO INC	12/23/2002	Various	17,200.000	270,018		3,467,500	128,252	(176,876)			141,766	141,766		
985509-10-8	YELLOW FREIGHT SYSTEM, INC	10/01/2002	Various	4,200.000	122,035		90,812	90,812	(14,608)			31,223	31,223		
986670-10-7	YORK INTERNATIONAL CORP	08/22/2002	Various	4,800.000	160,278		129,604	129,604	(53,420)			30,674	30,674		1,020
988498-10-1	YUM BRANDS INC	12/24/2002	Various	28,400.000	1,346,984		1,366,164	1,366,164	(3,095)			(19,180)	(19,180)		
988858-10-6	ZALE CORP	06/13/2002	Various	5,000.000	205,141		156,550	156,550	(52,850)			48,591	48,591		
989207-10-5	ZEBRA TECHNOLOGIES CORP	06/13/2002	Various	3,800.000	205,420		153,050	153,050	(57,888)			52,370	52,370		
989390-10-9	ZENITH NATIONAL INS CORP	06/13/2002	Various	2,100.000	65,919		61,226	61,226	2,552			4,694	4,694		900
98956P-10-2	ZIMMER HOLDINGS	12/05/2002	Various	72,100.000	2,765,952		2,458,589	2,458,589	(116,542)			307,363	307,363		
98974P-10-0	ZIX CORPORATION	12/23/2002	Various	1,700.000	8,127		64,226	64,226	55,624			(56,099)	(56,099)		
Totals - United States					1,684,282,085	XXX	1,807,089,930	1,775,640,200	(97,033,342)			(91,358,114)	(91,358,114)	XXX	11,102,348
CANADA															
013716-10-5	ALCAN INC	07/19/2002	Various	27,800.000	916,336		921,785	921,785	(77,069)			(5,449)	(5,449)		5,850
067901-10-8	BARRICK GOLD CORP	08/20/2002	Various	43,800.000	845,520		780,569	780,569	81,959			64,950	64,950		3,377
453258-40-2	INCO, LTD	08/20/2002	Various	15,600.000	292,958		250,922	250,922	(13,342)			42,036	42,036		
725906-10-1	PLACER DOME, INC	08/22/2002	Various	28,200.000	345,991		418,722	418,722	111,060			(72,731)	(72,731)		990
896938-10-7	TRIZEC HAHN	05/09/2002	Various	248,700.000	3,946,646		3,916,108	3,916,108	11,518			30,538	30,538		21,761
Totals - Canada					6,347,451	XXX	6,288,107	6,288,107	114,127			59,344	59,344	XXX	31,978
OTHER COUNTRIES															
Q03080-10-0	AMCOR LTD ORD	11/08/2002	Various	163,140.000	643,835		1,023,217	594,795	(226,028)	219,695	(146,400)	195,441	49,040		4,645
Q18193-12-0	BHP BILLITON LTD	07/02/2002	Various	137,190.000	858,005		1,328,465	1,328,465	396,699	194,398	(282,678)	(187,782)	(470,460)		
Q17481-10-4	BRAMBLES	05/07/2002	Various	377,819.000	1,913,348		2,064,414	2,064,414	(72,956)	126,013	(407,879)	256,813	(151,065)		12,475
Q55368-11-4	LEND LEASE CORP., LTD	03/05/2002	Various	263,618.000	1,629,296		1,133,488	1,133,488	(1,203,742)	583,643	(340,272)	836,080	495,808		7,784
Q58572-10-0	MAYNE GROUP LTD	03/06/2002	Various	518,500.000	1,639,064		1,719,295	1,719,295	(34,621)	(72,086)	75,905	(156,136)	(80,231)		581
Q65336-11-9	NATIONAL AUSTRALIA BANK	10/18/2002	SALOMON SMITH BARNEY	7,500.000	133,096		138,942	138,942			8,672	(14,518)	(5,846)		3,016
Q67027-11-2	NEWS CORP	04/10/2002	Various	202,690.000	1,412,827		1,469,300	1,469,300	(524,081)	390,306	(278,673)	222,200	(56,473)		182

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
Q8975N-10-5	TELSTRA	02/12/2002	J.B. WERE	228,730.000	632,580		662,433	662,433			(17,054)	(12,800)	(29,854)		
Q98418-10-8	WOOL WORTHS LIMITED	10/21/2002	Various	225,680.000	1,445,614		1,445,836	1,445,836	9,086	9,271	(22,868)	22,646	(222)		9,855
B4399L-10-2	FORTIS	03/05/2002	PETERCAM	151,470.000	3,500,304		4,203,880	4,203,880	(36,379)	309,613	(397,559)	(306,017)	(703,576)		11,298
B34601-35-9	GROUPE BRUXELLES LAMBERT	02/13/2002	PETERCAM	27,390.000	1,509,075		567,735	567,735	(1,225,782)	367,785	(126,013)	1,067,352	941,340		
B93562-10-4	UCB	03/06/2002	PETERCAM	75,870.000	3,042,290		1,677,346	1,677,346	(2,714,574)	1,319,943	(460,090)	1,825,034	1,364,944		7,604
G0070K-10-3	ACE LIMITED	02/07/2002	MORGAN STANLEY DEAN WITTER	6,600.000	253,471		252,936	252,936				535	535		
G24182-10-0	COOPER INDUSTRIES INC CLASS A	02/07/2002	MORGAN STANLEY DEAN WITTER	2,400.000	82,530		105,060	105,060	21,252			(22,530)	(22,530)		840
G36535-10-5	FOSTER WHEELER LTD	01/17/2002	CANTOR, FITZGERALD & CO	14,300.000	24,786		176,732	176,732	103,802			(151,946)	(151,946)		
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	11/08/2002	Various	4,500.000	191,595		179,726	179,726	(8,420)			11,869	11,869		204
G6359F-10-3	NABORS INDUSTRIES LTD	08/12/2002	Various	12,600.000	372,210		674,653	674,653	242,095			(302,443)	(302,443)		
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	08/19/2002	Various	119,300.000	5,283,877		5,236,869	5,236,869	791,751			47,008	47,008		
G98255-10-5	XL CAPITAL LTD	08/12/2002	Various	3,900.000	332,847		294,409	294,409	(61,895)			38,438	38,438		2,585
G65422-10-0	NOBLE CORP	08/12/2002	Various	12,000.000	365,149		498,120	498,120	89,640			(132,971)	(132,971)		
G90078-10-9	TRANSOCEAN INC	08/07/2002	Various	204,600.000	5,252,002		10,860,284	10,860,284	3,940,712			(5,608,282)	(5,608,282)		7,326
K70975-14-7	NKT HOLDING ORD	04/11/2002	Various	72,800.000	794,522		714,425	714,425	(431,817)	209,044	(139,966)	220,062	80,096		18,240
K73036-12-9	NOVO-NORDISK B	02/12/2002	ALFRED BERG INC	19,630.000	722,403		435,139	435,139	(603,404)	248,730	(109,635)	396,899	287,264		
K7317J-11-7	NOVOZYMES A/S - B SHARES	02/12/2002	ALFRED BERG INC	3,750.000	88,607		43,164	43,164	(56,336)	23,830	948	44,495	45,443		
K9471L-12-8	TDC	04/04/2002	Various	22,750.000	712,317		551,194	551,194	(484,468)	225,149	(126,029)	287,152	161,123		
X61873-13-3	NOKIA	02/12/2002	ENSKILDA SECURITIES, LTD	54,230.000	1,235,073		432,246	432,246	(1,231,074)	304,805	(85,482)	888,309	802,827		
X75653-10-9	SAMPO PLC	02/12/2002	ENSKILDA SECURITIES, LTD	30,630.000	245,171		185,433	185,433	(129,891)	75,330	(46,807)	106,545	59,738		
X9518S-10-8	UPM-KYMMENE	02/12/2002	ENSKILDA SECURITIES, LTD	16,990.000	622,337		429,839	429,839	(312,373)	175,120	(107,121)	299,620	192,499		
F0191J-10-1	ALCATEL EUR10	04/04/2002	Various	114,050.000	1,629,350		2,575,780	1,342,848	(1,063,006)	505,552	(294,180)	580,682	286,502		
F78209-19-8	AVENTIS	08/20/2002	Various	51,420.000	3,417,151		1,955,575	1,955,575	(2,779,540)	1,083,780	(400,576)	1,862,152	1,461,576		13,573
F13587-12-0	CAP GEMINI	12/25/2002	Various	7,130.000	488,532		942,339	403,470	(225,067)	113,679	(78,558)	163,620	85,062		1,630
F80343-10-0	CIE. DE SAINT-GOBAIN	07/30/2002	JPP EUROSECURITIES	59,566.000	2,594,394		2,233,371	2,233,371	(1,997,815)	1,115,594	(493,897)	854,920	361,022		55,168
F4113C-10-3	FRANCE TELECOM	04/04/2002	Various	24,020.000	693,825		1,299,329	1,299,329	119,067	221,120	(256,242)	(349,263)	(605,505)		
F12033-13-4	GROUPE DANONE	08/20/2002	Various	17,170.000	1,999,820		2,266,997	2,266,997	5,414	167,186	(145,045)	(122,132)	(267,176)		10,915
F5485U-10-0	LAGARDERE	02/12/2002	JPP EUROSECURITIES	33,490.000	1,288,670		1,390,441	1,390,441	(260,691)	274,659	(251,891)	150,119	(101,771)		4,543
F58149-13-3	L'OREAL	02/12/2002	JPP EUROSECURITIES	24,010.000	1,595,595		652,956	652,956	(1,913,602)	837,117	(213,931)	1,156,571	942,640		1,090
F5548N-10-1	SANOFI-SYNTHELABO	02/12/2002	JPP EUROSECURITIES	9,810.000	609,416		637,358	637,358	(119,984)	25,418	(32,335)	4,394	(27,941)		
F8179E-10-1	SCHNEIDER ELECTRIC	03/08/2002	Various	55,390.000	2,707,327		4,004,903	4,004,903	740,726	601,025	(802,767)	(494,809)	(1,297,576)		
D06216-10-1	BASF	02/12/2002	BERENBERG BANK	30,740.000	1,168,846		1,374,514	1,374,514	(26,324)	261,398	(276,352)	70,684	(205,668)		4,311
D07112-11-9	BAYER AG	02/12/2002	BERENBERG BANK	33,450.000	1,006,427		600,128	600,128	(841,655)	384,327	(167,793)	574,093	406,299		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	02/12/2002	BERENBERG BANK	37,390.000	1,343,444		811,778	811,778	(1,132,812)	629,958	(270,470)	802,136	531,666		6,399
D17922-12-7	DEUTSCHE BANK A. G.	02/12/2002	BERENBERG BANK	21,240.000	1,260,520		1,800,290	1,800,290	(31,489)	332,023	(352,505)	(187,265)	(539,770)		3,965
D2035M-10-2	DEUTSCHE TELEKOM	12/25/2002	Various	24,480.000	337,742		599,907	599,907	67,785	114,689	(137,661)	(124,504)	(262,165)		2,131
D50348-10-7	LINDE AG	02/12/2002	BERENBERG BANK	15,640.000	698,215		726,899	726,899	(213,231)	303,738	(234,440)	205,756	(28,684)		2,964
D52400-11-2	MARSCHOLLEK(MLP)	08/15/2002	Various	30,830.000	928,286		1,759,105	1,759,105	(581,445)	78,553	34,557	(865,376)	(830,818)		8,478
D66992-10-4	SAP AG	02/12/2002	BERENBERG BANK	6,280.000	862,596		635,569	635,569	(203,693)	27,603	(31,825)	258,852	227,027		
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	12/25/2002	Various	9,600.000	131,158		275,077	275,077	102,131	34,476	(58,748)	(85,170)	(143,919)		
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	12/25/2002	Various	12,200.000	185,908		279,705	279,705	31,368	49,553	(59,791)	(34,006)	(93,797)		
X56533-11-4	NATIONAL BANK OF GREECE	12/25/2002	Various	5,000.000	110,018		248,553	248,553	100,227	29,372	(52,762)	(85,773)	(138,535)		
Y13189-10-8	CHEUNG KONG	02/15/2002	CREDT LYONNAIS SECURITIES	60,000.000	556,480		535,109	535,109	(91,830)	3,694	(3,312)	24,683	21,371		
Y1505F-10-7	CHINA MOBILE (HK) LTD	02/15/2002	CREDT LYONNAIS SECURITIES	258,500.000	784,872		515,537	515,537	(400,914)	6,506	(3,787)	273,122	269,334		
Y1639J-11-6	CITIC PACIFIC	03/18/2002	Various	803,860.000	1,572,071		1,903,981	1,903,981	107,485	7,932	(9,521)	(322,389)	(331,910)		
Y30327-10-3	HANG SENG BANK	01/23/2002	CREDT LYONNAIS SECURITIES	70,800.000	780,617		758,515	758,515	(19,870)	(174)	(19)	22,121	22,101		
Y33549-11-7	HONG KONG ELECTRIC	04/18/2002	CREDT LYONNAIS SECURITIES	357,830.000	1,345,614		1,195,221	1,195,221	(144,393)	8,879	(8,187)	158,580	150,393		
Y38024-10-8	HUTCHISON WHAMPOA	05/13/2002	Various	231,000.000	2,048,173		1,473,774	1,473,774	(770,904)	15,528	(11,329)	585,728	574,399		
Y9551M-10-8	WHARF HOLDINGS	02/15/2002	CREDT LYONNAIS SECURITIES	225,000.000	498,933		451,184	451,184	(97,742)	(74)	(56)	47,806	47,749		
284131-20-8	ELAN CORP. PLC (ADR)	01/30/2002	WACHOVIA SECURITIES	58,500.000	1,510,453		3,376,275	3,376,275	740,265			(1,865,822)	(1,865,822)		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	09/25/2002	Various	172,131.000	3,185,052		5,232,123	5,232,123	(932,639)	1,383,039	(975,473)	(1,071,598)	(2,047,071)		27,894
T8347V-10-5	AUTOGRILL	02/12/2002	UNICREDITO ITALIANO	60,070.000	602,025		694,356	694,356	27,765	109,816	(124,696)	32,365	(92,330)		
T3679P-11-5	ENEL SOCIETA PER AZIONI	02/12/2002	UNICREDITO ITALIANO	60,710.000	338,390		554,573	554,573	149,608	62,803	(94,330)	(121,852)	(216,182)		
T6688Q-10-7	MEDIASET	02/12/2002	UNICREDITO ITALIANO	72,410.000	533,952		726,245	726,245	97,381	103,601	(130,422)	(61,871)	(192,293)		
T9276A-11-2	TELECOM ITALIA MOBILE	02/12/2002	UNICREDITO ITALIANO	175,190.000	783,358		1,108,759	1,108,759	(180,064)	310,803	(282,330)	(43,071)	(325,401)		
J04284-10-5	BANYU PHARMACEUTICAL	02/21/2002	Various	108,000.000	1,433,656		1,988,032	1,988,032	270,669	134,298	(196,818)	(357,558)	(554,376)		
J05124-14-4	CANON	02/12/2002	BRIDGE TRADING CO	12,000.000	403,411		435,732	435,732	6,984	17,567	(25,537)	(6,784)	(32,321)		1,313
J07938-11-1	CITIZEN WATCH	02/25/2002	Various	310,000.000	1,454,671		2,175,921	1,009,925	(826,938)	293,062	(179,915)	624,661	444,746		
J13440-10-2	FANUC	11/22/2002	MIZUHO FINANCIAL GROUP	2,500.000	115,962		117,227	117,227			(3,301)	2,037	(1,265)		201
J1346E-10-0	FAST RETAILING CO	11/21/2002	Various	19,000.000	1,044,569		1,596,983	1,596,983	(448,734)	367,503	(260,146)	(292,268)	(552,414)		
J20454-12-0	HITACHI	09/13/2002	Various	296,000.000	1,627,328		4,015,372	2,448,986	(80,797)	403,615	(298,083)	(523,575)	(821,657)		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
J22848-10-5	HOYA CORPORATION	11/21/2002	Various	12,200.000	799,280		914,325	914,325			63,338	(178,383)	(115,045)		1,396
J30642-16-9	KAO CORP	02/12/2002	BRIDGE TRADING CO	29,000.000	524,054		332,602	332,602	(455,130)	184,821	(82,717)	274,170	191,452		
J37479-11-0	KYOCERA CORP	11/21/2002	Various	13,400.000	758,031		842,078	842,078	(113,334)	78,944	(80,416)	(3,631)	(84,047)		343
J41121-10-4	MATSUSHITA ELECTRIC INDL CO	02/21/2002	Various	166,000.000	1,915,529		2,660,337	2,660,337	(50,165)	636,332	(669,355)	(75,453)	(744,808)		
J51699-10-6	NINTENDO CO LTD	04/12/2002	Various	12,000.000	1,677,201		1,938,572	1,938,572	(218,802)	146,258	(154,416)	(106,955)	(261,371)		4,939
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	01/15/2002	MORGAN STANLEY DEAN WITTER	347.000	1,056,596		3,008,718	2,195,106	1,072,698	(8,136)	7,090	(1,145,600)	(1,138,510)		
J56171-10-1	NIPPON TELEVISION	03/13/2002	Various	7,430.000	1,678,672		993,753	993,753	(1,015,064)	453,004	(224,268)	909,187	684,919		
J59009-15-9	NOMURA HOLDINGS INC	02/12/2002	Various	117,000.000	1,277,154		1,068,090	1,068,090	(477,747)	120,426	(95,015)	304,079	209,064		
J59399-10-5	NTT DOCOMO, INC. TOKYO	02/12/2002	BRIDGE TRADING CO	61.000	643,870		452,586	452,586	(324,741)	60,556	(42,932)	234,215	191,284		
J61374-12-0	OMRON	02/21/2002	Various	146,000.000	1,662,162		4,118,755	2,232,588	(104,830)	381,894	(410,047)	(160,379)	(570,426)		
J61933-12-3	ORIX CORP	07/24/2002	Various	28,000.000	2,060,134		2,172,228	2,172,228	(499,696)	248,460	(144,841)	32,747	(112,093)		
J69972-10-7	SECOM CO. LTD. ORD	12/19/2002	Various	32,500.000	1,239,044		205,697	205,697	(1,826,911)	396,850	(53,953)	1,087,300	1,033,347		4,672
J71305-10-6	SEVEN ELEVEN	11/07/2002	Various	39,000.000	1,099,457		1,669,109	1,669,109	199,168	97,960	(58,071)	(511,581)	(569,652)		5,734
J72810-12-0	SHIN ETSU CHEMICAL CO	09/06/2002	Various	35,900.000	1,190,474		1,013,336	1,013,336	(329,310)	87,643	(66,521)	243,659	177,138		
J74358-14-4	SHISEIDO CO. LTD	11/22/2002	Various	106,000.000	948,579		1,164,630	1,164,630	46,498	64,337	(79,258)	(136,793)	(216,051)		1,539
J75734-10-3	SMC CORP	09/06/2002	Various	11,600.000	1,193,194		2,274,145	1,291,861	(84,880)	219,652	(181,775)	83,108	(98,667)		618
J76379-10-6	SONY CORP	09/06/2002	Various	26,600.000	1,143,759		998,027	998,027	(497,357)	210,073	(98,536)	244,269	145,733		
J81281-11-5	TAKEDA CHEMICAL	11/22/2002	Various	60,000.000	2,520,079		1,753,032	1,753,032	(944,266)	14,701	(26,974)	794,022	767,048		1,036
J92676-11-3	TOYOTA MOTOR	11/22/2002	Various	70,100.000	1,818,982		1,998,056	1,998,056	162,074	60,214	(40,199)	(138,874)	(179,073)		6,799
J95534-10-3	YAMADA DENKI CO	01/17/2002	NOMURA SECURITIES INTERNATIONAL	24,500.000	1,576,605		1,983,966	1,983,966	(63,551)	327,693	(331,133)	(76,227)	(407,361)		
J96612-11-4	YAMATO TRANSPORT CO	02/21/2002	Various	205,000.000	3,354,610		2,385,050	2,385,050	(2,642,826)	1,133,286	(563,189)	1,532,750	969,560		
Y4822W-10-0	KOOKMIN BANK	11/25/2002	GOOD MORNING SECURITIES	19,530.000	776,308		716,634	716,634	(68,565)	10,390	19,673	40,000	59,674		850
Y74718-10-0	SAMSUNG ELECTRONICS	12/04/2002	GOOD MORNING SECURITIES	1,420.000	438,513		357,053	357,053			293	81,167	81,460		
Y7936S-10-5	SILVERSTONE BERHAD	01/01/2002	WORTHLESS	8,855.000											
N0030P-10-3	ABN AMRO HOLDINGS	02/12/2002	KEMPEN AND COMPANY NV	85,320.000	1,474,003		609,672	609,672	(1,284,248)	519,688	(175,153)	1,039,484	864,331		
N0137M-16-9	AHOLD	11/25/2002	Various	109,474.000	1,888,452		3,305,159	3,305,159	(546,674)	666,436	(438,271)	(978,436)	(1,416,707)		13,450
N01780-12-6	AKZO N.V	02/12/2002	KEMPEN AND COMPANY NV	32,010.000	1,345,919		703,030	703,030	(1,246,072)	519,788	(196,645)	839,534	642,889		
N4578E-41-3	ING GROUP	02/12/2002	KEMPEN AND COMPANY NV	67,100.000	1,621,320		645,877	645,877	(1,631,748)	599,656	(150,834)	1,126,277	975,443		
N56369-10-6	KONINKLIJKE NUMICO	08/16/2002	KEMPEN AND COMPANY NV	86,815.000	1,762,403		1,799,805	1,799,805	(1,089,061)	865,218	(383,180)	345,778	(37,402)		13,255
N4297B-10-4	KPN PTT ORD	02/12/2002	KEMPEN AND COMPANY NV	31,350.000	143,743		472,228	124,337	(100,835)	65,789	(31,177)	50,584	19,406		
N69797-25-1	PHILIPS ELECTRONICS ORD	02/12/2002	KEMPEN AND COMPANY NV	63,130.000	1,681,897		1,613,270	1,613,270	(681,941)	418,952	(317,908)	386,535	68,627		
780257-80-4	ROYAL DUTCH PETROLEUM CO	09/04/2002	Various	287,200.000	13,197,845		10,292,943	10,292,943	(3,785,601)			2,904,902	2,904,902		114,135
N86729-10-5	TPG NV	02/12/2002	KEMPEN AND COMPANY NV	29,390.000	611,253		98,660	98,660	(513,727)	(15,707)	(11,517)	524,109	512,592		
904784-70-9	UNILEVER N. V	08/30/2002	Various	274,807.000	15,792,991		14,742,268	14,742,268	(1,089,363)			1,050,723	1,050,723		89,307
N92512-13-1	VNU-VER NED UITGEV VER BEZIT	02/12/2002	KEMPEN AND COMPANY NV	41,940.000	1,304,343		458,363	458,363	(1,389,760)	559,450	(144,420)	990,401	845,980		
N96425-10-8	WOLTERS KLUWER	11/25/2002	Various	82,024.000	1,526,430		521,541	521,541	(1,655,098)	307,034	(55,590)	1,060,479	1,004,888		25,016
879278-20-8	TELECOM CORP OF NEW ZEALAND	02/12/2002	WACHOVIA SECURITIES	8,912.000	154,881		103,516	103,516	(45,760)			51,365	51,365		
R61115-10-2	NORSK HYDRO A.S	02/12/2002	ENSKILDA SECURITIES, LTD	19,830.000	829,353		823,368	823,368	(38,258)	30,336	(28,095)	34,081	5,986		
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	04/03/2002	Various	30,771.000	222,892		344,799	344,799	53,640	52,961	(68,378)	(53,529)	(121,907)		
X89414-10-0	VODAFONE TELECEL COMUNICACOES	04/03/2002	Various	34,670.000	259,707		649,442	649,442	310,359	60,856	(125,578)	(264,157)	(389,735)		
Y9360Y-10-3	VENTURE CORP LTD	02/14/2002	CREDT LYONNAIS SECURITIES	6,700.000	53,440		53,626	53,626			240	(426)	(186)		
E8471S-13-0	REPSOL-YPF SA	01/08/2002	DRESDNER, KLEINWORT, BENSON	178,390.000	2,223,383		906,458	906,458	(3,179,601)	1,485,132	(318,925)	1,635,851	1,316,926		1,414
E90183-18-2	TELEFONICA DE ESPANA	02/12/2002	SALOMON SMITH BARNEY	54,810.000	634,655		789,091	789,091	(111,003)	166,736	(157,597)	3,161	(154,436)		
W24713-12-0	ELECTROLUX, INC., B FREE	02/12/2002	ALFRED BERG INC	28,400.000	477,038		279,397	279,397	(304,358)	160,045	(78,333)	275,975	197,641		
W26049-11-9	ERICSSON	08/14/2002	Various	357,650.000	735,985		466,856	466,856	(2,058,811)	650,865	(102,870)	372,000	269,130		
W3222Z-23-6	FORENINGSSPARBK	02/12/2002	ALFRED BERG INC	48,000.000	561,375		1,221,282	685,208	(89,224)	179,564	(163,373)	39,540	(123,833)		
W90152-12-0	SVENSKA CELLULOSA B FREE	02/12/2002	ALFRED BERG INC	42,500.000	1,257,746		785,869	785,869	(738,527)	361,592	(191,533)	663,410	471,877		
H14405-10-6	CIBA SPECIALTY CHEMICALS	02/12/2002	VONTOBEL (J.) & CO. BANKERS	13,115.000	891,412		737,110	737,110	(99,992)	26,293	(34,367)	188,669	154,302		
H3698D-41-9	CS HOLDING	11/26/2002	Various	72,800.000	2,060,834		1,818,360	1,818,360	(2,224,740)	938,908	(323,038)	565,512	242,474		26,934
H57312-46-6	NESTLE	02/12/2002	VONTOBEL (J.) & CO. BANKERS	8,210.000	1,814,210		1,136,751	1,136,751	(866,928)	253,225	(158,921)	836,380	677,459		34,919
H5820Q-15-0	NOVARTIS REGISTERED	12/03/2002	VONTOBEL (J.) & CO. BANKERS	68,970.000	2,556,428		2,585,899	2,585,899	81,558	11,765	61,796	(91,266)	(29,471)		21,528
H69293-21-7	ROCHE HOLDINGS	02/12/2002	VONTOBEL (J.) & CO. BANKERS	10,945.000	767,471		748,867	748,867	(57,609)	25,331	(34,915)	53,519	18,604		
H84140-11-2	SYNGENTA AG	02/12/2002	VONTOBEL (J.) & CO. BANKERS	17,310.000	921,291		837,752	837,752	(72,867)	21,404	(31,345)	114,884	83,539		
H8920M-85-5	UBS AG	02/12/2002	VONTOBEL (J.) & CO. BANKERS	28,790.000	1,300,591		1,554,325	1,554,325	(11,954)	126,779	(148,249)	(105,485)	(253,734)		38,132
874039-10-0	TAIWAN SEMICONDUCTOR MAUFACTURING-ADR	02/12/2002	WACHOVIA SECURITIES	38,400.000	648,576		702,874	702,874				(54,298)	(54,298)		
G9885J-10-2	ASTRAZENECA PLC	02/12/2002	BRIDGE TRADING CO	23,400.000	1,150,266		581,937	581,937	(589,165)	114,358	(66,640)	634,969	568,329		
G14896-10-7	BAE SYSTEMS PLC	11/25/2002	Various	701,000.000	2,456,248		4,084,124	4,084,124	497,925	431,698	(415,375)	(1,212,501)	(1,627,876)		65,476
055622-10-4	BP PLC - SPONS ADR	01/08/2002	FRANKEL, STUART, & CO., INC	116,600.000	5,259,347		5,572,579	5,572,579	149,513			(313,232)	(313,232)		
G17416-12-7	CABLE & WIRELESS GROUP, PLC	08/20/2002	Various	216,464.000	594,948		777,023	777,023	(326,793)	64,789	(67,718)	(114,356)	(182,075)		52,549
G17444-15-2	CADBURY SCHWEPPES PLC	12/03/2002	Various	362,200.000	2,257,277		2,256,108	2,256,108	(318,737)	209,503	(181,970)	183,139	1,169		3,611
236277-10-9	DANKA BUSINESS SYSTEMS PLC	04/18/2002	DISTRIBUTION		8,112							8,112	8,112		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
G3910J-11-2	GLAXOSMITHKLINE PLC	12/03/2002	Various	119,700.000	2,863,629		3,228,482	3,228,482	(166,538)	420,116	(407,562)	42,710	(364,852)		27,305
G4611#-13-6	INTERTEK TESTING SERVICES LIMITED	06/28/2002	DIRECT	292,087.000	2,253,675		11,827	11,827				2,241,848	2,241,848		
G4611#-11-0	INTERTEK TESTING SVCS LTD WT	06/28/2002	DIRECT	717.000											
G58886-10-5	MATALAN PLC	12/25/2002	Various	99,900.000	567,830		873,578	873,578	338,167	22,924	(53,030)	(252,718)	(305,748)		
G6374M-10-9	NATIONAL EXPRESS	02/12/2002	BRIDGE TRADING CO	86,100.000	689,845		877,782	877,782	150,010	26,918	(48,259)	(139,679)	(187,937)		
G69651-10-0	PEARSON	11/25/2002	Various	171,181.000	1,848,069		5,104,805	3,175,408	1,180,282	66,943	(2,022)	(1,325,316)	(1,327,339)		39,527
G70956-11-8	PILKINGTON	12/25/2002	Various	1,206,900.000	1,750,136		1,787,695	1,787,696	(159,111)	83,352	(108,436)	70,877	(37,559)		
G04704-11-3	SAFEWAY	12/03/2002	Various	552,700.000	2,413,411		2,085,225	2,085,225	(576,695)	102,920	(86,497)	414,682	328,185		36,147
G80835-10-4	SHELL TRANSPORT & TRADING CO	02/12/2002	BRIDGE TRADING CO	211,400.000	1,437,255		856,321	856,321	(745,309)	138,741	(88,797)	669,731	580,934		
G81083-10-0	SHIRE PHARMACEUT	03/05/2002	Various	284,700.000	2,433,274		4,741,298	4,741,298	1,132,492	141,161	(289,661)	(2,018,363)	(2,308,024)		
G8054L-18-7	SSL INT'L	08/20/2002	Various	206,000.000	1,138,671		2,309,820	1,387,080	(307,108)	66,789	(45,263)	(203,147)	(248,410)		30,882
G87621-10-1	TESCO	02/12/2002	BRIDGE TRADING CO	216,200.000	769,689		792,034	792,034	(2,146)	11,535	(26,092)	3,747	(22,345)		
G92087-12-4	UNILEVER PLC	12/03/2002	Various	390,800.000	3,317,535		2,747,122	2,747,122	(580,364)	142,466	(71,449)	641,862	570,412		37,435
G9387S-10-5	VODAFONE GROUP PLC	02/12/2002	BRIDGE TRADING CO	512,400.000	1,012,332		658,181	658,181	(872,200)	186,356	(97,066)	451,218	354,151		5,828
G97974-10-2	WPP GROUP PLC	11/25/2002	Various	251,100.000	2,117,216		3,835,472	3,835,472	793,515	279,856	(222,216)	(1,496,040)	(1,718,256)		12,808
Totals - Other Countries					209,027,977	XXX	224,440,714	212,089,943	(49,688,305)	31,623,689	(19,592,931)	16,530,966	(3,061,966)	XXX	948,795
6899999 - Common Stocks - Industrial and Miscellaneous					1,899,657,513	XXX	2,037,818,751	1,994,018,250	(146,607,520)	31,623,689	(19,592,931)	(74,767,804)	(94,360,735)	XXX	12,083,122
PARENT, SUBSIDIARIES, AND AFFILIATES UNITED STATES															
02003*-10-3	ALLSTATE INTERNATIONAL, INC	12/17/2002	DIRECT CASH	10,000.000	2,309,656		18,811,041	18,811,041	18,761,041			(16,501,385)	(16,501,385)		
Totals - United States					2,309,656	XXX	18,811,041	18,811,041	18,761,041			(16,501,385)	(16,501,385)	XXX	
6999999 - Common Stocks - Parent, Subsidiaries and Affiliates					2,309,656	XXX	18,811,041	18,811,041	18,761,041			(16,501,385)	(16,501,385)	XXX	
7099997 - Common Stocks - Part 4					2,279,505,687	XXX	2,430,214,971	2,383,279,604	(175,128,120)	41,990,418	(26,126,269)	(77,647,645)	(103,773,915)	XXX	15,943,047
7099998 - Common Stocks - Part 5					1,872,870,380	XXX	2,025,420,255	2,026,106,386	(297,148)		1,027,666	(154,263,671)	(153,236,005)	XXX	4,514,820
7099999 - Total - Common Stocks					4,152,376,068	XXX	4,455,635,226	4,409,385,990	(175,425,268)	41,990,418	(25,098,603)	(231,911,317)	(257,009,920)	XXX	20,457,866
7199999 - Total - Preferred and Common Stocks					4,319,237,164	XXX	4,634,390,576	4,585,638,058	(174,040,029)	41,990,418	(25,098,603)	(241,302,289)	(266,400,892)	XXX	23,771,106
7299999 Totals					16,695,269,915	XXX	16,977,626,221	16,877,753,709	(179,213,185)	41,990,435	(23,993,059)	(158,490,733)	(182,483,793)	316,367,002	23,771,106

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
BONDS																
GOVERNMENTS																
UNITED STATES																
313313-A2-4	FC DISCOUNT NOTE 07/31/2002	06/13/2002	MORGAN STANLEY DEAN WITTER	07/31/2002	MATURED	1,500,000	1,496,600	1,500,000	1,500,000	3,400						
313313-TV-0	FC DISCOUNT NOTE 03/04/2002	02/07/2002	MORGAN STANLEY DEAN WITTER	03/04/2002	MATURED	3,300,000	3,296,127	3,300,000	3,300,000	3,873						
313385-WV-4	FHLB DISC CORP 05/15/2002	04/03/2002	MORGAN STANLEY DEAN WITTER	05/15/2002	MATURED	2,500,000	2,495,042	2,500,000	2,500,000	4,958						
313397-WE-7	FMCDN 0.000 04/30/98 04/30/2002	03/05/2002	MORGAN STANLEY DEAN WITTER	04/30/2002	MATURED	3,300,000	3,290,965	3,300,000	3,300,000	9,035						
313589-UF-8	FNMA DISCOUNT 03/14/2002	01/18/2002	MORGAN STANLEY DEAN WITTER	03/14/2002	MATURED	1,400,000	1,396,578	1,400,000	1,400,000	3,422						
313589-VT-7	FNMA DISCOUNT 04/19/2002	03/22/2002	MORGAN STANLEY DEAN WITTER	04/19/2002	MATURED	3,000,000	2,995,917	3,000,000	3,000,000	4,083						
313589-WN-9	FNMA DISCOUNT 05/08/2002	03/12/2002	MORGAN STANLEY DEAN WITTER	05/08/2002	MATURED	7,500,000	7,479,100	7,500,000	7,500,000	20,900						
313589-YA-5	FNMA DISCOUNT 06/13/2002	04/12/2002	MORGAN STANLEY DEAN WITTER	06/13/2002	MATURED	1,500,000	1,495,135	1,500,000	1,500,000	4,865						
313397-H8-7	FREDDIE DISCOUNT 10/01/2002	08/12/2002	MORGAN STANLEY DEAN WITTER	10/01/2002	MATURED	1,000,000	997,750	1,000,000	1,000,000	2,250						
313397-XR-7	FREDDIE DISCOUNT 06/04/2002	04/19/2002	MORGAN STANLEY DEAN WITTER	06/04/2002	MATURED	3,000,000	2,993,522	3,000,000	3,000,000	6,478						
36209G-RR-0	GOVT NATL MTG ASSOC I #471296 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	226,018	227,942	230,859	227,929	(13)			2,930	2,930	1,883	791
36209G-RS-8	GOVT NATL MTG ASSOC I #471297 08/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	930,710	945,834	956,425	945,690	(144)			10,735	10,735	8,567	3,193
36209G-SP-3	GOVT NATL MTG ASSOC I #471326 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	96,259	97,079	97,192	97,079				113	113	337	337
36209Y-DU-9	GOVT NATL MTG ASSOC I #485315 12/01/2030	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	927,469	942,540	959,382	939,768	(2,771)			19,614	19,614	26,670	3,182
36209Y-RB-6	GOVT NATL MTG ASSOC I #485682 05/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	962,761	978,406	997,339	976,006	(2,401)			21,333	21,333	27,978	3,303
36209Y-SG-4	GOVT NATL MTG ASSOC I #485719 07/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	813,277	824,936	823,570	824,936				(1,366)	(1,366)	2,937	2,937
36209Y-W5-3	GOVT NATL MTG ASSOC I #485868 08/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	128,650	129,745	131,405	129,738	(7)			1,668	1,668	1,072	450
36211S-AS-6	GOVT NATL MTG ASSOC I #521217 05/01/2030	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	187,544	190,232	189,917	190,232				(315)	(315)	677	677
36211U-AC-6	GOVT NATL MTG ASSOC I #523003 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	9,730,377	9,813,237	9,830,436	9,813,191	(46)			17,245	17,245	36,452	34,056
36212A-EK-7	GOVT NATL MTG ASSOC I #527638 03/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES	12/12/2002	Various	366,302	376,489	380,037	372,620	(3,870)			7,417	7,417	16,237	1,211
36212D-4K-2	GOVT NATL MTG ASSOC I #531026 03/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	1,484,419	1,508,541	1,544,165	1,507,056	(1,485)			37,109	37,109	44,986	5,092
36212H-EN-6	GOVT NATL MTG ASSOC I #533941 01/01/2032	04/18/2002	CHASE SECURITIES	12/12/2002	Various	29,975,241	30,827,662	31,346,636	30,610,112	(217,550)			736,524	736,524	1,240,347	116,570
36212J-YR-1	GOVT NATL MTG ASSOC I #535420 11/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	217,131	218,980	221,605	218,897	(83)			2,707	2,707	1,781	760
36212R-RQ-3	GOVT NATL MTG ASSOC I #541495 05/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	192,456	195,215	194,892	195,215				(323)	(323)	695	695
36212T-GE-8	GOVT NATL MTG ASSOC I #542997 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	945,059	960,416	970,787	960,043	(374)			10,744	10,744	8,646	3,242
36212V-TV-1	GOVT NATL MTG ASSOC I #545164 03/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	933,014	948,175	967,896	946,395	(1,780)			21,502	21,502	27,657	3,201
36212W-LF-2	GOVT NATL MTG ASSOC I #545826 01/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	1,624,278	1,638,110	1,658,530	1,637,815	(295)			20,715	20,715	13,445	5,685
36212W-MJ-3	GOVT NATL MTG ASSOC I #545861 05/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	938,591	953,844	972,995	951,769	(2,075)			21,226	21,226	27,299	3,220
36212X-W2-7	GOVT NATL MTG ASSOC I #547065 08/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	141,255	142,458	144,281	142,450	(8)			1,832	1,832	1,177	494
36212X-W6-8	GOVT NATL MTG ASSOC I #547069 12/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	937,724	952,962	963,635	952,806	(155)			10,828	10,828	8,632	3,217
36213A-CB-8	GOVT NATL MTG ASSOC I #548266 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	238,016	240,042	243,115	240,028	(15)			3,087	3,087	1,983	833
36213A-NL-4	GOVT NATL MTG ASSOC I #548595 05/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	2,140,378	2,158,605	2,186,235	2,158,456	(149)			27,779	27,779	17,830	7,491
36213B-Q5-4	GOVT NATL MTG ASSOC I #549576 04/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	533,406	541,053	540,157	541,053				(896)	(896)	1,926	1,926

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
36213C-E9-7	GOVT NATL MTG ASSOC I #550160 01/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	3,300,162	3,328,265	3,370,189	3,327,837	(428)			42,352	42,352	27,385	11,551
36213C-6B-1	GOVT NATL MTG ASSOC I #550866 04/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES	11/19/2002	Various	8,633,700	8,873,825	8,948,396	8,814,791	(59,034)			133,605	133,605	309,341	28,539
36213D-G5-1	GOVT NATL MTG ASSOC I #551120 06/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	830,904	842,816	841,420	842,816	(0)			(1,396)	(1,396)	3,000	3,000
36213D-4F-2	GOVT NATL MTG ASSOC I #551722 03/01/2032	04/16/2002	UNION BANK OF SWITZERLAND	07/11/2002	Various	15,861,448	16,284,006	16,532,466	16,252,719	(31,287)			279,746	279,746	244,977	61,683
36213D-4L-9	GOVT NATL MTG ASSOC I #551727 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	300,000	302,555	302,906	302,555				352	352	1,050	1,050
36213E-R8-1	GOVT NATL MTG ASSOC I #552311 09/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	195,366	197,030	199,538	197,013	(17)			2,525	2,525	1,625	684
36213E-Z9-0	GOVT NATL MTG ASSOC I #552568 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	809,370	820,973	819,614	820,973	(0)			(1,359)	(1,359)	2,923	2,923
36213F-3J-0	GOVT NATL MTG ASSOC I #553501 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	300,000	302,555	302,906	302,555				352	352	1,050	1,050
36213G-U5-8	GOVT NATL MTG ASSOC I #554204 08/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	187,300	188,895	191,312	188,884	(11)			2,429	2,429	1,560	656
36213G-VX-6	GOVT NATL MTG ASSOC I #554230 09/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	220,065	221,939	224,779	221,926	(13)			2,854	2,854	1,833	770
36213H-E3-9	GOVT NATL MTG ASSOC I #554654 11/01/2030	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	907,652	922,402	941,751	920,794	(1,608)			20,956	20,956	26,963	3,114
36213H-YE-3	GOVT NATL MTG ASSOC I #555209 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	537,129	544,829	543,927	544,829				(902)	(902)	1,940	1,940
36213H-YM-5	GOVT NATL MTG ASSOC I #555216 05/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	968,580	984,319	995,145	984,043	(276)			11,102	11,102	8,889	3,323
36213H-ZE-2	GOVT NATL MTG ASSOC I #555241 10/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	963,116	978,766	989,726	978,602	(165)			11,124	11,124	8,865	3,304
36213J-HQ-1	GOVT NATL MTG ASSOC I #555639 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	100,000	100,852	100,969	100,852	0			117	117	350	350
36213J-VC-6	GOVT NATL MTG ASSOC I #556011 12/01/2030	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	929,882	944,993	955,265	944,664	(329)			10,601	10,601	8,517	3,190
36213K-AB-8	GOVT NATL MTG ASSOC I #556302 10/01/2029	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	125,565	126,634	128,254	126,626	(8)			1,628	1,628	1,046	439
36213L-LA-6	GOVT NATL MTG ASSOC I #557521 03/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	194,386	197,173	196,846	197,173	(0)			(326)	(326)	702	702
36213N-FZ-4	GOVT NATL MTG ASSOC I #559184 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	56,426	56,906	56,972	56,906	0			66	66	197	197
36213N-TS-5	GOVT NATL MTG ASSOC I #559561 05/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	48,402	48,814	48,871	48,814				57	57	169	169
36213Q-GJ-2	GOVT NATL MTG ASSOC I #561001 09/01/2031	04/18/2002	SALOMON SMITH BARNEY	10/21/2002	Various	3,303,625	3,493,584	3,473,274	3,432,678	(60,906)			40,596	40,596	107,374	14,683
36213Q-NQ-8	GOVT NATL MTG ASSOC I #561199 04/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	931,010	946,139	968,061	945,223	(916)			22,838	22,838	27,858	3,194
36213Q-SB-6	GOVT NATL MTG ASSOC I #561314 06/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	924,381	939,402	960,455	938,178	(1,224)			22,277	22,277	27,094	3,171
36213Q-TW-9	GOVT NATL MTG ASSOC I #561365 10/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	166,091	168,472	168,193	168,472	(0)			(279)	(279)	600	600
36213Q-3T-4	GOVT NATL MTG ASSOC I #561610 04/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	188,330	191,030	190,714	191,030				(316)	(316)	680	680
36213R-F2-8	GOVT NATL MTG ASSOC I #561885 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	480,446	484,537	487,218	484,526	(11)			2,692	2,692	2,553	1,682
36213S-LK-9	GOVT NATL MTG ASSOC I #562930 08/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	502,364	509,566	508,722	509,566				(844)	(844)	1,814	1,814
36213S-WE-1	GOVT NATL MTG ASSOC I #563245 04/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	937,509	952,744	972,998	951,123	(1,621)			21,875	21,875	28,137	3,216
36213T-CM-3	GOVT NATL MTG ASSOC I #563576 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	109,346	110,277	110,405	110,277				128	128	383	383

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
36213T-YH-0	GOVT NATL MTG ASSOC I #564212 05/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	513,765	521,130	520,267	521,130	(0)			(863)	(863)	1,855	1,855
36213U-CK-4	GOVT NATL MTG ASSOC I #564474 08/01/2031	04/05/2002	DEUTSCHE BANK SECURITIES	11/19/2002	Various	1,000,100	1,027,915	1,044,392	1,025,043	(2,873)			19,350	19,350	32,663	3,306
36213U-C5-7	GOVT NATL MTG ASSOC I #564492 04/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	100,001	100,852	100,969	100,852				117	117	350	350
36213V-JJ-8	GOVT NATL MTG ASSOC I #565565 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	959,960	975,559	985,949	975,103	(456)			10,845	10,845	8,763	3,293
36213V-V3-9	GOVT NATL MTG ASSOC I #565934 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	243,195	245,266	248,405	245,251	(15)			3,154	3,154	2,026	851
36213W-EK-8	GOVT NATL MTG ASSOC I #566338 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	498,591	505,739	504,901	505,739	(0)			(837)	(837)	1,800	1,800
36213X-DV-3	GOVT NATL MTG ASSOC I #567216 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	957,918	973,485	984,388	973,338	(147)			11,050	11,050	8,818	3,286
36213X-E4-2	GOVT NATL MTG ASSOC I #567255 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	910,620	925,417	935,355	925,029	(389)			10,326	10,326	8,324	3,124
36213X-G3-2	GOVT NATL MTG ASSOC I #567318 10/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	941,226	956,521	966,500	955,946	(576)			10,555	10,555	8,563	3,229
36213X-G9-9	GOVT NATL MTG ASSOC I #567324 06/01/2030	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	66,266	66,830	66,908	66,830				78	78	232	232
36213X-K9-4	GOVT NATL MTG ASSOC I #567420 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	515,823	520,216	526,875	520,185	(31)			6,690	6,690	4,297	1,805
36213X-LR-3	GOVT NATL MTG ASSOC I #567436 09/01/2029	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	145,207	146,444	148,316	146,434	(10)			1,882	1,882	1,209	508
36213X-LU-6	GOVT NATL MTG ASSOC I #567439 05/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	194,690	197,481	197,154	197,481				(327)	(327)	703	703
36213X-SG-0	GOVT NATL MTG ASSOC I #567619 03/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	49,498	49,920	49,978	49,920				58	58	173	173
36213X-TU-8	GOVT NATL MTG ASSOC I #567663 05/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	120,559	121,586	121,727	121,586	0			141	141	422	422
36213Y-SS-2	GOVT NATL MTG ASSOC I #568529 08/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	905,099	919,807	936,978	919,438	(370)			17,541	17,541	19,327	3,105
36200Q-3J-1	GOVT NATL MTG ASSOC I #569701 07/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	514,379	521,753	520,889	521,753				(864)	(864)	1,857	1,857
36200Q-3L-6	GOVT NATL MTG ASSOC I #569703 11/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	932,710	947,867	958,343	947,631	(236)			10,712	10,712	8,566	3,200
36200Q-7M-0	GOVT NATL MTG ASSOC I #569800 02/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	459,030	465,611	464,840	465,611	(0)			(771)	(771)	1,658	1,658
36200R-NN-8	GOVT NATL MTG ASSOC I #570197 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	940,549	955,833	966,536	955,687	(145)			10,849	10,849	8,657	3,227
36200R-PB-2	GOVT NATL MTG ASSOC I #570218 10/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	941,845	957,150	967,869	957,001	(148)			10,868	10,868	8,670	3,231
36200R-PQ-9	GOVT NATL MTG ASSOC I #570231 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	919,463	934,404	944,145	933,838	(567)			10,308	10,308	8,364	3,154
36200R-RA-2	GOVT NATL MTG ASSOC I #570281 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	200,001	201,704	201,938	201,704	0			234	234	700	700
36200S-BJ-8	GOVT NATL MTG ASSOC I #570741 12/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	498,458	505,604	504,767	505,604				(837)	(837)	1,800	1,800
36200S-BY-5	GOVT NATL MTG ASSOC I #570755 06/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	495,477	502,581	501,748	502,581				(832)	(832)	1,789	1,789
36200S-EN-6	GOVT NATL MTG ASSOC I #570841 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	108,103	109,023	109,150	109,023				127	127	378	378
36200S-UZ-1	GOVT NATL MTG ASSOC I #571300 05/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	194,411	196,066	198,574	196,054	(12)			2,520	2,520	1,619	680
36200T-FK-9	GOVT NATL MTG ASSOC I #571770 07/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	957,988	973,555	984,237	973,283	(272)			10,954	10,954	8,788	3,286
36200T-JJ-8	GOVT NATL MTG ASSOC I #571865 12/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	525,429	532,962	532,079	532,962				(883)	(883)	1,897	1,897

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
36200T-6Z-6	GOVT NATL MTG ASSOC I #572488 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	106,345	107,251	107,375	107,251	0			125	125	372	372
36200V-HA-4	GOVT NATL MTG ASSOC I #573625 11/01/2031	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	951,868	967,336	983,285	963,771	(3,565)			19,515	19,515	26,887	3,265
36200V-ZK-2	GOVT NATL MTG ASSOC I #574146 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	51,515	51,954	52,014	51,954				60	60	180	180
36200W-BG-5	GOVT NATL MTG ASSOC I #574339 09/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	763,175	774,116	772,834	774,116	(0)			(1,282)	(1,282)	2,756	2,756
36200W-S6-9	GOVT NATL MTG ASSOC I #574841 08/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	501,806	508,999	508,157	508,999				(843)	(843)	1,812	1,812
36200W-WM-9	GOVT NATL MTG ASSOC I #574952 12/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	919,434	934,374	944,838	934,225	(149)			10,613	10,613	8,463	3,154
36200W-WV-9	GOVT NATL MTG ASSOC I #574960 01/01/2032	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	922,386	937,375	947,873	937,222	(153)			10,651	10,651	8,490	3,164
36200W-W2-3	GOVT NATL MTG ASSOC I #574965 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	207,441	209,207	211,885	209,194	(13)			2,691	2,691	1,728	726
36200W-XX-4	GOVT NATL MTG ASSOC I #574994 04/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	915,100	929,970	949,961	928,291	(1,679)			21,670	21,670	27,555	3,139
36200W-Z3-8	GOVT NATL MTG ASSOC I #575062 03/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	955,480	971,007	981,880	970,855	(152)			11,025	11,025	8,795	3,278
36200W-2D-2	GOVT NATL MTG ASSOC I #575072 12/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	497,587	504,720	503,885	504,720				(836)	(836)	1,797	1,797
36200X-BQ-1	GOVT NATL MTG ASSOC I #575247 11/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	772,448	783,522	782,225	783,522	(0)			(1,297)	(1,297)	2,789	2,789
36200X-CB-3	GOVT NATL MTG ASSOC I #575266 10/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	914,651	929,514	939,924	929,374	(140)			10,551	10,551	8,419	3,138
36200X-H5-1	GOVT NATL MTG ASSOC I #575452 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	45,712	46,101	46,154	46,101				54	54	160	160
36200X-JV-2	GOVT NATL MTG ASSOC I #575476 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	1,645,152	1,659,162	1,661,090	1,659,162	0			1,928	1,928	5,758	5,758
36200X-KL-2	GOVT NATL MTG ASSOC I #575499 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	225,519	227,439	230,350	227,426	(14)			2,924	2,924	1,878	789
36200X-MQ-9	GOVT NATL MTG ASSOC I #575567 02/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	42,762	43,126	43,176	43,126				50	50	150	150
36200X-VU-0	GOVT NATL MTG ASSOC I #575827 03/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	106,502	107,409	107,534	107,409				125	125	373	373
36200X-ZC-6	GOVT NATL MTG ASSOC I #575939 09/01/2031	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	951,412	966,872	977,697	966,712	(160)			10,985	10,985	8,757	3,264
36200X-5H-8	GOVT NATL MTG ASSOC I #576048 11/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	795,343	806,744	805,409	806,744				(1,336)	(1,336)	2,872	2,872
36200Y-DV-6	GOVT NATL MTG ASSOC I #576216 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	498,164	505,305	504,469	505,305				(837)	(837)	1,799	1,799
36200Y-NR-4	GOVT NATL MTG ASSOC I #576500 06/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	477,071	481,133	487,041	481,005	(128)			6,036	6,036	3,935	1,670
36201A-R2-6	GOVT NATL MTG ASSOC I #577505 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	74,229	74,861	74,948	74,861	0			87	87	260	260
36201A-SB-5	GOVT NATL MTG ASSOC I #577514 12/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	805,142	816,684	815,332	816,684	(0)			(1,352)	(1,352)	2,907	2,907
36201A-SM-1	GOVT NATL MTG ASSOC I #577524 09/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	112,838	113,799	113,931	113,799	0			132	132	395	395
36201A-3Y-2	GOVT NATL MTG ASSOC I #577815 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	49,690	50,113	50,172	50,113				58	58	174	174
36201A-6R-4	GOVT NATL MTG ASSOC I #577880 04/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	934,064	949,243	965,805	946,075	(3,168)			19,729	19,729	27,239	3,204
36201C-M5-0	GOVT NATL MTG ASSOC I #579180 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	495,447	502,549	501,717	502,549				(832)	(832)	1,789	1,789
36201C-NL-4	GOVT NATL MTG ASSOC I #579195 01/01/2032	06/04/2002	SALOMON SMITH BARNEY	07/16/2002	Various	963,338	978,992	989,953	978,827	(165)			11,126	11,126	8,867	3,305

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
36201C-PN-8	GOVT NATL MTG ASSOC I #579229 11/01/2031	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	540,871	548,625	547,716	548,625	(0)			(908)	(908)	1,953	1,953
36201C-PQ-1	GOVT NATL MTG ASSOC I #579231 10/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	150,219	151,498	153,437	151,489	(9)			1,948	1,948	1,251	526
36201C-R9-7	GOVT NATL MTG ASSOC I #579312 02/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	59,864	60,373	60,443	60,373				70	70	210	210
36201C-ZB-3	GOVT NATL MTG ASSOC I #579538 02/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	120,887	121,916	123,453	121,899	(17)			1,554	1,554	1,003	423
36201E-R3-6	GOVT NATL MTG ASSOC I #581106 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	498,972	506,125	505,287	506,125	(0)			(838)	(838)	1,802	1,802
36201E-S9-2	GOVT NATL MTG ASSOC I #581144 05/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	117,474	118,475	118,612	118,475				138	138	411	411
36201F-K6-3	GOVT NATL MTG ASSOC I #581817 10/01/2030	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	174,642	176,130	178,384	176,118	(12)			2,266	2,266	1,455	611
36201F-LF-2	GOVT NATL MTG ASSOC I #581826 04/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	935,468	950,669	973,701	949,936	(734)			23,765	23,765	28,474	3,209
36201F-TS-6	GOVT NATL MTG ASSOC I #582061 12/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	47,439	47,843	47,898	47,843	0			56	56	166	166
36201H-JB-0	GOVT NATL MTG ASSOC I #583558 05/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	08/19/2002	Various	123,677	124,730	126,325	124,722	(8)			1,604	1,604	1,030	433
36201K-J2-3	GOVT NATL MTG ASSOC I #585381 02/01/2032	04/26/2002	GREENWICH CAPITAL MARKETS, INC	12/12/2002	Various	27,000,000	27,866,954	28,223,495	27,640,959	(225,995)			582,536	582,536	1,134,262	105,000
36201K-KM-7	GOVT NATL MTG ASSOC I #585400 11/01/2030	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	119,558	120,576	120,716	120,576				140	140	418	418
36201K-LB-0	GOVT NATL MTG ASSOC I #585422 01/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	946,417	961,796	981,090	959,521	(2,275)			21,569	21,569	28,180	3,247
36201L-TM-6	GOVT NATL MTG ASSOC I #586556 01/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	800,000	806,813	807,750	806,813	0			938	938	2,800	2,800
36201M-DZ-2	GOVT NATL MTG ASSOC I #587020 11/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	85,303	86,029	86,129	86,029				100	100	299	299
36201M-D5-8	GOVT NATL MTG ASSOC I #587024 09/01/2031	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	600,000	605,110	605,813	605,110				703	703	2,100	2,100
36201N-EE-6	GOVT NATL MTG ASSOC I #587933 02/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	910,078	924,867	940,044	921,417	(3,450)			18,627	18,627	26,192	3,122
36201N-ER-7	GOVT NATL MTG ASSOC I #587944 04/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	700,000	705,961	706,781	705,961	0			820	820	2,450	2,450
36201N-FJ-4	GOVT NATL MTG ASSOC I #587969 04/01/2032	07/11/2002	MERRILL LYNCH CAPITAL MARKETS	07/11/2002	SALOMON SMITH BARNEY	47,744	48,150	48,206	48,150				56	56	167	167
36201Q-DT-7	GOVT NATL MTG ASSOC I #589714 01/01/2032	05/03/2002	DEUTSCHE BANK SECURITIES	05/17/2002	SALOMON SMITH BARNEY	174,479	176,980	176,687	176,980	(0)			(293)	(293)	630	630
36201Q-JZ-7	GOVT NATL MTG ASSOC I #589880 05/01/2032	06/04/2002	SALOMON SMITH BARNEY	11/01/2002	Various	921,622	936,599	956,969	934,982	(1,617)			21,988	21,988	27,555	3,162
36202D-QM-6	GOVT NATL MTG ASSOC II #003160 03/01/2031	05/16/2002	SALOMON SMITH BARNEY	05/24/2002	CHASE SECURITIES	1,293,771	1,272,242	1,274,971	1,272,242				2,729	2,729	4,097	4,097
36202D-S3-6	GOVT NATL MTG ASSOC II #003238 01/01/2032	05/16/2002	SALOMON SMITH BARNEY	05/24/2002	CHASE SECURITIES	33,702,736	33,141,902	33,212,995	33,141,902				71,093	71,093	106,725	106,725
912803-BE-2	U S TREAS STRIP 02/15/2025	10/10/2002	Various	10/17/2002	HSBC SECURITIES, INC	160,000,000	49,978,400	46,270,400	50,035,538	57,138			(3,765,138)	(3,765,138)		
912827-7F-3	US TREASURY N/B 11/15/2006	01/15/2002	Various	05/14/2002	Various	125,000,000	121,701,178	119,621,520	121,902,807	201,630			(2,281,287)	(2,281,287)	2,171,547	749,309
912827-7L-0	US TREASURY N/B 02/15/2012	07/19/2002	Various	10/01/2002	Various	525,000,000	525,925,798	538,015,630	525,956,645	30,847			12,058,985	12,058,985	9,222,378	4,649,430
912828-AH-3	US TREASURY N/B-C 08/15/2007	08/29/2002	GREENWICH CAPITAL MARKETS, INC	12/17/2002	Various	50,000,000	50,078,125	50,454,103	50,073,749	(4,376)			380,353	380,353	551,970	66,236
912803-BF-9	US ZERO 08/15/2025	10/10/2002	Various	10/17/2002	DUETSCHE BANK SECURITIES	164,000,000	50,075,760	46,193,880	50,132,850	57,090			(3,938,970)	(3,938,970)		
Totals - United States						1,252,266,089	1,029,030,318	1,033,870,311	1,028,794,992	(235,326)			5,075,319	5,075,319	16,009,243	6,182,900
0399996 - Bonds - U.S. Government						1,252,266,089	1,029,030,318	1,033,870,311	1,028,794,992	(235,326)			5,075,319	5,075,319	16,009,243	6,182,900
0399999 - Bonds - U.S. Governments						1,252,266,089	1,029,030,318	1,033,870,311	1,028,794,992	(235,326)			5,075,319	5,075,319	16,009,243	6,182,900
OTHER GOVERNMENTS CANADA																
110709-FD-9	BRITISH COLUMBIA PROV OF 01/09/2012	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	2,094,440	2,170,050	2,182,248	2,168,719	(1,330)		17,847	(4,318)	13,529	53,226	27,386

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
135087-WR-1	CAN 5.50 06/01/09 06/01/2009	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	41,507,997	43,647,734	43,829,475	43,589,824	(57,910)		358,707	(119,056)	239,651	1,242,633	756,810
135087-WY-6	CAN 6.000 09/01/2005 09/01/2005	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	9,012,440	9,576,618	9,633,527	9,570,583	(6,035)		78,485	(15,541)	62,944	7,060	42,963
135087-WL-4	CANADA 5.750 06/01/2029 06/01/2029	10/01/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	629,129	651,777	662,938	651,702	(76)		11,160	77	11,237	19,864	12,389
135143-AN-5	CANADA MTGE & HOUSING 06/01/2004	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	9,774,054	10,026,225	10,098,582	9,995,262	(30,963)		82,252	21,068	103,320	266,007	162,008
135143-AR-6	CANADA MTGE & HOUSING 12/01/2005	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,173,394	3,394,263	3,416,019	3,380,450	(13,812)		27,818	7,751	35,569	107,957	65,750
C1660C-AJ-8	CANADA MTGE & HOUSING 12/01/2006	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,808,073	3,958,873	4,004,098	3,951,890	(6,983)		32,521	19,687	52,208	108,821	66,276
135087-XB-5	CANADIAN GOVERNMENT 06/01/2011	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	8,250,825	8,896,865	8,909,518	8,961,603	64,739		73,109	(125,195)	(52,085)	32,930	164,112
135087-XD-1	CANADIAN GOVERNMENT 09/01/2006	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	6,346,789	6,740,924	6,785,774	6,721,025	(19,899)		55,308	9,441	64,749	106,855	28,995
135087-XH-2	CANADIAN GOVERNMENT 06/01/2012	10/25/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	18,870,548	19,231,409	19,305,361	19,304,549	73,140		137,466	(136,654)	812	13,601	345,494
135087-XK-5	CANADIAN GOVERNMENT 06/01/2004	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	6,346,789	6,364,560	6,429,732	6,362,376	(2,183)		52,357	14,999	67,356	120,912	73,640
563469-ER-2	MANITOBA (PROVINCE OF) 06/22/2005	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,173,394	3,370,462	3,395,254	3,356,037	(14,425)		27,617	11,601	39,218	96,971	54,339
642866-EN-3	NEW BRUNSWICK (PROVINCE) 10/16/2006	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,808,073	4,208,302	4,233,142	4,236,539	28,237		34,471	(37,869)	(3,397)	38,865	123,705
669827-ER-4	NOVA SCOTIA PROVINCE 03/15/2006	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,046,458	3,184,463	3,218,907	3,176,492	(7,976)		26,140	16,275	42,415	42,581	6,886
683234-HR-2	ONTARIO (PROVINCE OF) 09/15/2004	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,173,394	3,498,667	3,502,246	3,464,284	(34,383)		28,508	9,454	37,962	72,581	11,737
803854-FW-3	PROVINCE OF SASKATCHEWAN 12/19/2005	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,173,394	3,507,235	3,525,251	3,486,788	(20,448)		28,693	9,770	38,463	118,338	67,163
74814Z-BQ-5	QUEBEC PROVINCE 04/01/2008	09/26/2002	RBC DOMINION SECURITIES	12/16/2002	INTER-COMPANY TRANSFER	3,808,073	4,030,465	4,056,951	4,022,863	(7,602)		33,105	984	34,088	157,354	111,081
Totals - Canada						129,997,265	136,458,891	137,189,023	136,400,985	(57,910)		1,105,564	(317,526)	788,038	2,606,556	2,120,735
1099997 - Bonds - All Other Governments - Canada						129,997,265	136,458,891	137,189,023	136,400,985	(57,910)		1,105,564	(317,526)	788,038	2,606,556	2,120,735
1099999 - Bonds - All Other Governments						129,997,265	136,458,891	137,189,023	136,400,985	(57,910)		1,105,564	(317,526)	788,038	2,606,556	2,120,735
STATES, TERRITORIES AND POSSESSIONS UNITED STATES PUERTO RICO																
745145-VZ-2	PUERTO RICO COMWLTH PUB IMPT GO 02 REF 07/01/2010	02/25/2002	GOLDMAN, SACHS & CO	02/25/2002	PRAGER MCCARTHY & SEALY	20,885,000	21,864,089	23,029,890	21,864,089				1,165,801	1,165,801		
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT GO 02 REF 07/01/2011	04/04/2002	GOLDMAN, SACHS & CO	12/17/2002	Various	2,700,000	2,870,586	3,057,554	2,866,697	(3,889)			190,857	190,857	38,668	
Totals - United States						23,585,000	24,734,675	26,087,444	24,730,786	(3,889)			1,356,658	1,356,658	38,668	
1799996 - Bonds - States, Territories and Possessions - United States						23,585,000	24,734,675	26,087,444	24,730,786	(3,889)			1,356,658	1,356,658	38,668	
1799999 - Bonds - States, Territories and Possessions						23,585,000	24,734,675	26,087,444	24,730,786	(3,889)			1,356,658	1,356,658	38,668	
POLITICAL SUBDIVISIONS UNITED STATES RHODE ISLAND																
762315-DE-6	RHODE ISLAND STUDENT LOAN AUTH 12/01/2030	02/22/2002	SALOMON SMITH BARNEY	05/23/2002	SALOMON SMITH BARNEY	4,000,000	4,000,000	4,000,000	4,000,000						24,547	4,742
Totals - United States						4,000,000	4,000,000	4,000,000	4,000,000						24,547	4,742
2499996 - Bonds - Political Subdivisions - United States						4,000,000	4,000,000	4,000,000	4,000,000						24,547	4,742
2499999 - Bonds - Political Subdivisions						4,000,000	4,000,000	4,000,000	4,000,000						24,547	4,742
ALABAMA																
010653-NL-3	ALABAMA WTR PLN CTL REVOLVG FD LN 02A 08/15/2021	01/17/2002	RAYMOND JAMES & ASSOCIATES, INC	04/02/2002	Various	2,990,000	2,971,492	2,892,556	2,971,599	107			(79,043)	(79,043)	33,222	6,644
010653-NP-4	ALABAMA WTR PLN CTL REVOLVG FD LN 02A 08/15/2024	01/17/2002	RAYMOND JAMES & ASSOCIATES, INC	04/02/2002	Various	2,000,000	1,973,340	1,913,990	1,973,459	119			(59,469)	(59,469)	21,986	4,444
091089-GD-8	BIRMINGHAM AL WTRWKS SWR BRD 02 B 01/01/2037	08/28/2002	RAYMOND JAMES & ASSOCIATES, INC	10/16/2002	J. P. MORGAN SECURITIES, INC	10,000,000	9,743,100	10,010,500	9,743,454	354			267,046	267,046	69,444	5,556
ARIZONA																
590545-JT-7	MESA AZ UTIL SYS 2002 REF 07/01/2013	01/24/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	05/16/2002	PRAGER MCCARTHY & SEALY	6,500,000	7,002,905	6,942,845	6,992,986	(9,919)			(50,141)	(50,141)	104,271	5,688
79575D-LG-3	SALT RIVER PROJ AZ ELEC SYS 01 A REF 01/01/2010	01/08/2002	LOOP CAPITAL MARKETS	05/06/2002	LEGG MASON	7,000,000	7,345,590	7,457,380	7,333,421	(12,169)			123,959	123,959	141,944	26,250
79575D-LH-1	SALT RIVER PROJ AZ ELEC SYS 01 A REF 01/01/2011	01/08/2002	LOOP CAPITAL MARKETS	05/21/2002	BEAR STEARNS SECURITIES CORP	3,000,000	3,140,490	3,156,810	3,135,707	(4,783)			21,103	21,103	66,667	11,250
ARKANSAS																
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY 06/01/2030	11/21/2002	HOUGH, WILLIAM R., & COMPANY	12/19/2002	HOUGH, WILLIAM R., & COMPANY	75,350,000	75,346,072	75,350,000	75,346,086	14			3,914	3,914	164,984	
041039-2M-9	ARKANSAS WTR WST DISP PLN FAC G O 02A 07/01/2015	05/31/2002	STEPHENS, INC	07/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	525,000	522,433	533,605	522,445	12			11,160	11,160	6,306	4,293
041039-2N-7	ARKANSAS WTR WST DISP PLN FAC G O 02A 07/01/2016	05/31/2002	STEPHENS, INC	07/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	580,000	577,025	589,454	577,037	12			12,417	12,417	7,118	4,846

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

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CALIFORNIA																
007944-AA-9	ADVENTIST HEALTH SYS WEST STMV 09/01/2016	01/23/2002	BANK ONE CAPTIAL MARKETS	03/14/2002	BANK ONE CAPTIAL MARKETS	3,000,000	3,000,000	3,000,000	3,000,000						11,614	3,423
13066Y-BT-5	CALIFORNIA DEPT OF WTR RES PWR SUP 02A 05/01/2009	11/07/2002	E.J. DE LA ROSA & CO.	11/07/2002	STONE & YOUNGBERG	15,000,000	16,163,850	16,378,050	16,163,409	(441)			214,641	214,641	32,083	29,792
16309P-AF-5	CHELA FINL USA 12/01/2033	03/22/2002	SALOMON SMITH BARNEY	06/28/2002	SALOMON SMITH BARNEY	26,550,000	26,550,000	26,550,000	26,550,000						67,065	
16309P-AH-1	CHELA FINL USA 12/01/2033	01/18/2002	CHASE SECURITIES	08/30/2002	CHASE SECURITIES	23,000,000	22,999,740	23,000,000	22,999,744	4			256	256	175,023	15,889
358082-HC-2	FRESNO CALIF 06/01/2014	01/17/2002	SALOMON SMITH BARNEY	02/21/2002	CALLED @ 100.00000000	20,000,000	20,000,000	20,000,000	20,000,000						36,438	
482124-MF-8	JURUPA CA USD G O 2002 08/01/2022	04/03/2002	STONE & YOUNGBERG	09/25/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	2,260,000	2,219,297	2,407,171	2,219,788	491			187,383	187,383	47,939	
54242V-DE-3	LONG BEACH CAL PENSION OBLIGATION BONDS 09/01/2021	09/04/2002	DAIN RAUSCHER INCORPORATED	09/13/2002	DAIN RAUSCHER INCORPORATED	10,000,000	10,000,000	10,000,000	10,000,000						14,500	10,000
544350-5N-7	LOS ANGELES CA G O 2002 A 09/01/2018	08/12/2002	BB&T CAPITAL MARKETS	09/24/2002	SALOMON SMITH BARNEY	3,110,000	3,239,469	3,385,391	3,238,409	(1,060)			146,981	146,981	24,189	8,207
797398-BU-7	SAN DIEGO CNTY CA TAXABLE PENSION 08/15/2030	10/03/2002	SALOMON SMITH BARNEY	11/19/2002	SALOMON SMITH BARNEY	25,000,000	25,000,000	25,000,000	25,000,000						48,724	
802649-LU-5	SANTA ROSA CA WSTWTR 2002 B 09/01/2027	04/26/2002	STONE & YOUNGBERG	11/01/2002	J. P. MORGAN SECURITIES, INC	11,125,000	2,659,765	2,957,693	2,724,177	64,412			233,515	233,515		
874857-EB-7	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2019	07/31/2002	STONE & YOUNGBERG	09/12/2002	E BOND TRADE	2,205,000	2,248,218	2,334,345	2,247,960	(258)			86,385	86,385	8,269	
874857-EC-5	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2020	07/31/2002	STONE & YOUNGBERG	09/12/2002	DAIN RAUSCHER INCORPORATED	2,310,000	2,337,004	2,426,447	2,336,843	(160)			89,604	89,604	8,663	
91412F-EB-9	UNIVERSITY OF CA MULTI PURP 02 O 09/01/2022	07/31/2002	DAIN RAUSCHER INCORPORATED	09/20/2002	E BOND TRADE	2,200,000	2,194,390	2,306,370	2,194,413	23			111,957	111,957	25,361	10,083
923040-BB-4	VENTURA CNTY CA CMNTY CLG DIST G O 02A 08/01/2018	08/01/2002	DAIN RAUSCHER INCORPORATED	09/24/2002	DAIN RAUSCHER INCORPORATED	3,010,000	3,102,076	3,295,167	3,101,422	(654)			193,745	193,745	23,411	8,361
923040-BC-2	VENTURA CNTY CA CMNTY CLG DIST G O 02A 08/01/2019	08/01/2002	DAIN RAUSCHER INCORPORATED	09/24/2002	Various	3,700,000	3,781,289	4,011,312	3,780,727	(562)			230,585	230,585	28,389	10,278
923040-BD-0	VENTURA CNTY CA CMNTY CLG DIST G O 02A 08/01/2020	08/01/2002	DAIN RAUSCHER INCORPORATED	09/24/2002	SALOMON SMITH BARNEY	3,900,000	3,952,416	4,199,715	3,952,048	(368)			247,667	247,667	30,333	10,833
COLORADO																
114760-DQ-1	BROOMFIELD CO SALES & USE TAX 02A 12/01/2027	01/23/2002	DAIN RAUSCHER INCORPORATED	11/18/2002	Various	10,000,000	9,786,500	9,809,150	9,787,902	1,402			21,248	21,248	169,028	15,278
196454-EA-6	COLORADO DEPT TRANSN ANTIC NOTES 02B 06/15/2013	08/09/2002	Various	10/24/2002	ADVEST INC	22,000,000	24,828,320	24,663,760	24,792,145	(36,175)			(128,385)	(128,385)	208,389	
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	04/04/2002	HOUGH, WILLIAM R., & COMPANY	05/30/2002	HOUGH, WILLIAM R., & COMPANY	29,500,000	29,498,935	29,500,000	29,498,937	2			1,063	1,063	60,985	
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	08/08/2002	Various	10/03/2002	Various	1,600,000	1,600,000	1,600,000	1,600,000						3,624	
249181-SL-3	DENVER CO ARPT SYS REV SER 1997 E 11/15/2023	02/19/2002	PRAGER MCCARTHY & SEALY	08/19/2002	Various	3,500,000	3,503,500	3,554,954	3,503,356	(144)			51,598	51,598	122,682	51,552
472736-ZF-7	JEFFERSON CNTY CO SCH DIST NO R-1 97 REF 12/15/2012	04/16/2002	PRAGER MCCARTHY & SEALY	08/13/2002	Various	10,000,000	10,320,100	10,643,987	10,309,536	(10,564)			334,450	334,450	321,715	172,222
59189V-AB-6	METROPOLITAN FOOTBALL STAD CO TAX 99A 01/01/2008	05/28/2002	RED CAPITAL MARKETS	07/09/2002	Various	3,900,000	3,114,306	3,193,413	3,127,113	12,807			66,300	66,300		
CONNECTICUT																
20774L-VG-7	CONNECTICUT HLTH & ED UNIV HARTFORD 02 E 07/01/2032	03/18/2002	ADVEST INC	07/02/2002	Various	3,000,000	2,943,990	2,975,000	2,944,184	194			30,816	30,816	36,604	875
207757-N5-0	CONNECTICUT SPL TAX OBLIG TRANSN 00 A 09/01/2012	02/05/2002	PRAGER MCCARTHY & SEALY	09/12/2002	PRAGER MCCARTHY & SEALY	2,155,000	2,366,535	2,407,451	2,358,773	(7,762)			48,678	48,678	101,029	51,690
20772F-FG-0	CONNECTICUT ST G O 1998 SER B 03/15/2013	01/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	06/05/2002	PRAGER MCCARTHY & SEALY	4,425,000	4,612,310	4,654,059	4,605,245	(7,066)			48,814	48,814	163,144	85,043
DELAWARE																
004314-AG-5	ACCESS GROUP INC 02/01/2035	04/04/2002	SALOMON SMITH BARNEY	05/02/2002	SALOMON SMITH BARNEY	2,200,000	2,200,000	2,200,000	2,200,000						3,422	
004314-AH-3	ACCESS GROUP INC 02/01/2035	03/06/2002	SALOMON SMITH BARNEY	03/14/2002	SALOMON SMITH BARNEY	3,800,000	3,800,000	3,800,000	3,800,000						5,793	4,137
280907-AP-1	EDUCATION LOANS 12/01/2035	02/22/2002	SALOMON SMITH BARNEY	05/01/2002	SALOMON SMITH BARNEY	9,850,000	9,850,000	9,850,000	9,850,000						45,260	8,528
FLORIDA																
340640-AD-3	FLORIDA EDUCATION LOAN 12/01/2034	08/29/2002	Various	09/26/2002	DAIN RAUSCHER INCORPORATED	18,100,000	18,100,000	18,100,000	18,100,000						77,917	10,985

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86387Q-AJ-3	FLORIDA STUDENT LOAN ASSET-BACKED NOTES 12/01/2019	09/16/2002	BANK OF AMERICA	09/19/2002	BANK OF AMERICA	31,100,000	31,100,000	31,100,000	31,100,000						162,290	20,301
432337-AY-9	HILLSBOROUGH CNTY FL SCH SALES TAX 02 10/01/2013	01/16/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	08/13/2002	PRAGER MCCARTHY & SEALY	2,000,000	2,151,920	2,197,932	2,146,401	(5,519)			51,531	51,531	56,554	10,153
432337-BT-9	HILLSBOROUGH CNTY FL SCH SALES TAX 02 10/01/2026	01/16/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	05/02/2002	Various	15,000,000	14,810,550	14,700,485	14,811,050	500			(110,565)	(110,565)	159,618	70,833
46613P-BN-5	JEA FL WTR & SWR 2002 A 10/01/2030	04/11/2002	Various	07/17/2002	Various	6,000,000	5,962,500	6,054,167	5,962,646	146			91,521	91,521	86,733	13,438
GEORGIA																
373383-SQ-2	GEORGIA ST G O 2002 D 08/01/2015	07/16/2002	J. P. MORGAN SECURITIES, INC	12/19/2002	Various	13,410,000	14,243,432	14,383,198	14,218,416	(25,016)			164,782	164,782	259,962	13,038
373383-SR-0	GEORGIA ST G O 2002 D 08/01/2016	07/16/2002	J. P. MORGAN SECURITIES, INC	09/18/2002	Various	14,110,000	14,869,400	15,358,917	14,861,884	(7,516)			497,033	497,033	99,822	13,718
HAWAII																
419780-VU-2	HAWAII ST G O 2002 CX 02/01/2022	02/14/2002	SALOMON SMITH BARNEY	08/02/2002	Various	6,000,000	5,966,400	5,965,714	5,966,575	175			(860)	(860)	65,008	10,250
IDAHO																
097464-PS-4	BOISE ST UNIV ID STUD UNION & HSG 02 04/01/2031	01/24/2002	LEHMAN BROTHERS INC	03/19/2002	Various	8,000,000	7,921,680	7,809,480	7,921,865	185			(112,385)	(112,385)	52,104	
ILLINOIS																
167727-LR-5	CHICAGO IL WSTWTR TRANSMISSION SER 01A 01/01/2031	02/05/2002	RAYMOND JAMES & ASSOCIATES, INC	11/26/2002	Various	4,760,000	4,590,592	4,699,366	4,592,916	2,324			106,450	106,450	228,828	40,989
213183-U3-8	COOK CNTY IL G O SER 2002 C CAP IMPT 11/15/2025	02/28/2002	ABN AMRO SECURITIES (USA) INC	11/13/2002	Various	34,000,000	32,987,480	34,206,310	33,001,478	13,998			1,204,831	1,204,831	1,125,721	56,667
452151-BC-6	ILLINOIS ST G O ILLINOIS FIRST 2002 JULY 07/01/2027	07/19/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	10/24/2002	Various	29,000,000	28,312,410	28,512,769	28,315,993	3,583			196,776	196,776	454,288	96,667
452277-AJ-5	ILLINOIS STUDENT ASSISTANCE 03/01/2034	01/16/2002	SALOMON SMITH BARNEY	03/20/2002	SALOMON SMITH BARNEY	3,850,000	3,850,000	3,850,000	3,850,000						18,326	4,941
592247-H5-2	METRO PIER & EXPO IL MCCORMICK PL 02A 12/15/2024	10/09/2002	PRAGER MCCARTHY & SEALY	11/14/2002	RED CAPITAL MARKETS	5,850,000	1,891,832	1,749,033	1,900,150	8,318			(151,117)	(151,117)		
968661-DX-3	WILL CNTY IL G O FOREST PRSV DIST 02B 12/01/2004	01/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C	11/13/2002	LEHMAN BROTHERS INC	4,090,000	4,244,643	4,354,705	4,241,266	(3,377)			113,439	113,439	9,657	
968661-DY-1	WILL CNTY IL G O FOREST PRSV DIST 02B 12/01/2005	01/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C	11/13/2002	LEHMAN BROTHERS INC	4,275,000	4,449,292	4,645,643	4,446,781	(2,511)			198,862	198,862	10,094	
968661-DZ-8	WILL CNTY IL G O FOREST PRSV DIST 02B 12/01/2006	01/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C	11/20/2002	BAUM, GEORGE K. & COMPANY	4,475,000	4,688,234	4,902,676	4,685,028	(3,206)			217,648	217,648	14,917	
968661-EB-0	WILL CNTY IL G O FOREST PRSV DIST 02B 12/01/2008	01/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C	11/19/2002	LEHMAN BROTHERS INC	4,955,000	5,144,083	5,471,608	5,142,504	(1,579)			329,104	329,104	14,452	
INDIANA																
236572-CC-5	DANVILLE IN MULTI-SCH BLDG CORP 01 B 01/15/2024	01/08/2002	BELLEHAVEN INVESTMENT, INC	08/13/2002	Various	6,745,000	6,745,000	6,909,422	6,745,000				164,422	164,422	327,595	115,190
454797-ZX-2	INDIANA HLTH FAC HOSP CHARITY OBLIG 97D 11/01/2026	06/10/2002	SEARLE & COMPANY	06/20/2002	SEARLE & COMPANY	880,000	929,192	937,295	929,047	(145)			8,247	8,247	6,964	4,889
455421-GN-1	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02 07/01/2016	02/25/2002	HILLIARD LYONS	11/07/2002	E BOND TRADE	1,140,000	1,158,274	1,205,527	1,157,339	(936)			48,189	48,189	38,158	
455421-GP-6	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02 01/01/2017	02/25/2002	HILLIARD LYONS	08/20/2002	PIPER JAFFRAY INC	1,145,000	1,154,091	1,196,090	1,153,784	(308)			42,306	42,306	25,603	
520459-BF-4	LAWRENCEBURG IN SCH DIST BLDG CORP 02 07/15/2021	05/09/2002	HILLIARD LYONS	08/21/2002	GMS GROUP	2,500,000	2,462,400	2,570,025	2,462,680	280			107,345	107,345	40,929	9,965
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02 01/15/2027	03/28/2002	RAYMOND JAMES & ASSOCIATES, INC	06/05/2002	RED CAPITAL MARKETS	1,000,000	956,040	981,540	956,180	140			25,360	25,360	12,101	4,413
KANSAS																
967243-WH-5	WICHITA KS G O 2002 SALES TAX 04/01/2014	01/24/2002	MORGAN STANLEY DEAN WITTER	07/23/2002	HUTCHINSON SHOCKEY ERLEY & CO	2,605,000	2,679,737	2,765,103	2,676,858	(2,880)			88,245	88,245	63,316	7,236
967243-WJ-1	WICHITA KS G O 2002 SALES TAX 04/01/2015	01/24/2002	MORGAN STANLEY DEAN WITTER	07/23/2002	Various	3,775,000	3,849,519	3,970,666	3,846,804	(2,714)			123,862	123,862	87,753	10,486
KENTUCKY																
49130N-AK-5	KENTUCKY HIGHER EDUCATION 05/01/2031	04/04/2002	SALOMON SMITH BARNEY	11/19/2002	SALOMON SMITH BARNEY	19,100,000	19,100,000	19,100,000	19,100,000						232,973	
LOUISIANA																

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54640A-6S-4	LOUISIANA PUB FAC TULANE UNIV 02A 07/01/2032	04/17/2002	Various	06/06/2002	Various	15,900,000	15,181,311	15,253,848	15,182,650	1,339			71,198	71,198	171,146	61,875
54640A-7G-9	LOUISIANA PUB FAC TULANE UNIV 02B 07/01/2023	02/20/2002	EDWARDS, A.G., & SONS, INC.	04/09/2002	WILEY BROTHERS	1,000,000	985,740	973,140	985,776	36			(12,636)	(12,636)	4,861	
546415-QN-3	LOUISIANA ST G O SER 2002 A 04/01/2019	02/26/2002	CIBC WORLD MARKETS	07/18/2002	Various	3,000,000	3,016,380	3,069,263	3,015,938	(442)			53,325	53,325	60,828	8,750
546415-QQ-6	LOUISIANA ST G O SER 2002 A 04/01/2021	02/22/2002	SALOMON SMITH BARNEY	05/15/2002	Various	7,695,000	7,685,304	7,581,363	7,685,367	63			(104,005)	(104,005)	101,242	22,444
793572-PP-7	ST TAMMANY PARISH LA SD NO 12 G O 02 04/01/2019	02/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/17/2002	PRAGER MCCARTHY & SEALY	2,880,000	2,884,464	2,869,776	2,884,447	(17)			(14,671)	(14,671)	8,400	1,200
MARYLAND																
574203-KB-0	MARYLAND DEPT OF TRANSN CONS 2002 02/01/2011	02/05/2002	PRAGER MCCARTHY & SEALY	04/09/2002	LEGG MASON	9,925,000	10,952,138	10,756,897	10,935,799	(16,340)			(178,902)	(178,902)	103,870	10,614
574298-AZ-8	MARYLAND TRANS ARPT PKG BALTIMORE 02B 03/01/2008	04/09/2002	PRAGER MCCARTHY & SEALY	05/03/2002	LEGG MASON	2,695,000	2,789,217	2,852,981	2,788,194	(1,023)			64,786	64,786	36,308	26,576
MASSACHUSETTS																
575827-QK-9	MASSACHUSETTS G O CONS LOAN 1998 B 04/01/2016	04/11/2002	PRAGER MCCARTHY & SEALY	06/11/2002	Various	2,000,000	2,013,000	2,033,425	2,012,852	(148)			20,573	20,573	15,139	4,167
914440-BM-3	UNIVERSITY OF MA BLDG AUTH PROJ SR 2000-2 11/01/2019	03/26/2002	LEHMAN BROTHERS INC	07/12/2002	Various	8,980,000	8,902,503	9,218,620	8,903,274	771			315,346	315,346	321,335	191,760
MICHIGAN																
510336-LX-6	LAKE ORION MI CMNTY SCH DIST G O 00 B 05/01/2025	03/08/2002	EDWARDS, A.G., & SONS, INC.	04/18/2002	FIRST ALBANY	12,000,000	11,967,720	12,023,760	11,967,744	24			56,016	56,016	21,000	
MINNESOTA																
604128-M5-4	MINNESOTA ST G O VAR PURP 1998 REF NOV 11/01/2013	01/17/2002	PRAGER MCCARTHY & SEALY	07/10/2002	Various	12,240,000	12,716,748	12,747,617	12,694,400	(22,348)			53,217	53,217	363,189	139,400
604152-AA-6	MINNESOTA ST HIGHER ED 11/01/2034	05/30/2002	DAIN RAUSCHER INCORPORATED	10/17/2002	DAIN RAUSCHER INCORPORATED	6,100,000	6,100,000	6,100,000	6,100,000						36,975	
MISSISSIPPI																
753075-HH-6	RANKIN CNTY MS SCH DIST G O 2001 10/01/2015	01/28/2002	ABN AMRO SECURITIES (USA) INC	07/01/2002	DUNCAN WILLIAMS, INC	4,390,000	4,571,483	4,720,084	4,565,095	(6,387)			154,989	154,989	140,267	39,327
MISSOURI																
606072-GX-8	MISSOURI HIGHER ED 07/01/2032	10/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	10/17/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	4,000,000	4,000,000	4,000,000	4,000,000						6,137	4,164
851073-AL-0	SPRINGFIELD MO CTR CITY DEV JORDAN 02A 06/01/2022	09/24/2002	FAHNESTOCK & CO., INC	10/30/2002	E BOND TRADE	2,000,000	1,974,200	1,919,360	1,974,254	54			(54,894)	(54,894)	12,250	6,250
851073-AM-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02A 06/01/2027	09/24/2002	FAHNESTOCK & CO., INC	10/24/2002	BEAR STEARNS SECURITIES CORP	2,000,000	2,038,200	1,985,000	2,038,036	(165)			(53,036)	(53,036)	12,222	6,944
NEVADA																
181054-G9-2	CLARK CNTY NV SCH DIST G O BLDG 97 B 06/15/2017	02/22/2002	PRAGER MCCARTHY & SEALY	11/07/2002	Various	3,000,000	3,070,770	3,117,868	3,065,317	(5,453)			52,551	52,551	119,328	31,500
181054-3S-4	CLARK CNTY NV SCH DIST G O BLDG LTD 01F 06/15/2019	07/19/2002	GOLDMAN, SACHS & CO	12/06/2002	BEAR STEARNS SECURITIES CORP	12,500,000	12,677,000	12,849,750	12,671,282	(5,718)			178,468	178,468	305,556	69,444
640314-AH-3	NELNET 12/01/2032	03/06/2002	J. P. MORGAN SECURITIES, INC	11/13/2002	CALLED @ 100.00000000	4,550,000	4,550,000	4,550,000	4,550,000						61,966	
640314-AK-6	NELNET 12/01/2032	01/16/2002	SALOMON SMITH BARNEY	03/20/2002	SALOMON SMITH BARNEY	2,500,000	2,500,000	2,500,000	2,500,000						11,667	3,063
640314-AN-0	NELNET 12/01/2032	09/10/2002	BANK OF AMERICA	11/05/2002	Various	24,800,000	24,800,000	24,800,000	24,800,000						208,911	
640314-AW-0	NELNET 06/01/2035	10/23/2002	J. P. MORGAN SECURITIES, INC	10/31/2002	CALLED @ 100.00000000	4,500,000	4,500,000	4,500,000	4,500,000						6,825	4,875
NEW HAMPSHIRE																
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035	08/16/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	11/27/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	12,400,000	12,400,000	12,400,000	12,400,000						96,302	5,070
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02 08/01/2031	02/20/2002	RAYMOND JAMES & ASSOCIATES, INC	03/27/2002	CIBC WORLD MARKETS	1,655,000	1,650,002	1,616,455	1,650,009	8			(33,554)	(33,554)	14,723	5,793
644614-BV-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01 07/01/2033	02/13/2002	FIRST ALBANY	04/23/2002	Various	2,500,000	2,440,750	2,430,648	2,440,944	194			(10,297)	(10,297)	40,153	17,083
NEW JERSEY																

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

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246348-BY-1	DELAWARE RIV PORT AUTH NJ PORT DIST 01A 01/01/2011	01/22/2002	LOOP CAPITAL MARKETS	04/09/2002	GMS GROUP	5,185,000	5,601,511	5,537,062	5,593,199	(8,312)			(56,137)	(56,137)	99,055	40,832
246348-BZ-8	DELAWARE RIV PORT AUTH NJ PORT DIST 01A 01/01/2012	01/22/2002	RAMIREZ, SAMUAL A. & COMPANY	04/11/2002	Various	3,125,000	3,370,719	3,345,631	3,366,276	(4,443)			(20,645)	(20,645)	60,940	24,609
NEW YORK																
64970K-VC-8	NEW YORK NY MUN WTR FIN WTR FISCAL 03A 06/15/2034	06/20/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	10/31/2002	Various	47,760,000	46,334,842	46,393,115	46,340,880	6,038			52,235	52,235	781,728	
649716-XT-9	NEW YORK NY TRANSITIONAL FIN AUTH 01 B 02/01/2013	05/20/2002	RED CAPITAL MARKETS	11/20/2002	PRE-REFUNDING	1,350,000	1,442,934	1,439,140	1,439,140	(3,794)					59,606	23,100
649716-R3-3	NEW YORK NY TRANSITIONAL FIN AUTH 02 B 05/01/2030	01/17/2002	TRANSFER	10/30/2002	PRAGER MCCARTHY & SEALY	15,000,000	14,535,300	14,627,850	14,541,733	6,433			86,117	86,117	729,167	143,750
649716-AN-7	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2011	03/06/2002	RED CAPITAL MARKETS	09/27/2002	PRE-REFUNDING	2,225,000	2,323,345	2,316,466	2,316,466	(6,879)					55,625	8,035
649716-DP-9	NEW YORK NY TRANSITIONAL FIN AUTH 98 C 05/01/2014	05/20/2002	RED CAPITAL MARKETS	08/05/2002	Various	2,000,000	2,067,760	2,136,084	2,066,312	(1,448)			69,772	69,772	27,802	6,417
649716-JJ-7	NEW YORK NY TRANSITIONAL FIN AUTH 99 B 11/01/2014	03/20/2002	PRAGER MCCARTHY & SEALY	07/12/2002	HUTCHINSON SHOCKEY ERLEY & CO	1,200,000	1,223,988	1,272,444	1,223,328	(660)			49,116	49,116	43,733	24,600
649787-UF-3	NEW YORK ST 03/15/2011	01/16/2002	SALOMON SMITH BARNEY	03/20/2002	Various	18,000,000	18,000,000	18,000,000	18,000,000						81,506	21,528
649837-L2-5	NEW YORK ST DORM PRESBYTERIAN 98 02/01/2009	02/06/2002	ADVEST INC	05/28/2002	ADVEST INC	1,500,000	1,637,610	1,636,595	1,632,997	(4,613)			3,598	3,598	24,292	2,292
649837-L6-6	NEW YORK ST DORM PRESBYTERIAN 98 02/01/2011	02/06/2002	ADVEST INC	06/27/2002	ADVEST INC	2,000,000	2,192,660	2,218,100	2,185,656	(7,004)			32,444	32,444	46,139	3,056
649837-FL-0	NEW YORK ST DORM ST UNIV EDL FAC 97 05/15/2021	06/18/2002	PRAGER MCCARTHY & SEALY	11/22/2002	PRE-REFUNDING	6,920,000	6,882,724	6,883,648	6,883,656	932			(8)	(8)	291,846	66,557
649838-6L-8	NEW YORK ST DORM ST UNIV EDL FAC 98B 05/15/2018	06/04/2002	ADVEST INC	11/20/2002	PRE-REFUNDING	1,525,000	1,526,525	1,526,454	1,526,454	(71)					39,184	4,660
649787-GR-3	NEW YORK ST G O BDS 1997 10/15/2015	05/03/2002	PRAGER MCCARTHY & SEALY	08/06/2002	Various	1,500,000	1,524,150	1,553,360	1,523,757	(393)			29,603	29,603	15,556	4,792
650009-KR-3	NEW YORK ST THRUWAY GEN REV 98E REF 01/01/2019	10/22/2002	PRAGER MCCARTHY & SEALY	10/24/2002	PRAGER MCCARTHY & SEALY	4,135,000	4,003,094	4,052,300	4,003,152	59			49,148	49,148	64,380	62,197
650013-GB-5	NEW YORK ST THRUWAY HWY BRDG TR FD 97B 04/01/2016	06/24/2002	PRAGER MCCARTHY & SEALY	09/04/2002	HUTCHINSON SHOCKEY ERLEY & CO	2,000,000	2,041,220	2,092,500	2,040,179	(1,041)			52,321	52,321	43,889	23,889
803548-MM-5	SARATOGA SPRINGS NY CITY SD 02 06/15/2019	06/26/2002	CIBC WORLD MARKETS	10/24/2002	Various	1,870,000	1,893,562	1,931,508	1,893,263	(299)			38,245	38,245	21,081	4,156
896029-5F-8	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A 01/01/2032	01/17/2002	Various	10/30/2002	PRAGER MCCARTHY & SEALY	4,495,000	4,358,409	4,420,113	4,360,137	1,728			59,977	59,977	217,883	42,453
NORTH CAROLINA																
161034-K4-4	CHARLOTTE NC G O PUB IMPT 98A 02/01/2016	04/10/2002	PRAGER MCCARTHY & SEALY	07/26/2002	Various	2,210,000	2,247,349	2,328,326	2,246,803	(546)			81,523	81,523	54,208	22,714
930863-WZ-4	WAKE CNTY NC G O PUB IMPT BDS 2002 03/01/2017	02/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	02/26/2002	BEAR STEARNS SECURITIES CORP	10,000,000	9,646,200	9,859,500	9,646,245	45			213,255	213,255	6,389	5,111
OHIO																
39465G-DA-5	GREENE CNTY OH SWR SYS GOVT 2002 12/01/2027	08/28/2002	BANK ONE CAPTIAL MARKETS	09/05/2002	MCDONALD & COMPANY	1,400,000	1,389,962	1,421,686	1,389,962				31,724	31,724	5,056	5,056
OKLAHOMA																
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	06/04/2002	DAIN RAUSCHER INCORPORATED	10/22/2002	DAIN RAUSCHER INCORPORATED	3,900,000	3,900,000	3,900,000	3,900,000						50,136	
679110-CM-6	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	09/10/2002	DAIN RAUSCHER INCORPORATED	11/05/2002	DAIN RAUSCHER INCORPORATED	9,600,000	9,600,000	9,600,000	9,600,000						132,096	4,006
OREGON																
625693-EV-4	MULTNOMAH CNTY OR SD NO 40 DAVID DGLS 01 12/01/2014	03/11/2002	CIBC WORLD MARKETS	07/24/2002	PRAGER MCCARTHY & SEALY	1,790,000	1,822,775	1,915,962	1,821,623	(1,152)			94,340	94,340	59,169	25,607
PENNSYLVANIA																
182743-AQ-7	CLASS NOTES TRUST 1995-1 SERIES 95-2 05/01/2020	09/04/2002	SALOMON SMITH BARNEY	09/26/2002	SALOMON SMITH BARNEY	10,000,000	10,000,000	10,000,000	10,000,000						14,700	3,150
182743-AT-1	CLASS NOTES TRUST 1995-1 SERIES 95-2 08/01/2020	08/29/2002	SALOMON SMITH BARNEY	10/17/2002	SALOMON SMITH BARNEY	5,500,000	5,500,000	5,500,000	5,500,000						58,200	3,756
281386-AH-5	EDUCAID STUDENT LN TR STMV 06/01/2011	03/13/2002	SALOMON SMITH BARNEY	10/23/2002	SALOMON SMITH BARNEY	22,550,000	22,550,000	22,550,000	22,550,000						338,947	68,173

SCHEDULE D - PART 5

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305879-DV-7	FAIRVIEW PA SCH DIST G O 2001 B 02/01/2029	01/16/2002	BANK ONE CAPTIAL MARKETS	05/03/2002	Various	5,090,000	5,071,422	5,013,852	5,071,533	112			(57,682)	(57,682)	199,723	123,910
550802-EZ-1	LYCOMING CNTY PA AUTH CLG OF TECH 02 05/01/2022	06/13/2002	PRAGER MCCARTHY & SEALY	11/19/2002	Various	2,385,000	2,383,354	2,438,147	2,383,372	17			54,775	54,775	50,664	15,958
725276-W2-1	PITTSBURGH PA SCH DIST G O REF 02 09/01/2011	01/23/2002	E BOND TRADE	10/16/2002	Various	2,445,000	2,672,434	2,685,101	2,666,766	(5,668)			18,335	18,335	51,707	12,700
PUERTO RICO																
745235-QW-4	PUERTO RICO PUB BLDG GTD GOVT FAC 02 D 07/01/2033	01/14/2002	LEHMAN BROTHERS INC	06/07/2002	Various	30,000,000	29,661,900	30,251,089	29,663,713	1,813			587,376	587,376	590,981	
RHODE ISLAND																
762242-4D-4	RHODE ISLAND HLTH ED BRYANT CLG 2002 A 06/01/2019	02/21/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	05/31/2002	Various	2,260,000	2,230,869	2,302,281	2,230,918	49			71,363	71,363	5,401	
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH 12/01/2035	09/12/2002	Various	11/07/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	16,000,000	15,999,080	16,000,000	15,999,082	2			918	918	34,913	
SOUTH CAROLINA																
837107-2V-2	SOUTH CAROLINA ST G O SCH FACS 02 B 07/01/2013	07/17/2002	LEHMAN BROTHERS INC	12/12/2002	PRAGER MCCARTHY & SEALY	7,245,000	7,900,020	7,988,844	7,882,273	(17,748)			106,571	106,571	136,850	4,025
83714R-AF-0	SOUTH CAROLINA STUDENT LOAN 09/01/2027	01/16/2002	WACHOVIA SECURITIES	03/13/2002	WACHOVIA SECURITIES	18,100,000	18,100,000	18,100,000	18,100,000						53,211	
83714R-AG-8	SOUTH CAROLINA STUDENT LOAN 09/01/2033	01/02/2002	SALOMON SMITH BARNEY	01/16/2002	SALOMON SMITH BARNEY	9,600,000	9,600,000	9,600,000	9,600,000						8,120	
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN 09/01/2033	11/27/2002	Various	12/26/2002	Various	58,700,000	58,697,306	58,700,000	58,697,315	9			2,685	2,685	151,778	1,032
837152-EQ-6	SOUTH CAROLINA TRANSN INFRA BK 01A 10/01/2029	01/16/2002	RED CAPITAL MARKETS	07/03/2002	Various	1,700,000	1,667,377	1,660,534	1,667,592	215			(7,059)	(7,059)	44,604	12,042
TENNESSEE																
592098-ZJ-9	MET NASHVILLE TN WTR & SWR SER 1998 A 01/01/2017	06/06/2002	Various	08/07/2002	Various	6,725,000	6,793,900	6,931,290	6,792,605	(1,295)			138,684	138,684	183,271	136,986
880557-ZD-8	TENNESSEE ST SCH BD HIGHER ED 2ND 02A 05/01/2016	04/04/2002	ABN AMRO SECURITIES (USA) INC	07/18/2002	E BOND TRADE	3,990,000	4,005,521	4,198,212	4,005,204	(317)			193,008	193,008	52,257	
TEXAS																
106238-GG-7	BRAZOS, TEXAS HIGHER EDUC AUTH 10/01/2030	04/03/2002	SALOMON SMITH BARNEY	09/18/2002	SALOMON SMITH BARNEY	11,500,000	11,500,000	11,500,000	11,500,000						105,902	
268440-AA-2	EFSI FEDERATED STUDENT FINANCE CORP 06/01/2038	09/30/2002	SALOMON SMITH BARNEY	12/23/2002	SALOMON SMITH BARNEY	7,100,000	7,100,000	7,100,000	7,100,000						38,792	
358802-VA-1	FRISCO TX ISD SCH BLDG 2002 08/15/2031	02/14/2002	SOUTHWEST SECURITIES, INC	07/09/2002	Various	8,640,000	8,206,186	8,335,826	8,207,948	1,763			127,878	127,878	163,357	40,800
442348-V8-8	HOUSTON TX ARPT SYS SUB LIEN 02B 07/01/2032	07/24/2002	TRANSFER	11/07/2002	PRAGER MCCARTHY & SEALY	15,000,000	14,546,550	15,014,400	14,548,348	1,798			466,052	466,052	202,083	
442436-2F-7	HOUSTON TX WTR & SWR 02 JR LIEN A REF 12/01/2030	02/13/2002	Various	11/12/2002	Various	46,000,000	44,102,500	45,513,928	44,121,583	19,083			1,392,345	1,392,345	1,427,160	
442436-YV-7	HOUSTON TX WTR & SWR 97 JR LIEN D REF 12/01/2013	01/23/2002	RED CAPITAL MARKETS	08/06/2002	PRAGER MCCARTHY & SEALY	2,200,000	2,252,866	2,289,523	2,251,014	(1,852)			38,509	38,509	53,533	17,417
486062-2D-3	KATY TX ISD UNLTD TAX SCH BLDG 2002 A 02/15/2032	11/14/2002	BEAR STEARNS SECURITIES CORP	11/26/2002	Various	8,365,000	8,365,000	8,282,968	8,365,000				(82,032)	(82,032)	55,767	55,767
496800-EZ-2	KINGSVILLE TX ISD G O SCH BLDG 2002 02/15/2022	08/27/2002	FIRST SOUTHWEST COMPANY	11/15/2002	E BOND TRADE	1,460,000	1,519,612	1,545,463	1,518,866	(746)			26,596	26,596	21,030	9,145
496800-FB-4	KINGSVILLE TX ISD G O SCH BLDG 2002 02/15/2032	08/27/2002	FIRST SOUTHWEST COMPANY	11/15/2002	SALOMON SMITH BARNEY	5,645,000	5,500,432	5,569,075	5,500,752	320			68,323	68,323	74,483	32,145
88275M-GK-4	TEXAS ST PUB FIN AUTH BLDG PROJ 97 08/01/2015	05/07/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	07/25/2002	Various	2,785,000	2,812,822	2,878,872	2,811,797	(1,025)			67,075	67,075	68,738	38,294
882720-UL-7	TEXAS ST PUB FIN AUTH G O 2002 REF 10/01/2014	01/24/2002	BEAR STEARNS SECURITIES CORP	04/24/2002	BEAR STEARNS SECURITIES CORP	24,310,000	25,899,874	25,815,883	25,876,116	(23,758)			(60,233)	(60,233)	367,775	101,629
882720-UP-8	TEXAS ST PUB FIN AUTH G O 2002 REF 10/01/2017	01/24/2002	BEAR STEARNS SECURITIES CORP	05/03/2002	PRAGER MCCARTHY & SEALY	24,760,000	24,798,873	24,987,792	24,798,213	(661)			189,579	189,579	388,594	96,289
882720-UQ-6	TEXAS ST PUB FIN AUTH G O 2002 REF 10/01/2018	01/24/2002	BEAR STEARNS SECURITIES CORP	05/31/2002	PRUDENTIAL SECURITIES, INCORPORATED	5,000,000	4,971,750	5,031,625	4,972,060	310			59,565	59,565	89,931	19,444

SCHEDULE D - PART 5

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882797-5K-5	TEXAS TECH UNIV REV FING SYS 7TH 01 08/15/2025	01/14/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	07/02/2002	Various	2,500,000	2,409,425	2,431,617	2,410,305	880			21,312	21,312	58,111	7,639
882797-5L-3	TEXAS TECH UNIV REV FING SYS 7TH 01 08/15/2031	01/14/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	06/21/2002	Various	6,000,000	5,732,460	5,768,871	5,734,365	1,905			34,506	34,506	144,458	18,333
915137-NW-9	UNIVERSITY OF TX SYS REV FING SYS 2002A 08/15/2016	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	11/01/2002	BAIRD (ROBERT W.) & CO. INC	4,875,000	5,452,785	5,372,933	5,449,415	(3,370)			(76,482)	(76,482)	36,258	8,531
UTAH																
917546-FC-2	UTAH ST BRD REGENTS STUDENT LN REV 11/01/2038	01/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	10/15/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	12,200,000	12,200,000	12,200,000	12,200,000						186,699	
VERMONT																
915200-NL-9	UNIVERSITY OF VT & ST AGRIC CLG G O 02 10/01/2021	06/03/2002	SALOMON SMITH BARNEY	12/19/2002	Various	1,000,000	1,012,620	1,046,863	1,012,161	(459)			34,701	34,701	25,448	
915200-NT-2	UNIVERSITY OF VT & ST AGRIC CLG G O 02 10/01/2023	06/03/2002	SALOMON SMITH BARNEY	12/19/2002	Various	1,250,000	1,260,788	1,308,686	1,260,359	(429)			48,327	48,327	34,818	
915200-NU-9	UNIVERSITY OF VT & ST AGRIC CLG G O 02 10/01/2024	06/03/2002	SALOMON SMITH BARNEY	12/19/2002	Various	1,500,000	1,510,560	1,573,081	1,510,295	(265)			62,786	62,786	26,607	
92428C-EC-4	VERMONT STUDENT ASSISTANCE 12/15/2036	07/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	10/23/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	49,000,000	48,998,630	49,000,000	48,998,634	4			1,366	1,366	146,100	
92428C-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036	09/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	10/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR	20,000,000	19,999,000	20,000,000	19,999,003	3			997	997	66,199	518
VIRGINIA																
655864-6M-3	NORFOLK VA G O CAP IMPT REF 2002 01/01/2013	03/01/2002	LEGG MASON	05/31/2002	Various	1,295,000	1,359,491	1,371,020	1,358,257	(1,234)			12,763	12,763	21,956	6,295
WASHINGTON																
495098-RG-2	KING CNTY WA SD NO 405 BELLEVUE 02 12/01/2016	06/05/2002	GOLDMAN, SACHS & CO	08/14/2002	Various	8,115,000	8,260,177	8,648,717	8,258,450	(1,727)			390,267	390,267	86,024	21,415
495289-EQ-9	KING CNTY WA SWR REV 2001 REF 01/01/2031	01/11/2002	LOOP CAPITAL MARKETS	04/05/2002	FIRST ALBANY	10,000,000	9,568,100	9,350,900	9,569,604	1,504			(218,704)	(218,704)	137,500	20,833
760167-RX-6	RENTON WA WTR & SWR 2002 12/01/2022	07/02/2002	DAVIDSON, D.A., & CO	08/28/2002	GMS GROUP	1,100,000	1,106,930	1,142,746	1,106,858	(72)			35,888	35,888	9,946	1,765
812626-KG-3	SEATTLE WA G O LTD 2002 REF 07/01/2022	01/17/2002	PIPER JAFFRAY INC	07/18/2002	ADVEST INC	2,830,000	2,824,538	2,862,658	2,824,612	74			38,046	38,046	81,382	11,684
86386N-AF-9	SLFA ASSN WASH ED LOANS 12/01/2035	06/21/2002	HOUGH, WILLIAM R., & COMPANY	09/13/2002	HOUGH, WILLIAM R., & COMPANY	14,550,000	14,550,000	14,550,000	14,550,000						195,690	
86386N-AJ-1	SLFA ASSN WASH ED LOANS 12/01/2036	03/15/2002	HOUGH, WILLIAM R., & COMPANY	04/12/2002	HOUGH, WILLIAM R., & COMPANY	26,250,000	26,248,950	26,250,000	26,248,952	2			1,048	1,048	39,608	
939828-F4-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A 07/01/2008	05/28/2002	PRE-REFUNDING	07/16/2002	SALOMON SMITH BARNEY	245,000	256,379	275,794	256,150	(228)			19,644	19,644	7,681	
93974A-FX-7	WASHINGTON ST VAR PURP G O SER 2002 B 01/01/2011	05/01/2002	ABN AMRO SECURITIES (USA) INC	08/09/2002	Various	6,220,000	6,549,847	6,734,182	6,541,796	(8,050)			192,386	192,386	174,796	95,892
WISCONSIN																
602245-NA-6	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2003	06/05/2002	GOLDMAN, SACHS & CO	09/11/2002	CIBC WORLD MARKETS	7,875,000	7,573,073	7,751,678	7,640,420	67,348			111,257	111,257		
602245-NF-5	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2008	06/05/2002	GOLDMAN, SACHS & CO	07/11/2002	LEHMAN BROTHERS INC	7,875,000	8,270,010	8,566,031	8,263,671	(6,339)			302,360	302,360	49,219	
602245-NG-3	MILWAUKEE CNTY WI G O REF 2002 A 09/01/2009	06/05/2002	GOLDMAN, SACHS & CO	12/19/2002	LEHMAN BROTHERS INC	7,850,000	8,237,947	8,719,946	8,215,457	(22,490)			504,489	504,489	194,576	
838868-DW-4	SOUTH MILWAUKEE WI SCH DIST G O 02 REF 04/01/2022	06/13/2002	STIFEL NICOLAUS & CO, INC	08/22/2002	GMS GROUP	1,900,000	1,900,000	1,948,378	1,900,000				48,378	48,378	15,311	2,470
977056-X2-1	WISCONSIN ST G O 2002 SER 1 REF 05/01/2011	03/06/2002	RAMIREZ, SAMUAL A. & COMPANY	03/26/2002	RAYMOND JAMES & ASSOCIATES, INC	6,600,000	6,955,674	6,810,408	6,954,175	(1,499)			(143,767)	(143,767)	27,500	11,917
WYOMING																
983483-BN-7	WYOMING STUDENT LOAN CORP 06/01/2036	08/20/2002	DAIN RAUSCHER INCORPORATED	09/16/2002	CALLED @ 100.00	6,600,000	6,600,000	6,600,000	6,600,000						61,514	
SPECIAL REVENUE AND ASSESSMENTS UNITED STATES Other																
31292G-2S-4	FED HOME LOAN MTG CORP GOLD #C00785 06/01/2029	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	200,222	207,496	206,823	207,496				(673)	(673)	398	398

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881 01/01/2029	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	59,428	60,891	61,016	60,891				125	125	139	139
31292H-DM-3	FED HOME LOAN MTG CORP GOLD #C01008 01/01/2028	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	294,068	301,305	301,925	301,305				620	620	686	686
31292H-EV-2	FED HOME LOAN MTG CORP GOLD #C01048 06/01/2028	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	146,957	150,574	150,884	150,574				310	310	343	343
31292H-FT-6	FED HOME LOAN MTG CORP GOLD #C01078 04/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	2,693,200	2,759,331	2,765,834	2,754,324	(5,008)			11,510	11,510	27,709	6,284
31292H-FU-3	FED HOME LOAN MTG CORP GOLD #C01079 04/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/10/2002	Various	689,433	712,271	710,301	704,135	(8,136)			6,166	6,166	28,329	15,409
31292H-GC-2	FED HOME LOAN MTG CORP GOLD #C01095 04/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	602,735	617,562	618,898	617,377	(185)			1,521	1,521	2,217	1,406
31292H-GP-3	FED HOME LOAN MTG CORP GOLD #C01106 06/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	5,009,023	5,132,292	5,142,858	5,132,292	(0)			10,566	10,566	11,688	11,688
31292H-JU-9	FED HOME LOAN MTG CORP GOLD #C01175 12/01/2030	02/05/2002	MORGAN STANLEY DEAN WITTER	10/31/2002	Various	17,540	17,968	18,078	17,899	(68)			179	179	671	3,080
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188 02/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	2,625,701	2,690,318	2,695,857	2,690,318	0			5,539	5,539	6,127	6,127
31292H-KX-1	FED HOME LOAN MTG CORP GOLD #C01210 03/01/2031	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	3,953,066	4,000,009	4,066,099	4,000,009				66,091	66,091	9,992	14,831
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246 06/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	395,499	405,232	406,066	405,232	0			834	834	923	923
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277 05/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	2,772,315	2,840,306	2,846,388	2,840,306				6,082	6,082	6,469	6,469
31292H-N3-4	FED HOME LOAN MTG CORP GOLD #C01310 12/01/2031	02/07/2002	MORGAN STANLEY DEAN WITTER	07/10/2002	Various	19,881,867	20,004,576	20,414,190	19,998,406	(6,170)			415,785	415,785	452,413	45,093
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311 10/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	266,377	272,933	273,495	272,933				562	562	622	1,442
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329 12/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	7,848,461	8,041,607	8,058,162	8,041,607				16,556	16,556	18,313	18,313
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371 03/01/2032	07/19/2002	GREENWICH CAPITAL MARKETS, INC	09/10/2002	Various	10,723,067	11,165,394	11,182,938	11,141,271	(24,123)			41,667	41,667	92,884	27,106
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375 07/01/2032	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	114,701	116,063	117,981	116,063				1,918	1,918	290	290
31292H-SZ-8	FED HOME LOAN MTG CORP GOLD #C01436 12/01/2032	09/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11/08/2002	GOLDMAN, SACHS & CO	25,000,000	25,062,480	25,336,915	25,062,480				274,436	274,436	42,014	42,014
31293V-JG-8	FED HOME LOAN MTG CORP GOLD #C30263 10/01/2028	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	630,425	645,939	647,269	645,939				1,330	1,330	1,471	1,471
31293W-EY-2	FED HOME LOAN MTG CORP GOLD #C31051 02/01/2026	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	747,542	765,939	767,515	765,939				1,577	1,577	1,744	1,744
31294B-YB-5	FED HOME LOAN MTG CORP GOLD #C35206 11/01/2029	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/04/2002	Various	915,947	946,288	943,832	933,999	(12,289)			9,833	9,833	43,118	2,481
31294B-ZZ-1	FED HOME LOAN MTG CORP GOLD #C35260 07/01/2029	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	108,786	112,738	112,373	112,738				(365)	(365)	216	216
31294E-W7-0	FED HOME LOAN MTG CORP GOLD #C37870 07/01/2029	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	319,260	327,116	327,790	327,116	0			673	673	745	745
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871 06/01/2029	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/31/2002	Various	63,837	65,952	65,427	64,994	(958)			433	433	2,796	173
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127 09/01/2028	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	25,319	25,942	25,996	25,942				53	53	59	59
31294F-DU-7	FED HOME LOAN MTG CORP GOLD #C38215 12/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	436,758	447,404	452,395	445,654	(1,749)			6,740	6,740	17,493	1,019
31294F-PP-5	FED HOME LOAN MTG CORP GOLD #C38530 10/01/2029	02/08/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	629,645	645,136	646,473	644,962	(174)			1,511	1,511	2,137	1,469
31294F-PQ-3	FED HOME LOAN MTG CORP GOLD #C38531 09/01/2029	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	354,539	363,264	364,012	363,264				748	748	827	827
31297X-RV-8	FED HOME LOAN MTG CORP GOLD #C40500 07/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	28,919	29,624	29,981	29,516	(108)			465	465	1,160	67

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
31297Y-D2-5	FED HOME LOAN MTG CORP GOLD #C41021 05/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	248,240	254,349	254,873	254,349				524	524	579	579
31298A-PF-4	FED HOME LOAN MTG CORP GOLD #C42222 02/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	552,535	566,133	567,298	566,133	0			1,166	1,166	1,289	1,289
31298B-MS-7	FED HOME LOAN MTG CORP GOLD #C43069 10/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	2,000,000	2,048,750	2,056,275	2,034,504	(14,246)			21,771	21,771	70,407	4,667
31298D-QV-2	FED HOME LOAN MTG CORP GOLD #C44968 07/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	158,728	162,634	162,969	162,634	0			335	335	370	370
31298D-6M-4	FED HOME LOAN MTG CORP GOLD #C45376 09/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/31/2002	Various	124,711	128,842	128,175	128,017	(825)			158	158	4,669	338
31298E-J6-3	FED HOME LOAN MTG CORP GOLD #C45685 04/01/2029	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	908,708	931,070	932,987	931,070				1,917	1,917	2,120	2,120
31298E-PK-5	FED HOME LOAN MTG CORP GOLD #C45826 06/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	3,490,699	3,576,603	3,583,966	3,576,603	0			7,363	7,363	8,145	8,145
31298E-VH-5	FED HOME LOAN MTG CORP GOLD #C46016 05/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/04/2002	Various	24,954	25,781	25,603	25,416	(364)			187	187	1,037	68
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038 05/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/04/2002	Various	999,302	1,032,404	1,026,684	1,020,893	(11,510)			5,790	5,790	43,857	2,706
31298F-EX-6	FED HOME LOAN MTG CORP GOLD #C46450 08/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/31/2002	Various	878,657	907,763	893,188	891,155	(16,608)			2,033	2,033	31,172	2,380
31298F-N4-0	FED HOME LOAN MTG CORP GOLD #C46711 07/01/2030	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/04/2002	Various	65,321	67,485	67,119	66,674	(810)			445	445	2,594	177
31298G-L6-5	FED HOME LOAN MTG CORP GOLD #C47549 09/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	777,727	796,867	798,507	796,867	0			1,641	1,641	1,815	1,815
31298G-ML-1	FED HOME LOAN MTG CORP GOLD #C47563 05/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	279,614	286,495	287,085	286,495				590	590	652	652
31298H-GH-5	FED HOME LOAN MTG CORP GOLD #C48300 11/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	52,234	53,519	53,629	53,519				110	110	122	122
31298L-AU-3	FED HOME LOAN MTG CORP GOLD #C50019 01/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	395,209	404,935	405,769	404,935				834	834	922	922
31298M-7F-8	FED HOME LOAN MTG CORP GOLD #C51794 01/01/2031	04/15/2002	LEHMAN BROTHERS INC	08/06/2002	Various	999,900	1,040,053	1,042,317	1,036,940	(3,113)			5,377	5,377	19,004	2,500
31298P-2M-1	FED HOME LOAN MTG CORP GOLD #C53480 04/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	257,211	263,541	264,083	263,541				543	543	600	600
31298Q-CC-0	FED HOME LOAN MTG CORP GOLD #C53667 05/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	670,414	686,912	688,326	686,912				1,414	1,414	1,564	1,564
31298Q-XZ-6	FED HOME LOAN MTG CORP GOLD #C54296 11/01/2029	01/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/31/2002	Various	30,937	31,962	31,696	31,497	(464)			199	199	1,336	84
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792 04/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	9,388,283	9,619,323	9,639,127	9,619,323	0			19,804	19,804	21,906	21,906
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716 02/01/2030	04/15/2002	LEHMAN BROTHERS INC	08/06/2002	Various	999,900	1,040,053	1,043,102	1,031,882	(8,171)			11,220	11,220	20,193	2,500
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893 11/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	922,105	944,797	946,742	944,797				1,945	1,945	2,152	2,152
31298T-4Q-2	FED HOME LOAN MTG CORP GOLD #C57131 01/01/2030	02/05/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	1,999,999	2,048,749	2,065,545	2,036,109	(12,640)			29,436	29,436	78,258	4,667
31298V-W9-4	FED HOME LOAN MTG CORP GOLD #C58772 06/01/2031	04/15/2002	LEHMAN BROTHERS INC	08/06/2002	Various	999,999	1,040,156	1,047,668	1,037,293	(2,863)			10,375	10,375	20,239	2,500
31298W-HE-8	FED HOME LOAN MTG CORP GOLD #C59229 06/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,135,396	1,163,337	1,165,732	1,163,337				2,395	2,395	2,649	2,649
31298X-BL-6	FED HOME LOAN MTG CORP GOLD #C59943 07/01/2031	04/12/2002	SALOMON SMITH BARNEY	10/01/2002	Various	10,952,804	11,227,480	11,289,019	11,130,363	(97,116)			158,656	158,656	139,988	25,557
31298Y-AT-8	FED HOME LOAN MTG CORP GOLD #C60018 10/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,530,651	1,568,319	1,571,548	1,568,319	0			3,229	3,229	3,572	3,572
31298Y-WS-6	FED HOME LOAN MTG CORP GOLD #C60657 08/01/2031	02/07/2002	MORGAN STANLEY DEAN WITTER	06/04/2002	Various	5,118,137	5,149,726	5,194,558	5,147,621	(2,105)			46,937	46,937	90,189	11,089
31287M-RY-8	FED HOME LOAN MTG CORP GOLD #C62303 01/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	145,271	150,549	150,061	150,549				(488)	(488)	289	289

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31287M-3K-4	FED HOME LOAN MTG CORP GOLD #C62602 11/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	5,690,023	5,830,051	5,842,053	5,830,051				12,003	12,003	13,277	13,277
31287N-Z5-0	FED HOME LOAN MTG CORP GOLD #C63464 01/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	75,000	76,846	77,004	76,846				158	158	175	175
31287Q-AS-0	FED HOME LOAN MTG CORP GOLD #C64517 01/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	934,674	957,676	959,647	957,676				1,972	1,972	2,181	2,181
31287Q-A9-2	FED HOME LOAN MTG CORP GOLD #C64532 01/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	753,526	772,070	773,660	772,070	0			1,589	1,589	1,758	1,758
31287Q-FM-8	FED HOME LOAN MTG CORP GOLD #C64672 03/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	754,729	782,147	779,612	782,147				(2,535)	(2,535)	1,499	1,499
31287Q-JT-9	FED HOME LOAN MTG CORP GOLD #C64774 02/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,319,936	1,352,419	1,355,203	1,352,419				2,784	2,784	3,080	3,080
31287Q-J4-4	FED HOME LOAN MTG CORP GOLD #C64783 03/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	211,200	216,398	216,843	216,398				446	446	493	493
31287Q-L7-4	FED HOME LOAN MTG CORP GOLD #C64850 01/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	2,045,445	2,095,782	2,100,097	2,095,782	0			4,315	4,315	4,773	4,773
31287Q-L9-0	FED HOME LOAN MTG CORP GOLD #C64852 12/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	660,312	676,562	677,955	676,562				1,393	1,393	1,541	1,541
31287Q-MR-9	FED HOME LOAN MTG CORP GOLD #C64868 11/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,099,112	1,126,160	1,128,479	1,126,160				2,318	2,318	2,565	2,565
31287Q-MW-8	FED HOME LOAN MTG CORP GOLD #C64873 03/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,062,282	1,088,424	1,090,665	1,088,424				2,241	2,241	2,479	2,479
31287Q-P2-1	FED HOME LOAN MTG CORP GOLD #C64941 11/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	489,299	501,340	502,372	501,340				1,032	1,032	1,142	1,142
31287Q-P3-9	FED HOME LOAN MTG CORP GOLD #C64942 02/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,365,424	1,399,026	1,401,906	1,399,026				2,880	2,880	3,186	3,186
31287Q-SX-0	FED HOME LOAN MTG CORP GOLD #C65034 09/01/2031	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,966,539	2,014,934	2,019,083	2,014,934	0			4,148	4,148	4,589	4,589
31287Q-6J-5	FED HOME LOAN MTG CORP GOLD #C65373 03/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	309,698	317,319	317,973	317,319				653	653	723	723
31287R-AE-9	FED HOME LOAN MTG CORP GOLD #C65405 01/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	5,712,443	5,853,023	5,865,073	5,853,023				12,050	12,050	13,329	13,329
31287R-CJ-6	FED HOME LOAN MTG CORP GOLD #C65473 02/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	692,365	709,404	710,864	709,404				1,460	1,460	1,616	1,616
31287R-KD-0	FED HOME LOAN MTG CORP GOLD #C65692 03/01/2032	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,048,400	1,074,201	1,076,412	1,074,201	0			2,211	2,211	2,446	2,446
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154 11/01/2031	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	179,328	185,842	185,240	185,842				(602)	(602)	356	356
31287S-BK-2	FED HOME LOAN MTG CORP GOLD #C66342 02/01/2032	04/12/2002	SALOMON SMITH BARNEY	10/01/2002	Various	1,963,506	2,012,747	2,030,108	1,998,379	(14,367)			31,729	31,729	52,103	4,582
31287T-SL-0	FED HOME LOAN MTG CORP GOLD #C67723 03/01/2032	07/16/2002	GREENWICH CAPITAL MARKETS, INC	10/31/2002	Various	4,989,175	5,177,829	5,207,623	5,171,453	(6,375)			36,169	36,169	43,512	12,612
31287U-R2-0	FED HOME LOAN MTG CORP GOLD #C68605 05/01/2032	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	1,999,802	2,023,550	2,056,984	2,023,550				33,434	33,434	5,055	5,055
31287U-WT-5	FED HOME LOAN MTG CORP GOLD #C68758 06/01/2032	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	1,999,800	2,023,548	2,056,982	2,023,548				33,434	33,434	5,055	5,055
31287U-2W-1	FED HOME LOAN MTG CORP GOLD #C68889 06/01/2032	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	7,884,499	7,978,127	8,109,947	7,978,127				131,819	131,819	19,930	19,930
31287V-BV-1	FED HOME LOAN MTG CORP GOLD #C69052 06/01/2032	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	3,999,600	4,047,095	4,113,964	4,047,095				66,869	66,869	10,110	10,110
31287V-3P-3	FED HOME LOAN MTG CORP GOLD #C69806 07/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	610,907	633,100	631,048	633,100				(2,052)	(2,052)	1,213	1,213
31287X-KF-2	FED HOME LOAN MTG CORP GOLD #C70294 08/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	100,943	104,610	104,271	104,610				(339)	(339)	200	200
31287X-R2-4	FED HOME LOAN MTG CORP GOLD #C70505 05/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	404,330	419,018	417,660	419,018				(1,358)	(1,358)	803	803
31287Y-M8-4	FED HOME LOAN MTG CORP GOLD #C71283 03/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	876,783	908,635	905,689	908,635				(2,945)	(2,945)	1,741	1,741

SCHEDULE D - PART 5

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31288A-X2-6	FED HOME LOAN MTG CORP GOLD #C72497 06/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	294,615	305,318	304,328	305,318				(990)	(990)	585	585
31288C-2Z-3	FED HOME LOAN MTG CORP GOLD #C74392 11/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	193,700	200,737	200,086	200,737				(651)	(651)	385	385
31283H-D5-1	FED HOME LOAN MTG CORP GOLD #G01024 04/01/2029	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	158,698	164,464	163,930	164,464				(533)	(533)	315	315
31283H-HZ-1	FED HOME LOAN MTG CORP GOLD #G01148 11/01/2029	02/05/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	28,658	29,357	29,502	29,143	(214)			359	359	1,072	67
31283H-LH-6	FED HOME LOAN MTG CORP GOLD #G01228 02/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	730,563	748,542	750,083	748,542				1,541	1,541	1,705	1,705
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311 10/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	262,263	268,717	269,271	268,717	0			553	553	612	612
31283H-N8-4	FED HOME LOAN MTG CORP GOLD #G01315 08/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	1,701,229	1,743,095	1,746,684	1,743,095	0			3,589	3,589	3,970	3,970
31283H-PA-7	FED HOME LOAN MTG CORP GOLD #G01317 12/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	03/07/2002	GOLDMAN, SACHS & CO	600,000	614,765	616,031	614,765				1,266	1,266	1,400	1,400
31283H-PG-4	FED HOME LOAN MTG CORP GOLD #G01323 08/01/2030	02/05/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	2,000,199	2,048,953	2,067,090	2,036,460	(12,493)			30,630	30,630	79,185	4,667
31283H-PZ-2	FED HOME LOAN MTG CORP GOLD #G01340 06/01/2030	02/08/2002	MORGAN STANLEY DEAN WITTER	10/09/2002	Various	5,749,787	5,890,348	5,919,206	5,859,963	(30,385)			59,243	59,243	155,781	13,416
31283H-R5-6	FED HOME LOAN MTG CORP GOLD #G01408 03/01/2032	06/04/2002	GREENWICH CAPITAL MARKETS, INC	07/10/2002	GOLDMAN, SACHS & CO	46,536	47,089	47,867	47,089				778	778	118	118
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443 03/01/2032	11/08/2002	BEAR STEARNS SECURITIES CORP	11/27/2002	MERRILL LYNCH CAPITAL MARKETS	20,971,630	21,733,490	21,663,040	21,733,490				(70,450)	(70,450)	41,652	41,652
996990-AL-1	FED HOME LOAN MTG CORP TBA 11/16/2026	02/08/2002	Various	03/08/2002	Various	111,000,000	113,555,393	113,832,343	113,555,393	0			276,950	276,950		
31368H-KV-4	FED NATL MTG ASSOC #190308 05/01/2030	02/07/2002	Various	08/06/2002	Various	9,157,839	9,512,490	9,483,675	9,431,796	(80,694)			51,879	51,879	180,103	22,644
31368H-K6-9	FED NATL MTG ASSOC #190317 03/01/2030	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	14,880,256	15,601,019	15,587,803	15,486,953	(114,066)			100,850	100,850	224,365	42,987
31368H-LD-3	FED NATL MTG ASSOC #190324 01/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	279,973	285,835	286,622	285,835	0			787	787	657	657
31371H-LU-0	FED NATL MTG ASSOC #252439 06/01/2028	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	85,922	87,721	87,962	87,721	0			242	242	202	202
31371H-YC-6	FED NATL MTG ASSOC #252807 01/01/2029	05/24/2002	LEHMAN BROTHERS INC	10/04/2002	Various	61,362	65,029	64,714	64,279	(750)			434	434	1,658	164
31371J-FV-1	FED NATL MTG ASSOC #253180 04/01/2029	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	317,357	324,001	324,894	324,001				893	893	745	745
31371J-JK-1	FED NATL MTG ASSOC #253266 10/01/2029	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	125,650	131,736	131,561	131,191	(545)			370	370	1,888	363
31371J-MD-3	FED NATL MTG ASSOC #253356 12/01/2029	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	3,305,896	3,466,025	3,463,742	3,452,237	(13,788)			11,505	11,505	49,986	9,550
31371J-NP-5	FED NATL MTG ASSOC #253398 01/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	685,698	726,680	722,752	718,251	(8,428)			4,500	4,500	14,733	1,829
31371J-PW-8	FED NATL MTG ASSOC #253437 03/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	308,514	326,952	325,525	323,408	(3,545)			2,118	2,118	6,697	823
31371J-UJ-1	FED NATL MTG ASSOC #253585 08/01/2030	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	1,669,007	1,749,850	1,750,693	1,743,567	(6,283)			7,126	7,126	25,484	4,822
31371J-WB-6	FED NATL MTG ASSOC #253642 08/01/2030	02/05/2002	UNION BANK OF SWITZERLAND	10/10/2002	Various	2,746,368	2,808,386	2,858,705	2,803,180	(5,206)			55,526	55,526	22,912	8,010
31371J-3B-8	FED NATL MTG ASSOC #253794 12/01/2030	02/08/2002	GOLDMAN, SACHS & CO	10/31/2002	Various	5,000,497	5,056,674	5,098,474	5,048,000	(8,674)			50,474	50,474	164,429	10,834
31371J-5A-8	FED NATL MTG ASSOC #253841 01/01/2031	03/07/2002	LEHMAN BROTHERS INC	10/03/2002	Various	3,000,300	3,010,145	3,088,725	3,008,154	(1,991)			80,571	80,571	114,840	6,501
31371K-BQ-3	FED NATL MTG ASSOC #253947 04/01/2031	01/04/2002	GREENWICH CAPITAL MARKETS, INC	10/31/2002	Various	10,998,905	11,531,664	11,481,754	11,338,836	(192,828)			142,918	142,918	409,161	31,775
31371K-BS-9	FED NATL MTG ASSOC #253949 04/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	410,726	419,325	420,481	419,325				1,155	1,155	964	964

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31371K-F9-7	FED NATL MTG ASSOC #254092 08/01/2031	02/08/2002	GOLDMAN, SACHS & CO	06/01/2002	Various	3,000,300	3,035,694	3,022,509	3,033,726	(1,967)			(11,218)	(11,218)	70,568	8,700
31371K-GA-3	FED NATL MTG ASSOC #254093 09/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	500,000	513,359	513,593	513,359	0			234	234	1,167	1,167
31371K-GU-9	FED NATL MTG ASSOC #254111 07/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	92,301	97,818	97,649	96,843	(974)			805	805	2,042	246
31371K-HV-6	FED NATL MTG ASSOC #254144 08/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	218,141	231,178	231,282	229,286	(1,892)			1,995	1,995	4,892	582
31371K-HZ-7	FED NATL MTG ASSOC #254148 10/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	729,790	749,290	749,632	749,290	0			342	342	1,703	1,703
31371K-KJ-9	FED NATL MTG ASSOC #254197 11/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	3,377,698	3,229,923	3,201,435	3,234,366	4,443			(32,931)	(32,931)	52,484	6,192
31371K-KL-4	FED NATL MTG ASSOC #254199 11/01/2031	02/08/2002	Various	07/01/2002	Various	4,891,294	4,948,115	4,966,868	4,944,884	(3,231)			21,984	21,984	105,932	10,598
31371K-K7-5	FED NATL MTG ASSOC #254218 12/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,771,084	4,898,562	4,900,798	4,898,562	0			2,236	2,236	11,133	11,133
31371K-LC-3	FED NATL MTG ASSOC #254223 11/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	37,884	39,338	39,449	39,208	(130)			241	241	325	79
31371K-LU-3	FED NATL MTG ASSOC #254239 12/01/2031	07/10/2002	Various	07/16/2002	Various	1,802,717	1,826,796	1,833,769	1,825,851	(946)			7,919	7,919	35,618	3,966
31371K-QR-5	FED NATL MTG ASSOC #254364 03/01/2032	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	200,954	212,964	211,951	210,208	(2,756)			1,743	1,743	4,231	536
31371K-QZ-7	FED NATL MTG ASSOC #254372 05/01/2032	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	1,239,357	1,247,308	1,258,964	1,247,308				11,656	11,656	8,347	7,229
31371K-RR-4	FED NATL MTG ASSOC #254396 04/01/2032	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	1,066,548	1,130,291	1,126,426	1,116,923	(13,368)			9,503	9,503	23,807	2,844
31371Q-ZD-3	FED NATL MTG ASSOC #259140 10/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	22,539	23,405	23,539	23,390	(14)			149	149	197	47
31379Y-T7-8	FED NATL MTG ASSOC #433574 08/01/2027	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	293,086	299,222	300,047	299,222	0			824	824	688	688
31382R-NT-6	FED NATL MTG ASSOC #490102 05/01/2028	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	299,730	306,006	306,849	306,006				843	843	704	704
31382U-MN-3	FED NATL MTG ASSOC #492765 09/01/2028	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	309,438	315,917	316,787	315,917	0			870	870	726	726
31383G-C6-1	FED NATL MTG ASSOC #502393 01/01/2028	02/07/2002	CHASE SECURITIES	08/06/2002	Various	841,359	873,661	883,877	869,966	(3,695)			13,911	13,911	22,422	1,753
31383S-RF-9	FED NATL MTG ASSOC #511786 12/01/2029	01/11/2002	GOLDMAN, SACHS & CO	05/02/2002	Various	9,049,786	9,400,465	9,353,202	9,360,773	(39,692)			(7,571)	(7,571)	171,544	22,624
31383W-4S-7	FED NATL MTG ASSOC #515733 08/01/2028	07/02/2002	LEHMAN BROTHERS INC	10/31/2002	Various	1	1	0	1	(0)			(1)	(1)	0	1,042
31384B-4X-1	FED NATL MTG ASSOC #519338 10/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	161,660	167,867	168,828	167,764	(103)			1,065	1,065	1,414	337
31384D-XK-3	FED NATL MTG ASSOC #520982 03/01/2029	05/24/2002	LEHMAN BROTHERS INC	10/31/2002	Various	3,952,549	4,188,775	4,170,113	4,146,225	(42,550)			23,888	23,888	87,125	10,540
31384J-EX-3	FED NATL MTG ASSOC #524950 07/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	450,327	467,616	466,170	463,955	(3,661)			2,215	2,215	3,707	938
31384J-K9-9	FED NATL MTG ASSOC #525120 06/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	483,296	501,850	503,001	500,282	(1,569)			2,720	2,720	4,131	1,007
31384K-LD-6	FED NATL MTG ASSOC #526024 11/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	98,748	102,539	103,126	102,519	(19)			607	607	864	206
31384K-WN-2	FED NATL MTG ASSOC #526353 08/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	882,905	916,801	918,509	911,491	(5,310)			7,018	7,018	21,080	1,839
31384M-RL-8	FED NATL MTG ASSOC #527991 06/01/2029	01/11/2002	GOLDMAN, SACHS & CO	09/10/2002	Various	3,551,700	3,689,328	3,666,385	3,654,303	(35,025)			12,082	12,082	118,119	8,879
31384N-VV-9	FED NATL MTG ASSOC #529028 07/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	576,467	598,598	601,872	598,352	(247)			3,520	3,520	5,034	1,201
31384Q-AB-9	FED NATL MTG ASSOC #530202 11/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	84,943	88,204	88,665	88,061	(143)			604	604	2,115	177

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31384Q-QT-3	FED NATL MTG ASSOC #530666 02/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	131,976	137,043	136,747	136,021	(1,022)			726	726	2,935	275
31384R-FH-9	FED NATL MTG ASSOC #531268 12/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	485,182	503,810	510,525	501,701	(2,108)			8,824	8,824	13,158	1,011
31384S-BH-1	FED NATL MTG ASSOC #532040 03/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	191,007	202,423	202,124	200,774	(1,648)			1,350	1,350	4,217	509
31384S-7J-2	FED NATL MTG ASSOC #532897 04/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	46,505	48,291	48,193	47,957	(334)			236	236	386	97
31384T-RU-3	FED NATL MTG ASSOC #533399 06/01/2029	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	39,325	41,230	41,151	41,087	(143)			65	65	576	114
31384U-C3-6	FED NATL MTG ASSOC #533890 08/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	131,437	136,483	136,544	135,414	(1,070)			1,130	1,130	3,223	274
31384U-LT-9	FED NATL MTG ASSOC #534138 07/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	53,789	55,855	56,173	55,835	(20)			339	339	470	112
31384V-LK-6	FED NATL MTG ASSOC #535030 01/01/2029	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	593,302	609,154	609,432	609,154	(0)			278	278	1,384	1,384
31384V-RZ-7	FED NATL MTG ASSOC #535204 01/01/2030	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	3,204,844	3,360,078	3,358,408	3,337,096	(22,982)			21,312	21,312	48,332	9,258
31384V-YW-6	FED NATL MTG ASSOC #535425 10/01/2029	01/11/2002	TRANSFER	10/31/2002	Various	2,358,065	2,449,440	2,442,153	2,431,128	(18,312)			11,026	11,026	77,783	13,264
31384V-4S-8	FED NATL MTG ASSOC #535533 06/01/2030	05/24/2002	Various	09/10/2002	Various	1,851,986	1,943,029	1,939,744	1,934,090	(8,939)			5,655	5,655	28,547	5,324
31384W-B9-0	FED NATL MTG ASSOC #535664 03/01/2030	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	8,541,576	8,769,796	8,773,800	8,769,796	0			4,003	4,003	19,930	19,930
31384W-CC-2	FED NATL MTG ASSOC #535667 12/01/2029	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	3,999,600	4,193,331	4,194,365	4,167,736	(25,595)			26,629	26,629	61,076	11,554
31384W-FQ-8	FED NATL MTG ASSOC #535775 05/01/2030	06/10/2002	CHASE SECURITIES	12/02/2002	Various	2,000,000	2,012,395	2,050,683	2,009,474	(2,921)			41,209	41,209	69,708	9,750
31384W-GU-8	FED NATL MTG ASSOC #535811 10/01/2030	07/10/2002	GOLDMAN, SACHS & CO	10/31/2002	Various	3,197,249	3,245,908	3,278,298	3,240,723	(5,185)			37,575	37,575	85,895	7,563
31384W-KY-5	FED NATL MTG ASSOC #535911 11/01/2030	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	47,816	48,817	48,951	48,817				134	134	112	773
31384W-K2-5	FED NATL MTG ASSOC #535913 10/01/2030	02/08/2002	Various	12/02/2002	Various	5,083,824	5,140,971	5,213,328	5,124,242	(16,729)			89,086	89,086	232,115	11,015
31384W-LN-8	FED NATL MTG ASSOC #535933 02/01/2031	07/10/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	4,292,851	4,343,353	4,396,163	4,328,558	(14,796)			67,606	67,606	183,094	9,354
31384W-NM-8	FED NATL MTG ASSOC #535996 07/01/2030	02/07/2002	Various	08/06/2002	Various	7,433,881	7,721,107	7,726,539	7,637,582	(83,526)			88,957	88,957	221,403	17,611
31384W-NN-6	FED NATL MTG ASSOC #535997 04/01/2031	02/05/2002	UNION BANK OF SWITZERLAND	10/10/2002	Various	2,543,948	2,601,395	2,648,502	2,596,684	(4,711)			51,818	51,818	21,254	7,420
31384X-WM-6	FED NATL MTG ASSOC #537152 11/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	654,823	679,963	683,841	679,689	(274)			4,151	4,151	5,727	1,364
31384X-2S-6	FED NATL MTG ASSOC #537285 10/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	28,649	29,749	29,661	29,577	(171)			84	84	660	60
31384X-5H-7	FED NATL MTG ASSOC #537348 09/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	396,619	411,846	412,646	410,338	(1,508)			2,308	2,308	3,382	826
31385A-SM-0	FED NATL MTG ASSOC #538824 01/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	26,195	27,200	27,008	26,892	(308)			116	116	210	55
31385A-TC-1	FED NATL MTG ASSOC #538847 11/01/2029	01/11/2002	GOLDMAN, SACHS & CO	10/04/2002	Various	3,726,324	3,870,719	3,834,065	3,816,430	(54,289)			17,636	17,636	148,604	9,316
31385A-2U-0	FED NATL MTG ASSOC #539087 06/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	497,901	517,017	519,318	516,379	(638)			2,939	2,939	4,318	1,037
31385B-Y6-6	FED NATL MTG ASSOC #539933 12/01/2029	02/07/2002	CHASE SECURITIES	08/06/2002	Various	91,744	95,266	95,727	94,826	(441)			902	902	2,243	191
31385D-DQ-1	FED NATL MTG ASSOC #541111 12/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	289,271	300,377	301,357	299,616	(760)			1,740	1,740	2,489	603
31385E-A8-2	FED NATL MTG ASSOC #541931 03/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	91,346	96,806	96,697	96,071	(735)			627	627	1,977	244

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31385H-07-0	FED NATL MTG ASSOC #545078 06/01/2030	01/11/2002	TRANSFER	05/02/2002	Various	4,120,843	4,280,526	4,265,255	4,243,794	(36,731)			21,461	21,461	79,431	10,302
31385H-Y6-3	FED NATL MTG ASSOC #545333 08/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	322,681	329,437	330,345	329,437	0			908	908	757	757
31385H-4W-9	FED NATL MTG ASSOC #545437 07/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,368,705	2,431,994	2,433,104	2,431,994	0			1,110	1,110	5,527	5,527
31385J-BU-1	FED NATL MTG ASSOC #545551 09/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	7,530,130	7,980,173	7,957,065	7,902,023	(78,150)			55,041	55,041	164,988	20,080
31385J-G8-5	FED NATL MTG ASSOC #545723 09/01/2030	05/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/10/2002	Various	44,999,987	46,148,445	46,854,190	46,062,211	(86,234)			791,979	791,979	446,240	346,740
31385J-JC-3	FED NATL MTG ASSOC #545759 01/01/2032	07/10/2002	Various	10/31/2002	Various	401,910	410,325	411,455	410,325				1,130	1,130	943	12,624
31385J-K3-1	FED NATL MTG ASSOC #545814 04/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	322,499	329,252	330,159	329,252				907	907	757	7,628
31385N-YX-1	FED NATL MTG ASSOC #548026 03/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	38,723	40,210	40,476	40,005	(205)			471	471	998	81
31385N-5T-2	FED NATL MTG ASSOC #548158 05/01/2030	01/11/2002	GOLDMAN, SACHS & CO	05/28/2002	Various	2,808,414	2,917,240	2,902,175	2,888,047	(29,193)			14,128	14,128	53,054	7,021
31385N-7B-9	FED NATL MTG ASSOC #548190 04/01/2030	01/11/2002	GOLDMAN, SACHS & CO	05/02/2002	Various	1,952,539	2,028,200	2,014,289	2,012,420	(15,780)			1,869	1,869	35,976	4,881
31385Q-JQ-6	FED NATL MTG ASSOC #549371 05/01/2030	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	367,283	374,973	376,006	374,973				1,033	1,033	862	862
31385Q-7J-5	FED NATL MTG ASSOC #549997 08/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	1,205,948	1,278,022	1,264,398	1,256,800	(21,222)			7,598	7,598	26,088	3,216
31385R-AR-1	FED NATL MTG ASSOC #550016 01/01/2030	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	812,408	834,115	834,495	834,115	(0)			381	381	1,896	1,896
31385U-FY-4	FED NATL MTG ASSOC #552883 11/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	523,087	543,170	545,192	541,896	(1,274)			3,296	3,296	4,515	1,090
31385U-5H-2	FED NATL MTG ASSOC #553548 09/01/2028	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	382,119	404,956	399,709	397,824	(7,132)			1,885	1,885	7,995	1,019
31385U-6B-4	FED NATL MTG ASSOC #553566 04/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	24,970	25,929	25,975	25,734	(195)			241	241	626	52
31385U-7E-7	FED NATL MTG ASSOC #553593 05/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	113,631	117,993	118,373	117,675	(319)			698	698	977	237
31385W-MK-2	FED NATL MTG ASSOC #554862 03/01/2030	01/11/2002	GOLDMAN, SACHS & CO	08/06/2002	Various	1,744,968	1,812,586	1,808,853	1,797,630	(14,956)			11,223	11,223	59,795	4,362
31385X-WF-0	FED NATL MTG ASSOC #556046 11/01/2029	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	50,699	53,729	53,779	53,379	(350)			400	400	1,139	135
31386A-HQ-2	FED NATL MTG ASSOC #557439 06/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	2,951,736	3,128,148	3,111,324	3,090,576	(37,572)			20,748	20,748	63,308	7,871
31386B-PC-2	FED NATL MTG ASSOC #558519 05/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	26,915	27,948	28,086	27,740	(208)			346	346	689	56
31386C-KC-5	FED NATL MTG ASSOC #559291 06/01/2030	02/07/2002	Various	08/06/2002	Various	7,322,069	7,605,485	7,593,504	7,503,970	(101,515)			89,534	89,534	236,971	17,939
31386C-K7-6	FED NATL MTG ASSOC #559318 04/01/2030	02/05/2002	UNION BANK OF SWITZERLAND	10/10/2002	Various	1,423,277	1,455,417	1,477,465	1,450,701	(4,716)			26,764	26,764	11,627	4,151
31386C-WA-6	FED NATL MTG ASSOC #559641 09/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	845,478	877,937	880,970	875,677	(2,260)			5,293	5,293	7,284	1,761
31386C-WQ-1	FED NATL MTG ASSOC #559655 07/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	860,985	894,040	897,853	892,401	(1,639)			5,452	5,452	7,458	1,794
31386D-TP-5	FED NATL MTG ASSOC #560458 08/01/2030	01/04/2002	GREENWICH CAPITAL MARKETS, INC	03/01/2002	Various	38,602	40,472	40,359	40,252	(221)			107	107	576	112
31386E-M2-1	FED NATL MTG ASSOC #561177 06/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	49,926	51,842	51,537	51,447	(395)			90	90	1,177	104
31386E-QK-7	FED NATL MTG ASSOC #561258 05/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	160,554	166,718	167,479	166,455	(263)			1,024	1,024	1,394	334
31386F-CL-7	FED NATL MTG ASSOC #561775 09/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	2,011,435	2,131,650	2,122,735	2,107,485	(24,165)			15,250	15,250	42,904	5,364

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

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31386F-RU-1	FED NATL MTG ASSOC #562199 05/01/2030	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	152,044	156,106	156,178	156,106	(0)			71	71	355	355
31386F-X8-3	FED NATL MTG ASSOC #562403 07/01/2030	02/05/2002	UNION BANK OF SWITZERLAND	10/10/2002	Various	2,802,042	2,865,317	2,919,527	2,861,500	(3,817)			58,026	58,026	23,552	8,173
31386F-YW-9	FED NATL MTG ASSOC #562425 11/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	476,934	495,244	495,018	492,311	(2,933)			2,707	2,707	4,000	994
31386F-3V-5	FED NATL MTG ASSOC #562512 10/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	310,441	328,995	328,600	326,074	(2,921)			2,526	2,526	6,850	828
31386G-JJ-3	FED NATL MTG ASSOC #562865 08/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	189,538	196,815	197,550	196,355	(460)			1,195	1,195	1,636	395
31386H-HT-1	FED NATL MTG ASSOC #563742 12/01/2030	01/11/2002	TRANSFER	05/02/2002	Various	2,187,921	2,272,703	2,272,899	2,259,213	(13,490)			13,686	13,686	44,104	5,470
31386H-H3-8	FED NATL MTG ASSOC #563750 11/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	640,292	664,874	668,079	660,797	(4,077)			7,282	7,282	16,326	1,334
31386H-S8-5	FED NATL MTG ASSOC #564043 11/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	2,194,335	2,278,580	2,284,916	2,254,783	(23,797)			30,133	30,133	54,257	4,572
31386L-XL-1	FED NATL MTG ASSOC #566883 08/01/2016	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	953,859	959,978	968,949	959,978				8,971	8,971	14,563	5,564
31386L-YN-6	FED NATL MTG ASSOC #566917 11/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	108,016	112,163	112,504	111,011	(1,152)			1,493	1,493	2,785	225
31386M-EH-9	FED NATL MTG ASSOC #567236 09/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	88,795	92,204	92,733	92,150	(54)			582	582	777	185
31386M-S9-2	FED NATL MTG ASSOC #567644 12/01/2029	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	502,611	532,649	533,488	529,738	(2,911)			3,750	3,750	11,339	1,340
31386N-QJ-0	FED NATL MTG ASSOC #568457 08/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	25,384	26,359	26,524	26,235	(124)			289	289	624	53
31386N-VS-4	FED NATL MTG ASSOC #568625 06/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	34,921	36,262	36,475	35,968	(294)			507	507	883	73
31386P-E5-8	FED NATL MTG ASSOC #569056 08/01/2029	02/07/2002	CHASE SECURITIES	05/02/2002	Various	75,308	78,200	78,223	77,787	(413)			436	436	635	157
31386P-Z9-7	FED NATL MTG ASSOC #569668 04/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	330,637	337,560	338,490	337,560				930	930	776	776
31386Q-C5-8	FED NATL MTG ASSOC #569892 09/01/2030	02/07/2002	CHASE SECURITIES	08/06/2002	Various	1,310,183	1,360,483	1,366,652	1,352,439	(8,045)			14,214	14,214	32,307	2,730
31386S-ZK-6	FED NATL MTG ASSOC #572346 02/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	100,920	106,952	106,716	105,888	(1,064)			828	828	2,168	269
31386T-FU-4	FED NATL MTG ASSOC #572679 07/01/2030	02/08/2002	LEHMAN BROTHERS INC	12/02/2002	Various	186,499	188,670	190,539	187,902	(768)			2,637	2,637	9,302	404
31386T-GN-9	FED NATL MTG ASSOC #572705 09/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	71,112	73,842	73,780	73,382	(460)			398	398	595	148
31386T-VN-2	FED NATL MTG ASSOC #573121 05/01/2031	02/07/2002	CHASE SECURITIES	08/06/2002	Various	255,977	265,804	266,553	264,594	(1,210)			1,959	1,959	6,320	533
31386U-UP-5	FED NATL MTG ASSOC #573990 11/01/2030	06/10/2002	CHASE SECURITIES	11/07/2002	Various	1,000,000	1,003,205	1,029,510	1,002,517	(688)			26,993	26,993	25,249	4,529
31386V-2L-3	FED NATL MTG ASSOC #575079 12/01/2030	06/10/2002	CHASE SECURITIES	12/30/2002	Various	5,999,999	6,037,185	6,162,252	6,030,163	(7,022)			132,089	132,089	211,225	29,250
31386W-R2-6	FED NATL MTG ASSOC #575705 11/01/2030	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,777,605	3,878,538	3,880,309	3,878,539	0			1,771	1,771	8,814	8,814
31386X-VH-6	FED NATL MTG ASSOC #576716 04/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	430,987	447,534	450,099	447,218	(315)			2,880	2,880	3,770	898
31386Y-QR-8	FED NATL MTG ASSOC #577464 01/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	27,203	28,248	28,164	28,019	(229)			145	145	224	57
31387B-GH-0	FED NATL MTG ASSOC #579000 03/01/2031	02/08/2002	LEHMAN BROTHERS INC	05/01/2002	Various	29,511	29,855	29,690	29,842	(13)			(152)	(152)	532	64
31387B-VR-1	FED NATL MTG ASSOC #579424 02/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	330,005	336,914	337,843	336,914	0			928	928	775	775
31387C-AN-1	FED NATL MTG ASSOC #579713 01/01/2030	02/07/2002	CHASE SECURITIES	05/02/2002	Various	876,123	909,759	914,965	909,372	(387)			5,593	5,593	7,664	1,825

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31387C-6M-8	FED NATL MTG ASSOC #580576 02/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,099	1,011,897	1,005,914	1,011,322	(575)			(5,409)	(5,409)	17,818	2,167
31387D-G6-0	FED NATL MTG ASSOC #580821 02/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	358,582	366,090	367,098	366,090				1,009	1,009	842	842
31387D-NQ-8	FED NATL MTG ASSOC #580999 09/01/2030	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	537,921	549,183	550,696	549,183				1,513	1,513	1,263	1,263
31387D-QX-0	FED NATL MTG ASSOC #581070 08/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	453,100	480,180	480,277	476,552	(3,628)			3,724	3,724	10,058	1,208
31387D-4E-6	FED NATL MTG ASSOC #581421 12/01/2030	02/08/2002	Various	05/01/2002	Various	5,246,726	5,305,614	5,278,378	5,302,735	(2,879)			(24,357)	(24,357)	95,534	11,368
31387D-4W-6	FED NATL MTG ASSOC #581437 04/01/2031	03/07/2002	LEHMAN BROTHERS INC	12/04/2002	Various	5,999,999	6,028,827	6,159,537	6,020,291	(8,537)			139,246	139,246	251,766	13,000
31387F-JD-7	FED NATL MTG ASSOC #582660 03/01/2031	02/08/2002	LEHMAN BROTHERS INC	05/01/2002	Various	30,943	31,304	31,131	31,287	(17)			(156)	(156)	563	67
31387F-T9-5	FED NATL MTG ASSOC #582976 04/01/2031	02/08/2002	LEHMAN BROTHERS INC	05/01/2002	Various	178,023	180,095	179,072	179,924	(171)			(853)	(853)	3,202	386
31387F-UR-3	FED NATL MTG ASSOC #582992 06/01/2031	01/11/2002	GOLDMAN, SACHS & CO	05/28/2002	Various	2,451,023	2,546,000	2,531,806	2,535,307	(10,693)			(3,501)	(3,501)	45,727	6,128
31387F-YY-4	FED NATL MTG ASSOC #583127 09/01/2030	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	3,517,705	3,727,942	3,727,488	3,699,694	(28,248)			27,794	27,794	78,271	9,381
31387J-SD-9	FED NATL MTG ASSOC #585616 03/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	25,351	26,325	26,436	26,272	(53)			165	165	220	53
31387K-B5-1	FED NATL MTG ASSOC #586060 07/01/2031	02/08/2002	Various	05/01/2002	Various	5,333,679	5,393,735	5,365,450	5,389,443	(4,292)			(23,993)	(23,993)	96,630	11,556
31387K-CE-1	FED NATL MTG ASSOC #586069 05/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	4,000,400	4,044,779	4,023,455	4,042,620	(2,159)			(19,165)	(19,165)	71,030	8,668
31387K-FG-3	FED NATL MTG ASSOC #586167 07/01/2030	06/10/2002	CHASE SECURITIES	11/07/2002	Various	1,000,000	1,006,198	1,030,128	1,004,952	(1,246)			25,176	25,176	30,582	4,875
31387K-FY-4	FED NATL MTG ASSOC #586183 04/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	98,218	104,088	104,742	103,795	(293)			948	948	2,290	262
31387K-G7-2	FED NATL MTG ASSOC #586222 04/01/2031	03/06/2002	SALOMON SMITH BARNEY	05/01/2002	Various	8,605,986	8,696,081	8,658,561	8,692,477	(3,604)			(33,915)	(33,915)	111,004	18,646
31387L-5A-5	FED NATL MTG ASSOC #587741 02/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	462,079	471,754	473,053	471,754				1,300	1,300	1,085	1,085
31387M-BZ-1	FED NATL MTG ASSOC #587856 09/01/2031	02/08/2002	GOLDMAN, SACHS & CO	06/04/2002	Various	4,000,399	4,044,779	4,046,699	4,041,483	(3,296)			5,216	5,216	94,401	8,668
31387N-QX-8	FED NATL MTG ASSOC #589170 05/01/2031	06/10/2002	CHASE SECURITIES	11/15/2002	Various	7,334,818	7,380,277	7,552,522	7,370,630	(9,647)			181,892	181,892	227,430	35,757
31387N-WN-3	FED NATL MTG ASSOC #589353 02/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	314,174	320,752	321,636	320,752				884	884	737	737
31387N-3S-4	FED NATL MTG ASSOC #589509 04/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	449,793	461,811	462,022	461,811				211	211	1,050	1,050
31387P-TD-4	FED NATL MTG ASSOC #590148 07/01/2030	06/10/2002	CHASE SECURITIES	12/02/2002	Various	3,455,548	3,476,965	3,543,387	3,471,922	(5,043)			71,465	71,465	119,920	16,846
31387Q-F5-4	FED NATL MTG ASSOC #590688 11/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	499,950	505,770	507,916	505,506	(264)			2,410	2,410	11,891	1,083
31387Q-F9-6	FED NATL MTG ASSOC #590692 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/07/2002	Various	1,000,100	1,006,429	1,013,358	1,006,238	(191)			7,120	7,120	12,948	2,167
31387Q-GP-9	FED NATL MTG ASSOC #590706 06/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	1,000,091	1,006,507	1,015,913	1,006,507				9,406	9,406	15,248	5,834
31387Q-WD-8	FED NATL MTG ASSOC #591144 06/01/2031	02/07/2002	CHASE SECURITIES	08/06/2002	Various	441,396	458,342	462,292	455,066	(3,276)			7,226	7,226	12,064	920
31387S-5Z-5	FED NATL MTG ASSOC #593164 06/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	397,231	412,482	414,231	412,001	(480)			2,229	2,229	3,440	828
31387S-6C-5	FED NATL MTG ASSOC #593167 07/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	5,000,495	5,056,673	5,028,873	5,053,155	(3,517)			(24,283)	(24,283)	88,561	10,834
31387U-CQ-2	FED NATL MTG ASSOC #594179 02/01/2031	06/10/2002	CHASE SECURITIES	12/02/2002	Various	334,720	336,794	343,413	336,377	(418)			7,037	7,037	11,824	7,048

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

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31387U-VP-3	FED NATL MTG ASSOC #594722 02/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	315,798	322,410	323,298	322,410	0			888	888	741	741
31387V-4A-4	FED NATL MTG ASSOC #595817 06/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,099	1,011,897	1,005,992	1,011,001	(897)			(5,008)	(5,008)	17,996	2,167
31387W-UN-5	FED NATL MTG ASSOC #596489 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,099	1,011,897	1,012,992	1,011,540	(357)			1,451	1,451	18,397	2,167
31387Y-BJ-1	FED NATL MTG ASSOC #597741 07/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/24/2002	Various	795,594	843,143	841,321	834,438	(8,705)			6,883	6,883	17,748	2,122
31387Y-SY-0	FED NATL MTG ASSOC #598235 02/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,449,780	1,488,516	1,489,196	1,488,516				680	680	3,383	3,383
31388A-RZ-9	FED NATL MTG ASSOC #599104 12/01/2031	07/10/2002	Various	07/16/2002	Various	2,629,515	2,663,489	2,680,367	2,662,211	(1,278)			18,156	18,156	53,896	5,760
31388A-R3-0	FED NATL MTG ASSOC #599106 12/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	4,000,000	4,046,562	4,063,144	4,043,990	(2,573)			19,154	19,154	94,861	8,667
31388D-Z2-7	FED NATL MTG ASSOC #602061 07/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,099	1,011,898	1,006,232	1,011,386	(512)			(5,154)	(5,154)	18,277	2,167
31388F-DY-6	FED NATL MTG ASSOC #603219 06/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	83,794	84,770	85,075	84,693	(77)			382	382	1,973	182
31388F-EJ-8	FED NATL MTG ASSOC #603237 03/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	4,000,400	4,044,779	4,105,253	4,034,326	(10,454)			70,928	70,928	191,106	9,384
31388F-FX-6	FED NATL MTG ASSOC #603282 05/01/2031	02/05/2002	UNION BANK OF SWITZERLAND	10/04/2002	Various	2,216,706	2,266,763	2,304,567	2,261,901	(4,862)			42,667	42,667	18,437	6,465
31388F-NY-5	FED NATL MTG ASSOC #603507 02/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,219,165	7,412,053	7,415,436	7,412,053	0			3,384	3,384	16,845	16,845
31388G-EL-1	FED NATL MTG ASSOC #604139 06/01/2031	02/05/2002	UNION BANK OF SWITZERLAND	10/10/2002	Various	358,148	366,236	372,875	365,556	(680)			7,319	7,319	2,993	1,045
31388G-ZL-8	FED NATL MTG ASSOC #604747 08/01/2031	02/05/2002	GOLDMAN, SACHS & CO	11/07/2002	Various	1,000,099	1,003,224	1,024,028	1,001,983	(1,242)			22,045	22,045	37,623	1,806
31388J-S7-1	FED NATL MTG ASSOC #606342 04/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	414,692	423,375	424,541	423,375				1,166	1,166	973	973
31388J-TT-2	FED NATL MTG ASSOC #606362 10/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	40,950	43,397	43,670	43,256	(141)			414	414	955	109
31388J-ZQ-1	FED NATL MTG ASSOC #606551 03/01/2031	02/05/2002	BANK OF AMERICA	12/04/2002	Various	1,038,518	1,044,122	1,067,957	1,043,045	(1,078)			24,912	24,912	17,602	11,704
31388K-A2-8	FED NATL MTG ASSOC #606725 07/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	339,143	346,244	347,198	346,244				954	954	796	796
31388L-CK-4	FED NATL MTG ASSOC #607674 09/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	845,135	854,973	858,350	854,363	(610)			3,987	3,987	20,003	1,831
31388L-DW-7	FED NATL MTG ASSOC #607717 09/01/2031	02/08/2002	GOLDMAN, SACHS & CO	06/01/2002	Various	2,000,200	2,023,796	2,015,119	2,022,451	(1,345)			(7,331)	(7,331)	47,190	4,334
31388L-EW-6	FED NATL MTG ASSOC #607749 10/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	3,950,958	4,102,643	4,126,150	4,099,250	(3,394)			26,900	26,900	34,563	8,231
31388L-FJ-4	FED NATL MTG ASSOC #607769 09/01/2031	02/08/2002	Various	06/04/2002	Various	3,000,299	3,035,537	3,031,065	3,033,623	(1,915)			(2,558)	(2,558)	70,718	6,501
31388L-SY-7	FED NATL MTG ASSOC #608135 07/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	47,793	48,794	48,928	48,794				134	134	112	112
31388L-U7-3	FED NATL MTG ASSOC #608206 12/01/2031	02/08/2002	Various	07/01/2002	Various	2,357,098	2,384,820	2,379,075	2,383,023	(1,797)			(3,948)	(3,948)	53,720	5,107
31388L-7G-9	FED NATL MTG ASSOC #608495 09/01/2016	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/01/2002	SCHEDULED REDEMPTION	40,426	40,694	40,426	40,426	(268)					510	123
31388M-BP-2	FED NATL MTG ASSOC #608546 08/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	651,548	676,562	680,437	676,011	(551)			4,426	4,426	5,700	1,357
31388M-EN-4	FED NATL MTG ASSOC #608641 08/01/2031	01/11/2002	TRANSFER	08/06/2002	Various	336,030	349,051	349,643	345,836	(3,215)			3,807	3,807	12,506	840
31388M-LE-6	FED NATL MTG ASSOC #608825 07/01/2016	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	646,892	651,042	657,126	651,042	0			6,084	6,084	39,000	3,773
31388M-VD-7	FED NATL MTG ASSOC #609112 08/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	51,514	52,114	52,336	52,089	(25)			247	247	1,226	112

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

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31388M-6C-7	FED NATL MTG ASSOC #609367 06/01/2031	02/05/2002	GOLDMAN, SACHS & CO	11/07/2002	Various	1,000,100	1,003,225	1,026,085	1,002,193	(1,033)			23,892	23,892	37,127	1,806
31388N-HE-9	FED NATL MTG ASSOC #609629 08/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	855,623	878,484	878,886	878,485	0			401	401	1,996	1,996
31388N-QE-9	FED NATL MTG ASSOC #609853 05/01/2031	02/07/2002	CHASE SECURITIES	08/06/2002	Various	263,690	273,813	276,700	272,138	(1,675)			4,562	4,562	7,105	549
31388N-VW-3	FED NATL MTG ASSOC #610029 07/01/2031	02/07/2002	CHASE SECURITIES	05/02/2002	Various	26,585	27,606	27,625	27,466	(140)			159	159	225	55
31388P-BJ-9	FED NATL MTG ASSOC #610341 09/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	1,499,850	1,517,309	1,523,056	1,516,156	(1,154)			6,900	6,900	35,323	3,250
31388P-5F-4	FED NATL MTG ASSOC #611146 01/01/2032	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	2,000,200	2,023,796	2,025,996	2,023,039	(757)			2,958	2,958	36,798	4,334
31388Q-CU-1	FED NATL MTG ASSOC #611283 06/01/2031	06/10/2002	CHASE SECURITIES	11/07/2002	Various	8,228,298	8,279,295	8,488,180	8,270,948	(8,346)			217,231	217,231	254,233	40,113
31388Q-NP-0	FED NATL MTG ASSOC #611598 01/01/2032	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	499,950	513,308	513,542	513,308	0			234	234	1,167	1,167
31388R-DT-1	FED NATL MTG ASSOC #612214 10/01/2016	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	220,308	221,722	223,794	221,722				2,072	2,072	3,366	1,285
31388S-FK-6	FED NATL MTG ASSOC #613170 09/01/2031	02/07/2002	CHASE SECURITIES	05/28/2002	Various	2,195,754	2,280,053	2,291,458	2,276,868	(3,185)			14,590	14,590	19,115	4,574
31388S-FN-0	FED NATL MTG ASSOC #613173 10/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,361,165	4,477,690	4,479,734	4,477,690	(0)			2,044	2,044	10,176	10,176
31388S-U4-5	FED NATL MTG ASSOC #613603 12/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	3,929,791	3,757,863	3,723,616	3,762,236	4,373			(38,620)	(38,620)	61,150	7,205
31388S-2T-1	FED NATL MTG ASSOC #613786 10/01/2016	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/01/2002	SCHEDULED REDEMPTION	158,331	159,383	158,331	158,331	(1,051)					1,950	476
31388T-CH-4	FED NATL MTG ASSOC #613972 09/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	190,560	192,778	193,557	192,635	(143)			922	922	4,529	413
31388T-NK-5	FED NATL MTG ASSOC #614294 09/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	712,504	731,542	731,876	731,542				334	334	1,663	1,663
31388T-QY-2	FED NATL MTG ASSOC #614371 12/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	499,951	505,771	507,694	505,345	(426)			2,349	2,349	11,760	1,083
31388T-Q8-9	FED NATL MTG ASSOC #614379 09/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	4,000,396	4,239,483	4,200,050	4,169,734	(69,748)			30,316	30,316	83,785	10,668
31388T-YH-0	FED NATL MTG ASSOC #614612 10/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	40,397	38,630	38,292	38,686	56			(393)	(393)	627	74
31388U-KA-7	FED NATL MTG ASSOC #615089 08/01/2030	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,610,463	5,760,367	5,762,997	5,760,367	(0)			2,630	2,630	13,091	13,091
31388V-RC-4	FED NATL MTG ASSOC #616183 10/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	49,901	50,482	50,670	50,437	(45)			232	232	1,177	108
31388W-BR-6	FED NATL MTG ASSOC #616648 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	2,000,200	2,009,810	2,023,198	2,009,478	(333)			13,720	13,720	25,940	4,334
31388W-FK-7	FED NATL MTG ASSOC #616770 10/01/2031	02/08/2002	Various	06/04/2002	Various	6,000,381	6,068,041	6,077,451	6,063,573	(4,468)			13,878	13,878	141,772	13,001
31388W-R2-4	FED NATL MTG ASSOC #617105 10/01/2031	02/08/2002	Various	07/01/2002	Various	3,666,595	3,709,589	3,721,411	3,707,437	(2,151)			13,974	13,974	78,276	7,944
31388X-R9-7	FED NATL MTG ASSOC #618012 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO	06/01/2002	Various	2,000,199	2,023,795	2,015,176	2,022,426	(1,369)			(7,250)	(7,250)	47,264	4,334
31388X-Z3-1	FED NATL MTG ASSOC #618262 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	2,060,804	2,085,030	2,081,836	2,083,632	(1,398)			(1,795)	(1,795)	38,587	4,466
31388X-2L-7	FED NATL MTG ASSOC #618279 12/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	246,246	249,112	250,066	248,965	(147)			1,101	1,101	5,770	534
31388X-2M-5	FED NATL MTG ASSOC #618280 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	3,049,897	3,085,806	3,084,241	3,084,081	(1,725)			160	160	56,583	6,608
31388X-6K-5	FED NATL MTG ASSOC #618374 01/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	340,948	348,087	349,045	348,087	(0)			959	959	800	800
31388Y-P8-9	FED NATL MTG ASSOC #618847 05/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	103,388	109,567	108,647	107,863	(1,704)			784	784	2,105	276

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31388Y-WF-5	FED NATL MTG ASSOC #619046 11/01/2016	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	98,772	99,405	100,334	99,405				929	929	1,508	576
31388Y-XH-0	FED NATL MTG ASSOC #619080 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO	06/01/2002	Various	2,000,200	2,023,796	2,015,192	2,022,605	(1,191)			(7,414)	(7,414)	47,302	4,334
31388Y-XR-8	FED NATL MTG ASSOC #619088 12/01/2031	02/07/2002	CHASE SECURITIES	08/06/2002	Various	405,891	421,474	421,992	416,288	(5,185)			5,704	5,704	10,454	846
31389A-BP-7	FED NATL MTG ASSOC #619346 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	4,000,396	4,044,776	4,075,680	4,037,798	(6,978)			37,882	37,882	144,059	8,668
31389A-B4-4	FED NATL MTG ASSOC #619359 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	4,000,400	4,046,186	4,052,951	4,039,924	(6,261)			13,026	13,026	106,274	8,668
31389A-B6-9	FED NATL MTG ASSOC #619361 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	2,097,454	2,122,061	2,122,365	2,120,036	(2,025)			2,329	2,329	39,335	4,545
31389A-RK-1	FED NATL MTG ASSOC #619790 08/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	2,000,199	2,023,795	2,025,816	2,022,969	(825)			2,846	2,846	36,761	4,334
31389A-T8-6	FED NATL MTG ASSOC #619875 10/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	51,247	49,005	48,558	49,066	61			(507)	(507)	797	94
31389A-UH-4	FED NATL MTG ASSOC #619884 09/01/2030	01/23/2002	TRANSFER	09/01/2002	SCHEDULED REDEMPTION	11,252	10,760	11,252	11,252	492					384	1,642
31389A-WY-5	FED NATL MTG ASSOC #619963 07/01/2016	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	953,187	959,302	968,267	959,302				8,965	8,965	14,553	5,560
31389A-XY-4	FED NATL MTG ASSOC #619995 11/01/2031	02/08/2002	Various	07/01/2002	Various	3,500,300	3,540,108	3,554,364	3,538,459	(1,649)			15,905	15,905	75,686	7,584
31389B-DC-2	FED NATL MTG ASSOC #620299 12/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	1,055,263	1,009,096	999,885	1,010,259	1,163			(10,373)	(10,373)	16,422	1,935
31389B-ET-4	FED NATL MTG ASSOC #620346 03/01/2030	01/23/2002	TRANSFER	09/01/2002	SCHEDULED REDEMPTION	782	748	782	782	34					27	165
31389B-NL-1	FED NATL MTG ASSOC #620595 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	3,000,298	3,035,692	3,034,132	3,034,474	(1,218)			(342)	(342)	55,089	6,501
31389B-N2-3	FED NATL MTG ASSOC #620609 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	83,089	84,057	84,405	84,005	(52)			400	400	1,976	180
31389B-N6-4	FED NATL MTG ASSOC #620613 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,099	1,011,897	1,012,993	1,011,524	(373)			1,469	1,469	18,397	2,167
31389C-FD-6	FED NATL MTG ASSOC #621264 01/01/2032	04/08/2002	DEUTSCHE BANK SECURITIES	04/12/2002	SALOMON SMITH BARNEY	12,431,422	12,050,410	12,171,139	12,050,410	0			120,729	120,729	24,863	24,863
31389C-FE-4	FED NATL MTG ASSOC #621265 01/01/2032	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	1,899,586	2,013,116	2,018,218	1,999,656	(13,460)			18,562	18,562	43,152	5,066
31389C-HH-5	FED NATL MTG ASSOC #621332 12/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	1,736,777	1,660,793	1,649,184	1,665,592	4,798			(16,408)	(16,408)	26,594	3,184
31389C-4L-0	FED NATL MTG ASSOC #621927 12/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	1,077,111	1,029,987	1,020,576	1,031,194	1,206			(10,617)	(10,617)	16,763	1,975
31389D-BL-0	FED NATL MTG ASSOC #622043 09/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	333,809	340,798	341,737	340,798	0			939	939	784	784
31389D-FH-5	FED NATL MTG ASSOC #622168 09/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	228,103	218,124	216,211	218,395	271			(2,184)	(2,184)	3,534	418
31389D-GM-3	FED NATL MTG ASSOC #622204 09/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,005,875	2,059,469	2,060,409	2,059,469	0			940	940	4,680	4,680
31389D-KP-1	FED NATL MTG ASSOC #622302 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	4,000,400	4,044,779	4,072,223	4,037,715	(7,064)			34,508	34,508	142,693	8,668
31389D-K9-7	FED NATL MTG ASSOC #622320 12/01/2031	02/08/2002	Various	07/01/2002	Various	4,378,994	4,430,379	4,434,278	4,427,784	(2,596)			6,494	6,494	87,884	9,488
31389D-LZ-8	FED NATL MTG ASSOC #622344 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	423,405	428,333	429,090	427,361	(972)			1,729	1,729	9,569	917
31389D-L4-7	FED NATL MTG ASSOC #622347 12/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	457,573	467,153	468,440	467,153	0			1,287	1,287	1,074	1,074
31389D-MJ-3	FED NATL MTG ASSOC #622361 01/01/2032	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	222,902	213,150	211,201	213,398	248			(2,197)	(2,197)	3,469	409
31389D-MM-6	FED NATL MTG ASSOC #622364 05/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	1,525,879	1,459,121	1,445,853	1,460,908	1,786			(15,055)	(15,055)	23,735	2,797

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31389D-MQ-7	FED NATL MTG ASSOC #622367 01/01/2032	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	2,102,634	2,010,643	1,992,266	2,012,993	2,349			(20,727)	(20,727)	32,724	3,855
31389D-SL-2	FED NATL MTG ASSOC #622523 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	3,035,336	3,071,094	3,069,267	3,069,183	(1,910)			84	84	55,943	6,577
31389D-TA-5	FED NATL MTG ASSOC #622545 12/01/2030	02/08/2002	GOLDMAN, SACHS & CO	10/31/2002	Various	3,000,298	3,035,692	3,094,712	3,030,132	(5,559)			64,580	64,580	132,380	6,501
31389D-6R-3	FED NATL MTG ASSOC #622880 10/01/2031	02/08/2002	Various	12/02/2002	Various	5,334,521	5,394,586	5,422,692	5,386,665	(7,922)			36,028	36,028	168,151	11,558
31389E-BC-8	FED NATL MTG ASSOC #622935 08/01/2031	03/07/2002	LEHMAN BROTHERS INC	12/04/2002	Various	4,000,400	4,019,621	4,107,270	4,015,971	(3,650)			91,299	91,299	116,802	8,668
31389E-PC-3	FED NATL MTG ASSOC #623319 12/01/2031	12/11/2001	CREDIT SUISSE FIRST BOSTON CORPORATION	09/01/2002	SCHEDULED REDEMPTION	17	16	17	17	1					0	0
31389E-PD-1	FED NATL MTG ASSOC #623320 01/01/2032	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	230,082	220,016	218,015	220,281	265			(2,266)	(2,266)	3,580	422
31389E-VU-6	FED NATL MTG ASSOC #623527 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,100	1,011,898	1,012,993	1,011,523	(375)			1,469	1,469	18,397	2,167
31389E-3K-9	FED NATL MTG ASSOC #623702 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	2,048,064	2,072,157	2,070,460	2,070,888	(1,270)			(428)	(428)	38,179	4,438
31389E-3X-1	FED NATL MTG ASSOC #623714 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	2,000,200	2,023,796	2,022,458	2,022,884	(913)			(426)	(426)	36,746	4,334
31389E-5G-6	FED NATL MTG ASSOC #623747 12/01/2016	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/01/2002	SCHEDULED REDEMPTION	41,074	41,346	41,074	41,074	(273)					518	125
31389E-6G-5	FED NATL MTG ASSOC #623771 01/01/2017	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	03/01/2002	Various	5,000,000	5,118,750	5,137,899	5,113,259	(5,491)			24,640	24,640	41,947	16,250
31389F-B7-6	FED NATL MTG ASSOC #623862 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	2,049,147	2,073,252	2,072,037	2,071,933	(1,319)			104	104	38,226	4,440
31389F-GJ-5	FED NATL MTG ASSOC #624001 01/01/2032	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	2,256,773	2,158,039	2,138,327	2,160,571	2,532			(22,244)	(22,244)	35,120	4,137
31389F-GN-6	FED NATL MTG ASSOC #624005 12/01/2031	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	321,880	322,936	325,068	322,911	(25)			2,157	2,157	4,181	697
31389F-LJ-9	FED NATL MTG ASSOC #624129 09/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	3,000,299	3,034,287	3,050,685	3,030,281	(4,006)			20,404	20,404	90,185	6,501
31389F-LL-4	FED NATL MTG ASSOC #624131 08/01/2031	02/08/2002	Various	12/30/2002	Various	5,617,891	5,681,099	5,715,832	5,672,165	(8,934)			43,667	43,667	180,121	12,172
31389F-LR-1	FED NATL MTG ASSOC #624136 09/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	4,000,398	4,044,778	4,071,342	4,037,356	(7,422)			33,986	33,986	140,204	32,251
31389F-LS-9	FED NATL MTG ASSOC #624137 09/01/2031	02/08/2002	GOLDMAN, SACHS & CO	12/02/2002	Various	5,000,498	5,056,676	5,080,332	5,047,924	(8,752)			32,408	32,408	159,245	10,834
31389F-PQ-9	FED NATL MTG ASSOC #624231 12/01/2030	01/23/2002	TRANSFER	09/01/2002	SCHEDULED REDEMPTION	150,186	143,615	150,186	150,186	6,571					5,101	5,493
31389F-QH-8	FED NATL MTG ASSOC #624256 09/01/2031	02/08/2002	Various	07/11/2002	Various	6,000,522	6,068,341	6,107,471	6,065,219	(3,122)			42,252	42,252	136,595	13,001
31389F-T7-7	FED NATL MTG ASSOC #624374 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,007,403	1,010,730	1,017,248	1,010,587	(144)			6,661	6,661	13,112	2,183
31389G-EN-6	FED NATL MTG ASSOC #624841 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	3,057,453	3,093,441	3,091,392	3,091,283	(2,158)			110	110	56,689	6,625
31389G-EU-0	FED NATL MTG ASSOC #624847 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	816,255	825,757	829,158	825,234	(522)			3,924	3,924	19,391	1,769
31389G-E4-8	FED NATL MTG ASSOC #624855 12/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	4,000,400	4,044,779	4,075,938	4,042,656	(2,123)			33,282	33,282	90,755	8,668
31389G-E5-5	FED NATL MTG ASSOC #624856 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	5,000,500	5,056,678	5,074,599	5,053,911	(2,766)			20,688	20,688	123,572	10,834
31389G-FR-6	FED NATL MTG ASSOC #624876 12/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,019,635	1,023,040	1,029,522	1,022,833	(208)			6,689	6,689	13,337	2,209
31389G-G5-3	FED NATL MTG ASSOC #624920 01/01/2032	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	2,000,199	2,023,795	2,020,303	2,022,019	(1,777)			(1,716)	(1,716)	36,600	4,334
31389G-H9-4	FED NATL MTG ASSOC #624956 11/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	1,497,883	1,432,351	1,419,299	1,434,127	1,776			(14,828)	(14,828)	23,307	2,746

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
31389G-JQ-4	FED NATL MTG ASSOC #624971 08/01/2031	02/08/2002	LEHMAN BROTHERS INC	07/01/2002	Various	846,179	856,029	866,438	855,052	(976)			11,385	11,385	22,644	1,833
31389G-QE-3	FED NATL MTG ASSOC #625153 12/01/2031	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	1,580,810	1,675,288	1,676,195	1,661,373	(13,915)			14,822	14,822	35,624	4,215
31389G-R2-8	FED NATL MTG ASSOC #625205 12/01/2031	02/08/2002	Various	07/01/2002	Various	4,383,503	4,434,936	4,435,784	4,432,196	(2,740)			3,587	3,587	88,045	9,498
31389G-SJ-0	FED NATL MTG ASSOC #625221 10/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	343,593	350,787	351,753	350,787	0			966	966	806	806
31389G-SQ-4	FED NATL MTG ASSOC #625227 11/01/2031	02/08/2002	Various	07/01/2002	Various	2,139,490	2,164,661	2,167,811	2,163,387	(1,274)			4,424	4,424	40,655	4,636
31389G-Z5-2	FED NATL MTG ASSOC #625464 10/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	283,435	289,370	290,167	289,370	0			797	797	665	665
31389H-BK-3	FED NATL MTG ASSOC #625642 10/01/2031	06/10/2002	CHASE SECURITIES	11/07/2002	Various	999,999	1,006,197	1,028,671	1,004,699	(1,498)			23,972	23,972	30,834	8,929
31389H-DY-1	FED NATL MTG ASSOC #625719 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	4,570,391	4,596,266	4,627,004	4,595,234	(1,032)			31,770	31,770	60,289	9,903
31389H-HU-5	FED NATL MTG ASSOC #625843 12/01/2031	02/08/2002	Various	07/01/2002	Various	2,825,534	2,858,648	2,857,726	2,855,940	(2,707)			1,786	1,786	56,561	6,122
31389H-ND-6	FED NATL MTG ASSOC #625988 11/01/2016	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/01/2002	SCHEDULED REDEMPTION	79,246	79,772	79,246	79,246	(526)					991	239
31389H-TK-4	FED NATL MTG ASSOC #626154 04/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	314,479	319,400	319,454	319,400	0			55	55	4,845	1,843
31389H-V4-7	FED NATL MTG ASSOC #626235 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	66,011	66,779	67,064	66,744	(35)			320	320	1,571	143
31389H-W5-3	FED NATL MTG ASSOC #626268 10/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	7,922	7,972	7,922	7,922	(50)					145	17
31389H-XB-9	FED NATL MTG ASSOC #626274 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	2,026,738	2,033,470	2,041,765	2,033,033	(436)			8,732	8,732	36,971	4,391
31389H-5S-3	FED NATL MTG ASSOC #626457 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	2,000,199	2,023,795	2,022,631	2,023,078	(717)			(447)	(447)	36,790	4,334
31389H-5W-4	FED NATL MTG ASSOC #626461 10/01/2031	02/05/2002	GOLDMAN, SACHS & CO	06/01/2002	SCHEDULED REDEMPTION	20,207	20,271	20,207	20,207	(63)					260	36
31389J-CA-0	FED NATL MTG ASSOC #626565 02/01/2017	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/01/2002	SCHEDULED REDEMPTION	35,148	35,382	35,148	35,148	(233)					444	107
31389J-J5-4	FED NATL MTG ASSOC #626784 08/01/2031	02/08/2002	LEHMAN BROTHERS INC	05/01/2002	Various	99,950	101,113	100,572	101,076	(38)			(504)	(504)	1,837	217
31389J-LS-1	FED NATL MTG ASSOC #626837 12/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	683,061	653,177	647,240	653,967	790			(6,727)	(6,727)	10,630	1,252
31389J-TH-7	FED NATL MTG ASSOC #627052 07/01/2031	02/07/2002	GOLDMAN, SACHS & CO	07/11/2002	Various	2,000,200	2,020,983	2,057,615	2,019,653	(1,330)			37,962	37,962	58,954	4,334
31389J-ZG-2	FED NATL MTG ASSOC #627243 11/01/2031	01/11/2002	CHASE SECURITIES	02/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,589,144	4,711,760	4,713,911	4,711,760				2,151	2,151	10,708	10,708
31389K-ES-6	FED NATL MTG ASSOC #627545 01/01/2032	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	4,000,400	4,044,779	4,071,806	4,042,863	(1,916)			28,943	28,943	90,859	8,668
31389K-FH-9	FED NATL MTG ASSOC #627568 07/01/2031	03/07/2002	LEHMAN BROTHERS INC	07/11/2002	Various	1,000,100	1,006,429	1,029,221	1,006,113	(316)			23,109	23,109	24,045	2,167
31389K-KV-2	FED NATL MTG ASSOC #627708 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	2,999,700	3,034,618	3,047,163	3,032,729	(1,889)			14,434	14,434	71,190	6,499
31389K-K5-9	FED NATL MTG ASSOC #627716 01/01/2032	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,100	1,011,898	1,010,614	1,011,511	(387)			(898)	(898)	18,395	2,167
31389K-LA-7	FED NATL MTG ASSOC #627721 01/01/2017	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	03/01/2002	Various	6,000,000	6,142,500	6,170,305	6,139,876	(2,624)			30,430	30,430	50,857	19,500
31389K-MW-8	FED NATL MTG ASSOC #627773 02/01/2017	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	03/01/2002	Various	6,000,000	6,142,500	6,165,957	6,136,262	(6,238)			29,695	29,695	50,388	19,500
31389K-YH-8	FED NATL MTG ASSOC #628112 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	07/01/2002	SCHEDULED REDEMPTION	214,503	217,000	214,503	214,503	(2,497)					6,345	467
31389L-GJ-2	FED NATL MTG ASSOC #628501 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	596,226	598,182	600,769	598,110	(72)			2,659	2,659	10,956	1,292

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31389L-MQ-9	FED NATL MTG ASSOC #628667 12/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	3,035,491	3,045,558	3,064,767	3,044,954	(604)			19,813	19,813	39,394	6,577
31389L-N6-2	FED NATL MTG ASSOC #628713 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,027,855	1,031,312	1,037,747	1,031,052	(260)			6,694	6,694	13,498	2,227
31389L-Q5-1	FED NATL MTG ASSOC #628776 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,002,868	1,006,168	1,012,773	1,006,070	(98)			6,703	6,703	13,043	2,173
31389L-R4-3	FED NATL MTG ASSOC #628807 03/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	2,000,200	2,009,810	2,023,441	2,009,571	(240)			13,870	13,870	25,985	4,334
31389L-SY-6	FED NATL MTG ASSOC #628835 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,043,134	1,046,688	1,053,040	1,046,336	(352)			6,704	6,704	13,783	2,260
31389L-SZ-3	FED NATL MTG ASSOC #628836 03/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	3,378,992	3,397,327	3,420,285	3,396,727	(601)			23,558	23,558	43,835	7,321
31389L-WZ-8	FED NATL MTG ASSOC #628964 10/01/2031	02/08/2002	GOLDMAN, SACHS & CO	06/01/2002	Various	2,000,200	2,023,796	2,014,545	2,021,512	(2,284)			(6,967)	(6,967)	47,063	4,334
31389L-XX-2	FED NATL MTG ASSOC #628994 11/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	807,516	810,166	818,951	809,787	(379)			9,164	9,164	14,527	1,750
31389M-DA-2	FED NATL MTG ASSOC #629297 12/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	1,000,100	1,011,742	1,015,757	1,011,075	(666)			4,681	4,681	23,626	2,167
31389M-DM-6	FED NATL MTG ASSOC #629308 01/01/2032	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	499,951	505,771	507,805	505,426	(344)			2,379	2,379	11,845	1,083
31389M-EX-1	FED NATL MTG ASSOC #629350 10/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	499,950	505,770	507,720	505,443	(327)			2,278	2,278	11,766	1,083
31389M-HD-2	FED NATL MTG ASSOC #629428 09/01/2031	02/08/2002	Various	07/11/2002	Various	5,334,141	5,394,202	5,417,040	5,390,762	(3,441)			26,278	26,278	136,555	11,557
31389M-NM-5	FED NATL MTG ASSOC #629596 10/01/2031	02/08/2002	Various	07/11/2002	Various	4,666,707	4,718,843	4,747,819	4,715,865	(2,978)			31,954	31,954	120,458	10,111
31389M-TN-7	FED NATL MTG ASSOC #629757 12/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	3,720	3,744	3,720	3,720	(24)					68	8
31389M-TP-2	FED NATL MTG ASSOC #629758 04/01/2031	03/07/2002	LEHMAN BROTHERS INC	07/11/2002	Various	186,627	187,239	192,118	187,217	(22)			4,901	4,901	4,508	404
31389M-W5-2	FED NATL MTG ASSOC #629868 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	313,275	314,303	317,497	314,271	(32)			3,227	3,227	5,068	679
31389M-4B-0	FED NATL MTG ASSOC #630018 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	302,650	304,565	302,650	302,650	(1,915)					5,091	656
31389M-6S-1	FED NATL MTG ASSOC #630081 08/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/11/2002	Various	4,000,400	4,044,779	4,069,292	4,041,346	(3,433)			27,946	27,946	104,677	8,668
31389N-BN-4	FED NATL MTG ASSOC #630145 11/01/2031	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	4,000,400	4,044,779	4,073,996	4,041,953	(2,827)			32,044	32,044	90,341	8,668
31389N-BR-5	FED NATL MTG ASSOC #630148 12/01/2031	02/08/2002	LEHMAN BROTHERS INC	06/04/2002	Various	1,404,227	1,420,573	1,426,496	1,419,747	(826)			6,748	6,748	33,307	3,043
31389N-CT-0	FED NATL MTG ASSOC #630182 01/01/2032	02/07/2002	CHASE SECURITIES	05/02/2002	Various	1,260,926	1,309,335	1,312,138	1,307,886	(1,450)			4,252	4,252	10,766	2,627
31389N-KB-0	FED NATL MTG ASSOC #630390 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,008,656	1,011,992	1,018,503	1,011,839	(153)			6,664	6,664	13,106	2,185
31389N-KH-7	FED NATL MTG ASSOC #630396 01/01/2032	02/08/2002	Various	07/01/2002	Various	6,505,834	6,579,535	6,611,012	6,575,996	(3,538)			35,015	35,015	144,758	14,096
31389N-KM-6	FED NATL MTG ASSOC #630400 01/01/2032	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	5,000,500	5,055,271	5,098,510	5,052,822	(2,449)			45,688	45,688	117,893	10,834
31389N-VM-4	FED NATL MTG ASSOC #630720 08/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	427,530	408,826	405,100	409,335	509			(4,235)	(4,235)	6,652	784
31389N-VN-2	FED NATL MTG ASSOC #630721 08/01/2031	01/23/2002	BEAR STEARNS SECURITIES CORP	05/01/2002	Various	572,470	547,424	542,458	548,020	595			(5,562)	(5,562)	8,906	1,050
31389N-XN-0	FED NATL MTG ASSOC #630785 08/01/2031	03/07/2002	LEHMAN BROTHERS INC	07/11/2002	Various	734,928	739,579	756,532	739,383	(196)			17,150	17,150	17,746	1,592
31389N-Z7-3	FED NATL MTG ASSOC #630866 01/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	934,375	940,369	949,157	940,369				8,788	8,788	50,370	5,450
31389P-A7-5	FED NATL MTG ASSOC #631030 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	18,474	18,591	18,474	18,474	(117)					337	40

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31389P-C3-2	FED NATL MTG ASSOC #631090 02/01/2032	02/08/2002	GOLDMAN, SACHS & CO	05/01/2002	Various	1,000,100	1,011,898	1,010,725	1,010,903	(995)			(178)	(178)	18,282	2,167
31389P-H7-8	FED NATL MTG ASSOC #631254 03/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/07/2002	Various	171,171	172,254	173,424	172,213	(41)			1,210	1,210	2,218	371
31389P-PR-5	FED NATL MTG ASSOC #631432 01/01/2032	02/08/2002	GOLDMAN, SACHS & CO	07/01/2002	Various	4,035,351	4,081,500	4,092,483	4,078,631	(2,869)			13,852	13,852	82,953	8,743
31389P-P4-6	FED NATL MTG ASSOC #631443 01/01/2032	02/05/2002	BANK OF AMERICA	05/01/2002	Various	2,000,000	1,970,000	1,981,107	1,970,706	706			10,401	10,401	23,955	4,000
31389Q-NT-1	FED NATL MTG ASSOC #632302 01/01/2032	02/05/2002	BANK OF AMERICA	05/01/2002	Various	22,000,000	21,670,000	21,790,805	21,675,635	5,635			115,170	115,170	263,754	44,000
31389Q-PC-6	FED NATL MTG ASSOC #632319 12/01/2031	04/08/2002	DEUTSCHE BANK SECURITIES	04/12/2002	SALOMON SMITH BARNEY	12,566,091	12,183,362	12,302,988	12,183,362	0			119,626	119,626	25,132	25,132
31389Q-PG-7	FED NATL MTG ASSOC #632323 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,053,163	1,056,781	1,060,683	1,056,281	(499)			4,402	4,402	19,336	2,282
31389Q-PQ-5	FED NATL MTG ASSOC #632331 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,098,449	1,102,352	1,108,270	1,101,623	(730)			6,647	6,647	14,771	2,380
31389Q-SC-3	FED NATL MTG ASSOC #632415 07/01/2031	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	500,050	510,520	511,926	510,520				1,406	1,406	1,174	1,174
31389Q-XF-0	FED NATL MTG ASSOC #632578 12/01/2030	02/08/2002	GOLDMAN, SACHS & CO	10/03/2002	Various	3,000,300	3,032,881	3,064,706	3,030,288	(2,593)			34,418	34,418	92,406	6,501
31389Q-YU-6	FED NATL MTG ASSOC #632623 02/01/2017	01/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	03/01/2002	Various	4,000,000	4,095,000	4,105,946	4,086,989	(8,011)			18,957	18,957	33,086	13,000
31389R-ZS-8	FED NATL MTG ASSOC #633553 03/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	400,350	408,732	409,858	408,732				1,126	1,126	940	940
31389S-CD-4	FED NATL MTG ASSOC #633768 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,016,694	1,020,081	1,026,561	1,019,883	(198)			6,677	6,677	13,287	2,203
31389S-CL-6	FED NATL MTG ASSOC #633775 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	14,459	14,551	14,459	14,459	(92)					265	31
31389S-FL-3	FED NATL MTG ASSOC #633871 12/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	2,708,431	2,717,410	2,728,784	2,716,863	(546)			11,921	11,921	49,788	5,868
31389S-FN-9	FED NATL MTG ASSOC #633873 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/25/2002	Various	1,438,244	1,443,068	1,451,551	1,442,549	(519)			9,002	9,002	26,099	3,116
31389S-FX-7	FED NATL MTG ASSOC #633882 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	500,000	501,641	504,911	501,587	(53)			3,323	3,323	6,464	1,083
31389S-FY-5	FED NATL MTG ASSOC #633883 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	1,009,048	1,012,386	1,021,901	1,012,213	(173)			9,687	9,687	18,561	2,186
31389S-F4-1	FED NATL MTG ASSOC #633887 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	3,009,393	3,019,295	3,057,266	3,018,882	(413)			38,384	38,384	55,338	6,520
31389S-F8-2	FED NATL MTG ASSOC #633891 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	1,012,807	1,016,169	1,028,621	1,015,933	(236)			12,688	12,688	18,606	2,194
31389S-GB-4	FED NATL MTG ASSOC #633894 12/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	2,075,193	2,082,231	2,106,881	2,081,480	(751)			25,402	25,402	38,133	4,496
31389S-GL-2	FED NATL MTG ASSOC #633903 03/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	3,000,300	3,016,239	3,036,872	3,015,839	(400)			21,033	21,033	38,974	6,501
31389S-MB-7	FED NATL MTG ASSOC #634054 09/01/2031	03/07/2002	LEHMAN BROTHERS INC	07/11/2002	Various	3,826,328	3,844,447	3,935,795	3,843,384	(1,064)			92,411	92,411	91,250	8,290
31389S-PE-8	FED NATL MTG ASSOC #634121 04/01/2032	02/05/2002	GOLDMAN, SACHS & CO	05/07/2002	Various	1,000,100	1,003,225	1,013,450	1,003,184	(41)			10,265	10,265	7,582	1,806
31389S-Z6-4	FED NATL MTG ASSOC #634465 02/01/2032	03/06/2002	SALOMON SMITH BARNEY	07/01/2002	SCHEDULED REDEMPTION	13,804	13,948	13,804	13,804	(145)					341	31
31389S-Z7-2	FED NATL MTG ASSOC #634466 08/01/2031	03/06/2002	SALOMON SMITH BARNEY	06/04/2002	Various	1,651,668	1,668,959	1,678,042	1,668,221	(738)			9,821	9,821	30,381	3,579
31389S-2G-8	FED NATL MTG ASSOC #634475 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	17,150	17,258	17,150	17,150	(109)					315	37
31389S-2N-3	FED NATL MTG ASSOC #634481 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	8,687	8,742	8,687	8,687	(55)					160	19
31389S-6C-3	FED NATL MTG ASSOC #634567 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	SCHEDULED REDEMPTION	2,137	2,151	2,137	2,137	(14)					39	5

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
31389T-G8-9	FED NATL MTG ASSOC #634823 01/01/2032	03/06/2002	SALOMON SMITH BARNEY	07/01/2002	SCHEDULED REDEMPTION	42,114	42,555	42,114	42,114	(441)					1,005	92
31389T-KM-3	FED NATL MTG ASSOC #634900 03/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/07/2002	Various	1,000,100	1,006,429	1,013,436	1,006,271	(158)			7,165	7,165	12,992	2,167
31389U-7A-1	FED NATL MTG ASSOC #636389 03/01/2032	02/05/2002	GOLDMAN, SACHS & CO	05/07/2002	Various	1,000,099	1,003,224	1,013,444	1,003,183	(41)			10,261	10,261	7,582	1,806
31389V-AM-9	FED NATL MTG ASSOC #636412 02/01/2032	02/05/2002	GOLDMAN, SACHS & CO	06/01/2002	SCHEDULED REDEMPTION	11,402	11,438	11,402	11,402	(36)					148	21
31389V-NK-9	FED NATL MTG ASSOC #636794 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	06/01/2002	Various	1,003,248	1,006,550	1,013,151	1,006,442	(107)			6,709	6,709	13,049	2,174
31389V-P7-6	FED NATL MTG ASSOC #636846 11/01/2031	03/07/2002	LEHMAN BROTHERS INC	07/11/2002	Various	1,067,442	1,071,150	1,085,018	1,070,928	(222)			14,091	14,091	19,811	2,313
31389V-RH-2	FED NATL MTG ASSOC #636888 03/01/2032	02/05/2002	GOLDMAN, SACHS & CO	05/07/2002	Various	1,000,100	1,003,225	1,013,448	1,003,185	(41)			10,263	10,263	7,582	1,806
31389V-R5-8	FED NATL MTG ASSOC #636908 02/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	43,255	44,160	44,282	44,160				122	122	102	102
31389V-WG-8	FED NATL MTG ASSOC #637047 01/01/2032	03/07/2002	LEHMAN BROTHERS INC	07/01/2002	Various	1,202,346	1,206,321	1,214,149	1,206,161	(160)			7,988	7,988	15,691	2,605
31389V-3X-3	FED NATL MTG ASSOC #637214 02/01/2032	03/07/2002	LEHMAN BROTHERS INC	05/09/2002	Various	1,000,100	1,003,382	1,010,005	1,003,302	(80)			6,704	6,704	12,993	2,167
31389V-5V-5	FED NATL MTG ASSOC #637260 03/01/2032	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	201,050	213,066	214,043	211,984	(1,082)			2,059	2,059	4,669	536
31389W-BQ-7	FED NATL MTG ASSOC #637347 11/01/2031	03/07/2002	LEHMAN BROTHERS INC	07/11/2002	Various	6,957,512	6,995,446	7,135,270	6,993,812	(1,634)			141,458	141,458	156,529	15,075
31389W-BX-2	FED NATL MTG ASSOC #637354 11/01/2031	03/07/2002	LEHMAN BROTHERS INC	06/04/2002	Various	1,000,100	1,003,382	1,016,064	1,003,270	(112)			12,794	12,794	18,392	2,167
31389W-4H-5	FED NATL MTG ASSOC #638124 03/01/2032	06/10/2002	CHASE SECURITIES	12/04/2002	Various	999,900	1,006,097	1,029,122	1,004,998	(1,099)			24,124	24,124	35,499	4,875
31389X-JH-7	FED NATL MTG ASSOC #638464 02/01/2032	02/05/2002	GOLDMAN, SACHS & CO	06/01/2002	SCHEDULED REDEMPTION	9,656	9,686	9,656	9,656	(30)					125	17
31389X-6Y-4	FED NATL MTG ASSOC #639087 03/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	313,608	320,174	321,056	320,174				882	882	736	2,660
31389Y-BG-5	FED NATL MTG ASSOC #639139 01/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	990,007	996,358	1,005,669	996,358	0			9,311	9,311	14,963	5,775
31389Y-RZ-6	FED NATL MTG ASSOC #639604 01/01/2032	02/05/2002	GOLDMAN, SACHS & CO	06/01/2002	SCHEDULED REDEMPTION	2,284	2,291	2,284	2,284	(7)					30	4
31390A-B6-6	FED NATL MTG ASSOC #640061 03/01/2032	05/02/2002	CHASE SECURITIES	12/30/2002	Various	18,896,459	19,705,464	19,818,025	19,586,608	(118,856)			231,417	231,417	400,890	47,241
31390A-C6-5	FED NATL MTG ASSOC #640093 03/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	304,998	311,383	312,241	311,383	0			858	858	716	716
31390B-Y6-9	FED NATL MTG ASSOC #641633 09/01/2031	02/05/2002	GOLDMAN, SACHS & CO	07/11/2002	Various	1,000,100	1,003,225	1,029,532	1,003,088	(137)			26,444	26,444	18,750	1,806
31390B-7C-6	FED NATL MTG ASSOC #641791 05/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	11,276,592	11,348,935	11,454,991	11,348,935				106,057	106,057	125,851	627,576
31390C-NR-3	FED NATL MTG ASSOC #642200 03/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	349,935	357,262	358,246	357,262				984	984	821	821
31390F-Q8-5	FED NATL MTG ASSOC #644979 04/01/2032	05/24/2002	LEHMAN BROTHERS INC	09/10/2002	Various	274,003	290,379	290,534	287,899	(2,480)			2,636	2,636	5,970	731
31390J-C9-0	FED NATL MTG ASSOC #647296 01/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	1,387,093	1,395,992	1,409,037	1,395,992	0			13,046	13,046	21,211	8,091
31390J-DA-6	FED NATL MTG ASSOC #647297 04/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	681,823	686,197	692,610	686,197				6,413	6,413	10,426	3,977
31390J-DD-0	FED NATL MTG ASSOC #647300 05/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	1,618,526	1,628,909	1,644,132	1,628,909				15,222	15,222	24,750	9,441
31390J-LN-9	FED NATL MTG ASSOC #647533 04/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	682,353	686,730	693,148	686,730				6,418	6,418	10,433	3,980
31390K-L8-9	FED NATL MTG ASSOC #648451 04/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	74,921	75,402	76,106	75,402				705	705	1,144	437

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
31390K-M9-6	FED NATL MTG ASSOC #648484 04/01/2017	04/12/2002	SALOMON SMITH BARNEY	06/10/2002	DEUTSCHE BANK SECURITIES	925,079	931,014	939,714	931,014				8,700	8,700	14,124	5,396
31390Q-QQ-1	FED NATL MTG ASSOC #653063 06/01/2032	02/05/2002	BANK OF AMERICA	11/15/2002	Various	0	0	0	0				(0)	(0)	(0)	25,278
31390U-QB-5	FED NATL MTG ASSOC #656650 03/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	409,951	418,535	419,688	418,535				1,153	1,153	962	1,725
31390U-W6-9	FED NATL MTG ASSOC #656869 06/01/2032	07/10/2002	GOLDMAN, SACHS & CO	07/16/2002	GREENWICH CAPITAL MARKETS, INC	6,839,953	6,983,164	7,002,402	6,983,164	0			19,237	19,237	16,055	16,055
31391H-M6-8	FED NATL MTG ASSOC #667381 10/01/2032	09/06/2002	CHASE SECURITIES	10/31/2002	Various	4,072,333	4,116,479	4,181,316	4,116,479				64,837	64,837	8,823	8,823
31391L-AN-5	FED NATL MTG ASSOC #669713 09/01/2032	09/06/2002	CHASE SECURITIES	10/31/2002	Various	7,827,667	7,912,523	8,035,832	7,912,523				123,309	123,309	16,960	16,960
999990-BA-1	FED NATL MTG ASSOC TBA 11/16/2026	01/30/2002	Various	02/07/2002	Various	40,000,000	40,261,720	40,408,595	40,261,720	(0)			146,875	146,875	86,666	86,666
999990-BS-2	FED NATL MTG ASSOC TBA 11/16/2026	04/08/2002	Various	04/15/2002	Various	77,001,999	75,025,384	75,727,217	75,025,384	0			701,833	701,833	39,996	
Totals - United States						2,756,616,039	2,768,921,260	2,787,486,454	2,766,561,443	(2,359,815)			20,925,009	20,925,009	35,162,090	6,837,099
3199996 - Bonds - Special Revenue - United States						2,756,616,039	2,768,921,260	2,787,486,454	2,766,561,443	(2,359,815)			20,925,009	20,925,009	35,162,090	6,837,099
3199999 - Bonds - Special Revenue						2,756,616,039	2,768,921,260	2,787,486,454	2,766,561,443	(2,359,815)			20,925,009	20,925,009	35,162,090	6,837,099
PUBLIC UTILITIES UNITED STATES																
75952J-20-7	RELIANT ENERGY 09/15/2029	02/09/2002	VARIOUS	02/15/2002	WACHOVIA SECURITIES	8,500	0	12,152	94	94			12,058	12,058		
Totals - United States						8,500	0	12,152	94	94			12,058	12,058		
3899996 - Bonds - Public Utilities - United States						8,500	0	12,152	94	94			12,058	12,058		
3899999 - Bonds - Public Utilities						8,500	0	12,152	94	94			12,058	12,058		
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
88579Y-AA-9	3M COMPANY 11/21/2032	11/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	11/15/2002	KBC FINANCIAL PRODUCTS USA INC	650,000	559,566	561,191	559,566				1,625	1,625		
00339B-AA-5	ABGENIX INC 03/15/2007	02/27/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/11/2002	Various	1,000,000	1,000,000	652,000	1,000,000				(348,000)	(348,000)	16,683	
00339B-AB-3	ABGENIX INC 03/15/2007	09/11/2002	JEFFERIES & COMPANY, INC	12/16/2002	DUETSCHE BANK SECURITIES	700,000	448,438	481,250	459,136	10,699			22,114	22,114	6,397	68
003723-AA-1	ABN AMRO NA HOLDING CAP 12/29/2049	09/17/2002	LEHMAN BROTHERS INC	09/17/2002	WARBURG DILLION READ LLC	20,000,000	20,000,000	20,306,150	20,000,000				306,150	306,150		
007973-AC-4	ADVANCED ENERGY IND 09/01/2006	08/26/2002	GOLDMAN, SACHS & CO	12/18/2002	Various	850,000	715,004	646,346	721,751	6,747			(75,405)	(75,405)	30,924	20,944
007903-AF-4	ADVANCED MICRO DEVICES 12/01/2007	11/19/2002	BANK OF AMERICA	11/20/2002	KBC FINANCIAL PRODUCTS USA INC	1,500,000	1,500,000	1,540,625	1,500,000				40,625	40,625		
009269-AA-9	AIRBORNE INC 04/01/2007	03/19/2002	GOLDMAN, SACHS & CO	03/20/2002	KBC FINANCIAL PRODUCTS USA INC	650,000	650,000	690,625	650,000				40,625	40,625		
023551-AJ-3	AMERADA HESS 08/15/2031	06/11/2002	GOLDMAN, SACHS & CO	10/25/2002	GOLDMAN, SACHS & CO	4,000,000	4,091,400	4,165,000	4,091,034	(366)			73,966	73,966	206,833	96,522
02582J-BW-9	AMERICAN EXPRESS CREDIT ACCOUNT 11/16/2009	06/21/2002	SALOMON SMITH BARNEY	07/03/2002	BANK ONE CAPTIAL MARKETS	31,000,000	31,014,533	31,014,533	31,014,421	(112)			112	112	36,942	15,113
026874-AP-2	AMERICAN INTL GROUP 11/09/2031	11/18/2002	KBC FINANCIAL PRODUCTS USA INC	11/18/2002	JEFFERIES & COMPANY, INC	5,000,000	3,282,500	3,282,500	3,282,500							
029912-AD-4	AMERICAN TOWER 10/15/2009	06/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	06/04/2002	JEFFERIES & COMPANY, INC	4,800,000	3,286,000	3,286,000	3,286,000						15,350	15,350
032511-AU-1	ANADARKO PETROLEUM CORP 10/01/2012	09/17/2002	DEUTSCHE BANK SECURITIES	09/17/2002	DEUTSCHE BANK SECURITIES	20,000,000	19,822,400	19,876,600	19,822,400				54,200	54,200		
00184A-AG-0	AOL TIME WARNER INC 05/01/2032	04/03/2002	BANC AMERICA SECURITIES	07/26/2002	Various	20,000,000	19,875,200	15,457,900	19,875,521	321			(4,417,621)	(4,417,621)	452,375	
00209A-AG-1	AT&T WIRELESS SVCS INC 05/01/2012	04/11/2002	J. P. MORGAN SECURITIES, INC	04/25/2002	GOLDMAN, SACHS & CO	10,000,000	9,950,000	9,993,300	9,950,124	124			43,176	43,176	31,597	
04962V-AE-9	ATRIUM COMPANIES INC 05/01/2009	04/23/2002	GRANTCHESTER SECURITIES, INC	12/04/2002	GRANTCHESTER SECURITIES, INC	75,000	76,875	74,063	76,689	(186)			(2,626)	(2,626)	8,706	3,828
053499-AB-5	AVAYA INC 04/01/2009	03/22/2002	SALOMON SMITH BARNEY	09/24/2002	SALOMON SMITH BARNEY	300,000	296,436	186,000	296,608	172			(110,608)	(110,608)	16,595	
054303-AP-7	AVON PRODUCTS 07/12/2020	06/26/2002	WARBURG DILLION READ LLC	12/12/2002	SALOMON SMITH BARNEY	1,000,000	530,500	548,300	531,054	554			17,246	17,246		
054540-AA-7	AXCELIS TECHNOLOGIES 01/15/2007	01/09/2002	MORGAN STANLEY DEAN WITTER	05/28/2002	Various	750,000	750,000	698,813	750,000				(51,188)	(51,188)	8,677	
054540-AB-5	AXCELIS TECHNOLOGIES 01/15/2007	05/28/2002	JEFFERIES & COMPANY, INC	08/23/2002	MORGAN STANLEY DEAN WITTER	450,000	427,781	347,625	428,811	1,030			(81,186)	(81,186)	11,847	7,225
071813-AR-0	BAXTER INTERNATIONAL INC 06/01/2021	09/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	700,000	692,125	694,750	692,213	88			2,537	2,537	4,667	2,601
055381-AH-0	BEAV 9 1/2 11/01/08 144A 11/01/2008	03/25/2002	DUETSCHE BANK SECURITIES	12/04/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES	500,000	472,500	396,500	474,593	2,093			(78,093)	(78,093)	52,389	19,396
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND) 12/15/2009	05/05/2000	DIRECT	12/15/2002	SCHEDULED REDEMPTION	205,625	205,625	205,625	205,625							

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
103304-AE-1	BOYD GAMING CORP 07/15/2007	02/20/2002	DUETSCHE BANK SECURITIES	12/31/2002	TENDER OFFER	250,000	260,000	261,875	257,741	(2,259)			4,134	4,134	22,826	2,639
111621-AA-6	BROCADE COMMUNICATIONS 01/01/2007	10/09/2002	CIBC WORLD MARKETS	12/31/2002	Various	600,000	382,125	411,750	385,004	2,879			26,746	26,746	3,361	3,467
07383F-FP-8	BSCMS 2001-TOP2, A2 02/15/2035	07/11/2002	Various	10/03/2002	GREENWICH CAPITAL MARKETS, INC	15,000,000	15,820,509	16,947,071	15,799,608	(20,901)			1,147,463	1,147,463	315,900	36,900
120111-AZ-2	BUILDING MATERIALS CORP 12/01/2008	04/09/2002	BEAR STEARNS SECURITIES CORP	08/01/2002	BEAR STEARNS SECURITIES CORP	250,000	208,125	200,000	209,481	1,356			(9,481)	(9,481)	8,611	2,278
131347-AZ-9	CALPINE CORP 12/24/2006	04/24/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/30/2002	KBC FINANCIAL PRODUCTS USA INC	1,100,000	1,012,500	531,000	1,021,344	8,844			(490,344)	(490,344)	38,011	11,833
131700-AC-0	CALW 2002-CALW, A 02/15/2012	02/15/2002	GOLDMAN, SACHS & CO	05/16/2002	GOLDMAN, SACHS & CO	3,000,000	3,000,171	3,002,109	3,000,168	(3)			1,941	1,941	43,400	
156503-AL-8	CENTURY COMMUN 12/15/2007	06/27/2002	Various	08/02/2002	Various	15,000	12,638	2,925	3,067	(9,570)			(142)	(142)		398
159863-AK-5	CHARLES RIVER LABS INC 02/01/2022	01/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	05/20/2002	Various	700,000	700,000	762,375	700,000				62,375	62,375	5,444	
16117P-BB-5	CHARTER COMM HLD 05/15/2011	02/07/2002	GOLDMAN, SACHS & CO	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES	400,000	392,000	270,000	392,321	321			(122,321)	(122,321)	33,556	9,667
16117M-AB-3	CHARTER COMM. 10/15/2005	04/29/2002	CIBC WORLD MARKETS	06/10/2002	Various	650,000	519,188	428,025	522,276	3,088			(94,251)	(94,251)	5,494	1,765
177376-AB-6	CITRIX SYSTEMS 03/22/2019	03/27/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	06/20/2002	THOMAS WEISEL PARTNERS	2,000,000	843,750	745,000	852,246	8,496			(107,246)	(107,246)		
184502-AE-2	CLEAR CHANNEL COMMUNICATIONS 12/01/2002	07/08/2002	WARBURG DILLION READ LLC	08/13/2002	Various	1,200,000	1,161,000	1,181,750	1,170,471	9,471			11,279	11,279	3,700	2,000
201730-AC-2	CMAT 1999-C1 09/17/2010	01/17/2002	MERRILL LYNCH CAPITAL MARKETS	03/12/2002	MERRILL LYNCH CAPITAL MARKETS	10,000,000	10,480,859	10,324,609	10,472,757	(8,102)			(148,148)	(148,148)	118,044	22,133
19483N-AD-7	COLLINS&AIKMAN FLOORCOVE 02/15/2010	02/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	02/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	150,000	150,000	153,750	150,000				3,750	3,750	244	
20029#-AE-1	COMCAR INDUSTRIES SERIES B SR NTS 05/15/2006	07/19/2002	DIRECT	07/19/2002	EXCHANGE	9,633		8,978					8,978	8,978	10	
200300-BH-3	COMCAST 12/19/2020	08/08/2002	BANK OF AMERICA	10/02/2002	SALOMON SMITH BARNEY	500,000	385,000	393,750	385,824	824			7,926	7,926		
203668-AA-6	COMMUNITY HEALTH SYSTEMS 10/15/2008	04/04/2002	GOLDMAN, SACHS & CO	05/24/2002	Various	650,000	614,738	680,258	615,197	459			65,061	65,061	16,115	13,352
222862-AA-2	COVENTRY HEALTH CARE INC 02/15/2012	01/29/2002	SALOMON SMITH BARNEY	02/14/2002	Various	150,000	150,000	153,625	150,000				3,625	3,625	576	
224044-50-3	COX COMMUNICATIONS 11/15/2029	02/09/2002	VARIOUS	02/15/2002	WACHOVIA SECURITIES	8,500	0		77,468	30			(77,468)	(77,468)		
224044-BE-6	COX COMMUNICATIONS INC 10/01/2012	09/17/2002	SALOMON SMITH BARNEY	10/02/2002	Various	15,000,000	14,889,450	14,954,100	14,889,672	222			64,428	64,428	31,667	
12489V-AA-4	CRBL GROUP INC 04/03/2032	03/28/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	07/10/2002	SALOMON SMITH BARNEY	450,000	184,185	188,438	185,746	1,561			2,692	2,692		
228227-AJ-3	CROWN CASTLE INTL CORP 08/01/2011	03/15/2002	Various	10/09/2002	Various	375,000	344,250	242,625	345,470	1,220			(102,845)	(102,845)	41,701	15,117
126304-AM-6	CSC HOLDINGS INC 07/15/2009	09/12/2002	Various	12/04/2002	Various	700,000	607,250	643,750	609,373	2,123			34,377	34,377	22,750	9,795
231029-20-8	CUMMINS CAPITAL TRUST 06/15/2031	02/09/2002	VARIOUS	02/22/2002	GOLDMAN, SACHS & CO	10,800	0	52,905	13	13			52,893	52,893		
232572-AD-9	CYMER INC 02/15/2009	02/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	650,000	650,000	685,750	650,000				35,750	35,750	8,152	
246688-AF-2	DELHAIZE AMERICA 04/15/2031	05/31/2002	PARIBAS CAPITAL MARKETS	06/24/2002	WARBURG DILLION READ LLC	4,000,000	4,594,720	4,373,560	4,594,368	(352)			(220,808)	(220,808)	72,000	50,000
256159-AA-2	DOCUMENTUM INC 04/01/2007	05/29/2002	WARBURG DILLION READ LLC	08/20/2002	WARBURG DILLION READ LLC	1,300,000	1,238,125	1,103,165	1,240,374	2,249			(137,209)	(137,209)	17,825	2,175
26816L-AG-7	DYNEGY HOLDINGS INC 02/15/2012	02/21/2002	GOLDMAN, SACHS & CO	04/30/2002	Various	10,000,000	10,125,000	9,712,500	10,123,513	(1,487)			(411,013)	(411,013)	171,354	12,153
277432-AE-0	EASTMAN CHEMICAL 04/15/2012	03/26/2002	J. P. MORGAN SECURITIES, INC	11/20/2002	WARBURG DILLION READ LLC	7,000,000	6,942,180	7,703,220	6,944,805	2,625			758,415	758,415	315,778	
278762-AD-1	ECHOSTAR COMMUNICATIONS 01/01/2007	06/13/2002	WARBURG DILLION READ LLC	12/10/2002	WARBURG DILLION READ LLC	1,800,000	1,449,000	1,515,249	1,476,358	27,358			38,891	38,891	79,097	40,706
283678-20-9	EL PASO ENERGY CAPITAL TRUST I, 4.75%, 01/01/1	05/30/2002	WARBURG DILLION READ LLC	10/10/2002	PRUDENTIAL SECURITIES, INCORPORATED	12,500	491,875	161,210	491,875				(330,665)	(330,665)	14,844	
285229-AA-8	ELECTRO SCIENTIFIC INDS 12/21/2006	04/10/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	05/31/2002	JEFFERIES & COMPANY, INC	325,000	347,620	316,875	346,991	(629)			(30,116)	(30,116)	6,292	4,374
285229-AC-4	ELECTRO SCIENTIFIC INDS 12/21/2006	05/31/2002	JEFFERIES & COMPANY, INC	09/17/2002	WARBURG DILLION READ LLC	325,000	317,078	260,000	317,538	460			(57,538)	(57,538)	10,321	6,292
292475-AA-8	EMULEX CORPORATION 02/01/2007	02/08/2002	Various	07/16/2002	Various	2,600,000	2,633,000	2,489,375	2,631,208	(1,792)			(141,833)	(141,833)	6,635	817
29363P-10-4	ENTERCOM COMM CORP 09/30/2005	08/02/2002	Various	11/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	23,500	867,698	980,767	866,604	(1,094)			114,164	114,164	12,891	
30226D-AA-4	EXTREME NETWORKS INC 12/01/2006	01/07/2002	KBC FINANCIAL PRODUCTS USA INC	06/10/2002	Various	750,000	798,750	637,938	795,070	(3,680)			(157,133)	(157,133)	12,590	2,552
30226D-AB-2	EXTREME NETWORKS INC 12/01/2006	07/12/2002	Various	09/26/2002	GOLDMAN, SACHS & CO	1,050,000	907,000	728,798	914,282	7,282			(185,484)	(185,484)	12,250	2,421
31430Q-AG-2	FELCOR LODGING 09/15/2008	04/02/2002	DUETSCHE BANK SECURITIES	10/23/2002	LEHMAN BROTHERS INC	1,000,000	1,053,750	966,250	1,050,094	(3,656)			(83,844)	(83,844)	58,847	5,278
3133TT-K3-4	FHR 2313 JA 01/15/2029	02/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/16/2002	UNION BANK OF SWITZERLAND	28,474,000	27,753,252	27,459,614	27,762,237	8,985			(302,624)	(302,624)	370,162	66,439
31339L-T2-6	FHR 2391 AW 08/15/2029	02/13/2002	UNION BANK OF SWITZERLAND	06/25/2002	U.S. BANCORP PIPER JAFFRAY	6,459,110	6,275,429	6,373,577	6,280,063	4,634			93,514	93,514	158,248	19,377
31339N-2X-3	FHR 2406 PE 02/15/2032	01/08/2002	MERRILL LYNCH CAPITAL MARKETS	06/25/2002	LEHMAN BROTHERS INC	25,000,000	24,960,938	25,414,063	24,961,969	1,031			452,094	452,094	798,959	130,903

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
339130-AV-8	FLEMING COMPANIES INC 05/01/2012	04/03/2002	DUETSCHE BANK SECURITIES	07/12/2002	DUETSCHE BANK SECURITIES	600,000	590,616	568,500	590,759	143			(22,259)	(22,259)	15,142	
339130-AP-1	FLEMING COS INC 04/01/2008	02/20/2002	MORGAN STANLEY DEAN WITTER	09/25/2002	Various	500,000	507,500	386,700	506,800	(700)			(120,100)	(120,100)	50,484	20,250
302506-AC-4	FM 1993A CORP 11/01/2003	04/02/2002	JEFFERIES & COMPANY, INC	08/05/2002	LEHMAN BROTHERS INC	2,000,000	2,027,500	2,015,000	2,014,965	(12,535)			35	35	117,542	50,917
31392B-XL-5	FNR 2002-2 QD 11/25/2029	02/12/2002	LEHMAN BROTHERS INC	04/12/2002	UNION BANK OF SWITZERLAND	38,173,590	37,231,180	36,777,868	37,242,735	11,556			(464,867)	(464,867)	483,532	89,072
344126-AL-1	FOAMEX LP/CAPITAL CORP 04/01/2009	03/27/2002	Various	11/14/2002	Various	1,585,000	1,626,175	1,322,125	1,623,522	(2,653)			(301,397)	(301,397)	91,066	2,608
922944-AB-9	FOOT LOCKER INC 06/01/2008	11/11/2002	J. P. MORGAN SECURITIES, INC	12/02/2002	Various	1,750,000	1,885,898	1,990,749	1,872,259	(13,638)			118,489	118,489	43,236	29,028
345397-TY-9	FORD MOTOR CREDIT CO 10/25/2011	02/14/2002	Various	07/02/2002	Various	25,000,000	24,489,250	24,867,650	24,503,286	14,036			364,364	364,364	1,273,785	578,993
364760-AJ-7	GAP INC 03/15/2009	06/25/2002	THOMAS WEISEL PARTNERS	12/20/2002	BANK OF AMERICA	300,000	345,188	382,848	338,375	(6,813)			44,473	44,473	13,944	5,415
36158Y-CK-3	GECMC 2001-2, A4 07/11/2011	07/11/2002	LEHMAN BROTHERS INC	10/03/2002	DUETSCHE BANK SECURITIES	10,000,000	10,610,938	11,150,000	10,598,031	(12,907)			551,969	551,969	169,480	26,208
36158Y-EQ-8	GECMC 2002-1A 12/10/2035	05/16/2002	Various	10/16/2002	UNION BANK OF SWITZERLAND	19,249,000	19,391,319	21,012,990	19,386,674	(4,645)			1,626,316	1,626,316	569,839	58,681
370425-SB-7	GENL MOTORS ACCEPT CORP 02/01/2007	01/24/2002	Various	07/02/2002	Various	30,000,000	29,899,500	30,225,900	29,907,110	7,610			318,790	318,790	801,354	
373298-BV-9	GEORGIA-PACIFIC 05/15/2011	02/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	07/08/2002	J. P. MORGAN SECURITIES, INC	2,000,000	1,890,000	1,885,000	1,893,051	3,051			(8,051)	(8,051)	106,528	43,333
373298-BS-6	GEORGIA-PACIFIC CORP 05/15/2006	01/24/2002	Various	07/09/2002	Various	14,000,000	12,712,500	13,305,000	12,814,348	101,848			490,652	490,652	648,958	215,833
38373T-WY-7	GNR 2001-59 PG 09/20/2030	02/26/2002	TRANSFER	04/24/2002	BANK OF AMERICA	17,562,171	17,287,762	17,317,948	17,289,737	1,975			28,211	28,211	169,768	49,759
38373T-SA-4	GNR 2001-62 PG 01/20/2031	02/27/2002	TRANSFER	04/16/2002	MERRILL LYNCH CAPITAL MARKETS	15,000,000	14,901,563	14,669,532	14,902,305	743			(232,773)	(232,773)	120,000	7,500
38141G-BU-7	GOLDMAN SACHS GROUP INC 01/15/2012	02/14/2002	GOLDMAN, SACHS & CO	05/06/2002	GOLDMAN, SACHS & CO	5,000,000	5,061,400	4,953,250	5,060,412	(988)			(107,162)	(107,162)	109,083	36,667
388684-AA-0	GRAPHIC PACKAGING CORP 02/15/2012	02/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/18/2002	Various	500,000	500,000	520,625	500,000				20,625	20,625	4,600	
390064-AG-8	GREAT ATLANTIC & PAC TEA 04/15/2007	09/04/2002	LEHMAN BROTHERS INC	12/05/2002	Various	600,000	519,250	410,688	522,399	3,149			(111,711)	(111,711)	27,642	16,114
391648-AH-5	GREATER BAY BANCORP 04/24/2022	04/18/2002	LEHMAN BROTHERS INC	04/19/2002	KBC FINANCIAL PRODUCTS USA INC	700,000	447,461	447,461	447,461							
400518-AB-2	GTECH HOLDINGS CORP 12/15/2021	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/03/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	700,000	717,500	818,493	717,302	(198)			101,190	101,190	3,530	2,926
428236-AG-8	HEWLETT-PACKARD CO 07/01/2012	06/21/2002	J. P. MORGAN SECURITIES, INC	10/01/2002	Various	6,000,000	5,997,300	6,233,660	5,997,353	53			236,307	236,307	105,806	
432848-AL-3	HILTON HOTELS CORP CONV 05/15/2006	06/25/2002	BEAR STEARNS SECURITIES CORP	12/12/2002	WARBURG DILLION READ LLC	510,000	484,500	487,050	487,260	2,760			(210)	(210)	15,017	3,046
441812-JX-3	HOUSEHOLD FINANCE CORP 01/30/2007	01/23/2002	TRANSFER	08/01/2002	J. P. MORGAN SECURITIES, INC	5,000,000	4,979,000	4,900,050	4,977,273	(1,727)			(77,223)	(77,223)	148,542	
448924-AM-2	ICN PHARMACEUTICALS INC 07/15/2008	05/21/2002	WARBURG DILLION READ LLC	10/07/2002	WARBURG DILLION READ LLC	500,000	525,650	300,000	524,297	(1,353)			(224,297)	(224,297)	23,924	11,646
462230-AA-1	IKON OFFICE SOLUTIONS 05/01/2007	05/08/2002	DUETSCHE BANK SECURITIES	05/08/2002	BAIRD, PATRICK & COMPANY	1,000,000	1,000,000	1,014,375	1,000,000				14,375	14,375		
459745-FA-8	INTL LEASE FINANCE CORP 06/01/2007	05/21/2002	SALOMON SMITH BARNEY	05/21/2002	GOLDMAN, SACHS & CO	10,000,000	9,965,100	9,977,600	9,965,100				12,500	12,500		
464337-AA-2	ISIS PHARMACEUTICALS INC 05/01/2009	06/27/2002	WARBURG DILLION READ LLC	12/06/2002	WARBURG DILLION READ LLC	1,250,000	1,149,500	1,008,018	1,154,359	4,859			(146,341)	(146,341)	22,252	5,592
464592-AD-6	ISLE OF CAPRI CASINOS 03/15/2012	03/21/2002	GRANTCHESTER SECURITIES, INC	08/16/2002	BNP CAPITAL MARKETS	1,250,000	1,250,000	1,239,656	1,250,000				(10,344)	(10,344)	44,156	
46625H-AN-0	J.P. MORGAN CHASE & CO 03/15/2012	03/08/2002	J. P. MORGAN SECURITIES, INC	05/06/2002	GOLDMAN, SACHS & CO	7,000,000	6,977,250	7,001,120	6,977,504	254			23,616	23,616	72,139	
244217-BG-9	JOHN DEERE CAPITAL CORP 03/15/2012	03/15/2002	SALOMON SMITH BARNEY	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	15,000,000	14,898,600	15,175,050	14,899,096	496			275,954	275,954	72,917	
479269-AA-0	JOHNSONDIVERSEY INC 05/15/2012	04/29/2002	GOLDMAN, SACHS & CO	08/01/2002	BANK ONE CAPTIAL MARKETS	350,000	350,000	362,250	350,000				12,250	12,250	8,703	
480829-AE-0	JORGENSEN EARLE M. CO 06/01/2012	10/11/2002	Various	10/11/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES	1,100,000	1,083,500	1,056,000	1,083,500				(27,500)	(27,500)	43,096	21,599
46625M-CU-1	JPMCC 2001-CIB2, A3 04/15/2035	05/14/2002	SALOMON SMITH BARNEY	11/19/2002	SALOMON SMITH BARNEY	10,648,000	10,831,844	11,822,608	10,823,510	(8,334)			999,098	999,098	382,213	30,425
46625M-KL-2	JPMCC 2002-CIB4, A3 05/12/2034	05/14/2002	J. P. MORGAN SECURITIES, INC	11/19/2002	UNION BANK OF SWITZERLAND	15,000,000	14,920,313	16,372,266	14,923,486	3,173			1,448,780	1,448,780	516,068	41,080
500255-AJ-3	KOHLS CORPORATION 06/12/2020	10/10/2002	WARBURG DILLION READ LLC	10/23/2002	BANK OF AMERICA	650,000	403,000	406,185	403,282	282			2,904	2,904		
501044-CD-1	KROGER CO 06/15/2012	06/06/2002	GOLDMAN, SACHS & CO	06/12/2002	Various	15,000,000	14,991,300	15,026,900	14,991,300				35,600	35,600		
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	04/11/2002	JEFFERIES & COMPANY, INC	09/11/2002	LEHMAN BROTHERS INC	1,100,000	1,427,250	1,386,988	1,238,367	(188,883)			148,620	148,620	14,364	3,789
52108H-GZ-1	LBUBS 2001-C7, A5 12/15/2030	07/11/2002	GOLDMAN, SACHS & CO	10/03/2002	J. P. MORGAN SECURITIES, INC	10,000,000	10,483,984	11,039,844	10,474,413	(9,571)			565,431	565,431	148,214	8,518
52517P-SC-6	LEHMAN BROS HOLDINGS INC 01/18/2012	01/03/2002	LEHMAN BROTHERS INC	02/14/2002	LEHMAN BROTHERS INC	10,000,000	9,948,500	10,076,800	9,948,908	408			127,892	127,892	73,611	
52536#-9C-6	LEINER HEALTH RESTRUCT. TERM B 09/30/2003	04/18/2002	EXCHANGE	05/22/2002	PRINCIPAL PAYMENT	742,620	742,620	742,620	742,620						8,679	
526107-AA-5	LENNOX INTERNATIONAL 06/01/2009	05/03/2002	WARBURG DILLION READ LLC	08/08/2002	Various	1,000,000	1,000,000	1,125,137	1,000,000				125,137	125,137	8,594	
52736R-AF-9	LEVI STRAUSS & CO 11/01/2006	03/26/2002	GOLDMAN, SACHS & CO	08/01/2002	MERRILL LYNCH CAPITAL MARKETS	500,000	462,500	395,000	464,849	2,349			(69,849)	(69,849)	26,736	14,583

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
52736R-AK-8	LEVI STRAUSS & CO 01/15/2008	04/30/2002	Various	08/01/2002	MERRILL LYNCH CAPITAL MARKETS	550,000	581,950	495,000	580,335	(1,615)			(85,335)	(85,335)	35,698	16,349
53219L-AD-1	LIFEPOINT HOSPITALS HLDG 06/01/2009	05/17/2002	WARBURG DILLION READ LLC	09/11/2002	JEFFERIES & COMPANY, INC	650,000	650,000	632,125	650,000				(17,875)	(17,875)	9,263	
502161-AF-9	LSI LOGIC CORP 11/01/2006	01/08/2002	LEHMAN BROTHERS INC	05/28/2002	LEHMAN BROTHERS INC	600,000	576,750	521,250	578,434	1,684			(57,184)	(57,184)	14,067	4,733
502392-AE-3	LTX CORP 08/15/2006	01/23/2002	FIRST UNION CAPITAL MARKETS	10/08/2002	FIRST UNION CAPITAL MARKETS	700,000	673,750	350,000	677,424	3,674			(327,424)	(327,424)	34,956	14,049
559079-AE-8	MAGELLAN HEALTH 144A 11/15/2007	02/20/2002	BANK OF AMERICA	08/15/2002	Various	1,000,000	995,000	704,563	995,318	318			(290,756)	(290,756)	73,896	26,042
574599-AY-2	MASCO CORP 08/15/2032	08/15/2002	MERRILL LYNCH CAPITAL MARKETS	08/16/2002	MERRILL LYNCH CAPITAL MARKETS	4,000,000	3,963,040	4,002,680	3,963,041	1			39,639	39,639	722	
55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST 06/15/2009	04/02/2002	Various	06/05/2002	Various	53,700,000	53,087,437	53,946,103	53,107,545	20,108			838,558	838,558	597,506	98,175
581550-AA-1	MCKESSON CORP 02/01/2012	01/24/2002	J. P. MORGAN SECURITIES, INC	01/24/2002	HSBC SECURITIES, INC	10,000,000	9,948,500	10,154,700	9,948,500				206,200	206,200		
583334-AA-5	MEADWESTVACO CORP 04/01/2012	03/26/2002	MERRILL LYNCH CAPITAL MARKETS	04/02/2002	MERRILL LYNCH CAPITAL MARKETS	10,000,000	9,933,800	9,955,000	9,933,839	39			21,161	21,161	5,708	
585055-AA-4	MEDTRONIC 09/15/2021	01/23/2002	WARBURG DILLION READ LLC	09/09/2002	GOLDMAN, SACHS & CO	2,450,000	2,577,000	2,464,578	2,561,919	(15,081)			(97,342)	(97,342)	30,540	11,186
587200-AA-4	MENTOR GRAPHICS 06/15/2007	05/29/2002	BANK OF AMERICA	07/08/2002	BANK OF AMERICA	750,000	750,000	630,000	750,000				(120,000)	(120,000)	5,443	
604675-AB-4	MIRANT CORP 06/15/2021	05/22/2002	Various	10/15/2002	SALOMON SMITH BARNEY	800,000	623,000	267,125	625,686	2,686			(358,561)	(358,561)	15,375	6,521
604675-AC-2	MIRANT CORP 07/15/2007	07/01/2002	BANK OF AMERICA	08/06/2002	Various	800,000	800,000	565,830	800,000				(234,170)	(234,170)	2,428	
605109-AC-1	MISSION RES CORP 04/01/2007	04/17/2002	Various	11/14/2002	Various	850,000	802,600	473,875	806,637	4,037			(332,762)	(332,762)	56,656	5,392
617446-HC-6	MORGAN ST DEAN WITTER 04/01/2012	04/09/2002	J. P. MORGAN SECURITIES, INC	05/06/2002	J. P. MORGAN SECURITIES, INC	5,000,000	5,010,400	4,974,200	5,009,608	(792)			(35,408)	(35,408)	33,000	8,250
61746W-GB-0	MSDWC 2001-TOP1, A4 01/15/2011	06/11/2002	BEAR STEARNS SECURITIES CORP	10/03/2002	GREENWICH CAPITAL MARKETS, INC	15,000,000	15,840,234	17,102,930	15,813,553	(26,681)			1,289,377	1,289,377	352,425	36,075
61746W-HF-0	MSDWC 2001-TOP3, A4 06/15/2011	06/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/16/2002	MORGAN STANLEY DEAN WITTER	10,000,000	10,367,969	11,031,641	10,356,398	(11,571)			675,243	675,243	248,500	23,075
61746W-LT-5	MSDWC 2001-TOP5, A4 10/15/2035	06/11/2002	Various	10/16/2002	MORGAN STANLEY DEAN WITTER	12,460,000	12,919,571	13,739,098	12,905,414	(14,158)			833,684	833,684	309,631	28,751
629568-AF-3	NABORS 02/05/2021	07/09/2002	WARBURG DILLION READ LLC	10/03/2002	WARBURG DILLION READ LLC	1,000,000	595,000	611,700	598,988	3,988			12,712	12,712		
638477-AA-7	NATIONAL WATERWORKS INC 12/01/2012	11/14/2002	GOLDMAN, SACHS & CO	11/15/2002	GOLDMAN, SACHS & CO	500,000	500,000	522,500	500,000				22,500	22,500		
638902-AL-0	NAVISTAR FINANCIAL CORP 04/01/2009	03/19/2002	SALOMON SMITH BARNEY	04/30/2002	SALOMON SMITH BARNEY	650,000	650,000	642,785	650,000				(7,215)	(7,215)	3,259	
62886E-AB-4	NCR CORP 06/15/2009	06/03/2002	SALOMON SMITH BARNEY	06/04/2002	HSBC SECURITIES, INC	5,000,000	4,974,300	5,039,250	4,974,308	8			64,942	64,942	990	
640938-AB-2	NETWORK ASSOCIATES 02/13/2018	07/31/2002	WARBURG DILLION READ LLC	11/08/2002	WARBURG DILLION READ LLC	2,500,000	1,176,563	1,212,500	1,192,377	15,814			20,123	20,123		
651195-30-7	NEWELL FINANCIAL TRUST I 12/01/2027	02/09/2002	VARIOUS	02/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	18,000	0		5,609	139			(5,609)	(5,609)	11,813	
65332V-AV-5	NEXTEL COMMUNIC 11/15/2009	08/19/2002	Various	09/10/2002	GOLDMAN, SACHS & CO	600,000	403,406	474,000	404,403	997			69,597	69,597	18,438	14,414
65332V-BC-6	NEXTEL COMMUNICATIONS 06/01/2011	07/17/2002	FORUM CAPITAL MARKETS, L.P	11/14/2002	Various	1,350,000	848,750	993,700	854,831	6,081			138,869	138,869	27,258	11,150
629200-AA-4	NMHG HOLDING CO 05/15/2009	05/02/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	05/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200,000	197,532	202,500	197,532				4,968	4,968		
67066G-AA-2	NVIDIA CORP 10/15/2007	03/15/2002	WARBURG DILLION READ LLC	07/31/2002	Various	650,000	900,250	584,188	889,787	(10,463)			(305,599)	(305,599)	20,155	13,293
67612W-AA-6	ODYSSEY RE HOLDINGS 06/15/2022	06/13/2002	BANK OF AMERICA	12/06/2002	Various	2,000,000	2,000,000	2,064,785	2,000,000				64,785	64,785	10,464	
676255-AF-9	OFFSHORE LOGISTICS INC 12/15/2003	01/14/2002	JEFFERIES & COMPANY, INC	11/06/2002	JEFFERIES & COMPANY, INC	350,000	346,938	371,680	348,203	1,266			23,477	23,477	19,042	1,867
681919-AK-2	OMNICOM GROUP INC 02/07/2031	04/30/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	11/14/2002	MORGAN STANLEY DEAN WITTER	400,000	402,280	398,000	401,947	(333)			(3,947)	(3,947)		
671040-AA-1	OSI PHARMACEUTICALS INC 02/01/2009	01/28/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/11/2002	Various	1,400,000	1,400,000	1,375,593	1,400,000				(24,407)	(24,407)	6,256	
690768-BD-7	OWENS-ILL INC. 05/15/2010	07/18/2002	GOLDMAN, SACHS & CO	11/06/2002	MERRILL LYNCH CAPITAL MARKETS	420,000	369,600	380,100	370,926	1,326			9,174	9,174	15,488	5,950
695112-AF-9	PACIFICARE HEALTH SYS 10/15/2032	11/18/2002	MORGAN STANLEY DEAN WITTER	11/19/2002	KBC FINANCIAL PRODUCTS USA INC	350,000	350,000	360,500	350,000				10,500	10,500		
707569-AF-6	PENN NATIONAL GAMING INC 03/15/2010	04/10/2002	Various	08/20/2002	Various	1,600,000	1,591,000	1,552,750	1,591,299	299			(38,549)	(38,549)	67,056	11,399
71366Q-AC-5	PEREGRINE SYSTEMS INC 11/15/2007	01/04/2002	FIRST UNION CAPITAL MARKETS	02/19/2002	BANK OF AMERICA	400,000	301,000	275,216	302,452	1,452			(27,236)	(27,236)	5,928	3,300
713755-AA-4	PERFORMANCE FOOD GR COMP 10/16/2008	09/20/2002	Various	10/28/2002	Various	1,550,000	1,808,275	2,034,186	1,800,398	(7,877)			233,788	233,788	50,050	31,381
716604-AB-9	PETROLEUM HELICOPTERS 05/01/2009	04/17/2002	WARBURG DILLION READ LLC	08/02/2002	WARBURG DILLION READ LLC	150,000	150,000	150,750	150,000				750	750	4,063	
726503-AC-9	PLAINS ALL AMER PIPELINE 10/15/2012	09/18/2002	WARBURG DILLION READ LLC	09/23/2002	SALOMON SMITH BARNEY	300,000	299,400	303,000	299,400	0			3,600	3,600	65	
69344F-AB-2	PMC SIERRA INC 08/15/2006	03/26/2002	Various	05/24/2002	WARBURG DILLION READ LLC	900,000	789,563	733,500	795,856	6,294			(62,356)	(62,356)	24,609	13,844
743977-AE-0	PROVINCE HEALTHCARE 10/10/2008	07/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	12/03/2002	EVEREN SECURITIES INC	250,000	233,365	196,518	234,133	768			(37,615)	(37,615)	6,965	3,394
74913E-AJ-9	QWEST CAPITAL FUNDING 02/15/2031	04/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	06/26/2002	DEUTSCHE BANK SECURITIES	2,000,000	1,477,500	1,080,000	1,478,105	605			(398,105)	(398,105)	58,556	25,833

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
74913G-AB-1	QWEST CORP 03/15/2012	03/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	03/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,000,000	8,856,000	9,029,880	8,856,024	24			173,856	173,856	2,219	
74956M-AB-6	RFS PARTNERSHIP LP 03/01/2012	02/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/23/2002	BANK OF AMERICA	375,000	375,000	370,375	375,000				(4,625)	(4,625)	24,104	
749564-AC-4	RH DONNELLEY FIN CORP I 12/15/2012	11/26/2002	SALOMON SMITH BARNEY	12/03/2002	BEAR STEARNS SECURITIES CORP	1,000,000	1,000,000	1,065,000	1,000,000				65,000	65,000	906	
770196-AA-1	ROBBINS & MYERS INC CONV 09/01/2003	01/14/2002	JEFFERIES & COMPANY, INC	04/15/2002	JEFFERIES & COMPANY, INC	1,000,000	1,027,500	1,032,500	1,019,982	(7,518)			12,518	12,518	35,660	24,556
778669-AA-9	ROTECH HEALTHCARE INC 04/01/2012	03/26/2002	WARBURG DILLION READ LLC	08/01/2002	WARBURG DILLION READ LLC	1,500,000	1,560,000	1,447,500	1,558,151	(1,849)			(110,651)	(110,651)	51,458	1,979
781904-AF-4	RURAL CELLULAR CORP 01/15/2010	03/25/2002	Various	08/23/2002	Various	975,000	852,656	571,438	855,831	3,175			(284,393)	(284,393)	46,434	12,675
807066-AE-5	SCHOLASTIC CORPORATION 01/15/2007	01/17/2002	SALOMON SMITH BARNEY	01/17/2002	SALOMON SMITH BARNEY	6,000,000	5,974,260	5,998,560	5,974,260				24,300	24,300		
783890-AF-3	SCI SYSTEMS INC 03/15/2007	01/03/2002	WARBURG DILLION READ LLC	07/11/2002	THOMAS WEISEL PARTNERS	1,000,000	838,750	680,000	852,598	13,848			(172,598)	(172,598)	25,083	9,417
812404-BH-3	SEARS ACCEPTANCE CORP. 08/15/2011	02/14/2002	TRANSFER	10/01/2002	LEHMAN BROTHERS INC	5,000,000	5,091,300	5,274,800	5,086,845	(4,455)			187,955	187,955	214,688	4,688
816850-AD-3	SEMTECH CORP. 02/01/2007	01/24/2002	CIBC WORLD MARKETS	09/04/2002	BANK OF AMERICA	350,000	369,250	279,790	363,064	(6,186)			(83,274)	(83,274)	17,413	7,788
817315-AL-8	SEPRACOR INC 02/15/2007	01/04/2002	WARBURG DILLION READ LLC	03/11/2002	Various	1,450,000	1,254,250	903,531	1,259,432	5,182			(355,901)	(355,901)	41,076	29,000
817315-AP-9	SEPRACOR INC 11/15/2006	02/01/2002	FIRST UNION CAPITAL MARKETS	03/11/2002	FIRST UNION CAPITAL MARKETS	1,800,000	1,719,360	1,286,710	1,720,533	1,173			(433,823)	(433,823)	32,040	23,575
827048-AC-3	SILGAN HOLDINGS INC 06/01/2009	04/23/2002	MORGAN STANLEY DEAN WITTER	10/15/2002	DUETSCHE BANK SECURITIES	200,000	206,000	205,000	205,406	(594)			(406)	(406)	15,850	7,400
045709-AD-4	SIMON ACQUISITION 04/15/2012	04/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/23/2002	GRANTCHESTER SECURITIES, INC	150,000	150,000	154,500	150,000				4,500	4,500	122	
829226-AF-6	SINCLAIR BROADCASTING 12/15/2007	04/11/2002	TORONTO DOMINION SECURITIES (USA) INC	12/31/2002	TENDER OFFER	1,000,000	1,030,000	1,043,750	1,024,842	(5,158)			18,908	18,908	91,389	29,410
830566-AA-3	SKECHERS USA INC 04/15/2007	05/23/2002	CIBC WORLD MARKETS	08/08/2002	CIBC WORLD MARKETS	700,000	707,688	640,625	707,392	(296)			(66,767)	(66,767)	8,250	1,875
830566-AB-1	SKECHERS USA INC 04/15/2007	08/08/2002	CIBC WORLD MARKETS	09/24/2002	CIBC WORLD MARKETS	500,000	421,250	379,203	422,615	1,365			(43,412)	(43,412)	10,000	7,750
834182-AL-1	SOLECTRON 11/20/2020	01/10/2002	GOLDMAN, SACHS & CO	08/19/2002	Various	5,000,000	2,218,750	2,188,750	2,247,131	28,381			(58,381)	(58,381)		
852060-AQ-5	SPRINT CAPITAL CORP 03/15/2032	03/08/2002	WARBURG DILLION READ LLC	03/08/2002	Various	15,000,000	14,916,450	14,949,450	14,916,450				33,000	33,000		
852060-AS-1	SPRINT CAPITAL CORP 03/15/2012	04/16/2002	Various	09/09/2002	Various	20,000,000	20,008,200	14,550,000	20,007,676	(524)			(5,457,676)	(5,457,676)	731,649	155,868
85590A-AA-2	STARWOODS HOTELS & RESOR 05/25/2021	01/08/2002	SALOMON SMITH BARNEY	04/12/2002	SALOMON SMITH BARNEY	1,850,000	1,496,188	1,516,500	1,499,412	3,225			17,088	17,088		
858119-AA-8	STEEL DYNAMICS INC 03/15/2009	03/26/2002	MORGAN STANLEY DEAN WITTER	08/21/2002	MORGAN STANLEY DEAN WITTER	1,500,000	1,550,625	1,515,000	1,548,125	(2,500)			(33,125)	(33,125)	59,375	1,979
86183P-AD-4	STONERIDGE INC 05/01/2012	04/25/2002	DUETSCHE BANK SECURITIES	08/01/2002	DUETSCHE BANK SECURITIES	400,000	400,000	408,000	400,000				8,000	8,000	12,139	
868536-AR-4	SUPERVALU INC 05/15/2012	05/13/2002	J. P. MORGAN SECURITIES, INC	05/13/2002	J. P. MORGAN SECURITIES, INC	7,000,000	6,964,650	7,011,200	6,964,650				46,550	46,550		
880770-AD-4	TERADYNE INC 10/15/2006	04/23/2002	GOLDMAN, SACHS & CO	10/14/2002	Various	400,000	625,635	306,282	577,044	(48,590)			(270,762)	(270,762)	7,583	458
881609-AK-7	TESORO ESCROW CORP 04/01/2012	04/03/2002	LEHMAN BROTHERS INC	08/01/2002	Various	2,000,000	2,000,000	1,838,838	2,000,000				(161,163)	(161,163)	30,864	
881609-AL-5	TESORO PETROLEUM CORP 04/01/2012	10/25/2002	MERRILL LYNCH CAPITAL MARKETS	10/25/2002	J. P. MORGAN SECURITIES, INC	750,000	352,500	358,125	352,500				5,625	5,625	5,815	5,815
872540-AL-3	TJX COMPANIES 02/13/2021	10/03/2002	WARBURG DILLION READ LLC	10/23/2002	WARBURG DILLION READ LLC	500,000	383,550	412,700	383,484	(66)			29,216	29,216		
896047-30-5	TRIBUNE 05/15/2029	02/09/2002	VARIOUS	02/21/2002	BANK OF AMERICA	11,000	0	21,634	262	262			21,373	21,373		
896778-AB-3	TRITON PCS INC 05/01/2008	09/03/2002	Various	10/22/2002	Various	375,000	274,588	230,000	281,051	6,463			(51,051)	(51,051)		
902124-AC-0	TYCO INT'L 11/17/2020	01/15/2002	LEHMAN BROTHERS INC	06/12/2002	Various	6,900,000	5,167,375	3,961,500	5,193,166	25,791			(1,231,666)	(1,231,666)		
911684-AA-6	U S CELLULAR CORP CONV 06/15/2015	04/04/2002	JEFFERIES & COMPANY, INC	07/09/2002	JEFFERIES & COMPANY, INC	1,100,000	492,569	346,500	499,005	6,436			(152,505)	(152,505)		
913903-AL-4	UNIV HEALTH SVCS 06/23/2020	05/08/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	500,000	288,050	342,500	286,329	(1,721)			56,171	56,171	1,740	828
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25% 09/01/2026	02/09/2002	VARIOUS	02/21/2002	WARBURG DILLION READ LLC	26,300	0		2,365	3			(2,365)	(2,365)		
92344G-AT-3	VERIZON GLOBAL FDG CORP 09/01/2012	08/21/2002	BEAR STEARNS SECURITIES CORP	08/22/2002	GOLDMAN, SACHS & CO	12,000,000	11,941,200	11,988,840	11,941,211	11			47,629	47,629	2,458	
928298-AD-0	VISHAY INTERTECHNOLOGY 06/04/2021	05/31/2002	JEFFERIES & COMPANY, INC	06/20/2002	WARBURG DILLION READ LLC	1,000,000	605,625	582,610	606,088	463			(23,478)	(23,478)		
928497-AB-2	VITESSE SEMICOND 03/15/2005	02/28/2002	LEHMAN BROTHERS INC	08/13/2002	CIBC WORLD MARKETS	650,000	508,625	448,500	526,350	17,725			(77,850)	(77,850)	23,906	12,278
958202-HU-0	WESTERN FINANCIAL BK-FSB 05/15/2012	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/09/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES	700,000	696,626	651,000	696,684	58			(45,684)	(45,684)	18,902	
969457-88-6	WILLIAMS COS INC 01/01/1	02/14/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	03/04/2002	SALOMON SMITH BARNEY	70,000	1,398,500	1,332,885	1,398,500				(65,615)	(65,615)		
98157D-AJ-5	WORLDCOM INC 05/15/2011	02/14/2002	Various	04/30/2002	Various	15,000,000	14,096,850	7,287,500	14,109,983	13,133			(6,822,483)	(6,822,483)	523,958	296,875
98157D-AK-2	WORLDCOM INC 05/15/2031	01/29/2002	WARBURG DILLION READ LLC	06/26/2002	Various	8,500,000	8,644,160	950,000	8,643,635	(525)			(7,693,635)	(7,693,635)	350,625	148,042
98411F-20-2	XEROX CAPITAL TRUST II 01/01/1	01/09/2002	TRANSFER	02/28/2002	WARBURG DILLION READ LLC	20,000	1,327,800	1,290,188	1,327,800				(37,613)	(37,613)	18,750	
984121-BE-2	XEROX CORPORATION 01/15/2009	03/26/2002	DUETSCHE BANK SECURITIES	10/24/2002	DUETSCHE BANK SECURITIES	500,000	474,375	422,500	475,914	1,539			(53,414)	(53,414)	38,187	10,021
987425-AC-9	YOUNG & RUBICAM 01/15/2005	05/15/2002	SALOMON SMITH BARNEY	07/18/2002	SALOMON SMITH BARNEY	1,000,000	970,000	925,000	971,858	1,858			(46,858)	(46,858)	15,667	10,417
Totals - United States						855,489,349	840,786,117	820,475,331	840,861,499	(9,886)			(20,386,169)	(20,386,169)	14,926,753	3,246,575
CANADA																
453258-AM-7	INCO LTD. 03/29/2021	08/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	11/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	1,000,000	588,810	663,750	591,475	2,665			72,275	72,275		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
87971M-AC-7	TELUS CORP 06/01/2011	09/13/2002	Various	09/23/2002	RBC DOMINION SECURITIES	525,000	428,500	406,875	428,646	146			(21,771)	(21,771)	13,417	12,483
959053-AC-3	WESTERN OIL SANDS INC 05/01/2012	04/16/2002	SALOMON SMITH BARNEY	08/01/2002	SALOMON SMITH BARNEY	1,000,000	1,000,000	981,250	1,000,000				(18,750)	(18,750)	23,962	
Totals - Canada						2,525,000	2,017,310	2,051,875	2,020,121	2,811			31,754	31,754	37,378	12,483
OTHER COUNTRIES																
02342T-AB-5	AMDOCS LIMITED 06/01/2008	01/07/2002	GOLDMAN, SACHS & CO	06/25/2002	WARBURG DILLION READ LLC	350,000	316,750	304,500	318,923	2,173			(14,423)	(14,423)	4,025	758
284129-AC-7	ELAN FINANCE 12/14/2018	01/30/2002	WARBURG DILLION READ LLC	05/13/2002	Various	2,600,000	1,457,789	1,292,250	1,466,727	8,938			(174,477)	(174,477)		
82929R-AC-0	SING TELECOMMUNICATIONS 12/01/2031	06/05/2002	HSBC SECURITIES, INC	08/08/2002	HSBC SECURITIES, INC	5,000,000	4,922,500	5,113,500	4,922,631	131			190,869	190,869	73,750	9,219
88163X-AB-1	TEVA PHARMACEUT FIN NV 08/15/2021	05/03/2002	LEHMAN BROTHERS INC	05/30/2002	LEHMAN BROTHERS INC	1,125,000	1,057,813	1,122,188	1,058,044	231			64,144	64,144	2,555	1,932
902118-AK-4	TYCO INTL GROUP SA 01/15/2029	02/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/24/2002	GOLDMAN, SACHS & CO	3,000,000	2,430,000	2,355,000	2,431,043	1,043			(76,043)	(76,043)	59,583	20,625
98372P-AD-0	XL CAPITAL LTD 09/07/2021	03/27/2002	Various	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	1,500,000	910,907	877,500	918,651	7,744			(41,151)	(41,151)		
Totals - Other Countries						13,575,000	11,095,758	11,064,938	11,116,018	20,260			(51,080)	(51,080)	139,913	32,534
4599996 - Bonds - Industrial and Miscellaneous - United States						855,489,349	840,786,117	820,475,331	840,861,499	(9,886)			(20,386,169)	(20,386,169)	14,926,753	3,246,575
4599997 - Bonds - Industrial and Miscellaneous - Canada						2,525,000	2,017,310	2,051,875	2,020,121	2,811			31,754	31,754	37,378	12,483
4599998 - Bonds - Industrial and Miscellaneous - Other Countries						13,575,000	11,095,758	11,064,938	11,116,018	20,260			(51,080)	(51,080)	139,913	32,534
4599999 - Bonds - Industrial and Miscellaneous						871,589,349	853,899,185	833,592,143	853,997,638	13,184			(20,405,495)	(20,405,495)	15,104,045	3,291,593
6099998 - Total - Bonds						5,038,062,242	4,817,044,329	4,822,237,527	4,814,485,938	(2,643,662)		1,105,564	6,646,024	7,751,587	68,945,149	18,437,070
PREFERRED STOCKS PUBLIC UTILITIES UNITED STATES																
264399-58-5	DUKE ENERGY	04/03/2002	Various	09/27/2002	Various	81,000.000	901,478	519,372	895,624	(5,853)			(376,252)	(376,252)	36,094	
Totals - United States						XXX	901,478	519,372	895,624	(5,853)			(376,252)	(376,252)	36,094	
6199999 - Preferred Stocks - Public Utilities						XXX	901,478	519,372	895,624	(5,853)			(376,252)	(376,252)	36,094	
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
14170K-30-8	CAREMARK RX CAPITAL TRUST	02/09/2002	VARIOUS	02/14/2002	WARBURG DILLION READ LLC	9,000.000	0	170,456		(348)			170,456	170,456		
872375-20-9	TECO ENERGY	01/10/2002	Various	08/19/2002	GOLDMAN, SACHS & CO	100,000.000	2,450,000	2,313,082	2,450,000				(136,918)	(136,918)	34,438	
873168-50-4	TEXAS UTILITIES	10/03/2002	Various	11/13/2002	KBC FINANCIAL PRODUCTS USA INC	32,500.000	1,524,622	826,245	1,524,622				(698,376)	(698,376)	35,547	
907824-40-3	UNION PACIFIC 6.25%	02/09/2002	VARIOUS	02/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000.000	0		194,576	(149)			(194,576)	(194,576)		
Totals - United States						XXX	3,974,622	3,309,783	4,169,198	(497)			(859,415)	(859,415)	69,984	
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies						XXX	3,974,622	3,309,783	4,169,198	(497)			(859,415)	(859,415)	69,984	
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
006848-40-2	ADELPHIA COMMUNICATIONS CORP	01/28/2002	Various	04/02/2002	Various	10,000.000	1,009,700	696,174	1,009,700				(313,526)	(313,526)		
03840P-20-1	AQUILA INC	03/28/2002	WACHOVIA SECURITIES	04/30/2002	SALOMON SMITH BARNEY	27,500.000	726,290	525,015	726,290				(201,275)	(201,275)		
25746U-20-8	DOMINION RESOURCES	02/09/2002	VARIOUS	02/28/2002	LEHMAN BROTHERS INC	11,000.000	0	50,052		(354)			50,052	50,052		
233331-20-6	DTE ENERGY COMPANY	06/19/2002	SALOMON SMITH BARNEY	08/19/2002	WARBURG DILLION READ LLC	40,000.000	1,000,000	1,009,470	1,000,000				9,470	9,470	9,297	
285661-20-3	ELECTRONIC DATA SYSTEMS	08/02/2002	Various	09/26/2002	SALOMON SMITH BARNEY	18,500.000	876,475	298,026	876,475				(578,449)	(578,449)	22,838	
29477Q-20-4	EQUITY SECURITIES TRUST	05/07/2002	SALOMON SMITH BARNEY	06/10/2002	BANK OF AMERICA	25,000.000	576,750	418,987	576,750				(157,763)	(157,763)		
29477R-10-3	EQUITY SECURITIES TRUST ONE	05/24/2002	Various	11/08/2002	Various	50,000.000	1,763,350	1,271,254	1,763,350				(492,096)	(492,096)	55,846	
268939-40-2	EVI INC 5.0% CONVERTIBLE	02/09/2002	VARIOUS	02/20/2002	WARBURG DILLION READ LLC	15,500.000	0	37,359	49				37,310	37,310		
345395-20-6	FORD MOTOR CO CAP TR II	02/09/2002	Various	09/06/2002	Various	110,000.000	3,050,000	3,012,744	3,042,469	(7,531)			(29,725)	(29,725)	14,896	
416515-20-3	HARTFORD FINL SV	09/09/2002	BANK OF AMERICA	09/11/2002	WARBURG DILLION READ LLC	10,000.000	500,000	512,485	500,000				12,485	12,485		
441815-67-7	HOUSEHOLD INTERNATIONAL	10/25/2002	GOLDMAN, SACHS & CO	10/28/2002	Various	48,000.000	1,200,000	1,272,994	1,200,000				72,994	72,994		
460137-30-0	INTERNATIONAL PAPER	02/09/2002	VARIOUS	03/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	22,250.000	0		6,958	71			(6,958)	(6,958)	14,602	
492386-30-5	KERR MCGEE CORP	02/09/2002	VARIOUS	02/21/2002	JEFFERIES & COMPANY, INC	12,000.000	0	11,355		(959)			11,355	11,355		
549463-20-6	LUCENT TECHNOLOGIES	02/09/2002	VARIOUS	02/27/2002	SALOMON SMITH BARNEY	850.000	0		175,627	(140)			(175,627)	(175,627)		
58440J-50-0	MEDIONE GROUP	04/03/2002	BANK OF AMERICA	04/09/2002	BANK OF AMERICA	20,000.000	413,500	378,989	413,500				(34,511)	(34,511)		
71902E-11-7	PHOENIX COMPANIES INC	11/07/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	11/08/2002	KBC FINANCIAL PRODUCTS USA INC	25,000.000	952,500	976,221	952,500				23,721	23,721		
744573-30-4	PUBLIC SVC ENTERPRISE GP	09/05/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10/18/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	20,000.000	1,000,000	775,443	1,000,000				(224,557)	(224,557)		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
74912L-10-5	QWEST TRENDS TRUST	01/04/2002	Various	02/12/2002	WACHOVIA SECURITIES	30,000.000	909,900	616,191	909,900				(293,709)	(293,709)		
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	07/12/2002	WARBURG DILLION READ LLC	08/19/2002	PRUDENTIAL SECURITIES, INCORPORATED	12,500.000	486,413	240,655	486,413				(245,757)	(245,757)		
852061-60-5	SPRINT CAPITOL CORP	11/11/2002	WARBURG DILLION READ LLC	12/31/2002	Various	30,900.000	359,132	228,725	359,132				(130,406)	(130,406)	8,906	
892335-20-9	TOYS R US INC	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/11/2002	Various	30,000.000	1,500,000	1,210,883	1,500,000				(289,117)	(289,117)	13,540	
873119-20-0	TXI CAPITAL TRUST I	02/09/2002	VARIOUS	02/15/2002	WARBURG DILLION READ LLC	8,500.000	153		23,207	37			(23,207)	(23,207)		
91136H-30-6	UNITED RENTALS	04/22/2002	Various	10/11/2002	Various	25,000.000	210,800	132,012	211,111	311			(79,099)	(79,099)	4,063	
93933U-30-8	WASHINGTON MUTUAL	02/09/2002	VARIOUS	02/26/2002	LEHMAN BROTHERS INC.	36,000.000			57,957	1			(57,957)	(57,957)		
98157D-87-4	WORLDCOM INC PFD	01/15/2002	Various	02/13/2002	Various	37,000.000	809,375	460,948	809,375				(348,427)	(348,427)		
Totals - United States						XXX	17,344,337	14,135,982	17,600,762	(8,516)			(3,464,781)	(3,464,781)	143,987	
OTHER COUNTRIES																
G7127P-11-8	PLATINUM UNDERWRITERS	10/28/2002	GOLDMAN, SACHS & CO	10/29/2002	KBC FINANCIAL PRODUCTS USA INC.	25,000.000	625,000	668,980	625,000				43,980	43,980		
6399999 - Preferred Stocks - Industrial and Miscellaneous						XXX	17,969,337	14,804,961	18,225,762	(8,516)			(3,420,801)	(3,420,801)	143,987	
6599998 - Total - Preferred Stocks						XXX	22,845,436	18,634,116	23,290,585	(14,866)			(4,656,468)	(4,656,468)	250,065	
COMMON STOCKS PUBLIC UTILITIES UNITED STATES																
017361-10-6	ALLEGHENY ENERGY INC	06/18/2002	Various	06/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	48,600.000	1,695,895	1,459,737	1,695,895				(236,158)	(236,158)	39,990	
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.	06/18/2002	SALOMON SMITH BARNEY	07/18/2002	Various	75,300.000	3,161,212	2,484,934	3,161,212				(676,278)	(676,278)		
03840P-10-2	AQUILA INC	04/15/2002	Various	06/10/2002	BERNSTEIN (SANFORD C.) & CO., INC.	126,700.000	3,122,950	2,102,152	3,122,950				(1,020,798)	(1,020,798)	3,180	
131347-10-6	CALPINE CORP	06/18/2002	Various	07/23/2002	Various	331,600.000	2,667,328	2,525,740	2,667,328				(141,588)	(141,588)		
15189T-10-7	CENTERPOINT ENERGY	08/12/2002	Various	10/15/2002	Various	6,400.000	71,428	53,797	71,428				(17,631)	(17,631)	1,024	
23329J-10-4	D Q E, INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,200.000	27,861	32,630	27,861				4,768	4,768	550	
25746U-10-9	DOMINION RESOURCES, INC	08/22/2002	Various	10/09/2002	Various	35,000.000	2,162,125	1,597,566	2,162,125				(564,559)	(564,559)	22,575	
264399-10-6	DUKE ENERGY CORP	08/22/2002	Various	09/12/2002	MORGAN STANLEY DEAN WITTER	64,500.000	1,969,009	1,508,405	1,969,009				(460,603)	(460,603)	18,728	
26816Q-10-1	DYNEGY INC	03/05/2002	SG COWEN SECURITIES CORP	06/10/2002	BERNSTEIN (SANFORD C.) & CO., INC.	41,900.000	1,227,691	350,307	1,227,691				(877,384)	(877,384)	3,143	
281020-10-7	EDISON INTL	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/15/2002	CANTOR, FITZGERALD & CO	1,700.000	20,063	15,078	20,063				(4,985)	(4,985)		
28336L-10-9	EL PASO CORPORATION	09/25/2002	Various	10/16/2002	Various	361,700.000	6,972,067	5,504,841	6,972,067				(1,467,226)	(1,467,226)	64,554	
29364G-10-3	ENTERGY CORP	08/22/2002	Various	10/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	80,000.000	3,356,405	3,140,406	3,356,405				(215,999)	(215,999)	20,493	
337932-10-7	FIRSTENERGY CORP	06/18/2002	Various	07/29/2002	WEEDEN & COMPANY	61,700.000	2,108,870	1,697,538	2,108,870				(411,332)	(411,332)		
69331C-10-8	P G & E CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/15/2002	CANTOR, FITZGERALD & CO	24,000.000	277,961	214,642	277,961				(63,318)	(63,318)		
69351T-10-6	PPL CORPORATION	08/22/2002	Various	10/04/2002	MORGAN STANLEY DEAN WITTER	33,200.000	1,095,892	1,057,531	1,095,892				(38,361)	(38,361)	11,952	
842587-10-7	SOUTHERN CO	10/28/2002	Various	11/12/2002	Various	54,900.000	1,598,219	1,500,747	1,598,219				(97,472)	(97,472)	18,803	
873168-10-8	TXU CORPORATION (HLDG)	10/21/2002	Various	11/08/2002	FRANKEL, STUART, & CO., INC.	114,300.000	3,600,641	2,965,771	3,600,641				(634,870)	(634,870)	37,920	
969457-10-0	WILLIAMS COS., INC	02/13/2002	Various	06/10/2002	Various	239,500.000	4,065,836	3,594,654	4,065,836				(471,182)	(471,182)	27,360	
98389B-10-0	XCEL ENERGY INC	06/18/2002	Various	07/23/2002	BERNSTEIN (SANFORD C.) & CO., INC.	111,200.000	2,810,566	1,372,267	2,810,566				(1,438,299)	(1,438,299)	41,700	
Totals - United States						XXX	42,012,018	33,178,742	42,012,018				(8,833,276)	(8,833,276)	311,971	
OTHER COUNTRIES																
D85916-10-0	E.ON AG	01/17/2002	BERENBERG BANK	02/12/2002	BERENBERG BANK	850.000	43,299	42,164	43,299			(346)	(788)	(1,135)		
X67925-11-9	ELECT DE PORTUGAL	01/17/2002	SALOMON SMITH BARNEY	04/03/2002	Santander Central Hispano Investment Sec	2,360.000	5,144	4,978	5,144			(16)	(150)	(166)		
500631-10-6	KOREA ELEC POWER CO- ADR	06/28/2002	Various	10/15/2002	GOLDMAN, SACHS & CO	42,900.000	463,096	363,721	463,096				(99,375)	(99,375)		
G79314-12-9	SCOTTISH POWER	01/17/2002	SALOMON SMITH BARNEY	02/12/2002	BRIDGE TRADING CO	6,800.000	41,827	41,616	41,827			(311)	100	(211)	732	
6699999 - Common Stocks - Public Utilities						XXX	42,565,384	33,631,221	42,565,384			(674)	(8,933,489)	(8,934,163)	312,704	
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
001055-10-2	AFLAC CORP	06/18/2002	Various	07/24/2002	Various	404,100.000	12,116,475	11,330,052	12,116,475				(786,423)	(786,423)	23,544	
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC	01/18/2002	Various	10/23/2002	Various	41,000.000	3,264,293	2,763,585	3,264,293				(500,708)	(500,708)	2,017	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
03073E-10-5	AMERISOURCEBERGEN CORP	08/19/2002	Various	08/21/2002	Various	59,300.000	3,877,060	3,918,859	3,877,060				41,798	41,798	780	
037389-10-3	AON CORP	11/04/2002	MORGAN STANLEY DEAN WITTER	11/05/2002	M. RAMSEY KING SECURITIES, INC	14,300.000	245,674	252,673	245,674				6,999	6,999		
046265-10-4	ASTORIA FINANCIAL CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/12/2002	MERRILL LYNCH, INC	1,700.000	45,105	46,409	45,105				1,304	1,304	340	
060505-10-4	BANK OF AMERICA CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	07/18/2002	PRUDENTIAL SECURITIES, INCORPORATED	10,900.000	804,925	696,336	804,925				(108,588)	(108,588)		
064057-10-2	BANK OF NEW YORK CO., INC	10/03/2002	Various	10/08/2002	Various	437,300.000	14,326,039	10,776,215	14,326,039				(3,549,823)	(3,549,823)	46,037	
06423A-10-3	BANK ONE CORPORATION	07/30/2002	Various	08/08/2002	MORGAN STANLEY DEAN WITTER	130,700.000	4,621,485	5,109,811	4,621,485				488,326	488,326		
170388-10-2	CHOICEPOINT INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	100.000	3,854	4,482	3,854				628	628		
172967-10-1	CITIGROUP INC	10/24/2002	Various	10/30/2002	Various	375,200.000	14,623,075	13,369,438	14,706,641	(178,482)			(1,337,202)	(1,337,202)	47,934	
200340-10-7	COMERICA, INC	10/04/2002	PRUDENTIAL SECURITIES, INCORPORATED	10/09/2002	J. P. MORGAN SECURITIES, INC	105,200.000	3,899,758	3,817,645	3,899,758				(82,113)	(82,113)		
200519-10-6	COMMERCE BANCORP INC	01/04/2002	Various	06/17/2002	MORGAN STANLEY DEAN WITTER	4,740.000	190,975	204,133	190,975				13,159	13,159	336	
208464-10-7	CONSECO, INC	06/17/2002	GOLDMAN SACHS INTERNATIONAL	07/30/2002	CANTOR, FITZGERALD & CO	254,100.000	561,510	215,800	561,510				(345,710)	(345,710)		
316773-10-0	FIFTH THIRD BANCORP	09/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/15/2002	JEFFERIES & COMPANY, INC	104,900.000	6,987,924	6,825,886	6,987,924				(162,038)	(162,038)	18,122	
339030-10-8	FLEET BOSTON FINANCIAL CORPORATION	10/28/2002	Various	11/12/2002	Various	243,000.000	5,594,469	5,374,049	5,594,469				(220,420)	(220,420)		
38141G-10-4	GOLDMAN SACHS	08/12/2002	Various	10/01/2002	Various	133,400.000	10,749,161	9,808,550	10,749,161				(940,611)	(940,611)	1,560	
395384-10-0	GREENPOINT FINANCIAL CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/12/2002	MERRILL LYNCH, INC	800.000	34,776	34,999	34,776				223	223	200	
46625H-10-0	JP MORGAN CHASE & COMPANY	12/05/2002	Various	12/17/2002	Various	1,002,500.000	26,276,984	21,345,510	26,276,984				(4,931,474)	(4,931,474)	210,256	
55262L-10-0	MBNA CORP	07/17/2002	FRANKEL, STUART, & CO., INC	07/25/2002	Various	141,300.000	2,623,489	2,233,361	2,623,489				(390,127)	(390,127)		
601148-10-9	MILLS CORP	05/02/2002	Various	10/01/2002	Various	42,400.000	1,174,650	1,263,828	1,174,650				89,178	89,178	3,767	
648053-10-6	NEW PLAN EXCEL REALTY TRUST	07/12/2002	Various	12/02/2002	Various	151,500.000	2,882,315	2,865,221	2,882,315				(17,094)	(17,094)	113,933	
693475-10-5	PNC FINANCIAL SERVICES GROUP	07/18/2002	MORGAN STANLEY DEAN WITTER	07/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	31,000.000	1,231,010	1,162,149	1,231,010				(68,861)	(68,861)		
778162-10-7	ROSLYN BANCORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/12/2002	MERRILL LYNCH, INC	300.000	4,959	5,421	4,959				462	462	42	
69344M-10-1	THE PMI GROUP INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	300.000	9,279	10,199	9,279				920	920		
902973-30-4	U.S. BANCORP	08/22/2002	Various	10/01/2002	Various	280,400.000	6,072,163	5,230,952	6,072,163				(841,211)	(841,211)	38,864	
929903-10-2	WACHOVIA CORP	12/05/2002	Various	12/18/2002	Various	226,700.000	8,096,063	8,144,959	8,096,063				48,896	48,896	62,946	
939322-10-3	WASHINGTON MUTUAL	09/05/2002	Various	09/13/2002	Various	135,200.000	5,078,709	4,708,861	5,078,709				(369,849)	(369,849)	3,225	
947890-10-9	WEBSTER FINANCIAL CORP	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/12/2002	MERRILL LYNCH, INC	1,800.000	57,852	61,180	57,852				3,328	3,328		
949746-10-1	WELLS FARGO & CO	08/22/2002	Various	10/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	43,600.000	2,261,239	2,195,024	2,261,239				(66,215)	(66,215)		
Totals - United States						XXX	137,715,270	123,775,586	137,798,835	(178,482)			(14,023,249)	(14,023,249)	573,903	
OTHER COUNTRIES																
D03080-11-2	ALLIANZ	06/12/2002	BERENBERG BANK	08/21/2002	BERENBERG BANK	1,300.000	276,444	170,762	276,444			11,008	(116,691)	(105,682)	1,732	
G4917N-10-6	AMVESCAP PLC	06/12/2002	Various	08/20/2002	Various	43,900.000	431,156	346,190	431,156			10,497	(95,463)	(84,966)		
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.	01/17/2002	SALOMON SMITH BARNEY	04/03/2002	Santander Central Hispano Investment Sec	1,830.000	7,053	6,364	7,053			(23)	(667)	(689)		
G08036-12-4	BARCLAYS	06/12/2002	Various	12/03/2002	Various	87,500.000	828,389	665,124	828,389			44,011	(207,277)	(163,265)	9,321	
D08064-10-3	BAYERISCHE HYPO AND VEREINSBANK	06/12/2002	BERENBERG BANK	11/25/2002	Various	4,570.000	147,838	79,818	147,838			5,380	(73,400)	(68,020)		
F07875-19-2	BNP PARIBAS S.A.	01/17/2002	JPP EUROSECURITIES	02/12/2002	JPP EUROSECURITIES	850.000	79,453	77,826	79,453			(635)	(991)	(1,627)		
D15642-10-7	COMMERZBANK AG	06/12/2002	BERENBERG BANK	11/25/2002	BERENBERG BANK	11,360.000	186,860	90,699	186,860			8,072	(104,232)	(96,161)		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	06/13/2002	J.B. WERE	08/19/2002	SALOMON SMITH BARNEY	13,050.000	257,232	224,392	257,232			(12,786)	(20,054)	(32,840)		
V27915-10-3	DBS GROUP HOLDINGS LTD	06/13/2002	DEUTSCHE BANK CAPITAL CORP	11/14/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	34,000.000	263,770	217,520	263,770			3,105	(49,355)	(46,250)	2,718	
T3643A-14-5	ENI SPA	01/17/2002	UNICREDITO ITALIANO	02/12/2002	UNICREDITO ITALIANO	2,890.000	36,116	37,949	36,116			(289)	2,121	1,833		
G4634U-16-9	HSBC PLC	06/12/2002	Various	12/03/2002	MORGAN STANLEY DEAN WITTER	62,400.000	746,156	729,991	746,156			49,072	(65,237)	(16,165)	24,993	
D55535-10-4	MUNCHENER RUCK	01/17/2002	BERENBERG BANK	02/12/2002	BERENBERG BANK	210.000	51,640	49,943	51,640			(413)	(1,284)	(1,697)		
W25381-14-1	SKAND ENSKILDA A	01/17/2002	ALFRED BERG INC	02/12/2002	ALFRED BERG INC	4,800.000	43,425	41,898	43,425			(423)	(1,103)	(1,526)		
F43638-14-1	SOCIETE GENERALE	06/12/2002	JPP EUROSECURITIES	12/03/2002	SOCIETE GENERALE	13,670.000	891,469	753,277	891,469			53,187	(191,379)	(138,192)	4,637	
J77970-10-1	SUMITOMO TRUST & BANK	06/13/2002	Various	11/21/2002	DEUTSCHE BANK CAPITAL CORP	353,000.000	1,614,365	1,327,245	1,614,365			81,462	(368,583)	(287,120)		
W90937-11-6	SVENSKA HANDELSBANKEN A FREE	01/17/2002	ALFRED BERG INC	02/12/2002	ALFRED BERG INC	5,300.000	75,854	75,315	75,854			(739)	200	(539)		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
F92124-10-0	TOTAL FINA ELF-B	01/17/2002	JPP EUROSECURITIES	02/12/2002	JPP EUROSECURITIES	600.000	82,824	85,469	82,824			(662)	3,307	2,645		
6799999 - Common Stocks - Banks, Trust and Insurance Companies						XXX	143,735,314	128,755,367	143,818,879	(178,482)		249,824	(15,313,336)	(15,063,512)	617,302	
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
65440K-10-6	99 CENTS ONLY STORES	02/13/2002	CANTOR, FITZGERALD & CO	06/17/2002	Various	933.330	25,571	26,533	25,571				962	962		
001765-10-6	A M R CORP	06/18/2002	Various	07/24/2002	Various	137,700.000	3,349,111	3,206,582	3,349,111				(142,529)	(142,529)		
002824-10-0	ABBOTT LABORATORIES	11/26/2002	Various	12/05/2002	Various	42,700.000	1,874,119	1,810,864	1,874,119				(63,255)	(63,255)		
004930-20-2	ACTIVISION	06/10/2002	CANTOR, FITZGERALD & CO	06/17/2002	MORGAN STANLEY DEAN WITTER	4,500.000	139,281	130,457	139,281				(8,824)	(8,824)		
00724F-10-1	ADOBE SYSTEMS INC	06/18/2002	Various	06/20/2002	Various	249,600.000	8,997,779	9,065,576	8,997,779				67,797	67,797	1,819	
00724X-10-2	ADOLOR CORPORATION	11/13/2002	DISTRIBUTION	12/03/2002	CANTOR, FITZGERALD & CO	22,292.000	322,342	313,191	322,342				(9,151)	(9,151)		
00751Y-10-6	ADVANCED AUTO PARTS INC	10/28/2002	Various	11/26/2002	Various	134,000.000	6,303,147	7,046,865	6,303,147				743,718	743,718		
00763M-10-8	ADVANCED MEDICAL OPTICS	02/29/2000	DISTRIBUTION	08/12/2002	Various	1,755.540	11,798	17,146	11,798				5,348	5,348		
007903-10-7	ADVANCED MICRO DEVICES, INC	12/05/2002	CIBC WORLD MARKETS	12/31/2002	CIBC WORLD MARKETS	50,000.000	409,100	314,690	409,100				(94,410)	(94,410)		
008190-10-0	AFFILIATED COMPUTER SERV	03/15/2002	CANTOR, FITZGERALD & CO	08/19/2002	BANC OF AMERICA SECURITIES	4,000.000	212,280	196,581	212,280				(15,699)	(15,699)		
001084-10-2	AGCO CORP	06/18/2002	Various	06/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	41,900.000	874,702	854,365	874,702				(20,337)	(20,337)		
00845V-10-0	AGERE SYSTEMS INC CLASS A	03/21/2002	DISTRIBUTION	09/06/2002	Various	9,381.790	56,015	21,550	56,015				(34,466)	(34,466)		
00845V-20-9	AGERE SYSTEMS INC CLASS B	06/18/2002	Various	10/18/2002	Various	238,161.100	1,128,304	449,193	1,128,304				(679,112)	(679,112)		
00971T-10-1	AKAMAI TECHNOLOGIES INC	04/23/2002	DISTRIBUTION	06/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	245,485.000	913,204	376,093	913,204				(537,111)	(537,111)		
013068-10-1	ALBERTO CULVER CO	08/22/2002	Various	10/01/2002	WEEDEN & COMPANY	96,200.000	4,549,303	4,842,829	4,549,303				293,526	293,526	7,452	
018804-10-4	ALLIANT TECHSYSTEMS, INC	06/25/2002	Various	07/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	51,800.000	3,395,903	2,912,597	3,395,903				(483,306)	(483,306)		
021441-10-0	ALTERA CORP	12/04/2002	Various	12/05/2002	GOLDMAN, SACHS & CO	93,300.000	1,156,667	1,224,148	1,156,667				67,481	67,481		
023551-10-4	AMERADA HESS CORP	08/22/2002	Various	09/16/2002	Various	75,900.000	5,833,882	5,356,164	5,833,882				(477,717)	(477,717)	21,900	
023608-20-1	AMEREN CORP	02/26/2002	GOLDMAN, SACHS & CO	08/05/2002	GOLDMAN, SACHS & CO	40,000.000	1,000,000	1,080,197	1,000,000				80,197	80,197	13,219	
02364L-10-9	AMERICA SERVICE GROUP, INC	11/29/2002	DISTRIBUTION	12/03/2002	Various	8,449.000	107,245	103,698	107,245				(3,547)	(3,547)		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC	07/30/2002	Various	08/05/2002	CANTOR, FITZGERALD & CO	79,500.000	1,852,728	1,165,371	1,852,728				(687,357)	(687,357)		
025816-10-9	AMERICAN EXPRESS CO	10/28/2002	Various	11/05/2002	Various	314,700.000	10,250,237	12,043,271	10,250,237				1,793,034	1,793,034	14,872	
029712-10-6	AMERICAN STANDARD COMPANIES	01/30/2002	INVESTMENT TECHNOLOGY GROUP, INC	02/06/2002	SALOMON SMITH BARNEY	73,100.000	4,750,557	4,383,441	4,750,557				(367,116)	(367,116)		
03060R-10-1	AMERICREDIT CORP	09/18/2002	FRANKEL, STUART, & CO., INC	09/20/2002	Various	221,100.000	1,859,221	1,873,968	1,859,221				14,748	14,748		
03073T-10-2	AMERIGROUP CORPORATE	11/29/2002	DISTRIBUTION	12/03/2002	CANTOR, FITZGERALD & CO	73,075.000	2,276,155	2,031,020	2,276,155				(245,135)	(245,135)		
031162-10-0	AMGEN, INC	10/17/2002	Various	11/12/2002	WARBURG DILLION READ LLC	13,900.000	707,086	626,986	707,086				(80,100)	(80,100)		
032511-10-7	ANADARKO PETROLEUM CORP	10/17/2002	Various	10/28/2002	INVESTMENT TECHNOLOGY GROUP, INC	38,900.000	1,740,416	1,669,172	1,740,416				(71,244)	(71,244)		
032654-10-5	ANALOG DEVICES, INC	07/30/2002	Various	08/07/2002	WARBURG DILLION READ LLC	206,500.000	7,068,497	4,413,141	7,068,497				(2,655,356)	(2,655,356)		
00184A-10-5	AOL TIME WARNER INC	07/30/2002	Various	08/07/2002	BERNSTEIN (SANFORD C.) & CO., INC	213,300.000	5,260,490	2,167,724	5,260,490				(3,092,766)	(3,092,766)		
037833-10-0	APPLE COMPUTER, INC	10/15/2002	MORGAN STANLEY DEAN WITTER	10/16/2002	SALOMON SMITH BARNEY	16,700.000	250,724	241,675	250,724				(9,049)	(9,049)		
038222-10-5	APPLIED MATERIALS, INC	10/24/2002	Various	10/28/2002	Various	604,200.000	9,169,866	9,366,448	9,169,866				196,582	196,582		
039583-10-9	ARCHSTONE SMITH TRUST	01/22/2002	GREEN STREET ADVISORS INCORPORATED	02/26/2002	LEHMAN BROTHERS INC	50,000.000	1,265,000	1,291,981	1,265,000				26,981	26,981	21,250	
04269X-10-5	ARRAY BIOPHARMA INC	11/26/2002	DISTRIBUTION	12/03/2002	CANTOR, FITZGERALD & CO	11,636.000	98,208	91,560	98,208				(6,648)	(6,648)		
044204-10-5	ASHLAND, INC	07/25/2002	Various	08/12/2002	FRANKEL, STUART, & CO., INC	164,200.000	6,164,971	5,119,615	6,164,971				(1,045,356)	(1,045,356)		
001957-50-5	AT & T	03/27/2002	CONVERSION	04/03/2002	Various	29,277.500	499,625	444,207	499,625				(55,419)	(55,419)		
049164-10-6	ATLAS AIR WORLDWIDE HOLDINGS	11/08/2002	Various	12/06/2002	CANTOR, FITZGERALD & CO	15,500.000	27,944	21,275	27,944				(6,669)	(6,669)		
049513-10-4	ATMEL CORP	08/22/2002	MORGAN STANLEY DEAN WITTER	09/20/2002	WEEDEN & COMPANY	3,600.000	11,287	5,041	11,287				(6,246)	(6,246)		
054303-10-2	AVON PRODUCTS, INC	12/05/2002	Various	12/10/2002	Various	441,000.000	21,039,323	22,436,679	21,039,323				1,397,356	1,397,356	74,360	
071813-10-9	BAXTER INTERNATIONAL, INC	07/18/2002	Various	12/12/2002	Various	54,400.000	2,082,404	1,695,248	2,082,404				(387,155)	(387,155)		
073325-10-2	BEA SYSTEMS INC	12/05/2002	Various	12/20/2002	Various	685,200.000	6,724,484	4,569,372	6,724,484				(2,155,113)	(2,155,113)		
075811-10-9	BECKMAN COULTER INC	01/28/2002	Various	04/18/2002	Various	71,800.000	3,305,011	3,510,362	3,305,011				205,351	205,351	4,590	
079860-10-2	BELLSOUTH CORP	05/23/2002	GOLDMAN, SACHS & CO	06/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	140,000.000	4,604,894	4,112,712	4,604,894				(492,182)	(492,182)		
080555-10-5	BELO CORPORATION	07/30/2002	Various	08/16/2002	Various	193,700.000	4,592,045	3,975,191	4,592,045				(616,854)	(616,854)	9,203	
086516-10-1	BEST BUY, INC	06/28/2002	Various	12/12/2002	Various	6,700.000	252,756	207,892	252,756				(44,864)	(44,864)		
055482-10-3	BJ SERVICES CO	08/22/2002	Various	09/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	73,400.000	2,370,739	2,091,179	2,370,739				(279,560)	(279,560)		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
091797-10-0	BLACK & DECKER CORP	03/05/2002	WEEDEN & COMPANY	03/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	36,400.000	1,763,354	1,701,267	1,763,354				(62,088)	(62,088)		
093671-10-5	BLOCK (H. & R.), INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/18/2002	MORGAN STANLEY DEAN WITTER	1,900.000	96,639	84,509	96,639				(12,129)	(12,129)		
097023-10-5	BOEING CO	01/04/2002	TRANSFER	02/07/2002	MORGAN STANLEY DEAN WITTER	35,000.000	1,406,353	1,439,623	1,406,353				33,270	33,270	5,950	
097383-10-3	BOISE CASCADE CORP	01/04/2002	TRANSFER	02/07/2002	MORGAN STANLEY DEAN WITTER	33,100.000	1,172,392	1,131,864	1,172,392				(40,528)	(40,528)		
099724-10-6	BORG WARNER INC	08/22/2002	Various	10/30/2002	Various	73,100.000	4,520,856	3,298,536	4,520,856				(1,222,320)	(1,222,320)	14,130	
102183-10-0	BOWATER, INC	03/01/2002	BANC OF AMERICA SECURITIES	06/10/2002	LEHMAN BROTHERS INC	67,400.000	3,529,233	3,407,949	3,529,233				(121,284)	(121,284)	26,960	
109641-10-0	BRINKER INTERNATIONAL, INC	02/01/2002	Various	05/24/2002	Various	121,800.000	4,043,346	4,093,728	4,043,346				50,382	50,382		
110122-10-8	BRISTOL-MYERS SQUIBB CO	06/18/2002	GOLDMAN SACHS INTERNATIONAL	11/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,300.000	167,769	155,705	167,769				(12,064)	(12,064)	3,528	
111320-10-7	BROADCOM CORP CL A	06/18/2002	Various	06/20/2002	Various	75,800.000	3,611,661	3,168,442	3,611,661				(443,219)	(443,219)		
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC	09/16/2002	Various	10/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	388,700.000	7,691,599	2,822,695	7,691,599				(4,868,905)	(4,868,905)		
126408-10-3	C S X CORP	08/22/2002	Various	09/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	134,100.000	4,493,844	3,878,394	4,493,844				(615,450)	(615,450)	13,150	
14040H-20-4	CAPITAL ONE FINANCIAL	07/17/2002	Various	07/30/2002	Various	55,000.000	2,315,445	2,193,014	2,315,445				(122,431)	(122,431)		
14040H-10-5	CAPITAL ONE FINANCIAL CORP	10/11/2002	Various	10/15/2002	Various	517,400.000	25,488,354	20,035,236	25,488,354				(5,453,118)	(5,453,118)	12,083	
143130-10-2	CARMAX INC	02/29/2000	Various	11/08/2002	Various	3,860.710	126,851	62,461	126,851				(64,389)	(64,389)		
149123-10-1	CATERPILLAR, INC	08/22/2002	Various	09/06/2002	FRANKEL, STUART, & CO., INC	157,000.000	8,325,885	6,649,896	8,325,885				(1,675,990)	(1,675,990)	71,645	
124830-10-0	CBL AND ASSOCIATES	05/21/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	06/27/2002	WEEDEN & COMPANY	8,200.000	290,362	327,498	290,362				37,136	37,136	4,551	
151010-10-8	CELESTICA	09/17/2002	Various	10/02/2002	Various	315,600.000	8,558,035	5,044,295	8,558,035				(3,513,740)	(3,513,740)		
151313-10-3	CENDANT CORPORATION	08/19/2002	Various	10/04/2002	Various	519,200.000	7,911,814	7,221,570	7,911,814				(690,244)	(690,244)		
156700-10-6	CENTURYTEL INC	08/22/2002	Various	10/01/2002	BERNSTEIN (SANFORD C.) & CO., INC	150,000.000	4,300,240	3,411,000	4,300,240				(889,241)	(889,241)	13,960	
156708-10-9	CEPHALON INC	04/05/2002	Various	06/10/2002	MORGAN STANLEY DEAN WITTER	10,200.000	616,474	601,773	616,474				(14,701)	(14,701)		
156782-10-4	CERNER CORP	06/18/2002	Various	07/11/2002	BANC OF AMERICA SECURITIES	44,900.000	2,379,713	1,697,191	2,379,713				(682,522)	(682,522)		
156880-10-6	CERTEGY INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	77,410	83,118	77,410				5,708	5,708		
161726-10-4	CHATEAU COMMUNITIES	07/25/2002	Various	10/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	95,700.000	2,747,182	2,199,402	2,747,182				(547,780)	(547,780)	4,889	
166764-10-0	CHEVRONTEXACO CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	09/03/2002	WACHOVIA SECURITIES	5,800.000	512,232	421,811	512,232				(90,421)	(90,421)	4,060	
169657-10-3	CHIPPAC INC	05/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	06/27/2002	CANTOR, FITZGERALD & CO	116,100.000	1,015,875	904,292	1,015,875				(111,583)	(111,583)		
171798-10-1	CIMAREX ENERGY CO	12/06/2000	DISTRIBUTION	10/21/2002	Various	7,068.490	111,126	104,179	111,126				(6,946)	(6,946)		
172737-10-8	CIRCUIT CITY STORES, INC	06/17/2002	Various	10/18/2002	Various	14,000.000	297,622	236,108	297,622	(197,570)			(61,514)	(61,514)	490	
17275R-10-2	CISCO SYSTEMS, INC	08/22/2002	Various	10/28/2002	Various	249,800.000	3,554,655	2,384,090	3,554,655				(1,170,565)	(1,170,565)		
125581-10-8	CIT GROUP INC	07/01/2002	LEHMAN BROTHERS INC	07/16/2002	J. P. MORGAN SECURITIES, INC	157,200.000	3,615,600	3,604,802	3,615,600				(10,798)	(10,798)		
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	06/18/2002	GOLDMAN SACHS INTERNATIONAL	07/02/2002	FRANKEL, STUART, & CO., INC	5,300.000	240,382	158,684	240,382				(81,698)	(81,698)		
189054-10-9	CLOROX CO	10/28/2002	Various	10/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	123,700.000	5,036,703	4,874,895	5,036,703				(161,809)	(161,809)	27,214	
191216-10-0	COCA-COLA CO	10/15/2002	Various	10/16/2002	Various	116,200.000	6,114,261	5,916,428	6,114,261				(197,833)	(197,833)	18,460	
191219-10-4	COCA-COLA ENTERPRISES, INC	10/17/2002	Various	10/18/2002	Various	230,200.000	4,263,340	5,242,967	4,263,340				979,627	979,627	9,896	
204493-10-0	COMPAQ COMPUTER CORP	01/17/2002	Various	05/06/2002	Various	437,200.000	5,084,199	5,023,002	5,084,199				(61,197)	(61,197)	2,865	
204912-10-9	COMPUTER ASSOCIATES INTERNATIONAL, INC	01/17/2002	Various	02/20/2002	Various	89,000.000	3,277,879	2,364,991	3,277,879				(912,888)	(912,888)		
205862-40-2	COMVERSE TECHNOLOGY	02/19/2002	BANC OF AMERICA SECURITIES	04/24/2002	Various	130,200.000	2,284,092	1,666,949	2,284,092				(617,143)	(617,143)		
205887-10-2	CONAGRA FOODS INC	09/06/2002	Various	10/02/2002	WARBURG DILLION READ LLC	92,700.000	2,372,887	2,307,150	2,372,887				(65,737)	(65,737)	4,489	
209115-10-4	CONSOLIDATED EDISON CO. OF NEW YORK, INC	10/28/2002	Various	11/04/2002	BERNSTEIN (SANFORD C.) & CO., INC	9,900.000	440,435	430,398	440,435				(10,037)	(10,037)		
219350-10-5	CORNING, INC	09/05/2002	FRANKEL, STUART, & CO., INC	12/31/2002	Various	200,000.000	411,560	789,516	411,560				377,956	377,956		
222816-10-0	COVANCE INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,000.000	14,320	17,522	14,320				3,202	3,202		
227116-10-0	CROMPTON CORPORATION	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,300.000	14,984	8,814	14,984				(6,170)	(6,170)	65	
228255-10-5	CROWN CORK & SEAL CO., INC	07/31/2002	Various	08/06/2002	Various	427,300.000	2,704,361	1,776,605	2,704,361				(927,756)	(927,756)		
231021-10-6	CUMMINS INC	08/08/2002	Various	08/19/2002	Various	144,000.000	5,519,264	4,821,261	5,519,264				(698,003)	(698,003)	13,170	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
242370-10-4	DEAN FOODS	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	48,925	58,708	48,925				9,783	9,783		
247126-10-5	DELPHI AUTOMOTIVE SYSTEMS	07/30/2002	Various	08/05/2002	BERNSTEIN (SANFORD C.) & CO., INC	236,700.000	3,754,216	2,203,999	3,754,216				(1,550,217)	(1,550,217)	14,833	
247361-10-8	DELTA AIR LINES, INC	08/22/2002	Various	09/26/2002	Various	336,800.000	8,223,386	6,025,951	8,223,386				(2,197,435)	(2,197,435)	10,880	
25179M-10-3	DEVON ENERGY CORP	08/22/2002	TRANSFER	12/12/2002	MERRILL LYNCH, INC	4,100.000	184,321	196,671	184,321				12,350	12,350	410	
25247D-10-1	DIAL CORP	10/17/2002	Various	10/18/2002	Various	142,400.000	2,989,104	2,993,994	2,989,104				4,890	4,890	2,340	
260543-10-3	DOW CHEMICAL CO	08/08/2002	Various	08/12/2002	Various	252,400.000	7,840,384	7,493,310	7,840,384				(347,074)	(347,074)	60,099	
23331A-10-9	DR HORTON INC	02/22/2002	CANTOR, FITZGERALD & CO	08/19/2002	Various	11,431.500	278,491	267,402	278,491				(11,089)	(11,089)	922	
261878-10-2	DREYER'S GRAND ICE CREAM, INC	08/22/2002	Various	10/21/2002	Various	900.000	60,511	60,607	60,511				96	96	6	
261934-10-3	DREYFUS MONEY MARKET	12/02/2002	Various	12/26/2002	Various	663,326,446.720	663,326,447	663,326,447	663,326,447	0					983,557	
263534-10-9	DU PONT (E.I.) DE NEMOURS & CO., INC	06/18/2002	Various	06/25/2002	MORGAN STANLEY DEAN WITTER	74,400.000	3,162,483	3,265,540	3,162,483				103,057	103,057	49,140	
281347-10-4	E D O CORP	03/06/2002	CANTOR, FITZGERALD & CO	06/12/2002	MORGAN STANLEY DEAN WITTER	1,200.000	34,596	32,211	34,596				(2,385)	(2,385)	36	
268648-10-2	E M C CORP	09/05/2002	Various	09/23/2002	Various	1,306,100.000	13,356,282	9,016,554	13,356,282				(4,339,728)	(4,339,728)		
277461-10-9	EASTMAN KODAK CO	12/05/2002	Various	12/26/2002	Various	311,300.000	9,967,047	10,620,123	9,967,047				653,076	653,076	174,060	
278265-10-3	EATON VANCE CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	200.000	5,006	5,230	5,006				224	224	15	
28336L-20-8	EL PASO CORPORATION	06/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/23/2002	WARBURG DILLION READ LLC	10,000.000	500,000	338,230	500,000				(161,770)	(161,770)	6,250	
285512-10-9	ELECTRONIC ARTS INC	04/29/2002	BANC OF AMERICA SECURITIES	06/07/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	66,700.000	3,848,483	4,158,413	3,848,483				309,930	309,930		
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	08/22/2002	Various	09/24/2002	Various	267,500.000	12,978,719	5,508,775	12,978,719				(7,469,945)	(7,469,945)	52,725	
291011-10-4	EMERSON ELECTRIC CO	10/28/2002	Various	11/06/2002	WEEDEN & COMPANY	20,200.000	1,010,341	1,028,979	1,010,341				18,638	18,638		
292475-20-9	EMULEX CORP	08/19/2002	Various	08/22/2002	Various	255,100.000	3,813,457	4,585,628	3,813,457				772,171	772,171		
29355X-10-7	ENPRO INDUSTRIES INC	02/29/2000	DISTRIBUTION	08/12/2002	BANC OF AMERICA SECURITIES	1,240.000	7,507	6,088	7,507				(1,419)	(1,419)		
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	08/22/2002	TRANSFER	10/18/2002	MORGAN STANLEY DEAN WITTER	11,500.000	308,404	289,561	308,404				(18,843)	(18,843)	6,950	
29476L-10-7	EQUITY RESIDENTIAL	06/18/2002	GOLDMAN SACHS INTERNATIONAL	08/28/2002	CANTOR, FITZGERALD & CO	1,400.000	39,499	39,123	39,499				(376)	(376)		
30161Q-10-4	EXELIXIS INC	04/01/2002	DISTRIBUTION	04/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	13,963.000	189,897	142,279	189,897				(47,618)	(47,618)		
30226D-10-6	EXTREME NETWORKS	08/22/2002	Various	09/26/2002	CANTOR, FITZGERALD & CO	454,100.000	4,556,280	2,389,585	4,556,280				(2,166,696)	(2,166,696)		
302491-30-3	F M C CORP	10/21/2002	GOLDMAN SACHS INTERNATIONAL	12/12/2002	MERRILL LYNCH, INC	900.000	28,845	24,452	28,845				(4,393)	(4,393)		
313135-50-1	FEDDERS CORPORATION	03/27/2002	MERGER	06/13/2002	MORGAN STANLEY DEAN WITTER	4,620.000	21,991	12,967	21,991				(9,024)	(9,024)	139	
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/20/2002	Various	10/15/2002	Various	244,300.000	18,500,760	16,485,665	18,500,760				(2,015,094)	(2,015,094)	90,123	
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND	08/28/2002	Various	09/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	320,800.000	7,484,438	6,736,945	7,484,438				(747,493)	(747,493)	24,252	
319963-10-4	FIRST DATA CORP	10/17/2002	Various	10/18/2002	Various	342,900.000	10,986,153	11,224,339	10,986,153				238,186	238,186		
320960-10-7	FIRST HEALTH GROUP CORPORATION	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,200.000	30,396	31,942	30,396				1,546	1,546		
34354P-10-5	FLOWSERVE CORPORATION	04/19/2002	CANTOR, FITZGERALD & CO	08/19/2002	Various	4,200.000	136,114	121,111	136,114				(15,003)	(15,003)		
344849-10-4	FOOT LOCKER INC	08/22/2002	Various	09/04/2002	FRANKEL, STUART, & CO., INC	225,700.000	2,965,238	2,082,584	2,965,238				(882,654)	(882,654)		
345370-86-0	FORD MOTOR COMPANY	06/18/2002	Various	07/11/2002	BERNSTEIN (SANFORD C.) & CO., INC	228,400.000	4,096,971	2,993,617	4,096,971				(1,103,354)	(1,103,354)		
345838-10-6	FOREST LABORATORIES, INC	12/05/2002	Various	12/09/2002	Various	32,800.000	2,923,258	2,913,091	2,923,258				(10,167)	(10,167)		
313400-30-1	FREDDIE MAC	10/24/2002	Various	10/30/2002	Various	176,000.000	10,968,454	10,698,235	10,968,454				(270,219)	(270,219)	29,172	
35671D-85-7	FREEPORT-MCMORAN - COPPER B	06/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/20/2002	CANTOR, FITZGERALD & CO	16,900.000	322,302	265,995	322,302				(56,307)	(56,307)		
364760-10-8	GAP STORES, INC. (THE)	07/30/2002	Various	08/06/2002	Various	793,800.000	11,614,596	10,017,934	11,614,596				(1,596,663)	(1,596,663)		
366651-20-6	GARTNER INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,700.000	14,471	15,677	14,471				1,206	1,206		
369604-10-3	GENERAL ELECTRIC CO	08/22/2002	Various	10/24/2002	Various	605,300.000	20,222,874	18,312,537	20,222,874				(1,910,337)	(1,910,337)	51,336	
370334-10-4	GENERAL MILLS, INC	06/25/2002	GOLDMAN, SACHS & CO	07/01/2002	GOLDMAN, SACHS & CO	36,700.000	1,571,531	1,619,063	1,571,531				47,533	47,533		
370442-10-5	GENERAL MOTORS CORP	07/30/2002	Various	08/07/2002	Various	169,400.000	8,565,229	7,659,015	8,565,229				(906,214)	(906,214)	117,900	
368710-40-6	GENETECH INC	01/28/2002	INVESTMENT TECHNOLOGY GROUP, INC	04/17/2002	Various	64,700.000	3,193,611	2,592,240	3,193,611				(601,371)	(601,371)		
373200-20-3	GEORGIA GULF CORP	06/21/2002	WEEDEN & COMPANY	06/25/2002	WEEDEN & COMPANY	400.000	8,899	10,344	8,899				1,445	1,445		
373298-10-8	GEORGIA-PACIFIC CORP	07/25/2002	Various	08/06/2002	Various	114,200.000	2,493,812	2,409,191	2,493,812	(30,517)			(84,621)	(84,621)	23,775	
375558-10-3	GILEAD	08/19/2002	Various	08/20/2002	Various	103,200.000	3,100,678	3,608,278	3,100,678				507,600	507,600		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
375766-10-2	GILLETTE CO	05/14/2002	CANTOR, FITZGERALD & CO	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,415.000	201,005	156,760	201,005				(44,245)	(44,245)	1,760	
379302-10-2	GLIMCHER REALTY TRUST	09/27/2002	LEHMAN BROTHERS INC	12/12/2002	Various	6,100.000	113,277	108,971	113,277				(4,306)	(4,306)		
406216-10-1	HALLIBURTON CO	06/18/2002	Various	07/23/2002	Various	162,500.000	2,364,416	2,250,724	2,364,416				(113,691)	(113,691)	24,050	
404119-10-9	HCA INC	04/18/2002	BEAR STEARNS SECURITIES CORP	05/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	49,200.000	2,293,561	2,310,018	2,293,561				16,457	16,457	984	
427866-10-8	HERSHEY FOODS CORP	09/18/2002	Various	09/23/2002	Various	109,200.000	7,004,970	7,705,995	7,004,970				701,025	701,025		
428220-10-0	HEWITT ASSOCIATES, INC	07/30/2002	Various	08/08/2002	GOLDMAN, SACHS & CO	61,000.000	1,237,009	1,459,725	1,237,009				222,715	222,715		
428236-10-3	HEWLETT-PACKARD CO	11/26/2002	Various	12/20/2002	Various	448,461.500	9,846,417	5,606,001	9,846,417				(4,240,416)	(4,240,416)	61,274	
437076-10-2	HOME DEPOT, INC. (THE)	02/01/2002	Various	05/23/2002	Various	165,000.000	8,172,868	7,959,058	8,172,868				(213,811)	(213,811)	1,920	
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	03/22/2002	WEEDEN & COMPANY	04/25/2002	WEEDEN & COMPANY	15,000.000	512,385	519,122	512,385				6,737	6,737		
438516-10-6	HONEYWELL INTERNATIONAL INC	04/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/22/2002	M. RAMSEY KING SECURITIES, INC	113,600.000	4,375,883	4,217,727	4,375,883				(158,156)	(158,156)		
441815-10-7	HOUSEHOLD INTERNATIONAL, INC	11/01/2002	Various	11/04/2002	Various	363,000.000	9,328,761	8,898,300	9,328,761				(430,460)	(430,460)	13,725	
444859-10-2	HUMANA, INC	08/21/2002	Various	09/27/2002	LEHMAN BROTHERS INC	554,500.000	7,322,688	6,732,720	7,322,688				(589,968)	(589,968)		
449370-10-5	IDEC PHARMECEUTICALS CORP	09/26/2002	Various	09/27/2002	Various	91,500.000	3,943,896	3,694,292	3,943,896				(249,604)	(249,604)		
4576J0-10-4	INNKEEPERS TRUST	05/30/2002	MORGAN STANLEY DEAN WITTER	10/25/2002	INVESTMENT TECHNOLOGY GROUP, INC	24,700.000	252,239	183,493	252,239				(68,746)	(68,746)	3,952	
458140-10-0	INTEL CORP	08/22/2002	Various	11/20/2002	Various	303,800.000	8,315,356	5,405,623	8,315,356				(2,909,734)	(2,909,734)	13,560	
464287-54-9	iSHARES GOLDMAN SACHS TECHNOLOGY INDEX	05/14/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	05/21/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	452,500.000	19,801,452	18,412,850	19,801,452				(1,388,601)	(1,388,601)		
464287-52-3	iSHARES GS SEMI CONDUCTOR INDEX FUND	04/17/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/30/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	88,400.000	6,473,780	5,762,489	6,473,780				(711,291)	(711,291)		
450911-10-2	ITT INDUSTRIES, INC	08/22/2002	Various	10/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	27,400.000	1,824,645	1,655,091	1,824,645				(169,554)	(169,554)	4,110	
465917-10-2	JDN REALTY CORP	04/17/2002	BEAR STEARNS SECURITIES CORP	12/12/2002	FRANKEL, STUART, & CO., INC	105,700.000	1,358,961	1,172,627	1,358,961				(186,334)	(186,334)	57,078	
477143-10-1	JETBLUE AIRWAYS CORP	04/11/2002	MORGAN STANLEY DEAN WITTER	04/12/2002	CANTOR, FITZGERALD & CO	5,000.000	135,000	204,969	135,000				69,969	69,969		
832696-40-5	JM SMUCKER COMPANY	07/25/2002	Various	09/06/2002	Various	13,341.320	316,262	480,553	316,262				164,291	164,291	1,551	
478160-10-4	JOHNSON & JOHNSON	06/18/2002	GOLDMAN SACHS INTERNATIONAL	07/01/2002	BERNSTEIN (SANFORD C.) & CO., INC	12,800.000	723,992	652,559	723,992				(71,433)	(71,433)		
478366-10-7	JOHNSON CONTROLS, INC	08/19/2002	Various	10/31/2002	Various	52,700.000	4,426,576	4,169,829	4,426,576				(256,747)	(256,747)	34,947	
480074-10-3	JONES APPAREL GROUP INC	08/22/2002	Various	09/26/2002	Various	296,000.000	9,862,080	9,260,519	9,862,080				(601,560)	(601,560)		
480236-11-6	KABELMEDIA HOLDINGS AG, COMMON	10/24/2002	DIRECT NON-CASH	10/25/2002	GOLDMAN, SACHS & CO	6,651.000		2,724					2,724	2,724		
483600-30-0	KANA SOFTWARE INC	02/14/2002	DISTRIBUTION	03/08/2002	BANK OF AMERICA	80.000	1,272	1,267	1,272				(5)	(5)		
487836-10-8	KELLOGG CO	10/17/2002	Various	10/18/2002	Various	58,200.000	2,066,698	2,011,154	2,066,698				(55,544)	(55,544)	9,822	
482480-10-0	KLA-TENCOR CORP	10/17/2002	Various	10/22/2002	JEFFERIES & COMPANY, INC	36,800.000	1,316,753	1,127,025	1,316,753				(189,728)	(189,728)		
499040-10-3	KNIGHT-RIDDER, INC	07/30/2002	Various	08/06/2002	Various	14,400.000	862,164	828,357	862,164				(33,807)	(33,807)	3,600	
50075N-10-4	KRAFT FOODS INC	10/15/2002	Various	10/17/2002	Various	74,000.000	2,921,037	2,866,117	2,921,037				(54,920)	(54,920)	10,366	
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,400.000	65,282	70,395	65,282				5,113	5,113		
51508L-10-3	LANDRY'S RESTAURANTS INC	04/25/2002	CANTOR, FITZGERALD & CO	06/13/2002	MORGAN STANLEY DEAN WITTER	2,100.000	58,335	54,758	58,335				(3,577)	(3,577)		
521865-10-5	LEAR SEATING CORP	07/30/2002	Various	08/09/2002	CANTOR, FITZGERALD & CO	77,700.000	3,724,474	3,313,619	3,724,474				(410,855)	(410,855)		
524908-10-0	LEHMAN BROTHERS HOLDING INC	06/18/2002	Various	07/24/2002	Various	137,900.000	8,158,707	8,063,040	8,158,707				(95,667)	(95,667)	4,194	
530718-10-5	LIBERTY MEDIA CORP SERIES A	06/18/2002	Various	06/20/2002	INVESTMENT TECHNOLOGY GROUP, INC	65,000.000	760,427	610,384	760,427				(150,043)	(150,043)		
532457-10-8	LILLY (ELI) & CO	07/25/2002	Various	08/20/2002	Various	9,000.000	507,316	510,419	507,316				3,103	3,103	1,306	
535678-10-6	LINEAR TECHNOLOGY CORP	11/26/2002	Various	11/27/2002	Various	378,400.000	10,622,597	10,818,054	10,622,597				195,456	195,456	2,175	
539830-10-9	LOCKHEED MARTIN CORP	05/24/2002	MORGAN STANLEY DEAN WITTER	06/04/2002	BERNSTEIN (SANFORD C.) & CO., INC	25,800.000	1,605,000	1,598,948	1,605,000				(6,052)	(6,052)	2,838	
546347-10-5	LOUISIANA-PACIFIC CORP	08/12/2002	BANC OF AMERICA SECURITIES	10/18/2002	MORGAN STANLEY DEAN WITTER	9,800.000	72,902	61,542	72,902				(11,360)	(11,360)		
548661-10-7	LOWE'S COS., INC	10/28/2002	Various	11/19/2002	M. RAMSEY KING SECURITIES, INC	33,900.000	1,469,608	1,326,081	1,469,608				(143,527)	(143,527)	396	
549463-10-7	LUCENT TECHNOLOGIES INC	06/18/2002	Various	06/20/2002	Various	1,929,500.000	12,078,044	9,905,367	12,078,044				(2,172,677)	(2,172,677)		
552078-10-7	LYONDELL PETROCHEMICAL CO	08/22/2002	Various	10/01/2002	Various	307,600.000	4,844,414	3,968,179	4,844,414				(876,235)	(876,235)	116,100	
555904-10-1	MACROVISION CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/20/2002	WEEDEN & COMPANY	2,300.000	25,297	27,547	25,297				2,250	2,250		
574599-10-6	MASCO CORP	04/01/2002	DISTRIBUTION	05/02/2002	GOLDMAN, SACHS & CO	176,795.000	4,962,636	5,064,193	4,962,636				101,557	101,557	23,867	
577081-10-2	MATTEL, INC	06/18/2002	Various	10/16/2002	Various	75,600.000	1,574,866	1,319,145	1,574,866				(255,721)	(255,721)		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
580037-10-9	MCDERMOTT INTERNATIONAL, INC	10/18/2002	Various	11/26/2002	FRANKEL, STUART, & CO., INC.	38,100.000	221,554	93,636	221,554				(127,919)	(127,919)		
580135-10-1	MCDONALD'S CORP	08/22/2002	Various	09/25/2002	BERNSTEIN (SANFORD C.) & CO., INC	350,300.000	9,515,087	6,295,601	9,515,087				(3,219,486)	(3,219,486)		
583334-10-7	MEADWESTVACO CORP	01/30/2002	Various	08/12/2002	Various	8,439.000	224,657	228,025	224,657				3,368	3,368	5,087	
584699-10-2	MEDIMMUNE INC	08/22/2002	Various	10/18/2002	Various	6,200.000	194,619	173,989	194,619				(20,630)	(20,630)		
585055-10-6	MEDTRONICS, INC	12/05/2002	Various	12/26/2002	Various	104,500.000	4,781,820	4,874,217	4,781,820				92,398	92,398	3,656	
589331-10-7	MERCK & CO., INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	07/03/2002	CANTOR, FITZGERALD & CO	8,800.000	467,133	411,560	467,133				(55,573)	(55,573)		
589405-10-9	MERCURY INTERACTIVE CORPORATION	08/22/2002	Various	09/17/2002	INVESTMENT TECHNOLOGY GROUP, INC	168,500.000	4,027,135	3,796,747	4,027,135				(230,388)	(230,388)		
58984Y-10-3	MERISTAR HOSPITALITY CORP	03/15/2002	LEHMAN BROTHERS INC	04/24/2002	PRUDENTIAL SECURITIES, INCORPORATED	9,400.000	165,182	162,427	165,182				(2,755)	(2,755)	94	
590188-10-8	MERRILL LYNCH & CO., INC	04/19/2002	Various	10/21/2002	Various	164,300.000	8,276,949	5,549,466	8,276,949				(2,727,482)	(2,727,482)	56,736	
591520-20-0	METHODE ELECTRONICS CLASS A	06/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	07/29/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	58,600.000	642,965	545,120	642,965				(97,845)	(97,845)	2,930	
59156R-10-8	METLIFE	08/22/2002	Various	12/17/2002	Various	414,200.000	12,450,608	10,380,875	12,450,608				(2,069,733)	(2,069,733)	29,610	
594087-10-8	MICHAEL'S STORES INC	04/25/2002	CANTOR, FITZGERALD & CO	06/17/2002	MORGAN STANLEY DEAN WITTER	300.000	12,150	12,832	12,150				681	681		
594793-10-1	MICREL INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/30/2002	CANTOR, FITZGERALD & CO	1,600.000	17,946	9,409	17,946				(8,537)	(8,537)		
595112-10-3	MICRON TECHNOLOGY, INC	07/30/2002	Various	09/25/2002	Various	74,400.000	2,460,143	2,057,294	2,460,143	(177,173)			(402,849)	(402,849)		
594918-10-4	MICROSOFT CORP	10/28/2002	Various	11/07/2002	Various	239,400.000	12,585,425	12,036,951	12,585,425				(548,474)	(548,474)		
599902-10-3	MILLENNIUM PHARMACEUTICALS INC	02/13/2002	MERGER	06/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	17,870.130	886,572	227,980	886,572				(658,592)	(658,592)		
604675-10-8	MIRANT CORPORATION	07/23/2002	Various	10/15/2002	RBC DOMINION SECURITIES	79,700.000	379,047	90,640	379,047				(288,407)	(288,407)		
608190-10-4	MOHAWK INDUSTRIES INC	03/21/2002	CANTOR, FITZGERALD & CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,500.000	215,670	229,480	215,670				13,810	13,810		
61166W-10-1	MONSANTO COMPANY	08/22/2002	Various	09/09/2002	Various	48,016.580	696,373	820,329	696,373				123,955	123,955		
617446-44-8	MORGAN STANLEY	12/04/2002	Various	12/17/2002	Various	179,600.000	8,864,045	6,922,083	8,864,045				(1,941,961)	(1,941,961)	54,809	
620076-10-9	MOTOROLA, INC	10/15/2002	Various	10/16/2002	Various	1,657,000.000	21,676,224	17,316,052	21,676,224				(4,360,172)	(4,360,172)	57,156	
62852P-10-3	MYKROLIS CORP	02/29/2000	DISTRIBUTION	10/18/2002	Various	1,895.080	11,339	7,390	11,339				(3,948)	(3,948)		
631100-10-4	NASDAQ 100 INDEX TRACKING STOCK	04/17/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/30/2002	Various	180,400.000	6,360,291	5,818,064	6,360,291				(542,227)	(542,227)		
63934E-10-8	NAVISTAR INTERNATIONAL CORP	06/18/2002	Various	07/24/2002	Various	146,000.000	5,965,638	3,916,731	5,965,638				(2,048,907)	(2,048,907)		
651639-10-6	NEWMONT MINING CORP	06/26/2002	Various	08/20/2002	Various	60,400.000	1,667,153	1,568,427	1,667,153				(98,726)	(98,726)	678	
65332V-10-3	NEXTEL COMMUNICATIONS INC	11/13/2002	Various	11/26/2002	Various	667,300.000	5,205,644	5,576,867	5,205,644				371,223	371,223		
666807-10-2	NORTHROP GRUMMAN CORP	06/18/2002	GOLDMAN SACHS INTERNATIONAL	06/27/2002	FRANKEL, STUART, & CO., INC.	1,200.000	155,249	152,934	155,249				(2,315)	(2,315)		
670008-10-1	NOVELLUS SYSTEM INC	07/30/2002	Various	10/25/2002	Various	124,200.000	4,580,182	3,215,288	4,580,182				(1,364,895)	(1,364,895)		
674599-10-5	OCCIDENTAL PETROLEUM CORP	10/28/2002	Various	11/18/2002	Various	130,800.000	3,749,079	3,741,975	3,749,079				(7,104)	(7,104)	18,125	
676220-10-6	OFFICE DEPOT INC	07/30/2002	Various	08/07/2002	JEFFERIES & COMPANY, INC	53,300.000	753,484	653,853	753,484				(99,631)	(99,631)		
680665-20-5	OLIN CORP	07/25/2002	Various	08/15/2002	Various	255,300.000	4,587,160	4,736,041	4,587,160				148,881	148,881	66,360	
68389X-10-5	ORACLE CORP	07/25/2002	Various	08/01/2002	Various	405,800.000	6,074,966	3,622,453	6,074,966				(2,452,513)	(2,452,513)		
693718-10-8	PACCAR, INC	12/05/2002	Various	12/06/2002	Various	31,000.000	1,256,602	1,381,262	1,256,602				124,660	124,660		
698813-10-2	PAPA JOHNS INTL INC	07/30/2002	Various	08/06/2002	BANC OF AMERICA SECURITIES	77,300.000	2,522,292	2,335,634	2,522,292				(186,658)	(186,658)		
701094-10-4	PARKER-HANNIFIN CORP	06/18/2002	Various	07/15/2002	FRANKEL, STUART, & CO., INC.	50,600.000	2,362,993	2,245,216	2,362,993				(117,777)	(117,777)	8,712	
709323-10-9	PENNZOIL-QUAKER STATE CO	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10/01/2002	CANTOR, FITZGERALD & CO	1,800.000	39,359	39,491	39,359				131	131		
713448-10-8	PEPSICO, INC	09/05/2002	Various	09/18/2002	Various	216,400.000	8,300,906	8,723,996	8,300,906				423,090	423,090		
713755-10-6	PERFORMANCE FOOD GROUP CO	08/08/2002	Various	08/15/2002	Various	175,700.000	5,334,999	6,231,948	5,334,999				896,949	896,949		
714290-10-3	PERRIGO COMPANY	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,900.000	22,407	18,874	22,407				(3,532)	(3,532)		
71713U-10-2	PHARMACIA CORPORATION	10/24/2002	Various	11/22/2002	Various	99,800.000	4,343,595	4,249,892	4,404,254	207,147			(154,362)	(154,362)	7,277	
717265-10-2	PHELPS DODGE CORP	06/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	08/20/2002	J. P. MORGAN SECURITIES, INC	10,900.000	436,905	346,477	436,905				(90,428)	(90,428)		
723787-10-7	PIONEER NATURAL RESOURCES CO	04/19/2002	CANTOR, FITZGERALD & CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,600.000	83,579	87,585	83,579				4,006	4,006		
729251-10-8	PLUM CREEK TIMBER CO INC COM	08/22/2002	TRANSFER	12/12/2002	MERRILL LYNCH, INC	6,900.000	186,081	158,557	186,081				(27,524)	(27,524)	4,809	
739363-10-9	POWERWAVE TECHNOLOGIES INC	08/22/2002	MORGAN STANLEY DEAN WITTER	11/08/2002	Various	5,600.000	47,024	34,982	47,024				(12,043)	(12,043)		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC	07/19/2002	FRANKEL, STUART, & CO., INC.	07/19/2002	CANTOR, FITZGERALD & CO	104,600.000	2,804,682	2,920,344	2,804,682				115,662	115,662		
742718-10-9	PROCTER & GAMBLE CO	10/24/2002	Various	12/05/2002	Various	133,900.000	12,190,325	11,668,283	12,190,325				(522,042)	(522,042)	41,123	
74346P-10-2	PROQUEST CO	07/30/2002	Various	08/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	48,700.000	1,697,158	1,450,729	1,697,158				(246,429)	(246,429)		
74369L-10-3	PROTEIN DESIGN LABS INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	09/20/2002	CANTOR, FITZGERALD & CO	1,900.000	25,387	17,154	25,387				(8,233)	(8,233)		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
744283-10-2	PROXIM CORPORATION	03/27/2002	MERGER	04/05/2002	Various	14,549.920	126,746	32,776	126,746				(93,970)	(93,970)		
744320-10-2	PRUDENTIAL FINANCIAL INC	10/17/2002	Various	10/21/2002	Various	139,000.000	4,298,441	4,312,395	4,298,441				13,954	13,954		
747525-10-3	QUALCOM	06/18/2002	Various	08/01/2002	Various	170,300.000	5,812,055	4,749,865	5,812,055				(1,062,190)	(1,062,190)		
74834L-10-0	QUEST DIAGNOSTICS INC	07/02/2002	Various	08/21/2002	WEEDEN & COMPANY	39,600.000	3,254,692	2,418,298	3,254,692				(836,394)	(836,394)		
749941-10-0	R F MICRODEVICES INC	07/25/2002	Various	09/20/2002	Various	176,700.000	2,930,022	3,241,929	2,930,022				311,907	311,907		
755111-50-7	RAYTHEON COMPANY	06/18/2002	Various	10/03/2002	Various	106,200.000	4,065,320	3,488,443	4,065,320				(576,876)	(576,876)	25,400	
75952B-10-5	RELIANT RESOURCES INC	08/12/2002	DISTRIBUTION	10/15/2002	Various	19,084.190	73,697	28,125	73,697				(45,572)	(45,572)		
761280-10-9	RETEK INC	08/22/2002	MORGAN STANLEY DEAN WITTER	12/12/2002	MERRILL LYNCH, INC	100.000	693	311	693				(382)	(382)		
779382-10-0	ROWAN COS., INC	12/05/2002	Various	12/09/2002	Various	72,100.000	1,564,517	1,590,050	1,564,517				25,534	25,534	7,825	
781182-10-0	RUBY TUESDAY INC	06/18/2002	Various	06/26/2002	FRANKEL, STUART, & CO., INC	96,500.000	2,341,150	1,851,789	2,341,150				(489,361)	(489,361)		
595635-10-3	S&P 400 MIDCAP SPDR	04/22/2002	Various	08/20/2002	Various	332,500.000	31,746,591	27,801,034	31,746,591				(3,945,557)	(3,945,557)	89,670	
786514-20-8	SAFEWAY INC	12/05/2002	Various	12/06/2002	SALOMON SMITH BARNEY	235,400.000	5,447,940	5,416,908	5,447,940				(31,031)	(31,031)		
803111-10-3	SARA LEE CORP	10/24/2002	Various	10/25/2002	Various	264,100.000	5,703,397	5,741,125	5,703,397				37,728	37,728		
78387G-10-3	SBC COMMUNICATIONS INC	05/23/2002	Various	11/14/2002	Various	263,900.000	9,387,738	6,233,570	9,387,738				(3,154,169)	(3,154,169)	107,568	
806605-10-1	SCHERING-PLOUGH CORP	07/15/2002	FRANKEL, STUART, & CO., INC	07/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	91,600.000	2,140,894	2,048,169	2,140,894	(305,680)			(92,724)	(92,724)		
806857-10-8	SCHLUMBERGER, LTD	06/18/2002	Various	07/16/2002	BANC OF AMERICA SECURITIES	42,900.000	2,511,015	1,819,866	2,511,015				(691,148)	(691,148)	7,706	
808655-10-4	SCIENTIFIC-ATLANTA, INC	01/04/2002	Various	02/07/2002	Various	129,600.000	3,479,384	3,140,285	3,479,384				(339,099)	(339,099)		
81211K-10-0	SEALED AIR CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	12/12/2002	MERRILL LYNCH, INC	21,200.000	332,753	734,134	332,753				401,381	401,381		
812387-10-8	SEARS ROEBUCK & CO	07/30/2002	Various	08/05/2002	SALOMON SMITH BARNEY	53,800.000	2,876,753	2,315,272	2,876,753				(561,481)	(561,481)		
81413P-20-4	SECURITY CAPITAL GROUP INCORPORATED	02/12/2002	Various	02/13/2002	FRANKEL, STUART, & CO., INC	642,100.000		16,305,885					16,305,885	16,305,885		
817315-10-4	SEPRACOR INC	08/22/2002	Various	09/20/2002	CANTOR, FITZGERALD & CO	7,600.000	66,245	30,380	66,245				(35,865)	(35,865)		
464287-72-1	SHARES TRUST DOW JONES US TECH SECTOR	10/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	11/07/2002	Various	754,900.000	25,779,391	26,965,021	25,779,391				1,185,629	1,185,629		
826170-10-2	SIEBEL SYSTEMS INC	06/25/2002	Various	07/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	177,600.000	2,591,857	1,708,389	2,591,857				(883,468)	(883,468)		
828806-10-9	SIMON PROPERTY GROUP INC	08/22/2002	TRANSFER	12/12/2002	MERRILL LYNCH, INC	4,900.000	173,267	163,655	173,267				(9,612)	(9,612)	2,551	
83088M-10-2	SKYWORKS SOLUTIONS INC	06/28/2002	DISTRIBUTION	10/18/2002	Various	4,808.700	182,671	23,847	182,671				(158,824)	(158,824)		
78442P-10-6	SLM CORP	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	13,700.000	1,323,009	1,321,607	1,323,009				(1,402)	(1,402)		
832110-10-0	SMITH INTERNATIONAL, INC	12/05/2002	Various	12/10/2002	Various	28,600.000	967,440	975,193	967,440				7,753	7,753		
852061-10-0	SPRINT	06/18/2002	Various	06/27/2002	BERNSTEIN (SANFORD C.) & CO., INC	112,700.000	1,841,159	1,125,886	1,841,159				(715,273)	(715,273)	13,488	
852061-50-6	SPRINT CORP (PCS GROUP)	08/12/2002	Various	11/08/2002	Various	177,800.000	1,824,653	941,858	1,824,653				(882,794)	(882,794)		
784635-10-4	SPX CORP	08/22/2002	Various	10/11/2002	FRANKEL, STUART, & CO., INC	23,500.000	2,755,390	2,364,467	2,755,390				(390,923)	(390,923)		
790849-10-3	ST JUDE MEDICAL, INC	08/12/2002	BANC OF AMERICA SECURITIES	12/12/2002	MERRILL LYNCH, INC	2,700.000	104,625	92,931	104,625				(11,694)	(11,694)		
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	02/04/2002	Various	02/28/2002	Various	32,200.000	1,062,333	1,124,865	1,062,333				62,532	62,532		
859152-10-0	STERIS CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	200.000	3,786	4,361	3,786				575	575		
861012-10-2	STMICROELECTRONICS NV	07/25/2002	Various	07/29/2002	WARBURG DILLION READ LLC	7,600.000	169,698	164,051	169,698				(5,647)	(5,647)		
862111-20-0	STORAGE TECHNOLOGY CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11/08/2002	Various	6,300.000	86,326	101,024	86,326				14,698	14,698		
866810-10-4	SUN MICROSYSTEMS, INC	07/16/2002	Various	09/20/2002	Various	2,289,600.000	21,790,294	16,754,005	21,790,294				(5,036,288)	(5,036,288)		
86866R-10-2	SUREBEAM CORP	07/25/2002	DISTRIBUTION	08/22/2002	Various	11,457.040	46,501	28,196	46,501				(18,305)	(18,305)		
870756-10-3	SWIFT TRANSPORTATION CO INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	2,100.000	39,406	38,846	39,406				(560)	(560)		
871503-10-8	SYMANTEC CORP	10/17/2002	Various	10/18/2002	Various	169,000.000	5,680,444	6,447,645	5,680,444				767,200	767,200		
871607-10-7	SYNOPSYS INC	07/25/2002	Various	08/19/2002	Various	1,900.000	92,809	98,789	92,809				5,980	5,980		
872649-10-8	T R W, INC	01/31/2002	Various	03/15/2002	Various	38,900.000	1,601,940	1,699,564	1,601,940				97,624	97,624	6,808	
87612E-10-6	TARGET CORP	02/11/2002	RBC DOMINION SECURITIES	05/28/2002	PRUDENTIAL SECURITIES, INCORPORATED	108,600.000	4,775,631	4,477,572	4,775,631				(298,059)	(298,059)	9,774	
88033G-10-0	TENET HEALTHCARE CORP	10/28/2002	Various	12/12/2002	Various	275,050.000	12,923,667	8,050,915	12,923,667				(4,872,752)	(4,872,752)		
88162G-10-3	TETRA TECH INC	07/25/2002	Various	08/07/2002	Various	197,300.000	2,828,381	1,714,083	2,828,381				(1,114,298)	(1,114,298)		
882508-10-4	TEXAS INSTRUMENTS, INC	11/26/2002	Various	11/27/2002	Various	616,700.000	10,843,617	11,506,052	10,843,617				662,435	662,435	11,496	
883203-10-1	TEXTRON, INC	06/18/2002	Various	10/03/2002	Various	40,400.000	1,802,500	1,724,407	1,802,500				(78,093)	(78,093)	1,918	
872443-40-3	THQ INC	10/17/2002	Various	10/22/2002	Various	217,500.000	4,567,284	3,502,674	4,567,284				(1,064,610)	(1,064,610)		
886423-10-2	TIDEWATER, INC	06/18/2002	GOLDMAN SACHS INTERNATIONAL	12/12/2002	FRANKEL, STUART, & CO., INC	3,700.000	135,295	116,918	135,295				(18,377)	(18,377)	1,110	
89420G-10-9	TRAVELERS PROPERTY CASUALTY CO, CL A	08/30/2002	Various	10/18/2002	Various	55,021.000	520,305	778,803	520,305				258,498	258,498		
89420G-40-6	TRAVELERS PROPERTY CASUALTY CO, CL B	08/30/2002	Various	09/09/2002	FRANKEL, STUART, & CO., INC	86,154.000	1,063,502	1,240,124	1,063,502				176,621	176,621		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
89579K-10-9	TRIAD HOSPITALS INC	08/19/2002	Various	09/09/2002	Various	259,000.000	10,215,891	9,733,568	10,215,891				(482,323)	(482,323)		
89674K-10-3	TRIQUENT SEMICONDUCTOR	06/17/2002	MORGAN STANLEY DEAN WITTER	09/06/2002	Various	6,500.000	50,587	37,678	50,587				(12,909)	(12,909)		
89687P-11-5	TRIZEC PROPERTIES EXCHANGE CERTIFICATES	05/09/2002	EXCHANGE	05/16/2002	GOLDMAN, SACHS & CO	5,904.000	91,229	97,097	91,229				5,867	5,867		
902124-10-6	TYCO INTERNATIONAL LTD	06/28/2002	Various	07/17/2002	Various	841,300.000	23,283,152	13,068,546	23,283,152				(10,214,606)	(10,214,606)	7,804	
902549-50-0	U A L CORP	02/19/2002	BANC OF AMERICA SECURITIES	05/15/2002	GOLDMAN, SACHS & CO	202,900.000	2,663,063	2,488,748	2,663,063				(174,314)	(174,314)		
911312-10-6	UNITED PARCEL SERVICE INC	08/12/2002	BANC OF AMERICA SECURITIES	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,600.000	102,144	99,693	102,144				(2,451)	(2,451)	304	
913016-30-9	UNITED SURGICAL PARTNERS INT'L	05/14/2002	DISTRIBUTION	05/16/2002	INSTINET REUTER	25,205.000	656,086	679,763	656,086				23,677	23,677		
913017-10-9	UNITED TECHNOLOGIES CORP	07/30/2002	Various	08/13/2002	J. P. MORGAN SECURITIES, INC	14,200.000	1,001,348	908,016	1,001,348				(93,333)	(93,333)		
91324P-10-2	UNITEDHEALTH GROUP INC	08/19/2002	Various	08/20/2002	BERNSTEIN (SANFORD C.) & CO., INC	12,200.000	1,097,475	1,076,752	1,097,475				(20,723)	(20,723)		
918076-10-0	UTSTARCOM INC	07/30/2002	Various	08/05/2002	BANC OF AMERICA SECURITIES	19,700.000	352,167	296,257	352,167				(55,910)	(55,910)		
918204-10-8	V F CORP	08/19/2002	Various	10/04/2002	Various	139,700.000	5,500,467	5,011,105	5,500,467				(489,363)	(489,363)	26,616	
918866-10-4	VALASSIS COMMUNICATION	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	200.000	6,646	7,928	6,646				1,282	1,282		
91913Y-10-0	VALERO ENERGY CORP	01/25/2002	Various	08/19/2002	Various	169,188.490	6,852,913	7,519,939	6,852,913				667,026	667,026	14,806	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	05/15/2002	CANTOR, FITZGERALD & CO	06/17/2002	MORGAN STANLEY DEAN WITTER	3,100.000	142,629	132,145	142,629				(10,484)	(10,484)		
92343V-10-4	VERIZON COMMUNICATIONS	12/05/2002	Various	12/11/2002	BERNSTEIN (SANFORD C.) & CO., INC	44,100.000	1,757,298	1,692,017	1,757,298				(65,280)	(65,280)		
925524-30-8	VIACOM - CLASS B	06/18/2002	Various	06/27/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	45,500.000	2,194,890	1,893,489	2,194,890				(301,401)	(301,401)		
92554D-30-6	VIALTA INC	11/19/2002	BONUS ISSUE	12/02/2002	CANTOR, FITZGERALD & CO	211.000		97					97	97		
929042-10-9	VORNADO, INC	03/05/2002	JEFFERIES & COMPANY, INC	08/09/2002	CANTOR, FITZGERALD & CO	1,200.000	52,148	45,634	52,148				(6,514)	(6,514)	1,762	
932270-10-1	WALLACE COMPUTER SERVICES, INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,700.000	32,257	31,381	32,257				(876)	(876)		
931142-10-3	WAL-MART STORES, INC	06/18/2002	Various	08/21/2002	Various	239,500.000	14,164,609	13,830,435	14,164,609				(334,174)	(334,174)	4,215	
939640-10-8	WASHINGTON POST CO. (THE)	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	300.000	172,659	200,102	172,659				27,443	27,443		
94106L-10-9	WASTE MANAGEMENT INC	12/05/2002	Various	12/16/2002	Various	348,800.000	8,426,398	8,102,489	8,426,398				(323,908)	(323,908)	2,711	
950590-10-9	WENDY'S INTERNATIONAL, INC	10/28/2002	Various	11/11/2002	Various	181,300.000	5,919,005	5,397,019	5,919,005				(521,986)	(521,986)	7,830	
969904-10-1	WILLIAMS SONOMA, INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11/08/2002	Various	900.000	23,135	20,563	23,135				(2,572)	(2,572)		
983919-10-1	XILINX INC	07/25/2002	Various	08/05/2002	BANC OF AMERICA SECURITIES	150,900.000	4,123,176	2,419,684	4,123,176	(156,779)			(1,703,493)	(1,703,493)		
98385X-10-6	XTO ENERGY INC	08/22/2002	Various	09/30/2002	WACHOVIA SECURITIES	113,600.000	2,098,072	2,308,680	2,098,072				210,608	210,608	1,197	
988498-10-1	YUM BRANDS INC	08/19/2002	Various	12/24/2002	Various	174,800.000	5,073,205	4,185,190	5,073,205				(888,015)	(888,015)		
98956P-10-2	ZIMMER HOLDINGS	12/05/2002	Various	12/05/2002	FRANKEL, STUART, & CO., INC	103,600.000	4,061,295	3,989,038	4,061,295				(72,257)	(72,257)		
Totals - United States						XXX	1,764,421,674	1,644,069,007	1,764,482,332	(660,573)			(120,413,325)	(120,413,325)	3,222,432	
CANADA																
067901-10-8	BARRICK GOLD CORP	06/26/2002	J. P. MORGAN SECURITIES, INC	08/20/2002	JEFFERIES & COMPANY, INC	63,200.000	1,296,200	952,345	1,296,200				(343,855)	(343,855)		
453258-40-2	INCO, LTD	06/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	08/20/2002	J. P. MORGAN SECURITIES, INC	19,900.000	435,360	358,537	435,360				(76,823)	(76,823)		
656568-10-2	NORTEL NETWORKS CORP	09/05/2002	Various	12/31/2002	Various	475,000.000	751,400	601,731	751,400				(149,669)	(149,669)		
725906-10-1	PLACER DOME, INC	06/26/2002	SALOMON SMITH BARNEY	08/22/2002	Various	42,300.000	534,844	362,271	534,844				(172,573)	(172,573)	1,265	
896874-10-4	TRIZEC CANADA INC	05/09/2002	EXCHANGE	05/16/2002	GOLDMAN, SACHS & CO	51,596.000	797,211	836,572	797,211				39,362	39,362		
896938-10-7	TRIZEC HAHN	04/30/2002	Various	05/09/2002	Various	187,500.000	2,981,962	2,951,424	2,981,962				(30,538)	(30,538)	11,375	
OTHER COUNTRIES																
G1150G-11-1	ACCENTURE LTD	11/27/2002	Various	12/23/2002	Various	632,000.000	11,485,642	11,004,178	11,485,642				(481,464)	(481,464)		
N0137M-16-9	AHOLD	06/12/2002	KEMPEN AND COMPANY NV	11/25/2002	DEXIA	13,810.000	315,542	174,422	315,542			17,547	(158,667)	(141,121)	2,973	
N89147-19-8	AHOLD	05/09/2002	BONUS ISSUE	05/21/2002	DIRECT	68,784.000		31,886					31,886	31,886		
F0191J-10-1	ALCATEL EUR10	01/17/2002	JPP EUROSECURITIES	04/04/2002	DRESDNER, KLEINWORT, BENSON	1,990.000	32,125	27,655	32,125			42	(4,512)	(4,470)		
Q03080-10-0	AMCOR LTD ORD	06/13/2002	J.B. WERE	11/08/2002	SALOMON SMITH BARNEY	73,350.000	353,083	339,053	353,083			(3,062)	(10,969)	(14,031)	5,593	
T05040-10-9	ASSICURAZIONI GENERALI S.P.A	06/12/2002	UNICREDITO ITALIANO	09/25/2002	Various	21,710.000	515,301	350,353	515,301			11,959	(176,907)	(164,948)		
G9885J-10-2	ASTRAZENECA PLC	01/17/2002	SALOMON SMITH BARNEY	02/12/2002	BRIDGE TRADING CO	1,100.000	49,331	54,072	49,331			(367)	5,108	4,741		
002255-10-7	AU OPTRONICS CORP	06/12/2002	SALOMON SMITH BARNEY	06/28/2002	GOLDMAN, SACHS & CO	36,300.000	419,460	308,590	419,460				(110,870)	(110,870)		
T8347V-10-5	AUTOGRILL	01/17/2002	UNICREDITO ITALIANO	02/12/2002	UNICREDITO ITALIANO	2,820.000	27,515	28,262	27,515			(220)	968	748		
F78209-19-8	AVENTIS	06/12/2002	JPP EUROSECURITIES	08/20/2002	Various	10,270.000	683,272	651,285	683,272			14,036	(46,023)	(31,988)		
G14896-10-7	BAE SYSTEMS PLC	06/12/2002	Various	11/25/2002	SALOMON SMITH BARNEY	88,400.000	458,031	234,796	458,031			28,950	(252,185)	(223,236)	6,740	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
D06216-10-1	BASF	01/17/2002	BERENBERG BANK	02/12/2002	BERENBERG BANK	1,440.000	54,360	54,754	54,360			(435)	829	394		
Q1498R-10-9	BHP STEEL LTD	07/02/2002	DISTRIBUTION	08/19/2002	SALOMON SMITH BARNEY	54,935.000	29,427	75,319	29,427			(1,185)	47,077	45,892		
G17416-12-7	CABLE & WIRELESS GROUP, PLC	06/12/2002	Various	08/20/2002	Various	27,300.000	85,545	68,488	85,545			2,109	(19,166)	(17,057)	2,195	
G17444-15-2	CADBURY SCHWEPPES PLC	01/17/2002	SALOMON SMITH BARNEY	02/12/2002	BRIDGE TRADING CO	14,200.000	87,035	88,019	87,035			(647)	1,631	984		
G2176J-10-5	CHEUNG KONG LIFE SCIENCES	07/12/2002	DISTRIBUTION	07/17/2002	CREDT LYONNAIS SECURITIES	4,640.000	1,202	1,218	1,202			(0)	16	16		
H14405-10-6	CIBA SPECIALTY CHEMICALS	01/17/2002	VONTOBEL (J.) & CO. BANKERS	02/12/2002	VONTOBEL (J.) & CO. BANKERS	615.000	39,446	41,801	39,446			(568)	2,923	2,355		
F80343-10-0	CIE. DE SAINT-GOBAIN	06/12/2002	JPP EUROSECURITIES	07/30/2002	JPP EUROSECURITIES	9,320.000	448,958	309,366	448,958			13,833	(153,425)	(139,592)	11,258	
H3698D-41-9	CS HOLDING	06/12/2002	Various	11/26/2002	Various	9,180.000	320,644	218,288	320,644			17,711	(120,067)	(102,356)		
Q3018U-10-9	CSL LTD	08/21/2002	Various	10/18/2002	J. P. MORGAN SECURITIES, INC	56,250.000	1,001,875	564,334	1,001,875			2,792	(440,333)	(437,541)	6,772	
T3679P-11-5	ENEL SOCIETA PER AZIONI	01/17/2002	UNICREDITO ITALIANO	02/12/2002	UNICREDITO ITALIANO	2,850.000	16,272	15,886	16,272			(130)	(256)	(386)		
W26049-11-9	ERICSSON	06/12/2002	Various	08/14/2002	Various	308,650.000	99,407	109,822	99,407			1,477	8,939	10,415		
J1346E-10-0	FAST RETAILING CO	10/24/2002	GOLDMAN, SACHS & CO	11/21/2002	GOLDMAN, SACHS & CO	14,700.000	409,102	449,353	409,102			4,669	35,582	40,251		
B4399L-10-2	FORTIS	01/17/2002	PETERCAM	03/05/2002	PETERCAM	2,640.000	63,185	60,040	63,185			(1,078)	(2,067)	(3,145)		
F4113C-10-3	FRANCE TELECOM	01/17/2002	JPP EUROSECURITIES	04/04/2002	DRESDNER, KLEINWORT, BENSON	420.000	15,216	12,110	15,216			20	(3,127)	(3,107)		
G3910J-11-2	GLAXOSMITHKLINE PLC	01/17/2002	SALOMON SMITH BARNEY	02/12/2002	BRIDGE TRADING CO	4,700.000	112,914	117,347	112,914			(840)	5,273	4,433		
B34601-35-9	GROUPE BRUXELLES LAMBERT	01/17/2002	PETERCAM	02/13/2002	PETERCAM	1,280.000	68,601	70,523	68,601			(790)	2,712	1,922		
F12033-13-4	GROUPE DANONE	06/12/2002	JPP EUROSECURITIES	08/20/2002	SOCIETE GENERALE	3,550.000	479,984	451,606	479,984			12,168	(40,546)	(28,378)		
J20454-12-0	HITACHI	06/13/2002	Various	09/13/2002	MORGAN STANLEY DEAN WITTER	95,000.000	644,777	491,707	644,777			18,354	(171,424)	(153,070)		
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	08/22/2002	Various	09/18/2002	J. P. MORGAN SECURITIES, INC	150,500.000	6,852,013	5,458,481	6,852,013				(1,393,532)	(1,393,532)	38,913	
N56369-10-6	KONINKLIJKE NUMICO	06/12/2002	KEMPEN AND COMPANY NV	08/16/2002	KEMPEN AND COMPANY NV	10,940.000	254,993	203,297	254,993			11,270	(62,966)	(51,696)	2,734	
Y4822W-10-0	KOOKMIN BANK	06/14/2002	GOOD MORNING SECURITIES	11/25/2002	GOOD MORNING SECURITIES	8,070.000	404,172	274,945	404,172			997	(130,224)	(129,227)		
J37479-11-0	KYOCERA CORP	06/13/2002	Various	11/21/2002	Various	10,500.000	758,794	668,710	758,794			26,858	(116,942)	(90,084)	1,270	
F5485U-10-0	LAGARDERE	01/17/2002	JPP EUROSECURITIES	02/12/2002	JPP EUROSECURITIES	1,570.000	62,304	60,412	62,304			(498)	(1,394)	(1,892)		
D52400-11-2	MARSCHOLLEK(MLP)	06/12/2002	BERENBERG BANK	08/15/2002	Various	3,890.000	157,344	79,181	157,344			3,463	(81,625)	(78,162)		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC	10/24/2002	Various	10/29/2002	INSTINET REUTER	84,300.000	1,235,085	1,319,199	1,235,085				84,114	84,114		
Q65336-11-9	NATIONAL AUSTRALIA BANK	06/13/2002	J.B. WERE	10/18/2002	SALOMON SMITH BARNEY	13,300.000	273,205	236,024	273,205			(9,646)	(27,535)	(37,182)		
K70975-14-7	NKT HOLDING ORD	01/17/2002	ALFRED BERG INC	04/11/2002	ENSKILDA SECURITIES, LTD	1,270.000	15,710	13,636	15,710			(42)	(2,032)	(2,074)	521	
R61115-10-2	NORSK HYDRO A.S	01/17/2002	ENSKILDA SECURITIES, LTD	02/12/2002	ENSKILDA SECURITIES, LTD	930.000	38,740	38,896	38,740			(61)	217	155		
K7317J-11-7	NOVOZYMES A/S - B SHARES	01/17/2002	ALFRED BERG INC	02/12/2002	ALFRED BERG INC	180.000	3,600	3,686	3,600			(27)	113	86		
N56369-21-3	NUMICO	05/09/2002	BONUS ISSUE	05/20/2002	DIRECT	54,545.000		23,756					23,756	23,756		
J61933-12-3	ORIX CORP	04/30/2002	Various	07/24/2002	DEUTSCHE BANK CAPITAL CORP	7,500.000	589,745	477,284	589,745			69,144	(181,605)	(112,462)		
G69651-10-0	PEARSON	06/12/2002	Various	11/25/2002	MORGAN STANLEY DEAN WITTER	21,600.000	255,886	233,304	255,886			16,258	(38,841)	(22,583)	4,058	
G70956-11-8	PILKINGTON	01/17/2002	SALOMON SMITH BARNEY	02/12/2002	BRIDGE TRADING CO	56,600.000	87,344	82,651	87,344			(650)	(4,043)	(4,693)		
Q77974-10-5	QANTAS AIRWAYS LTD	08/23/2002	MACQUARIE EQUITIES (USA), INC	09/16/2002	SALOMON SMITH BARNEY	19,000.000	43,456	42,164	43,456			311	(1,602)	(1,291)		
H69293-21-7	ROCHE HOLDINGS	01/17/2002	VONTOBEL (J.) & CO. BANKERS	02/12/2002	VONTOBEL (J.) & CO. BANKERS	515.000	34,820	36,112	34,820			(502)	1,794	1,292		
780257-80-4	ROYAL DUTCH PETROLEUM CO	08/22/2002	Various	09/04/2002	Various	234,000.000	12,574,618	10,421,036	12,574,618				(2,153,582)	(2,153,582)	205,698	
G04704-11-3	SAFEWAY	06/12/2002	Various	12/03/2002	Various	155,900.000	705,189	538,915	705,189			37,092	(203,367)	(166,274)		
796050-88-8	SAMSUNG ELECTRONICS	03/20/2002	Various	10/01/2002	Various	18,700.000	2,357,760	2,296,849	2,357,760				(60,910)	(60,910)	2,769	
Y74718-10-0	SAMSUNG ELECTRONICS	06/14/2002	GOOD MORNING SECURITIES	12/04/2002	GOOD MORNING SECURITIES	1,280.000	380,868	395,279	380,868			468	14,879	14,411	536	
F5548N-10-1	SANOFI-SYNTHELABO	01/17/2002	JPP EUROSECURITIES	02/12/2002	JPP EUROSECURITIES	460.000	32,952	28,576	32,952			264	(4,112)	(4,375)		
D66992-10-4	SAP AG	01/17/2002	BERENBERG BANK	02/12/2002	BERENBERG BANK	290.000	41,610	39,833	41,610			333	(1,444)	(1,777)		
J69972-10-7	SECOM CO. LTD. ORD	06/13/2002	Various	12/19/2002	Various	15,000.000	736,351	490,955	736,351			17,691	(263,087)	(245,396)		
Y79711-10-0	SEMBCORP INDUSTRIES	02/22/2002	DEUTSCHE BANK CAPITAL CORP	05/29/2002	DEUTSCHE BANK CAPITAL CORP	461,000.000	413,392	387,019	413,392			7,125	(33,498)	(26,373)		
G2737P-62-4	SEMBCORP INDUSTRIES LTD (WARRANTS)	02/22/2002	DEUTSCHE BANK CAPITAL CORP	03/26/2002	DEUTSCHE BANK CAPITAL CORP	63,000.000		4,748					4,748	4,748		
J72810-12-0	SHIN ETSU CHEMICAL CO	04/30/2002	MORGAN STANLEY DEAN WITTER	09/06/2002	GOLDMAN, SACHS & CO	3,000.000	125,136	98,373	125,136			9,899	(36,662)	(26,763)		
G81083-10-0	SHIRE PHARMACEUT	01/17/2002	SALOMON SMITH BARNEY	03/05/2002	GOLDMAN, SACHS & CO	5,000.000	62,596	35,150	62,596			(901)	(26,545)	(27,446)		
J75605-10-5	SKYLARK CO LTD	09/09/2002	GOLDMAN, SACHS & CO	10/24/2002	NOMURA SECURITIES INTERNATIONAL	25,000.000	562,823	402,330	562,823			(25,426)	(135,067)	(160,493)		
J76379-10-6	SONY CORP	04/30/2002	MORGAN STANLEY DEAN WITTER	09/06/2002	DAIWA SECURITIES AMERICA INC	1,500.000	81,977	61,202	81,977			6,485	(27,261)	(20,776)		
G8054L-18-7	SSL INT'L	06/12/2002	Various	08/20/2002	DRESDNER, KLEINWORT, BENSON	26,000.000	154,648	105,377	154,648			5,810	(55,082)	(49,272)	523	
W90152-12-0	SVENSKA CELLULOSA B FREE	01/17/2002	ALFRED BERG INC	02/12/2002	ALFRED BERG INC	2,000.000	53,898	59,188	53,898			(525)	5,815	5,290		
H84140-11-2	SYNGENTA AG	01/17/2002	VONTOBEL (J.) & CO. BANKERS	02/12/2002	VONTOBEL (J.) & CO. BANKERS	810.000	42,705	43,111	42,705			(615)	1,021	406		
J81281-11-5	TAKEDA CHEMICAL	04/30/2002	MORGAN STANLEY DEAN WITTER	11/22/2002	SALOMON SMITH BARNEY	1,000.000	43,839	41,911	43,839			1,875	(3,802)	(1,927)	259	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
K9471L-12-8	TDC	01/17/2002	ALFRED BERG INC	04/04/2002	ENSKILDA SECURITIES, LTD	400.000	13,452	12,572	13,452			(85)	(795)	(880)		
T9276A-11-2	TELECOM ITALIA MOBILE	01/17/2002	UNICREDITO ITALIANO	02/12/2002	UNICREDITO ITALIANO	8,220.000	41,991	36,756	41,991			(336)	(4,900)	(5,235)		
87937R-93-1	TELEFONICA RIGHTS	03/22/2002	BONUS ISSUE	04/05/2002	Various	231,800.000		52,754					52,754	52,754		
J86957-11-5	TOKYO ELECTRON	06/13/2002	Various	08/05/2002	DEUTSCHE BANK CAPITAL CORP	30,900.000	2,018,395	1,549,226	2,018,395			175,908	(645,078)	(469,169)		
Q9104H-10-0	TOLL HOLDINGS LTD	09/16/2002	Various	11/20/2002	MACQUARIE EQUITIES (USA), INC	175,600.000	810,132	641,294	810,132			25,164	(194,002)	(168,838)	4,937	
J92676-11-3	TOYOTA MOTOR	04/30/2002	MORGAN STANLEY DEAN WITTER	11/22/2002	MORGAN STANLEY DEAN WITTER	3,500.000	96,711	89,120	96,711			4,136	(11,727)	(7,591)	460	
N86729-10-5	TPG NV	01/17/2002	KEMPEN AND COMPANY NV	02/12/2002	KEMPEN AND COMPANY NV	1,380.000	29,622	28,701	29,622			(237)	(683)	(920)		
G90078-10-9	TRANSOCEAN INC	07/30/2002	Various	08/07/2002	WEEDEN & COMPANY	16,100.000	430,933	340,667	430,933				(90,266)	(90,266)		
B93562-10-4	UCB	01/17/2002	PETERCAM	03/06/2002	PETERCAM	1,320.000	52,273	53,293	52,273			(648)	1,667	1,020		
904784-70-9	UNILEVER N. V	08/22/2002	Various	08/30/2002	Various	91,300.000	4,916,938	5,360,226	4,916,938				443,288	443,288		
G92087-12-4	UNILEVER PLC	06/12/2002	Various	12/03/2002	Various	81,900.000	747,405	716,705	747,405			40,205	(70,905)	(30,700)	6,356	
X9518S-10-8	UPM-KYMMENE	01/17/2002	ENSKILDA SECURITIES, LTD	02/12/2002	ENSKILDA SECURITIES, LTD	800.000	26,193	29,304	26,193			(209)	3,320	3,111		
Y9360Y-10-3	VENTURE CORP LTD	02/04/2002	DEUTSCHE BANK CAPITAL CORP	02/14/2002	CREDT LYONNAIS SECURITIES	57,200.000	473,431	456,237	473,431			1,056	(18,250)	(17,194)		
F7063C-11-4	VIVENDI UNIVERSAL	06/12/2002	JPP EUROSECURITIES	06/26/2002	SOCIETE GENERALE	53,120.000	1,891,281	1,038,464	1,891,281			191,354	(1,044,171)	(852,817)	41,254	
G9387S-10-5	VODAFONE GROUP PLC	01/17/2002	SALOMON SMITH BARNEY	02/12/2002	BRIDGE TRADING CO	24,000.000	57,815	47,416	57,815			(430)	(9,969)	(10,399)		
X89414-10-0	VODAFONE TELECEL COMUNICACOES	01/17/2002	SALOMON SMITH BARNEY	04/03/2002	Santander Central Hispano Investment Sec	600.000	5,204	4,356	5,204			(17)	(832)	(848)		
N96425-10-8	WOLTERS KLUWER	06/12/2002	KEMPEN AND COMPANY NV	11/25/2002	Various	10,340.000	212,839	184,171	212,839			7,524	(36,192)	(28,667)		
Q98418-10-8	WOOL WORTHS LIMITED	03/05/2002	DEUTSCHE BANK CAPITAL CORP	05/08/2002	DEUTSCHE BANK CAPITAL CORP	38,600.000	250,042	270,949	250,042			8,783	12,123	20,907	3,109	
G97974-10-2	WPP GROUP PLC	06/12/2002	DRESDNER, KLEINWORT, BENSON	11/25/2002	DRESDNER, KLEINWORT, BENSON	26,800.000	261,761	204,340	261,761			15,680	(73,101)	(57,421)	815	
G98255-10-5	XL CAPITAL LTD	02/14/2002	BERNSTEIN (SANFORD C.) & CO., INC	05/02/2002	Various	80,900.000	7,809,665	7,587,324	7,809,665				(222,341)	(222,341)		
6899999 - Common Stocks - Industrial and Miscellaneous						XXX	1,839,119,558	1,709,941,886	1,839,180,216	(660,573)		778,516	(130,016,846)	(129,238,331)	3,584,814	
PARENT, SUBSIDIARIES, AND AFFILIATES UNITED STATES																
80414#-10-8	SAUGATUCK II CELLULAR INVESTMENT CORP	11/15/2002	Various	11/15/2002	Various	35,000.000		541,906	541,906	541,906			0	0		
Totals - United States						XXX		541,906	541,906	541,906			0	0		
6999999 - Common Stocks - Parent, Subs and Affiliates						XXX		541,906	541,906	541,906			0	0		
7099998 - Total - Common Stocks						XXX	2,025,420,255	1,872,870,380	2,026,106,386	(297,148)		1,027,666	(154,263,671)	(153,236,005)	4,514,820	
7199999 - Total - Preferred and Common Stocks							2,048,265,692	1,891,504,497	2,049,396,970	(312,015)		1,027,666	(158,920,140)	(157,892,474)	4,764,885	
7299999 Totals							6,865,310,020	6,713,742,024	6,863,882,909	(2,955,677)		2,133,229	(152,274,116)	(150,140,886)	73,710,033	18,437,070

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	Stock of Such Company Owned by Insurer on Statement Date	
							8	9
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
02002#-12-6	ALLSTATE INSURANCE CANADA PREFERRED STK		(i)	No		44,793,120	70,000.000	100.0
0499999 - Preferred Stock - Alien Insurer						44,793,120	XXX	XXX
0899999 - Total Preferred Stocks						44,793,120	XXX	XXX
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	29688	(i)	No		14,433,659	70,000.000	100.0
02002@-10-2	ALLSTATE INDEMNITY COMPANY	19240	(i)	No		94,182,224	42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY	11110	(i)	No		10,912,916	70,000.000	100.0
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY COMPANY	17230	(i)	No		18,991,514	42,000.000	100.0
1099999 - Common Stock - U.S. P&C Insurer						138,520,313	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY	60186	(i)	Yes	7,203,503	3,151,832,285	23,800.000	100.0
1199999 - Common Stock - U.S LAH Insurer					7,203,503	3,151,832,285	XXX	XXX
02002N-89-7	ALLSTATE INSURANCE COMPANY OF CANADA		(i)	No		139,033,678	12,228.000	100.0
1299999 - Common Stock - Alien Insurer						139,033,678	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION		(ii)	No		950	1,000.000	100.0
02014#-10-6	ALLSTATE FINANCIAL SERVICES LLC		(ii)	No		17,240,716	16,000,000.000	100.0
02001#-10-1	ALLSTATE HOLDINGS LLC	19240	(ii)	No		576,796,187	1,000.000	100.0
02009#-10-3	NEW JERSEY HOLDINGS LLC		(ii)	No		567,095,343	1,000.000	100.0
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC	26530	(ii)	No		3,057,248	2,001,000.000	100.0
03207#-10-1	IVANTAGE GROUP LLC		(ii)	Yes	408,131	89,014,180	1,044,000.000	100.0
1399999 - Common Stock - Non-Insurer Which Controls Insurer					408,131	1,253,204,624	XXX	XXX
00767#-10-9	ADVANCED DRIVERS EDUCATION PRODUCTS AND TRAINING, INC		(ii)	No			115,001.000	45.7
07324#-10-0	BAYVIEW FINANCE MANAGEMENT CORP		(ii)	No		10,000	125.000	12.0
45070*-10-0	IVHS TECHNOLOGIES, INC		(ii)	No			5,719,475.000	23.5
66383*-10-8	NORTHBROOK HOLDINGS LLC		(ii)	No		16,672,795	25,000.000	100.0
87241@-10-4	TFH CORP		(ii)	No		1,299,999	300.000	19.2
L5983#-10-3	LEND LEASE ASIA PROPERTIES, SICAF		(ii)	No		2,058,392	110,000.000	16.7
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT N.V.		(ii)	No			625,000.000	12.5
1599999 - Common Stock - Other Affiliates						20,041,186	XXX	XXX
1699999 - Total Common Stocks					7,611,634	4,702,632,086	XXX	XXX
1799999 Totals					7,611,634	4,747,425,206	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 12,671,558,223
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-tier Company	Name of Company Listed in Section 1 Which Controls Lower-tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	Number of Shares	% of Outstanding
000000-00-0	ALLSTATE LIFE INSURANCE COMPANY, SERIES A	NORTHBROOK HOLDINGS LLC		930,650.000	100.0
02002N-89-7	ALLSTATE LIFE INSURANCE COMPANY OF CANADA	ALLSTATE INSURANCE COMPANY OF CANADA		5,000.000	100.0
02014@-10-8	ALLSTATE DISTRIBUTORS LLC	ALLSTATE LIFE INSURANCE COMPANY		57,500.000	100.0
000000-00-0	ALLSTATE FLORIDIAN INSURANCE CO	ALLSTATE HOLDINGS LLC		25,000.000	100.0
000000-00-0	ALLSTATE FLORIDIAN INDEMNITY CO	ALLSTATE HOLDINGS LLC		25,000.000	100.0
02008@-10-6	ALLSTATE LIFE FINANCIAL SERVICES, INC	ALLSTATE LIFE INSURANCE COMPANY		250.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
000000-00-0	ALLSTATE NEW JERSEY INSURANCE COMPANY	NEW JERSEY HOLDINGS LLC		42,000.000	100.0
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
74400#-10-7	ALLSTATE ASSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY	4,423,791	1,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION	ALLSTATE LIFE INSURANCE COMPANY		900.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE CO	ALLSTATE LIFE INSURANCE COMPANY	1,108,039	110,000.000	100.0
37804*-10-0	GLENBROOK LIFE AND ANNUITY COMPANY	ALLSTATE LIFE INSURANCE COMPANY		5,000.000	100.0
51856#-10-4	AFDW, INC	ALLSTATE LIFE INSURANCE COMPANY		191.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY	1,671,673	300.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
50215@-10-4	LSA ASSET MANAGEMENT, LLC	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
66385#-10-2	NORTHBROOK LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
86869#-10-5	SURETY LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		2,500,000.000	100.0
66383@-10-6	NORTHBROOK INDEMNITY COMPANY	IVANTAGE GROUP LLC	408,131	42,000.000	100.0
02015@-10-7	ALLSTATE FINANCIAL ADVISORS LLC	ALLSTATE LIFE INSURANCE COMPANY		50,000.000	100.0
00109#-10-6	ALLSTATE FINANCIAL DISTRIBUTORS, INC	ALLSTATE LIFE INSURANCE COMPANY		5,000.000	100.0
000000-00-0	IVANTAGE SELECT AGENCY, INC	IVANTAGE GROUP LLC		1,000.000	100.0
000000-00-0	PEMBRIDGE INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		11,200.000	100.0
0299999 - Common Stock			7,611,634	XXX	XXX
0399999 Total			7,611,634	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	Interest		7	8	9	10	11	12	Interest		15	16	17
				5	6							13	14			
CUSIP Identification	Description	Date Acquired	Name of Vendor	Rate of	How Paid	Maturity Date	Book/Adjusted Carrying Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	Gross Amount Received	Paid for Accrued Interest	NAIC Desig-nation	Effective Rate of Interest
BONDS																
GOVERNMENTS																
ISSUER OBLIGATIONS																
313588-AP-0	FNMA DISCOUNT	12/02/2002	TRANSFER		JJ	01/14/2003	5,197,655	5,481		5,200,000	5,192,174				1	1.292
313396-AP-8	FREDDIE DISCOUNT	12/04/2002	TRANSFER		JJ	01/14/2003	8,995,976	9,874		9,000,000	8,986,103				1	1.281
313396-AR-4	FREDDIE DISCOUNT	11/20/2002	TRANSFER		JJ	01/16/2003	499,743	733		500,000	499,010				1	1.274
Total UNITED STATES							14,693,375	16,088		14,700,000	14,677,287				XXX	XXX
0199999 - U.S. Governments - Issuer Obligations							14,693,375	16,088		14,700,000	14,677,287				XXX	XXX
0399999 - Total - U.S. Government Bonds							14,693,375	16,088		14,700,000	14,677,287				XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)																
ISSUER OBLIGATIONS																
UNITED STATES																
	AIM SHORT TERM INVESTMENT CO. LIQUID															
825251-82-0	ASSET PORTFOLIO	12/31/2002	Various	1.340	MTLY	09/01/2003	61,661,040			61,661,040	61,661,040	73,408	75,704		1	1.330
68231N-20-6	BANK ONE INSTITUTIONAL PRIME	12/13/2002	DIRECT CASH	1.380	MTLY	09/01/2003	51,161,961			51,161,961	51,161,961	89,254	27,435		1	1.380
13443B-NU-3	CAMPBELL SOUP	11/04/2002	J. P. MORGAN SECURITIES, INC		MATR	01/28/2003	24,968,454	68,801		25,000,000	24,899,653				1	1.741
1513E3-NF-2	CENTENNIAL ENERGY HOLDINGS	12/18/2002	BANK OF AMERICA		MATR	01/15/2003	19,489,004	10,996		19,500,000	19,478,008				1	1.500
2044WD-N8-1	COMPASS SECURITIZATION ABCP	12/16/2002	MORGAN STANLEY DEAN WITTER		MATR	01/08/2003	5,998,367	3,733		6,000,000	5,994,634				1	1.448
2044WD-NA-6	COMPASS SECURITIZATION ABCP	12/16/2002	MORGAN STANLEY DEAN WITTER		MATR	01/10/2003	2,259,209	1,406		2,260,000	2,257,803				1	1.448
2044WD-NP-3	COMPASS SECURITIZATION ABCP	12/23/2002	GOLDMAN, SACHS & CO		MATR	01/23/2003	44,961,499	15,751		45,000,000	44,945,748				1	1.448
2044WD-NX-6	COMPASS SECURITIZATION ABCP	12/30/2002	MORGAN STANLEY DEAN WITTER		MATR	01/31/2003	19,976,333	1,577		20,000,000	19,974,756				1	1.469
26188J-20-6	DREYFUS MM 5.590 2015	12/01/2002	Various	1.280	MTLY	09/01/2003	194,331			194,331	194,331	297	3,423		1	1.800
			MERRILL LYNCH, PIERCE, FENNER, &													
26440B-NV-6	DUKE ENERGY CORP	12/10/2002	SMITH		MATR	01/29/2003	17,309,092	16,881		17,330,000	17,292,210				1	1.605
31770E-60-7	FINANCIAL SQUARE MONEY MARKET MM	12/31/2002	Various	1.350	MTLY	09/01/2003	41,394,982			41,394,982	41,394,982	30,187	67,464		1	1.350
			MERRILL LYNCH, PIERCE, FENNER, &													
34110B-N2-3	FLORIDA POWER CORP	12/31/2002	SMITH		MATR	01/02/2003	11,999,533	467		12,000,000	11,999,066				1	1.449
			MERRILL LYNCH, PIERCE, FENNER, &													
34110B-N6-4	FLORIDA POWER CORP	12/06/2002	SMITH		MATR	01/22/2003	14,987,017	16,391		15,000,000	14,970,626				1	1.535
30257B-NN-8	FPL GROUP CAPITAL INC	12/03/2002	LEHMAN BROTHERS INC		MATR	01/22/2003	24,978,388	30,471		25,000,000	24,947,918				1	1.533
ST8768-19-1	FPL GROUP CAPITAL INC	12/16/2002	J. P. MORGAN SECURITIES, INC	1.590	J	01/31/2003	40,000,000			40,000,000	40,000,000	28,267			1	1.590
36760U-ND-5	GATEWAY FUEL CORP	12/13/2002	GOLDMAN, SACHS & CO		MATR	01/13/2003	14,991,750	13,062		15,000,000	14,978,688				1	1.707
36760U-P3-5	GATEWAY FUEL CORP	12/20/2002	GOLDMAN, SACHS & CO		MATR	02/03/2003	6,595,884	3,674		6,606,000	6,592,210				1	1.729
36760U-PB-7	GATEWAY FUEL CORP	12/30/2002	LEHMAN BROTHERS INC		MATR	02/11/2003	15,572,221	4,219		15,599,000	15,568,001				1	1.560
37042E-P3-9	GENERAL MTRS ACCEP CORP	12/20/2002	DIRECT CASH		MATR	02/03/2003	29,950,481	17,981		30,000,000	29,932,500				1	1.864
			CREDIT SUISSE FIRST BOSTON													
45138B-N6-8	IDAHO POWER	12/23/2002	CORPORATION		MATR	01/06/2003	10,497,696	4,147		10,500,000	10,493,549				1	1.635
47836K-N2-8	JOHNSON CONTROLS, INC	12/31/2002	Various		MATR	01/02/2003	12,135,531	469		12,136,000	12,135,062				1	1.440
	JP MORGAN INSTITUTIONAL PRIME MONEY															
616918-20-7	MARKET	12/31/2002	Various	1.320	MTLY	09/01/2003	61,863,046			61,863,046	61,863,046	64,438	59,756		1	1.330
4933M3-NW-3	KEYSPAN CORP	12/30/2002	BANK ONE CAPTIAL MARKETS		MATR	01/30/2003	29,964,582	15,547		30,000,000	29,949,035				1	1.516
53078U-ND-7	LIBERTY MUTUAL CAPITAL	12/10/2002	J. P. MORGAN SECURITIES, INC		MATR	01/13/2003	19,990,161	18,117		20,000,000	19,972,044				1	1.527
			MERRILL LYNCH, PIERCE, FENNER, &													
5705X5-NM-9	MARKET STREET FUNDING CORP	12/26/2002	SMITH		MATR	01/21/2003	51,706,077	26,861		51,746,000	51,679,217				1	1.437
63627U-NV-2	NATIONAL GRID GROUP (BRITISH TRANSCO)	12/18/2002	BANK OF AMERICA		MATR	01/29/2003	29,864,715	18,086		29,900,000	29,846,629				1	1.570
63859B-79-0	NATIONS MONEY MARKET RESERVES	12/26/2002	Various	1.270	MTLY	09/01/2003	1,389,240			1,389,240	1,389,240	47,098	109		1	1.260
66522U-NG-4	NORTHERN ILLINOIS GAS	12/18/2002	GOLDMAN, SACHS & CO		MATR	01/16/2003	26,833,219	15,662		26,850,000	26,817,557				1	1.552
71112K-N6-4	PEOPLES GAS LIGHT & COKE	12/30/2002	BANK ONE CAPTIAL MARKETS		MATR	01/06/2003	4,998,924	431		5,000,000	4,998,493				1	1.604
71112K-NA-5	PEOPLES GAS LIGHT & COKE	12/26/2002	BANK ONE CAPTIAL MARKETS		MATR	01/10/2003	4,998,063	1,292		5,000,000	4,996,771				1	1.604
			MERRILL LYNCH, PIERCE, FENNER, &													
73768B-NX-8	POTOMAC ELECTRIC POWER	12/24/2002	SMITH		MATR	01/31/2003	901,110	290		902,200	900,819				1	1.501
			MERRILL LYNCH, PIERCE, FENNER, &													
74835K-NE-7	QUESTAR CORP	12/11/2002	SMITH		MATR	01/14/2003	7,995,535	7,246		8,000,000	7,988,289				1	1.599
783965-40-3	SEI PRIME OBLIGATIONS FUND	12/11/2001	DIRECT	1.640	MTLY	09/01/2003							15,187		1	
82124M-N2-2	SHEFFIELD RECEIVABLES	12/30/2002	LEHMAN BROTHERS INC		MATR	01/02/2003	1,269,947	106		1,270,000	1,269,841				1	1.552
82655F-N2-4	SIGMA-ALDRICH CORP	12/31/2002	GOLDMAN, SACHS & CO		MATR	01/02/2003	4,999,813	188		5,000,000	4,999,625				1	1.397
87512U-N2-3	TAMPA ELECTRIC CO	12/31/2002	GOLDMAN, SACHS & CO		MATR	01/02/2003	269,989	11		270,000	269,978				1	1.501

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	Interest		7	8	9	10	11	12	Interest		15	16	17
				5	6							13	14			
CUSIP Identification	Description	Date Acquired	Name of Vendor	Rate of	How Paid	Maturity Date	Book/Adjusted Carrying Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	Gross Amount Received	Paid for Accrued Interest	NAIC Desig-nation	Effective Rate of Interest
88562M-NM-4	THREE RIVERS FUNDING	12/20/2002	SALOMON SMITH BARNEY		MATR	01/21/2003	34,972,806	16,360		35,000,000	34,956,446				1	1.447
89102S-NE-4	TORCHMARK CORP	12/31/2002	BANK OF AMERICA		MATR	01/14/2003	12,993,193	524		13,000,000	12,992,669				1	1.500
89102S-NN-4	TORCHMARK CORP	12/23/2002	MORGAN STANLEY DEAN WITTER		MATR	01/22/2003	10,490,813	3,938		10,500,000	10,486,875				1	1.552
89102S-NT-1	TORCHMARK CORP	12/30/2002	BANK OF AMERICA		MATR	01/27/2003	9,988,805	861		10,000,000	9,987,944				1	1.604
89350B-PQ-1	TRANSAMERICA FIN CORP	12/05/2002	BANK ONE CAPTIAL MARKETS		MATR	02/24/2003	4,391,089	4,553		4,400,000	4,386,536				1	1.398
880901-20-2	TREASURY TEMP FUND	12/31/2002	Various	1.330	MTLY	09/01/2003	37,153,412			37,153,412	37,153,412	47,433	52,342		1	1.340
92780K-NF-1	VIRGINIA ELECTRIC POWER	12/05/2002	BANK OF AMERICA		MATR	01/15/2003	19,987,265	24,849		20,000,000	19,962,416				1	1.694
97665M-PR-8	WISCONSIN ENERGY CORP	12/31/2002	CHASE SECURITIES		MATR	02/25/2003	5,705,931	230		5,718,600	5,705,701				1	1.501
97682S-NU-9	WISCONSIN POWER & LIGHT	12/20/2002	BANK ONE CAPTIAL MARKETS		MATR	01/28/2003	29,740,278	15,307		29,774,000	29,724,971				1	1.563
98876M-NQ-5	ZCM MATCHED FUNDING	12/30/2002	BANK OF AMERICA		MATR	01/24/2003	34,968,248	2,761		35,000,000	34,965,487				1	1.469
Total UNITED STATES							918,519,031	383,246		919,079,812	918,135,785	380,382	301,419		XXX	XXX
3999999 - Industrial and Miscellaneous - Issuer Obligations							918,519,031	383,246		919,079,812	918,135,785	380,382	301,419		XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds							918,519,031	383,246		919,079,812	918,135,785	380,382	301,419		XXX	XXX
5499999 - Total - Issuer Obligations							933,212,405	399,333		933,779,812	932,813,072	380,382	301,419		XXX	XXX
6099999 - Total - Bonds							933,212,405	399,333		933,779,812	932,813,072	380,382	301,419		XXX	XXX
8099999 Totals							933,212,405	[a] 399,333		XXX	932,813,072	380,382	301,419		XXX	XXX

(a) Includes $ .....other than accrual of discount and amortization of premium.

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

SCHEDULE DB - PART B- SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

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
HALCC - HALIBURTON MARCH 15	43,000	03/15/2002	15.00	02/22/2002	Goldman Sachs	69,658
HALCW - HALIBURTON MARCH 17.5	43,100	03/15/2002	17.50	02/22/2002	Goldman Sachs	20,687
PGJS - PROCTER & GAMBLE OCTOBER 95	40,900	10/18/2002	95.00	09/18/2002	Goldman Sachs	56,469
PGJS - PROCTER & GAMBLE OCTOBER 95	35,100	10/18/2002	95.00	09/17/2002	Goldman Sachs	60,370
0299999 - Subtotal - Call Options - Income Transactions						207,184
0499999 - Subtotal - Call Options						207,184
2599999 – Subtotal – Hedging Transactions						
2699999 – Subtotal – Income Generation Transactions						207,184
2799999 – Subtotal – Other Derivative Transactions						
9999999 – Totals						207,184

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

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 Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	9 Termi-nation Date	10 Book Value	11 *	12 Consideration Paid on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis	16 Deferred	
HALCC - HALIBURTON MARCH 15	43,000	03/15/2002	15.00	02/22/2002	Goldman Sachs	69,658	Exercise	03/15/2002	69,658	*				69,658		
HALCW - HALIBURTON MARCH 17.5	43,100	03/15/2002	17.50	02/22/2002	Goldman Sachs	20,687	Expiration	03/15/2002	20,687				20,687			
PGJS - PROCTER & GAMBLE OCTOBER 95	40,900	10/18/2002	95.00	09/18/2002	Goldman Sachs	56,469	Expiration	10/18/2002	56,469				56,469			
PGJS - PROCTER & GAMBLE OCTOBER 95	35,100	10/18/2002	95.00	09/17/2002	Goldman Sachs	60,370	Expiration	10/18/2002	60,370				60,370			
0299999 - Subtotal - Call Options - Income Generation Transactions						207,184	XXX	XXX	207,184	XXX			137,526	69,658		
0499999 - Subtotal - Call Options						207,184	XXX	XXX	207,184	XXX			137,526	69,658		
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2699999 - Subtotal - Income Generation Transactions						207,184	XXX	XXX	207,184	XXX			137,526	69,658		
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals						207,184	XXX	XXX	207,184	XXX			137,526	69,658		

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

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 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
					NONE									
2599999 - Subtotal - Hedging Transactions								XXX						
2799999 - Subtotal - Other Derivative Transactions								XXX						
9999999 - Totals								XXX						

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

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)
Forward contract to buy Australian Dollar	1,731,890	01/29/2002	1.918355	01/23/2002	Bank of New York	
Forward contract to buy Australian Dollar	274,243	03/04/2002	1.937985	02/27/2002	Bank of New York	
Forward contract to buy Australian Dollar	815,127	03/05/2002	1.9336	02/28/2002	Bank of New York	
Forward contract to buy Australian Dollar	165,786	03/06/2002	1.93476	03/01/2002	Bank of New York	
Forward contract to buy Australian Dollar	649,368	03/08/2002	1.919496	03/05/2002	Bank of New York	
Forward contract to buy Australian Dollar	331,421	03/12/2002	1.913546	03/06/2002	Bank of New York	
Forward contract to buy Australian Dollar	512,887	05/14/2002	1.835603	05/09/2002	Bank of New York	
Forward contract to buy Australian Dollar	292,192	05/17/2002	1.835233	05/10/2002	Bank of New York	
Forward contract to buy Australian Dollar	2,039,900	06/18/2002	1.755741	06/13/2002	Bank of New York	
Forward contract to buy Australian Dollar	166,739	08/23/2002	1.82862	08/20/2002	Bank of New York	
Forward contract to buy Australian Dollar	560,946	08/26/2002	1.826817	08/21/2002	Bank of New York	
Forward contract to buy Australian Dollar	131,313	08/27/2002	1.843793	08/22/2002	Bank of New York	
Forward contract to buy Australian Dollar	733,379	08/28/2002	1.836361	08/23/2002	Bank of New York	
Forward contract to buy Australian Dollar	43,456	09/05/2002	1.836361	08/23/2002	Bank of New York	
Forward contract to buy Australian Dollar	188,274	08/29/2002	1.836648	08/26/2002	Bank of New York	
Forward contract to buy Australian Dollar	42,630	09/19/2002	1.82332	09/16/2002	Bank of New York	
Forward contract to buy Australian Dollar	315,493	11/22/2002	1.77572	11/19/2002	Bank of New York	
Forward contract to buy Australian Dollar	340,624	11/25/2002	1.78393	11/20/2002	Bank of New York	
Forward contract to buy British Pound	1,348,211	01/22/2002	0.694975	01/17/2002	Bank of New York	
Forward contract to buy British Pound	8,051,856	06/17/2002	0.678264	06/12/2002	Bank of New York	
Forward contract to buy Danish Krone	85,844	01/22/2002	8.4255	01/17/2002	Bank of New York	
Forward contract to buy Danish Krone	340,688	06/17/2002	7.857599	06/12/2002	Bank of New York	
Forward contract to buy Euros	2,462,348	01/22/2002	1.134301	01/17/2002	Bank of New York	
Forward contract to buy Euros	13,870	01/23/2002	1.129969	01/18/2002	Bank of New York	
Forward contract to buy Euros	1,422,633	02/27/2002	1.139731	02/22/2002	Bank of New York	
Forward contract to buy Euros	4,014,972	03/14/2002	1.140381	03/11/2002	Bank of New York	
Forward contract to buy Euros	2,192,280	04/09/2002	1.130876	04/04/2002	Bank of New York	
Forward contract to buy Euros	155,812	04/10/2002	1.134842	04/05/2002	Bank of New York	
Forward contract to buy Euros	41,043	05/23/2002	1.069404	05/23/2002	Bank of New York	
Forward contract to buy Euros	16,480,744	06/17/2002	1.054073	06/12/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	1,664,605	04/22/2002	7.7992	04/18/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	1,113,188	06/17/2002	7.7998	06/13/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	1,202	07/12/2002	7.7999	07/12/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	1,808,492	08/29/2002	7.7999	08/27/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	473,034	10/18/2002	7.7994	10/16/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	508,000	11/13/2002	7.799	11/11/2002	Bank of New York	
Forward contract to buy Hong Kong Dollar	633,282	12/11/2002	7.7985	12/09/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,147,770	03/19/2002	128.353	03/14/2002	Bank of New York	
Forward contract to buy Japenese Yen	935,948	04/12/2002	131.09	04/09/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,335,069	04/15/2002	130.35	04/10/2002	Bank of New York	
Forward contract to buy Japenese Yen	983,467	04/18/2002	131.453	04/15/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,199,115	04/30/2002	129.47	04/24/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,355,847	05/07/2002	128.2249	04/30/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,223,395	05/13/2002	128.379	05/08/2002	Bank of New York	
Forward contract to buy Japenese Yen	13,193,809	06/18/2002	124.832	06/13/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,121,795	07/31/2002	117.793	07/26/2002	Bank of New York	
Forward contract to buy Japenese Yen	837,159	08/01/2002	119.3999	07/29/2002	Bank of New York	
Forward contract to buy Japenese Yen	745,063	08/08/2002	119.695	08/05/2002	Bank of New York	
Forward contract to buy Japenese Yen	2,086,556	08/28/2002	119.50299	08/23/2002	Bank of New York	
Forward contract to buy Japenese Yen	2,023,631	09/12/2002	118.7229	09/09/2002	Bank of New York	
Forward contract to buy Japenese Yen	1,198,110	09/20/2002	122.293	09/17/2002	Bank of New York	
Forward contract to buy Japenese Yen	824,810	10/23/2002	125.003	10/18/2002	Bank of New York	
Forward contract to buy Japenese Yen	240,173	10/25/2002	124.843	10/22/2002	Bank of New York	
Forward contract to buy Japenese Yen	409,102	10/29/2002	124.34	10/24/2002	Bank of New York	
Forward contract to buy Japenese Yen	567,692	11/12/2002	121.32	11/07/2002	Bank of New York	
Forward contract to buy Japenese Yen	637,924	12/25/2002	121.042	12/19/2002	Bank of New York	
Forward contract to buy Norway Krone	38,740	01/22/2002	8.945	01/17/2002	Bank of New York	
Forward contract to buy Norway Krone	289,943	06/17/2002	7.8402	06/12/2002	Bank of New York	
Forward contract to buy Singapore Dollar	878,825	01/29/2002	1.8377	01/24/2002	Bank of New York	
Forward contract to buy Singapore Dollar	49,247	02/04/2002	1.83482	01/30/2002	Bank of New York	
Forward contract to buy Singapore Dollar	154,421	02/06/2002	1.83413	02/01/2002	Bank of New York	
Forward contract to buy Singapore Dollar	269,762	02/07/2002	1.83304	02/04/2002	Bank of New York	
Forward contract to buy Singapore Dollar	302,741	02/27/2002	1.83043	02/22/2002	Bank of New York	
Forward contract to buy Singapore Dollar	110,651	02/28/2002	1.83008	02/22/2002	Bank of New York	

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

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)
Forward contract to buy Singapore Dollar	431,395	06/18/2002	1.784229	06/13/2002	Bank of New York	
Forward contract to buy Singapore Dollar	535,831	08/20/2002	1.751	08/15/2002	Bank of New York	
Forward contract to buy Singapore Dollar	619,573	08/26/2002	1.746549	08/21/2002	Bank of New York	
Forward contract to buy Singapore Dollar	598,236	08/30/2002	1.74655	08/27/2002	Bank of New York	
Forward contract to buy Singapore Dollar	227,658	10/21/2002	1.79035	10/16/2002	Bank of New York	
Forward contract to buy Singapore Dollar	227,536	10/23/2002	1.78705	10/18/2002	Bank of New York	
Forward contract to buy Singapore Dollar	395,554	11/19/2002	1.76016	11/14/2002	Bank of New York	
Forward contract to buy Singapore Dollar	465,689	11/20/2002	1.76206	11/15/2002	Bank of New York	
Forward contract to buy South Korean Won	749,161	04/15/2002	1324	04/11/2002	Bank of New York	
Forward contract to buy South Korean Won	1,095,521	05/15/2002	1271	05/13/2002	Bank of New York	
Forward contract to buy South Korean Won	1,012,827	06/18/2002	1219	06/14/2002	Bank of New York	
Forward contract to buy South Korean Won	1,204,332	08/23/2002	1182	08/21/2002	Bank of New York	
Forward contract to buy South Korean Won	1,206,940	10/07/2002	1221.4999	10/02/2002	Bank of New York	
Forward contract to buy South Korean Won	148,240	10/08/2002	1224.9998	10/04/2002	Bank of New York	
Forward contract to buy South Korean Won	291,547	10/09/2002	1230	10/07/2002	Bank of New York	
Forward contract to buy South Korean Won	552,387	11/27/2002	1216	11/25/2002	Bank of New York	
Forward contract to buy Swedish Krone	248,969	01/22/2002	10.477	01/17/2002	Bank of New York	
Forward contract to buy Swedish Krone	1,587,677	06/17/2002	9.677	06/12/2002	Bank of New York	
Forward contract to buy Swiss Franc	387,080	01/22/2002	1.6625	01/17/2002	Bank of New York	
Forward contract to buy Swiss Franc	2,587,634	06/17/2002	1.558229	06/12/2002	Bank of New York	
Forward contract to buy Taiwan Dollar	614,733	08/28/2002	33.8	08/27/2002	Bank of New York	
Forward contract to buy Taiwan Dollar	1,182,290	08/29/2002	33.8	08/28/2002	Bank of New York	
Forward contract to buy Taiwan Dollar	360,087	08/30/2002	33.8	08/29/2002	Bank of New York	
Forward contract to buy Taiwan Dollar	336,737	09/06/2002	33.8	09/05/2002	Bank of New York	
Forward contract to sell Australian Dollar	1,710,522	01/29/2002	1.92027	01/23/2002	Bank of New York	
Forward contract to sell Australian Dollar	6,945,398	02/15/2002	1.969047	02/12/2002	Bank of New York	
Forward contract to sell Australian Dollar	212,973	03/05/2002	1.938886	02/28/2002	Bank of New York	
Forward contract to sell Australian Dollar	692,201	03/06/2002	1.93476	03/01/2002	Bank of New York	
Forward contract to sell Australian Dollar	22,519	03/07/2002	1.926931	03/04/2002	Bank of New York	
Forward contract to sell Australian Dollar	993,301	03/08/2002	1.922485	03/05/2002	Bank of New York	
Forward contract to sell Australian Dollar	13,761	03/12/2002	1.913546	03/06/2002	Bank of New York	
Forward contract to sell Australian Dollar	742,631	04/15/2002	1.890431	04/10/2002	Bank of New York	
Forward contract to sell Australian Dollar	1,207,967	05/10/2002	1.852401	05/07/2002	Bank of New York	
Forward contract to sell Australian Dollar	503,291	05/13/2002	1.854359	05/08/2002	Bank of New York	
Forward contract to sell Australian Dollar	278,872	05/17/2002	1.832979	05/14/2002	Bank of New York	
Forward contract to sell Australian Dollar	1,447,293	08/22/2002	1.847575	08/19/2002	Bank of New York	
Forward contract to sell Australian Dollar	42,164	09/19/2002	1.82332	09/16/2002	Bank of New York	
Forward contract to sell Australian Dollar	933,453	10/23/2002	1.820001	10/18/2002	Bank of New York	
Forward contract to sell Australian Dollar	493,078	10/24/2002	1.8163654	10/21/2002	Bank of New York	
Forward contract to sell Australian Dollar	513,086	11/13/2002	1.7711	11/08/2002	Bank of New York	
Forward contract to sell Australian Dollar	310,409	11/21/2002	1.7795	11/18/2002	Bank of New York	
Forward contract to sell Australian Dollar	275,359	11/22/2002	1.77572	11/19/2002	Bank of New York	
Forward contract to sell Australian Dollar	55,525	11/25/2002	1.78393	11/20/2002	Bank of New York	
Forward contract to sell British Pound	29,094,499	02/15/2002	0.700182	02/12/2002	Bank of New York	
Forward contract to sell British Pound	1,252,381	02/18/2002	0.700133	02/13/2002	Bank of New York	
Forward contract to sell British Pound	1,257,669	03/08/2002	0.705129	03/05/2002	Bank of New York	
Forward contract to sell British Pound	2,820,881	08/23/2002	0.65665	08/20/2002	Bank of New York	
Forward contract to sell British Pound	4,121,930	11/28/2002	0.63993	11/25/2002	Bank of New York	
Forward contract to sell British Pound	5,459,559	12/06/2002	0.63849	12/03/2002	Bank of New York	
Forward contract to sell Danish Krone	1,549,286	02/15/2002	8.48945	02/12/2002	Bank of New York	
Forward contract to sell Danish Krone	85,567	02/18/2002	8.52815	02/13/2002	Bank of New York	
Forward contract to sell Danish Krone	201,351	02/19/2002	8.552	02/14/2002	Bank of New York	
Forward contract to sell Danish Krone	470,864	04/09/2002	8.478829	04/04/2002	Bank of New York	
Forward contract to sell Danish Krone	157,170	04/10/2002	8.4664	04/05/2002	Bank of New York	
Forward contract to sell Danish Krone	23,325	04/11/2002	8.50285	04/08/2002	Bank of New York	
Forward contract to sell Danish Krone	38,259	04/12/2002	8.4855	04/09/2002	Bank of New York	
Forward contract to sell Danish Krone	100,232	04/15/2002	8.451899	04/10/2002	Bank of New York	
Forward contract to sell Danish Krone	145,380	04/16/2002	8.448	04/11/2002	Bank of New York	
Forward contract to sell Euros	2,223,383	01/11/2002	1.1239	01/08/2002	Bank of New York	
Forward contract to sell Euros	32,567	02/13/2002	1.1427264	02/08/2002	Bank of New York	
Forward contract to sell Euros	56,680,529	02/15/2002	1.143445	02/12/2002	Bank of New York	
Forward contract to sell Euros	1,579,598	02/18/2002	1.147513	02/13/2002	Bank of New York	
Forward contract to sell Euros	2,164,179	03/08/2002	1.153988	03/05/2002	Bank of New York	
Forward contract to sell Euros	1,924,591	03/11/2002	1.148528	03/06/2002	Bank of New York	

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

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)
Forward contract to sell Euros	1,731,348	03/13/2002	1.146701	03/08/2002	Bank of New York	
Forward contract to sell Euros	580,084	04/08/2002	1.137941	04/03/2002	Bank of New York	
Forward contract to sell Euros	1,430,938	04/09/2002	1.132811	04/04/2002	Bank of New York	
Forward contract to sell Euros	20,188	04/05/2002	1.13843354	04/05/2002	Bank of New York	
Forward contract to sell Euros	23,756	05/20/2002	1.069404	05/20/2002	Bank of New York	
Forward contract to sell Euros	31,886	05/24/2002	1.069404	05/21/2002	Bank of New York	
Forward contract to sell Euros	1,038,464	07/01/2002	1.018568	06/26/2002	Bank of New York	
Forward contract to sell Euros	1,749,840	08/02/2002	1.017345	07/30/2002	Bank of New York	
Forward contract to sell Euros	330,368	08/20/2002	1.0227563	08/15/2002	Bank of New York	
Forward contract to sell Euros	1,188,841	08/21/2002	1.019367	08/16/2002	Bank of New York	
Forward contract to sell Euros	2,892,198	08/23/2002	1.028013	08/20/2002	Bank of New York	
Forward contract to sell Euros	995,672	08/26/2002	1.0252498	08/21/2002	Bank of New York	
Forward contract to sell Euros	1,869,554	09/30/2002	1.0244117	09/25/2002	Bank of New York	
Forward contract to sell Euros	3,097,132	11/28/2002	1.010427	11/25/2002	Bank of New York	
Forward contract to sell Euros	1,432,155	12/06/2002	1.00397	12/03/2002	Bank of New York	
Forward contract to sell Hong Kong Dollar	1,328,923	01/25/2002	7.7998	01/23/2002	Bank of New York	
Forward contract to sell Hong Kong Dollar	4,331,224	02/19/2002	7.7998	02/15/2002	Bank of New York	
Forward contract to sell Hong Kong Dollar	553,687	03/20/2002	7.7993	03/18/2002	Bank of New York	
Forward contract to sell Hong Kong Dollar	1,610,747	04/22/2002	7.7992	04/18/2002	Bank of New York	
Forward contract to sell Hong Kong Dollar	1,027,452	05/15/2002	7.7995	05/13/2002	Bank of New York	
Forward contract to sell Hong Kong Dollar	1,218	07/19/2002	7.79997	07/17/2002	Bank of New York	
Forward contract to sell Japenese Yen	6,967,888	01/18/2002	131.585	01/15/2002	Bank of New York	
Forward contract to sell Japenese Yen	568,235	01/21/2002	131.926	01/16/2002	Bank of New York	
Forward contract to sell Japenese Yen	749,575	01/22/2002	132.49	01/17/2002	Bank of New York	
Forward contract to sell Japenese Yen	15,375,985	02/15/2002	133.515	02/12/2002	Bank of New York	
Forward contract to sell Japenese Yen	4,529,353	02/26/2002	134.445	02/21/2002	Bank of New York	
Forward contract to sell Japenese Yen	318,000	02/27/2002	134.365	02/22/2002	Bank of New York	
Forward contract to sell Japenese Yen	138,012	02/28/2002	133.985	02/25/2002	Bank of New York	
Forward contract to sell Japenese Yen	1,138,233	03/18/2002	129.585	03/13/2002	Bank of New York	
Forward contract to sell Japenese Yen	989,420	04/17/2002	132.245	04/12/2002	Bank of New York	
Forward contract to sell Japenese Yen	1,088,207	07/29/2002	116.935	07/24/2002	Bank of New York	
Forward contract to sell Japenese Yen	872,280	07/30/2002	116.955	07/25/2002	Bank of New York	
Forward contract to sell Japenese Yen	676,946	08/08/2002	119.695	08/05/2002	Bank of New York	
Forward contract to sell Japenese Yen	1,947,844	09/11/2002	118.8249	09/06/2002	Bank of New York	
Forward contract to sell Japenese Yen	1,169,746	09/19/2002	121.725	09/13/2002	Bank of New York	
Forward contract to sell Japenese Yen	402,330	10/29/2002	124.34	10/24/2002	Bank of New York	
Forward contract to sell Japenese Yen	563,740	11/12/2002	121.32	11/07/2002	Bank of New York	
Forward contract to sell Japenese Yen	699,958	11/25/2002	122.669	11/20/2002	Bank of New York	
Forward contract to sell Japenese Yen	2,220,147	11/26/2002	122.937	11/21/2002	Bank of New York	
Forward contract to sell Japenese Yen	1,312,921	11/27/2002	122.966	11/22/2002	Bank of New York	
Forward contract to sell Japenese Yen	635,658	12/25/2002	121.042	12/19/2002	Bank of New York	
Forward contract to sell Singapore Dollar	1,378,001	02/19/2002	1.8295	02/14/2002	Bank of New York	
Forward contract to sell Singapore Dollar	4,748	04/02/2002	1.8508	03/26/2002	Bank of New York	
Forward contract to sell Singapore Dollar	348,917	05/30/2002	1.79995	05/24/2002	Bank of New York	
Forward contract to sell Singapore Dollar	38,102	06/03/2002	1.79375	05/29/2002	Bank of New York	
Forward contract to sell Singapore Dollar	521,117	08/20/2002	1.751	08/15/2002	Bank of New York	
Forward contract to sell Singapore Dollar	852,839	11/19/2002	1.76347	11/14/2002	Bank of New York	
Forward contract to sell South Korean Won	495,912	02/18/2002	1322	02/14/2002	Bank of New York	
Forward contract to sell South Korean Won	555,340	11/27/2002	1216	11/25/2002	Bank of New York	
Forward contract to sell South Korean Won	833,792	12/06/2002	1220.4999	12/04/2002	Bank of New York	
Forward contract to sell Swedish Krone	6,322,264	02/15/2002	10.5801	02/12/2002	Bank of New York	
Forward contract to sell Swedish Krone	162,964	08/19/2002	9.4324	08/14/2002	Bank of New York	
Forward contract to sell Swedish Krone	57,935	08/21/2002	9.4950006	08/21/2002	Bank of New York	
Forward contract to sell Swiss Franc	8,579,253	02/15/2002	1.686795	02/12/2002	Bank of New York	
Forward contract to sell Swiss Franc	1,169,548	11/29/2002	1.4889	11/26/2002	Bank of New York	
Forward contract to sell Swiss Franc	822,847	12/06/2002	1.47898	12/03/2002	Bank of New York	
2599999 - Subtotal - Hedging Transactions						
2799999 - Subtotal - Other Derivative Transactions						
9999999 - Totals						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

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 Indicate Exercise, Expiration, Maturity or Sale	9 Termi-nation Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
Forward contract to buy Australian Dollar	1,731,890	01/29/2002	1.918355	01/23/2002	Bank of New York		Maturity	01/29/2002		@						
Forward contract to buy Australian Dollar	274,243	03/04/2002	1.937985	02/27/2002	Bank of New York		Maturity	03/04/2002		@						
Forward contract to buy Australian Dollar	815,127	03/05/2002	1.9336	02/28/2002	Bank of New York		Maturity	03/05/2002		@						
Forward contract to buy Australian Dollar	165,786	03/06/2002	1.93476	03/01/2002	Bank of New York		Maturity	03/06/2002		@						
Forward contract to buy Australian Dollar	649,368	03/08/2002	1.919496	03/05/2002	Bank of New York		Maturity	03/08/2002		@						
Forward contract to buy Australian Dollar	331,421	03/12/2002	1.913546	03/06/2002	Bank of New York		Maturity	03/12/2002		@						
Forward contract to buy Australian Dollar	512,887	05/14/2002	1.835603	05/09/2002	Bank of New York		Maturity	05/14/2002		@						
Forward contract to buy Australian Dollar	292,192	05/17/2002	1.835233	05/10/2002	Bank of New York		Maturity	05/17/2002		@						
Forward contract to buy Australian Dollar	2,039,900	06/18/2002	1.755741	06/13/2002	Bank of New York		Maturity	06/18/2002		@						
Forward contract to buy Australian Dollar	166,739	08/23/2002	1.82862	08/20/2002	Bank of New York		Maturity	08/23/2002		@						
Forward contract to buy Australian Dollar	560,946	08/26/2002	1.826817	08/21/2002	Bank of New York		Maturity	08/26/2002		@						
Forward contract to buy Australian Dollar	131,313	08/27/2002	1.843793	08/22/2002	Bank of New York		Maturity	08/27/2002		@						
Forward contract to buy Australian Dollar	733,379	08/28/2002	1.836361	08/23/2002	Bank of New York		Maturity	08/28/2002		@						
Forward contract to buy Australian Dollar	43,456	09/05/2002	1.836361	08/23/2002	Bank of New York		Maturity	09/05/2002		@						
Forward contract to buy Australian Dollar	188,274	08/29/2002	1.836648	08/26/2002	Bank of New York		Maturity	08/29/2002		@						
Forward contract to buy Australian Dollar	42,630	09/19/2002	1.82332	09/16/2002	Bank of New York		Maturity	09/19/2002		@						
Forward contract to buy Australian Dollar	315,493	11/22/2002	1.77572	11/19/2002	Bank of New York		Maturity	11/22/2002		@						
Forward contract to buy Australian Dollar	340,624	11/25/2002	1.78393	11/20/2002	Bank of New York		Maturity	11/25/2002		@						
Forward contract to buy British Pound	1,348,211	01/22/2002	0.694975	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to buy British Pound	8,051,856	06/17/2002	0.678264	06/12/2002	Bank of New York		Maturity	06/17/2002		@						
Forward contract to buy Danish Krone	85,844	01/22/2002	8.4255	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to buy Danish Krone	340,688	06/17/2002	7.857599	06/12/2002	Bank of New York		Maturity	06/17/2002		@						
Forward contract to buy Euros	2,462,348	01/22/2002	1.134301	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to buy Euros	13,870	01/23/2002	1.129969	01/18/2002	Bank of New York		Maturity	01/23/2002		@						
Forward contract to buy Euros	1,422,633	02/27/2002	1.139731	02/22/2002	Bank of New York		Maturity	02/27/2002		@						
Forward contract to buy Euros	4,014,972	03/14/2002	1.140381	03/11/2002	Bank of New York		Maturity	03/14/2002		@						
Forward contract to buy Euros	2,192,280	04/09/2002	1.130876	04/04/2002	Bank of New York		Maturity	04/09/2002		@						
Forward contract to buy Euros	155,812	04/10/2002	1.134842	04/05/2002	Bank of New York		Maturity	04/10/2002		@						
Forward contract to buy Euros	41,043	05/23/2002	1.069404	05/23/2002	Bank of New York		Maturity	05/23/2002		@						
Forward contract to buy Euros	16,480,744	06/17/2002	1.054073	06/12/2002	Bank of New York		Maturity	06/17/2002		@						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termi-nation Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
Forward contract to buy Hong Kong Dollar	1,664,605	04/22/2002	7.7992	04/18/2002	Bank of New York		Maturity	04/22/2002		@						
Forward contract to buy Hong Kong Dollar	1,113,188	06/17/2002	7.7998	06/13/2002	Bank of New York		Maturity	06/17/2002		@						
Forward contract to buy Hong Kong Dollar	1,202	07/12/2002	7.7999	07/12/2002	Bank of New York		Maturity	07/12/2002		@						
Forward contract to buy Hong Kong Dollar	1,808,492	08/29/2002	7.7999	08/27/2002	Bank of New York		Maturity	08/29/2002		@						
Forward contract to buy Hong Kong Dollar	473,034	10/18/2002	7.7994	10/16/2002	Bank of New York		Maturity	10/18/2002		@						
Forward contract to buy Hong Kong Dollar	508,000	11/13/2002	7.799	11/11/2002	Bank of New York		Maturity	11/13/2002		@						
Forward contract to buy Hong Kong Dollar	633,282	12/11/2002	7.7985	12/09/2002	Bank of New York		Maturity	12/11/2002		@						
Forward contract to buy Japenese Yen	1,147,770	03/19/2002	128.353	03/14/2002	Bank of New York		Maturity	03/19/2002		@						
Forward contract to buy Japenese Yen	935,948	04/12/2002	131.09	04/09/2002	Bank of New York		Maturity	04/12/2002		@						
Forward contract to buy Japenese Yen	1,335,069	04/15/2002	130.35	04/10/2002	Bank of New York		Maturity	04/15/2002		@						
Forward contract to buy Japenese Yen	983,467	04/18/2002	131.453	04/15/2002	Bank of New York		Maturity	04/18/2002		@						
Forward contract to buy Japenese Yen	1,199,115	04/30/2002	129.47	04/24/2002	Bank of New York		Maturity	04/30/2002		@						
Forward contract to buy Japenese Yen	1,355,847	05/07/2002	128.2249	04/30/2002	Bank of New York		Maturity	05/07/2002		@						
Forward contract to buy Japenese Yen	1,223,395	05/13/2002	128.379	05/08/2002	Bank of New York		Maturity	05/13/2002		@						
Forward contract to buy Japenese Yen	13,193,809	06/18/2002	124.832	06/13/2002	Bank of New York		Maturity	06/18/2002		@						
Forward contract to buy Japenese Yen	1,121,795	07/31/2002	117.793	07/26/2002	Bank of New York		Maturity	07/31/2002		@						
Forward contract to buy Japenese Yen	837,159	08/01/2002	119.3999	07/29/2002	Bank of New York		Maturity	08/01/2002		@						
Forward contract to buy Japenese Yen	745,063	08/08/2002	119.695	08/05/2002	Bank of New York		Maturity	08/08/2002		@						
Forward contract to buy Japenese Yen	2,086,556	08/28/2002	119.50299	08/23/2002	Bank of New York		Maturity	08/28/2002		@						
Forward contract to buy Japenese Yen	2,023,631	09/12/2002	118.7229	09/09/2002	Bank of New York		Maturity	09/12/2002		@						
Forward contract to buy Japenese Yen	1,198,110	09/20/2002	122.293	09/17/2002	Bank of New York		Maturity	09/20/2002		@						
Forward contract to buy Japenese Yen	824,810	10/23/2002	125.003	10/18/2002	Bank of New York		Maturity	10/23/2002		@						
Forward contract to buy Japenese Yen	240,173	10/25/2002	124.843	10/22/2002	Bank of New York		Maturity	10/25/2002		@						
Forward contract to buy Japenese Yen	409,102	10/29/2002	124.34	10/24/2002	Bank of New York		Maturity	10/29/2002		@						
Forward contract to buy Japenese Yen	567,692	11/12/2002	121.32	11/07/2002	Bank of New York		Maturity	11/12/2002		@						
Forward contract to buy Japenese Yen	637,924	12/25/2002	121.042	12/19/2002	Bank of New York		Maturity	12/25/2002		@						
Forward contract to buy Norway Krone	38,740	01/22/2002	8.945	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to buy Norway Krone	289,943	06/17/2002	7.8402	06/12/2002	Bank of New York		Maturity	06/17/2002		@						
Forward contract to buy Singapore Dollar	878,825	01/29/2002	1.8377	01/24/2002	Bank of New York		Maturity	01/29/2002		@						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

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 Indicate Exercise, Expiration, Maturity or Sale	9 Termi-nation Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
Forward contract to buy Singapore Dollar	49,247	02/04/2002	1.83482	01/30/2002	Bank of New York		Maturity	02/04/2002		@						
Forward contract to buy Singapore Dollar	154,421	02/06/2002	1.83413	02/01/2002	Bank of New York		Maturity	02/06/2002		@						
Forward contract to buy Singapore Dollar	269,762	02/07/2002	1.83304	02/04/2002	Bank of New York		Maturity	02/07/2002		@						
Forward contract to buy Singapore Dollar	302,741	02/27/2002	1.83043	02/22/2002	Bank of New York		Maturity	02/27/2002		@						
Forward contract to buy Singapore Dollar	110,651	02/28/2002	1.83008	02/22/2002	Bank of New York		Maturity	02/28/2002		@						
Forward contract to buy Singapore Dollar	431,395	06/18/2002	1.784229	06/13/2002	Bank of New York		Maturity	06/18/2002		@						
Forward contract to buy Singapore Dollar	535,831	08/20/2002	1.751	08/15/2002	Bank of New York		Maturity	08/20/2002		@						
Forward contract to buy Singapore Dollar	619,573	08/26/2002	1.746549	08/21/2002	Bank of New York		Maturity	08/26/2002		@						
Forward contract to buy Singapore Dollar	598,236	08/30/2002	1.74655	08/27/2002	Bank of New York		Maturity	08/30/2002		@						
Forward contract to buy Singapore Dollar	227,658	10/21/2002	1.79035	10/16/2002	Bank of New York		Maturity	10/21/2002		@						
Forward contract to buy Singapore Dollar	227,536	10/23/2002	1.78705	10/18/2002	Bank of New York		Maturity	10/23/2002		@						
Forward contract to buy Singapore Dollar	395,554	11/19/2002	1.76016	11/14/2002	Bank of New York		Maturity	11/19/2002		@						
Forward contract to buy Singapore Dollar	465,689	11/20/2002	1.76206	11/15/2002	Bank of New York		Maturity	11/20/2002		@						
Forward contract to buy South Korean Won	749,161	04/15/2002	1324	04/11/2002	Bank of New York		Maturity	04/15/2002		@						
Forward contract to buy South Korean Won	1,095,521	05/15/2002	1271	05/13/2002	Bank of New York		Maturity	05/15/2002		@						
Forward contract to buy South Korean Won	1,012,827	06/18/2002	1219	06/14/2002	Bank of New York		Maturity	06/18/2002		@						
Forward contract to buy South Korean Won	1,204,332	08/23/2002	1182	08/21/2002	Bank of New York		Maturity	08/23/2002		@						
Forward contract to buy South Korean Won	1,206,940	10/07/2002	1221.4999	10/02/2002	Bank of New York		Maturity	10/07/2002		@						
Forward contract to buy South Korean Won	148,240	10/08/2002	1224.9998	10/04/2002	Bank of New York		Maturity	10/08/2002		@						
Forward contract to buy South Korean Won	291,547	10/09/2002	1230	10/07/2002	Bank of New York		Maturity	10/09/2002		@						
Forward contract to buy South Korean Won	552,387	11/27/2002	1216	11/25/2002	Bank of New York		Maturity	11/27/2002		@						
Forward contract to buy Swedish Krone	248,969	01/22/2002	10.477	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to buy Swedish Krone	1,587,677	06/17/2002	9.677	06/12/2002	Bank of New York		Maturity	06/17/2002		@						
Forward contract to buy Swiss Franc	387,080	01/22/2002	1.6625	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to buy Swiss Franc	2,587,634	06/17/2002	1.558229	06/12/2002	Bank of New York		Maturity	06/17/2002		@						
Forward contract to buy Taiwan Dollar	614,733	08/28/2002	33.8	08/27/2002	Bank of New York		Maturity	08/28/2002		@						
Forward contract to buy Taiwan Dollar	1,182,290	08/29/2002	33.8	08/28/2002	Bank of New York		Maturity	08/29/2002		@						
Forward contract to buy Taiwan Dollar	360,087	08/30/2002	33.8	08/29/2002	Bank of New York		Maturity	08/30/2002		@						
Forward contract to buy Taiwan Dollar	336,737	09/06/2002	33.8	09/05/2002	Bank of New York		Maturity	09/06/2002		@						
Forward contract to sell Australian Dollar	1,710,522	01/29/2002	1.92027	01/23/2002	Bank of New York		Maturity	01/29/2002		@						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

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 Indicate Exercise, Expiration, Maturity or Sale	9 Termi-nation Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
Forward contract to sell Australian Dollar	6,945,398	02/15/2002	1.969047	02/12/2002	Bank of New York		Maturity	02/15/2002		0						
Forward contract to sell Australian Dollar	212,973	03/05/2002	1.938886	02/28/2002	Bank of New York		Maturity	03/05/2002		0						
Forward contract to sell Australian Dollar	692,201	03/06/2002	1.93476	03/01/2002	Bank of New York		Maturity	03/06/2002		0						
Forward contract to sell Australian Dollar	22,519	03/07/2002	1.926931	03/04/2002	Bank of New York		Maturity	03/07/2002		0						
Forward contract to sell Australian Dollar	993,301	03/08/2002	1.922485	03/05/2002	Bank of New York		Maturity	03/08/2002		0						
Forward contract to sell Australian Dollar	13,761	03/12/2002	1.913546	03/06/2002	Bank of New York		Maturity	03/12/2002		0						
Forward contract to sell Australian Dollar	742,631	04/15/2002	1.890431	04/10/2002	Bank of New York		Maturity	04/15/2002		0						
Forward contract to sell Australian Dollar	1,207,967	05/10/2002	1.852401	05/07/2002	Bank of New York		Maturity	05/10/2002		0						
Forward contract to sell Australian Dollar	503,291	05/13/2002	1.854359	05/08/2002	Bank of New York		Maturity	05/13/2002		0						
Forward contract to sell Australian Dollar	278,872	05/17/2002	1.832979	05/14/2002	Bank of New York		Maturity	05/17/2002		0						
Forward contract to sell Australian Dollar	1,447,293	08/22/2002	1.847575	08/19/2002	Bank of New York		Maturity	08/22/2002		0						
Forward contract to sell Australian Dollar	42,164	09/19/2002	1.82332	09/16/2002	Bank of New York		Maturity	09/19/2002		0						
Forward contract to sell Australian Dollar	933,453	10/23/2002	1.820001	10/18/2002	Bank of New York		Maturity	10/23/2002		0						
Forward contract to sell Australian Dollar	493,078	10/24/2002	1.8163654	10/21/2002	Bank of New York		Maturity	10/24/2002		0						
Forward contract to sell Australian Dollar	513,086	11/13/2002	1.7711	11/08/2002	Bank of New York		Maturity	11/13/2002		0						
Forward contract to sell Australian Dollar	310,409	11/21/2002	1.7795	11/18/2002	Bank of New York		Maturity	11/21/2002		0						
Forward contract to sell Australian Dollar	275,359	11/22/2002	1.77572	11/19/2002	Bank of New York		Maturity	11/22/2002		0						
Forward contract to sell Australian Dollar	55,525	11/25/2002	1.78393	11/20/2002	Bank of New York		Maturity	11/25/2002		0						
Forward contract to sell British Pound	29,094,499	02/15/2002	0.700182	02/12/2002	Bank of New York		Maturity	02/15/2002		0						
Forward contract to sell British Pound	1,252,381	02/18/2002	0.700133	02/13/2002	Bank of New York		Maturity	02/18/2002		0						
Forward contract to sell British Pound	1,257,669	03/08/2002	0.705129	03/05/2002	Bank of New York		Maturity	03/08/2002		0						
Forward contract to sell British Pound	2,820,881	08/23/2002	0.65665	08/20/2002	Bank of New York		Maturity	08/23/2002		0						
Forward contract to sell British Pound	4,121,930	11/28/2002	0.63993	11/25/2002	Bank of New York		Maturity	11/28/2002		0						
Forward contract to sell British Pound	5,459,559	12/06/2002	0.63849	12/03/2002	Bank of New York		Maturity	12/06/2002		0						
Forward contract to sell Danish Krone	1,549,286	02/15/2002	8.48945	02/12/2002	Bank of New York		Maturity	02/15/2002		0						
Forward contract to sell Danish Krone	85,567	02/18/2002	8.52815	02/13/2002	Bank of New York		Maturity	02/18/2002		0						
Forward contract to sell Danish Krone	201,351	02/19/2002	8.552	02/14/2002	Bank of New York		Maturity	02/19/2002		0						
Forward contract to sell Danish Krone	470,864	04/09/2002	8.478829	04/04/2002	Bank of New York		Maturity	04/09/2002		0						
Forward contract to sell Danish Krone	157,170	04/10/2002	8.4664	04/05/2002	Bank of New York		Maturity	04/10/2002		0						
Forward contract to sell Danish Krone	23,325	04/11/2002	8.50285	04/08/2002	Bank of New York		Maturity	04/11/2002		0						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termi-nation Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
Forward contract to sell Danish Krone	38,259	04/12/2002	8.4855	04/09/2002	Bank of New York		Maturity	04/12/2002		@						
Forward contract to sell Danish Krone	100,232	04/15/2002	8.451899	04/10/2002	Bank of New York		Maturity	04/15/2002		@						
Forward contract to sell Danish Krone	145,380	04/16/2002	8.448	04/11/2002	Bank of New York		Maturity	04/16/2002		@						
Forward contract to sell Euros	2,223,383	01/11/2002	1.1239	01/08/2002	Bank of New York		Maturity	01/11/2002		@						
Forward contract to sell Euros	32,567	02/13/2002	1.1427264	02/08/2002	Bank of New York		Maturity	02/13/2002		@						
Forward contract to sell Euros	56,680,529	02/15/2002	1.143445	02/12/2002	Bank of New York		Maturity	02/15/2002		@						
Forward contract to sell Euros	1,579,598	02/18/2002	1.147513	02/13/2002	Bank of New York		Maturity	02/18/2002		@						
Forward contract to sell Euros	2,164,179	03/08/2002	1.153988	03/05/2002	Bank of New York		Maturity	03/08/2002		@						
Forward contract to sell Euros	1,924,591	03/11/2002	1.148528	03/06/2002	Bank of New York		Maturity	03/11/2002		@						
Forward contract to sell Euros	1,731,348	03/13/2002	1.146701	03/08/2002	Bank of New York		Maturity	03/13/2002		@						
Forward contract to sell Euros	580,084	04/08/2002	1.137941	04/03/2002	Bank of New York		Maturity	04/08/2002		@						
Forward contract to sell Euros	1,430,938	04/09/2002	1.132811	04/04/2002	Bank of New York		Maturity	04/09/2002		@						
Forward contract to sell Euros	20,188	04/05/2002	1.13843354	04/05/2002	Bank of New York		Maturity	04/05/2002		@						
Forward contract to sell Euros	23,756	05/20/2002	1.069404	05/20/2002	Bank of New York		Maturity	05/20/2002		@						
Forward contract to sell Euros	31,886	05/24/2002	1.069404	05/21/2002	Bank of New York		Maturity	05/24/2002		@						
Forward contract to sell Euros	1,038,464	07/01/2002	1.018568	06/26/2002	Bank of New York		Maturity	07/01/2002		@						
Forward contract to sell Euros	1,749,840	08/02/2002	1.017345	07/30/2002	Bank of New York		Maturity	08/02/2002		@						
Forward contract to sell Euros	330,368	08/20/2002	1.0227563	08/15/2002	Bank of New York		Maturity	08/20/2002		@						
Forward contract to sell Euros	1,188,841	08/21/2002	1.019367	08/16/2002	Bank of New York		Maturity	08/21/2002		@						
Forward contract to sell Euros	2,892,198	08/23/2002	1.028013	08/20/2002	Bank of New York		Maturity	08/23/2002		@						
Forward contract to sell Euros	995,672	08/26/2002	1.0252498	08/21/2002	Bank of New York		Maturity	08/26/2002		@						
Forward contract to sell Euros	1,869,554	09/30/2002	1.0244117	09/25/2002	Bank of New York		Maturity	09/30/2002		@						
Forward contract to sell Euros	3,097,132	11/28/2002	1.010427	11/25/2002	Bank of New York		Maturity	11/28/2002		@						
Forward contract to sell Euros	1,432,155	12/06/2002	1.00397	12/03/2002	Bank of New York		Maturity	12/06/2002		@						
Forward contract to sell Hong Kong Dollar	1,328,923	01/25/2002	7.7998	01/23/2002	Bank of New York		Maturity	01/25/2002		@						
Forward contract to sell Hong Kong Dollar	4,331,224	02/19/2002	7.7998	02/15/2002	Bank of New York		Maturity	02/19/2002		@						
Forward contract to sell Hong Kong Dollar	553,687	03/20/2002	7.7993	03/18/2002	Bank of New York		Maturity	03/20/2002		@						
Forward contract to sell Hong Kong Dollar	1,610,747	04/22/2002	7.7992	04/18/2002	Bank of New York		Maturity	04/22/2002		@						
Forward contract to sell Hong Kong Dollar	1,027,452	05/15/2002	7.7995	05/13/2002	Bank of New York		Maturity	05/15/2002		@						
Forward contract to sell Hong Kong Dollar	1,218	07/19/2002	7.79997	07/17/2002	Bank of New York		Maturity	07/19/2002		@						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

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 Indicate Exercise, Expiration, Maturity or Sale	9 Termi-nation Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
Forward contract to sell Japenese Yen	6,967,888	01/18/2002	131.585	01/15/2002	Bank of New York		Maturity	01/18/2002		@						
Forward contract to sell Japenese Yen	568,235	01/21/2002	131.926	01/16/2002	Bank of New York		Maturity	01/21/2002		@						
Forward contract to sell Japenese Yen	749,575	01/22/2002	132.49	01/17/2002	Bank of New York		Maturity	01/22/2002		@						
Forward contract to sell Japenese Yen	15,375,985	02/15/2002	133.515	02/12/2002	Bank of New York		Maturity	02/15/2002		@						
Forward contract to sell Japenese Yen	4,529,353	02/26/2002	134.445	02/21/2002	Bank of New York		Maturity	02/26/2002		@						
Forward contract to sell Japenese Yen	318,000	02/27/2002	134.365	02/22/2002	Bank of New York		Maturity	02/27/2002		@						
Forward contract to sell Japenese Yen	138,012	02/28/2002	133.985	02/25/2002	Bank of New York		Maturity	02/28/2002		@						
Forward contract to sell Japenese Yen	1,138,233	03/18/2002	129.585	03/13/2002	Bank of New York		Maturity	03/18/2002		@						
Forward contract to sell Japenese Yen	989,420	04/17/2002	132.245	04/12/2002	Bank of New York		Maturity	04/17/2002		@						
Forward contract to sell Japenese Yen	1,088,207	07/29/2002	116.935	07/24/2002	Bank of New York		Maturity	07/29/2002		@						
Forward contract to sell Japenese Yen	872,280	07/30/2002	116.955	07/25/2002	Bank of New York		Maturity	07/30/2002		@						
Forward contract to sell Japenese Yen	676,946	08/08/2002	119.695	08/05/2002	Bank of New York		Maturity	08/08/2002		@						
Forward contract to sell Japenese Yen	1,947,844	09/11/2002	118.8249	09/06/2002	Bank of New York		Maturity	09/11/2002		@						
Forward contract to sell Japenese Yen	1,169,746	09/19/2002	121.725	09/13/2002	Bank of New York		Maturity	09/19/2002		@						
Forward contract to sell Japenese Yen	402,330	10/29/2002	124.34	10/24/2002	Bank of New York		Maturity	10/29/2002		@						
Forward contract to sell Japenese Yen	563,740	11/12/2002	121.32	11/07/2002	Bank of New York		Maturity	11/12/2002		@						
Forward contract to sell Japenese Yen	699,958	11/25/2002	122.669	11/20/2002	Bank of New York		Maturity	11/25/2002		@						
Forward contract to sell Japenese Yen	2,220,147	11/26/2002	122.937	11/21/2002	Bank of New York		Maturity	11/26/2002		@						
Forward contract to sell Japenese Yen	1,312,921	11/27/2002	122.966	11/22/2002	Bank of New York		Maturity	11/27/2002		@						
Forward contract to sell Japenese Yen	635,658	12/25/2002	121.042	12/19/2002	Bank of New York		Maturity	12/25/2002		@						
Forward contract to sell Singapore Dollar	1,378,001	02/19/2002	1.8295	02/14/2002	Bank of New York		Maturity	02/19/2002		@						
Forward contract to sell Singapore Dollar	4,748	04/02/2002	1.8508	03/26/2002	Bank of New York		Maturity	04/02/2002		@						
Forward contract to sell Singapore Dollar	348,917	05/30/2002	1.79995	05/24/2002	Bank of New York		Maturity	05/30/2002		@						
Forward contract to sell Singapore Dollar	38,102	06/03/2002	1.79375	05/29/2002	Bank of New York		Maturity	06/03/2002		@						
Forward contract to sell Singapore Dollar	521,117	08/20/2002	1.751	08/15/2002	Bank of New York		Maturity	08/20/2002		@						
Forward contract to sell Singapore Dollar	852,839	11/19/2002	1.76347	11/14/2002	Bank of New York		Maturity	11/19/2002		@						
Forward contract to sell South Korean Won	495,912	02/18/2002	1322	02/14/2002	Bank of New York		Maturity	02/18/2002		@						
Forward contract to sell South Korean Won	555,340	11/27/2002	1216	11/25/2002	Bank of New York		Maturity	11/27/2002		@						
Forward contract to sell South Korean Won	833,792	12/06/2002	1220.4999	12/04/2002	Bank of New York		Maturity	12/06/2002		@						
Forward contract to sell Swedish Krone	6,322,264	02/15/2002	10.5801	02/12/2002	Bank of New York		Maturity	02/15/2002		@						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termi-nation Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
Forward contract to sell Swedish Krone	162,964	08/19/2002	9.4324	08/14/2002	Bank of New York		Maturity	08/19/2002		@						
Forward contract to sell Swedish Krone	57,935	08/21/2002	9.4950006	08/21/2002	Bank of New York		Maturity	08/21/2002		@						
Forward contract to sell Swiss Franc	8,579,253	02/15/2002	1.686795	02/12/2002	Bank of New York		Maturity	02/15/2002		@						
Forward contract to sell Swiss Franc	1,169,548	11/29/2002	1.4889	11/26/2002	Bank of New York		Maturity	11/29/2002		@						
Forward contract to sell Swiss Franc	822,847	12/06/2002	1.47898	12/03/2002	Bank of New York		Maturity	12/06/2002		@						
0999999 - Subtotal - Forwards - Hedging Transactions							XXX	XXX		XXX						
1299999 - Subtotal - Forwards							XXX	XXX		XXX						
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals							XXX	XXX		XXX						

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
INDEX FUTURES - RUSSELL 2000	107	03/20/2003	20,917,063	20,501,200	(415,863)	12/19/2002	CME			(415,863)		1,284,000
INDEX FUTURES - S & P 500	155	03/20/2003	34,572,828	34,057,375	(515,453)	12/19/2002	CME			(515,453)		2,208,750
0199999 - Subtotal - Long Futures - Hedging Transactions			55,489,891	54,558,575	(931,316)	XXX	XXX			(931,316)		3,492,750
0499999 - Subtotal - Long Futures			55,489,891	54,558,575	(931,316)	XXX	XXX			(931,316)		3,492,750
INDEX RATE FUTURES - GOV'T TNOTES	3,500	03/20/2003	388,874,201	402,664,080	(13,789,879)	12/03/2002	CBT		(13,789,879)			4,550,000
INDEX RATE FUTURES - GOV'T 2YR NOTES	525	03/27/2003	111,920,620	112,973,438	(1,052,818)	12/31/2002	CBT		(1,052,818)			472,500
0599999 - Subtotal - Short Futures - Hedging Transactions			500,794,821	515,637,518	(14,842,697)	XXX	XXX		(14,842,697)			5,022,500
0899999 - Subtotal - Short Futures			500,794,821	515,637,518	(14,842,697)	XXX	XXX		(14,842,697)			5,022,500
2599999 - Subtotal - Hedging Transactions			556,284,712	570,196,093	(15,774,013)	XXX	XXX		(14,842,697)	(931,316)		8,515,250
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			556,284,712	570,196,093	(15,774,013)	XXX	XXX		(14,842,697)	(931,316)		8,515,250

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
INDEX FUTURES - RUSSELL 2000	1	03/14/2002	247,508	01/10/2002	CME	
INDEX FUTURES - RUSSELL 2000	115	06/20/2002	28,203,376	05/14/2002	CME	
INDEX FUTURES - RUSSELL 2000	116	09/19/2002	27,403,833	06/13/2002	CME	
INDEX FUTURES - RUSSELL 2000	106	12/19/2002	20,368,706	09/13/2002	CME	
INDEX FUTURES - RUSSELL 2000	107	03/20/2003	20,917,063	12/19/2002	CME	
INDEX FUTURES - S & P 500	153	06/20/2002	44,206,413	05/14/2002	CME	
INDEX FUTURES - S & P 500	153	09/19/2002	39,668,327	06/11/2002	CME	
INDEX FUTURES - S & P 500	152	12/19/2002	33,498,818	11/25/2002	CME	
INDEX FUTURES - S & P 500	155	03/20/2003	34,572,828	12/19/2002	CME	
0199999 - Subtotal - Long Futures - Hedging Transactions			249,086,871	XXX	XXX	
0499999 - Subtotal - Long Futures			249,086,871	XXX	XXX	
INDEX FUTURES - GOV'T TNOTES	8,100	06/19/2002	855,979,878	05/07/2002	CBT	
INDEX FUTURES - GOV'T TNOTES	10,000	09/19/2002	1,063,816,192	08/09/2002	CBT	
INDEX FUTURES - GOV'T TNOTES	14,000	12/19/2002	1,559,981,488	10/22/2002	CBT	
INDEX FUTURES - GOV'T TNOTES	7,700	03/20/2003	856,907,922	12/03/2002	CBT	
INDEX FUTURES - GOV'T 2YR NOTES	680	03/27/2002	143,034,823	01/15/2002	CBT	
INDEX FUTURES - GOV'T 2YR NOTES	1,100	06/27/2002	229,246,313	04/10/2002	CBT	
INDEX FUTURES - GOV'T 2YR NOTES	1,100	09/26/2002	228,449,529	05/28/2002	CBT	
INDEX FUTURES - GOV'T 2YR NOTES	550	12/27/2002	116,991,138	08/30/2002	CBT	
INDEX FUTURES - GOV'T 2YR NOTES	525	03/27/2003	111,920,620	12/31/2002	CBT	
INDEX FUTURES - GOV'T 5YR NOTES	10,500	06/19/2002	1,088,899,450	04/03/2002	CBT	
INDEX FUTURES - GOV'T 5YR NOTES	3,000	09/19/2002	316,036,365	05/29/2002	CBT	
0599999 - Subtotal - Short Futures - Hedging Transactions			6,571,263,717	XXX	XXX	
0899999 - Subtotal - Short Futures			6,571,263,717	XXX	XXX	
2599999 - Subtotal - Hedging Transactions			6,820,350,588	XXX	XXX	
2799999 - Subtotal - Other Derivative Transactions				XXX	XXX	
9999999 - Totals			6,820,350,588	XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Termination Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Net Reduction to Cash Deposits	10 Termination Date	Variation Margin Information		
										11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
INDEX FUTURES - RUSSELL 2000	107	03/14/2002	25,094,716	26,107,292	1,012,575	01/10/2002	CME		03/06/2002		1,012,575	
INDEX FUTURES - RUSSELL 2000	115	06/20/2002	28,203,376	27,139,240	(1,064,136)	05/14/2002	CME		06/11/2002		(1,064,136)	
INDEX FUTURES - RUSSELL 2000	116	09/19/2002	27,403,833	22,372,474	(5,031,358)	06/13/2002	CME		09/13/2002		(5,031,358)	
INDEX FUTURES - RUSSELL 2000	106	12/19/2002	20,368,706	20,722,300	353,595	09/13/2002	CME		12/13/2002		353,595	
INDEX FUTURES - S & P 500	152	03/14/2002	42,496,560	43,868,788	1,372,228	12/14/2001	CME		03/11/2002		1,372,228	
INDEX FUTURES - S & P 500	153	06/20/2002	44,206,413	39,625,989	(4,580,424)	05/14/2002	CME		06/11/2002		(4,580,424)	
INDEX FUTURES - S & P 500	153	09/19/2002	39,668,327	33,722,198	(5,946,129)	06/11/2002	CME		09/13/2002		(5,946,129)	
INDEX FUTURES - S & P 500	152	12/19/2002	33,498,818	33,932,997	434,179	11/25/2002	CME		12/13/2002		434,179	
0199999 - Subtotal - Long Futures - Hedging Transactions			260,940,748	247,491,277	(13,449,471)	XXX	XXX		XXX		(13,449,471)	
0499999 - Subtotal - Long Futures			260,940,748	247,491,277	(13,449,471)	XXX	XXX		XXX		(13,449,471)	
INDEX RATE FUTURES - GOV'T TNOTES	4,250	03/19/2002	449,914,517	454,598,607	(4,684,090)	12/19/2001	CBT		02/28/2002	(4,684,090)		
INDEX RATE FUTURES - GOV'T TNOTES	8,100	06/19/2002	855,979,878	861,439,800	(5,459,922)	05/07/2002	CBT		05/31/2002	(5,459,922)		
INDEX RATE FUTURES - GOV'T TNOTES	10,000	09/19/2002	1,063,816,192	1,125,841,000	(62,024,808)	08/09/2002	CBT		08/29/2002	(62,024,808)		
INDEX RATE FUTURES - GOV'T TNOTES	14,000	12/19/2002	1,559,981,488	1,597,216,316	(37,234,827)	10/22/2002	CBT		12/03/2002	(37,234,827)		
INDEX RATE FUTURES - GOV'T TNOTES	4,200	03/20/2003	468,033,721	484,541,316	(16,507,595)	11/27/2002	CBT		12/31/2002	(16,507,595)		
INDEX RATE FUTURES - GOV'T 2YR NOTES	680	03/27/2002	143,034,823	143,144,502	(109,678)	01/15/2002	CBT		02/28/2002	(109,678)		
INDEX RATE FUTURES - GOV'T 2YR NOTES	1,100	06/27/2002	229,246,313	230,179,521	(933,208)	04/10/2002	CBT		05/28/2002	(933,208)		
INDEX RATE FUTURES - GOV'T 2YR NOTES	1,100	09/26/2002	228,449,529	234,989,061	(6,539,532)	05/28/2002	CBT		08/30/2002	(6,539,532)		
INDEX RATE FUTURES - GOV'T 2YR NOTES	550	12/27/2002	116,991,138	117,705,119	(713,981)	08/30/2002	CBT		11/25/2002	(713,981)		
INDEX RATE FUTURES - GOV'T 5YR NOTES	10,500	06/19/2002	1,088,899,450	1,115,869,682	(26,970,233)	04/03/2002	CBT		05/29/2002	(26,970,233)		
INDEX RATE FUTURES - GOV'T 5YR NOTES	3,000	09/19/2002	316,036,365	332,213,509	(16,177,144)	05/29/2002	CBT		07/26/2002	(16,177,144)		

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
0599999 - Subtotal - Short Futures - Hedging Transactions			6,520,383,413	6,697,738,432	(177,355,019)	XXX	XXX		XXX	(177,355,019)		
0899999 - Subtotal - Short Futures			6,520,383,413	6,697,738,432	(177,355,019)	XXX	XXX		XXX	(177,355,019)		
2599999 - Subtotal - Hedging Transactions			6,781,324,162	6,945,229,710	(190,804,490)	XXX	XXX		XXX	(177,355,019)	(13,449,471)	
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX		XXX			
9999999 - Totals			6,781,324,162	6,945,229,710	(190,804,490)	XXX	XXX		XXX	(177,355,019)	(13,449,471)	

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value > 0	Contracts Statement Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded	X X X								8,515,250	8,515,250
9999999 Totals									8,515,250	8,515,250

SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

	1 Statement (Admitted) Value	2 Fair Value (a)	3 Excess of Statement over Fair Value(-), or Fair Value over Statement (+)
1. Bonds	25,090,585,673	26,681,996,304	1,591,410,631
2. Preferred Stocks	335,336,525	266,507,080	(68,829,445)
3. Totals	25,425,922,199	26,948,503,384	1,522,581,185

(a) Amortized or book values shall not be substituted for fair values. Describe the sources or methods utilized in determining the fair values.

The aggregate fair market value of bonds and preferred stock is based upon prices from external pricing sources. Internal pricing models are used when external prices are not available.

SCHEDULE E - PART 1 - CASH

1 Depository		2 Rate of Interest	3 Amount of Interest Received During Year	4 Amount of Interest Accrued December 31 of Current Year	5 Balance	6 *
Allstate Bank	Vernon Hills, Illinois				3,139,146	
ABN AMRO	Chicago, Illinois				583,898	
AMSouth Bancorporation	Birmingham, Alabama				419,010	
Bank of America	Chicago, Illinois				(670,977,514)	
Banco Popular	Hato Rey, Puerto Rico				85,363	
Bank of Montreal	Toronto, Canada	1.390	14,085		236,290	
Bank of New York	New York, New York	0.570	895,159		6,102,488	
Bank of Oklahoma	Tulsa Oklahoma				391,739	
Bank One	Chicago, Illinois				(34,092,176)	
Broadway Federal Bank	Los Angeles, California			156,578	3,972,959	
Carver Federal Savings	New York, New York	3.550	156,888	31,363	4,060,378	
J.P. Morgan Chase and Co	New York, New York	2.000	94,649	27,191	5,347,175	
Citibank	New York, New York	0.790	66,904		57,536,543	
Columbia Bank and Trust	Columbia, Georgia				4,165,222	
Comerica	Detroit, Michigan				234,753	
Commerce Bank N.A	Kansas City, Missouri				336,749	
Fifth Third Bank	Cincinatti, Ohio				780,894	
First American Depository Bank	Elk Grove, Illinois				355,747	
First Hawaiian Bank	Honolulu, Hawaii				93,807	
First Interstate Bank	San Francisco, California				45,302	
First National Bank of Anchorage	Anchorage, Alaska				381,194	
First National Bank of Maryland	Baltimore, Maryland				525,391	
First of America Bank	Oak Brook, Illinois				295,421	
First Tennessee	Memphis, Tennessee				270,316	
First Virginia Bank	Falls Church, Virginia				265,118	
Fleet Bank	Albany, New York				1,354,796	
Hancock Bank	Gulport, Mississippi				142,382	
Harris Trust and Savings Bank	Chicago, Illinois				6,726,073	
Hibernia National Bank	New Orleans, Louisiana				712,387	
Huntington Bank	Indianapolis, Indiana				350,388	
Industrial Bank N.A	Washington, D.C	3.750	150,901	31,882	4,137,541	
Intrust Bank N.A	Wichita, Kansas				125,508	
Key Bank	Cleveland, Ohio				749,759	
M & I Isley	Milwaukee, Wisconsin				160,726	
HSBC Bank USA	New York, New York				845,556	
Montreal Trust Company of Canada	Toronto, Canada				648,813	
National City Bank	Cleveland, Ohio				812,870	
PNC Bank	Pittsburg, Pennsylvania				767,505	
Regions Bank	Birmingham, Alabama				768,403	
Seaway National Bank	Chicago, Illinois	4.300	239,410	31,396	6,478,578	
Shore Bank and Trust	Cleveland, Ohio	3.350	56,793	61,552	2,304,599	
South Trust Bank, N.A.	Atlanta, Georgia				364,415	
The South Shore Bank of Chicago	Chicago, Illinois	3.510	755	357	45,833	
Sun Bank N.A	Orlando, Florida				686,754	
Suntrust	Orlando, Florida				933,744	
Union Bank of California	Los Angeles, California				301,489	
U.S. Bank	Reno, Nevada				1,146,890	
Wachovia Bank, N.A	Winston Salem, North Carolina	3.268	58,088	4,451	(120,134,816)	
Wells Fargo	Chicago, Illinois				4,065,384	
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		XXX				XXX
0199999 Totals - Open Depositories		XXX	1,733,632	344,770	(700,949,211)	XXX

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
AZ00001	B	U S TREASURY BOND, 7.625%, 02/15/2025	BNY WESTERN TRUST COMPANY	350,000	389,074	478,406
AZ00002	B	U S TREASURY BOND, 7.250%, 05/15/2016	BNY WESTERN TRUST COMPANY	5,100,000	5,601,296	6,531,188
AZ99999 -				5,450,000	5,990,370	7,009,594
AR00001	B	U S TREASURY BOND, 9.125%, 05/15/2018	BANK OF AMERICA	250,000	256,702	374,531
AR99999 -				250,000	256,702	374,531
CA00001	B	U S TREASURY BOND, 7.500%, 11/15/2016	BNY WESTERN TRUST COMPANY	5,000,000	5,133,182	6,539,063
CA00002	B	U S TREASURY BOND, 8.875%, 08/15/2017	BNY WESTERN TRUST COMPANY	8,000,000	9,915,758	11,692,500
CA00003	B	U S TREASURY BOND, 8.125%, 05/15/2021	BNY WESTERN TRUST COMPANY	10,000,000	12,051,531	14,056,250
CA00004	B	U S TREASURY BOND, 8.125%, 08/15/2021	BNY WESTERN TRUST COMPANY	20,000,000	24,186,040	28,143,750
CA99999 -				43,000,000	51,286,512	60,431,563
DE00001	B	U S TREASURY BOND, 7.875%, 02/15/2021	WILMINGTON TRUST COMPANY	115,000	126,868	157,802
DE99999 -				115,000	126,868	157,802
GA00001	B	U S TREASURY BOND, 7.250%, 08/15/2022	WACHOVIA BANK	175,000	186,417	227,773
GA99999 -				175,000	186,417	227,773
ID00001	B	U S TREASURY BOND, 8.125%, 08/15/2019	WELLS FARGO BANK	75,000	75,136	104,461
ID99999 -				75,000	75,136	104,461
IL00001	B	U S TREASURY BOND, 8.125%, 08/15/2019	ILLINOIS NATIONAL BANK	125,000	132,186	174,102
IL99999 -				125,000	132,186	174,102
IN00001	0	CASH DEPOSIT	BANK ONE, INDIANA	75,000	75,000	75,000
IN99999 -				75,000	75,000	75,000
LA00001	B	U S TREASURY BOND, 7.250%, 05/15/2016	BANK ONE	130,000	132,944	166,481
LA99999 -				130,000	132,944	166,481
MA00001	B	U S TREASURY BOND, 7.250%, 08/15/2022	STATE STREET BANK	500,000	561,714	650,781
MA00002	B	U S TREASURY BOND, 7.250%, 05/15/2016	STATE STREET BANK	5,000,000	5,274,998	6,403,125
MA99999 -				5,500,000	5,836,712	7,053,906
NJ00001	B	U S TREASURY BOND, 8.125%, 08/15/2019	COMMERCE BANK	120,000	124,806	167,138
NJ99999 -				120,000	124,806	167,138
NM00001	B	U S TREASURY BOND, 8.750%, 05/15/2017	WELLS FARGO BANK	100,000	109,304	144,594
NM00002	B	U S TREASURY BOND, 8.500%, 02/15/2020	WELLS FARGO BANK	50,000	62,330	72,078
NM00003	B	U S TREASURY BOND, 7.875%, 02/15/2021	WELLS FARGO BANK	350,000	373,913	480,266
NM99999 -				500,000	545,548	696,938
NC00001	B	U S TREASURY BOND, 7.875%, 02/15/2021	THE BANK OF NEW YORK	8,500,000	9,098,298	11,663,594
NC00002	B	U S TREASURY BOND, 6.250%, 08/15/2023	THE BANK OF NEW YORK	8,000,000	7,597,205	9,400,000
NC00003	B	U S TREASURY BOND, 8.125%, 08/15/2019	WACHOVIA BANK	300,000	300,920	417,844
NC99999 -				16,800,000	16,996,423	21,481,438
ON00001	B	CANADA GOVERNMENT BOND, 10.250%, 02/01/2004	MONTREAL TRUST COMPANY OF CANADA	2,500,000	2,498,598	1,705,229
ON00002	B	CANADA GOVERNMENT BOND, 8.000%, 06/01/2023	MONTREAL TRUST COMPANY OF CANADA	12,500,000	12,633,647	10,469,838
ON99999 -				15,000,000	15,132,245	12,175,067
OR00001	B	U S TREASURY BOND, 7.875%, 02/15/2021	U.S. BANKS	140,000	148,845	192,106
OR00002	B	U S TREASURY BOND, 7.250%, 08/15/2022	U.S. BANKS	3,150,000	3,555,934	4,099,922
OR00003	B	U S TREASURY BOND, 7.500%, 11/15/2016	U.S. BANKS	100,000	94,193	130,781
OR00004	B	U S TREASURY BOND, 7.250%, 05/15/2016	U.S. BANKS	2,900,000	2,953,463	3,713,813
OR99999 -				6,290,000	6,752,435	8,136,622
QU00001	B	CANADA GOVERNMENT BOND, 8.000%, 06/01/2023	TRUST GENERAL DU CANADA	690,000	713,719	577,935
QU99999 -				690,000	713,719	577,935
XX99999 - Total - Not All Policyholders				94,295,000	104,364,022	119,010,351
IL00001	B	U S TREASURY BOND, 8.875%, 08/15/2017	ILLINOIS - FOR THE BENEFIT OF ALL POLICYHOLDERS	500,000	616,684	730,781
IL00002	B	U S TREASURY BOND, 9.000%, 11/15/2018	ILLINOIS - FOR THE BENEFIT OF ALL POLICYHOLDERS	550,000	602,912	818,813
IL00003	B	U S TREASURY BOND, 8.125%, 08/15/2019	ILLINOIS - FOR THE BENEFIT OF ALL POLICYHOLDERS	1,200,000	1,203,679	1,671,375
IL00004	B	U S TREASURY BOND, 8.500%, 02/15/2020	ILLINOIS - FOR THE BENEFIT OF ALL POLICYHOLDERS	300,000	321,378	432,469
IL00005	B	U S TREASURY BOND, 7.875%, 02/15/2021	ILLINOIS - FOR THE BENEFIT OF ALL POLICYHOLDERS	270,000	287,058	370,491
IL99999 -				2,820,000	3,031,710	4,023,928
NY00001	B	U S TREASURY BOND, 10.750%, 05/15/2003	NEW YORK - FOR THE BENEFIT OF ALL POLICYHOLDERS	100,000	100,609	103,469
NY00002	B	U S TREASURY BOND, 6.250%, 08/15/2023	NEW YORK - FOR THE BENEFIT OF ALL POLICYHOLDERS	1,880,000	1,889,293	2,209,000
NY99999 -				1,980,000	1,989,902	2,312,469
ZZ99999 - Total - All Policyholders				4,800,000	5,021,611	6,336,397
9999999 Totals				99,095,000	109,385,633	125,346,748

(a) Including $ 75,000 cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.