



**QUARTERLY STATEMENT**

AS OF JUNE 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

**American Modern Home Insurance Company**

NAIC Group Code 0127 0127 NAIC Company Code 23469 Employer's ID Number 31-0715697  
(Current Period) (Prior Period)

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

Country of Domicile \_\_\_\_\_

Incorporated January 25, 1965 Commenced Business September 1, 1965

Statutory Home Office 7000 Midland Blvd., Amelia, Ohio 45102-2607  
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 7000 Midland Blvd., Amelia, Ohio 45102-2607 800-543-2644 -5289  
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 5323, Cincinnati, Ohio 45201-5323  
(Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd., Amelia, Ohio 45102-2607  
(Street and Number, City or Town, State and Zip Code)  
800-543-2644 -5289  
(Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statement Contact James Paul Tierney 800-543-2644 -5289  
(Name) (Area Code) (Telephone Number) (Extension)  
jim\_tierney@amig.com 513-947-4127  
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Policyowner Relations Contact 7000 Midland Blvd., Amelia, Ohio 45102-2607  
(Street and Number, City or Town, State and Zip Code)  
800-543-2644 -6682  
(Area Code) (Telephone Number) (Extension)

**OFFICERS**

Exec. V.P. & CFO ..... Kenneth Gerald Boberg  
 V. Pres. & Secretary..... Michael Lynn Flowers  
 Senior V. President ..... John Ignatius Von Lehman  
 President & CEO ..... John Weber Hayden  
 SVP & Treasurer ..... James Paul Tierney  
 Exec. V. President ..... Ronald Lee Crippin  
 Exec. V. President ..... Robert Eugene Hilliard  
 Sr. Vice President ..... Elisabeth Evensen Baldock

**VICE PRESIDENTS**

Douglas Alan Detrick, SVP  
 John Gilbert Campbell, SVP  
 Andre John Pecqueur, SVP  
 James Phillip Romerill, SVP  
 Daniel John Gilene, SVP  
 Frederick Carl Wagner, SVP  
 #Mark Louis Gatto, SVP  
 Curtis Howard Baker  
 William George Fawcett  
 Joseph George David  
 Sandra Lee Wagner  
 Kody King Newland

Gerald William McGuire, SVP  
 Robert William Fulcher, SVP  
 Floyd Ray Carr, SVP  
 Patrick Michael Gallagher, SVP  
 Robert James O'Boyle, SVP  
 Kevin Morrissey Morreale, SVP  
 #Paul Frederick Gelter, SVP  
 Richard Van Crouch  
 Ray Rushton Johnston  
 Robert Paul Crowley  
 Laura Hatfield Harris  
 Henry Alan Gutter

Gary Andrew Cobb, SVP  
 David Clark McNutt, SVP  
 David Joseph Brick, SVP  
 Michael Ray Bowen, SVP  
 Robert Michael Doepke, SVP  
 Kevin Earl Randall, SVP  
 Donald Eugene Stetler  
 Clifton Lee Gentry  
 Robert Emmet Michael Brennan  
 Christy Ann Schuldt  
 #Edward James Woolwine

**DIRECTORS OR TRUSTEES**

John Weber Hayden, Chairman  
 Paul Thomas Brizzolara

Joseph Page Hayden, III  
 Kenneth Gerald Boberg

John Ignatius Von Lehman

State of Ohio SS  
 County of Clermont

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.

John Ignatius Von Lehman  
 Senior V. Pres.

Michael Lynn Flowers  
 V. Pres. & Secretary

James Paul Tierney  
 Senior V. President

Subscribed and sworn to before me this  
 9th day of August, 2002

**ASSETS**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2 )	
1. Bonds .....	239,493,375		239,493,375	222,693,440
2. Stocks:				
2.1 Preferred stocks .....	23,797,016		23,797,016	21,183,031
2.2 Common stocks .....	109,538,889		109,538,889	108,466,470
3. Mortgage loans on real estate:				
3.1 First liens .....	6,005,352		6,005,352	6,138,360
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....				
encumbrances) .....				
4.2 Properties held for the production of income (less \$ .....				
encumbrances) .....				
4.3 Properties held for sale (less \$ .....				
encumbrances) .....				
5. Cash (\$ .... (4,036,500)) and short-term investments (\$ .... 6,841,834 ) .....	2,805,334		2,805,334	13,154,691
6. Other invested assets .....	300,000		300,000	300,000
7. Receivable for securities .....				300,000
8. Aggregate write-ins for invested assets .....				
9. Subtotals, cash and invested assets (Lines 1 to 8) .....	381,939,966		381,939,966	372,235,992
10. Agents' balances or uncollected premiums :				
10.1 Premiums and agents' balances in course of collection .....	6,611,437	499,387	6,112,050	3,175,877
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....	43,879,984		43,879,984	35,691,271
earned but unbilled premiums) .....				
10.3 Accrued retrospective premiums .....				
11. Funds held by or deposited with reinsured companies .....	143,662,234		143,662,234	153,764,145
12. Bills receivable, taken for premiums .....				
13. Amounts billed and receivable under high deductible policies .....				
14. Reinsurance recoverables on loss and loss adjustment expense payments .....	1,946,419		1,946,419	3,885,865
15. Federal and foreign income tax recoverable and interest thereon (including \$ .... 22,670,050 net deferred tax asset) .....	22,670,050		22,670,050	
16. Guaranty funds receivable or on deposit .....				
17. Electronic data processing equipment and software .....	1,980,000		1,980,000	2,204,118
18. Interest, dividends and real estate income due and accrued .....	4,328,248		4,328,248	4,024,882
19. Net adjustments in assets and liabilities due to foreign exchange rates .....				
20. Receivable from parent, subsidiaries and affiliates .....				
21. Amounts due from/to protected cells .....				
22. Equities and deposits in pools and associations .....				
23. Amounts receivable relating to uninsured accident and health plans .....				
24. Other assets nonadmitted .....	13,121,584	13,121,584		
25. Aggregate write-ins for other than invested assets .....				
26. Total assets excluding protected cell assets (Lines 9 through 25) .....	620,139,922	13,620,971	606,518,951	574,982,150
27. Protected cell assets .....				
28. TOTALS (Lines 26 and 27) .....	620,139,922	13,620,971	606,518,951	574,982,150
DETAILS OF WRITE-INS				
0801. ....				
0802. ....				
0803. ....				
0898. Summary of remaining write-ins for Line 8 from overflow page .....				
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above) .....				
2501. ....				
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....				

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ ..... 28,130,000 ) .....	50,043,463	49,632,608
2. Reinsurance payable on paid losses and loss adjustment expenses .....	42,774	
3. Loss adjustment expenses .....	15,289,048	14,139,527
4. Commissions payable, contingent commissions and other similar charges .....	4,498,682	3,905,909
5. Other expenses (excluding taxes, licenses and fees) .....	33,841,728	28,556,600
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	3,068,742	3,323,110
7. Federal and foreign income taxes, including \$ ..... (14,102) on realized capital gains (losses) (including \$ .... 14,947,266 net deferred tax liability) .....	18,367,198	1,184,796
8. Borrowed money \$ ..... and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 136,882,596 and including warranty reserves of \$ .... 11,620,520 ) .....	208,716,590	205,162,370
10. Advance premium .....		
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	1,438,351	4,284,526
13. Funds held by company under reinsurance treaties .....	128,494,964	125,878,159
14. Amounts withheld or retained by company for account of others .....		
15. Remittances and items not allocated .....		
16. Provision for reinsurance .....	236,000	236,000
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....	428,354	172,309
19. Payable to parent, subsidiaries and affiliates .....	250,000	
20. Payable for securities .....		
21. Liability for amounts held under uninsured accident and health plans .....		
22. Capital notes \$ ..... and interest thereon \$ .....		
23. Aggregate write-ins for liabilities .....		
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23) .....	464,715,894	436,475,914
25. Protected cell liabilities .....		
26. Total liabilities (Lines 24 and 25) .....	464,715,894	436,475,914
27. Aggregate write-ins for special surplus funds .....		
28. Common capital stock .....	5,000,000	5,000,000
29. Preferred capital stock .....		
30. Aggregate write-ins for other than special surplus funds .....		
31. Surplus notes .....		
32. Gross paid in and contributed surplus .....	23,105,258	23,105,258
33. Unassigned funds (surplus) .....	113,697,799	110,400,978
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) .....	141,803,057	138,506,236
36. TOTALS .....	606,518,951	574,982,150
DETAILS OF WRITE-INS		
2301. ....		
2302. ....		
2303. ....		
2398. Summary of remaining write-ins for Line 23 from overflow page .....		
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above) .....		
2701. ....		
2702. ....		
2703. ....		
2798. Summary of remaining write-ins for Line 27 from overflow page .....		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) .....		
3001. ....		
3002. ....		
3003. ....		
3098. Summary of remaining write-ins for Line 30 from overflow page .....		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above) .....		

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ ..... 137,167,793 )	111,523,753	89,686,365	192,556,416
1.2 Assumed (written \$ ..... 159,613,939 )	179,826,376	165,136,451	340,285,575
1.3 Ceded (written \$ ..... 124,712,420 )	122,835,038	107,901,159	224,566,210
1.4 Net (written \$ ..... 172,069,312 )	168,515,091	146,921,657	308,275,781
DEDUCTIONS:			
2. Losses incurred (current accident year \$ ..... 83,410,000 ):			
2.1 Direct	55,054,427	43,888,637	107,308,093
2.2 Assumed	58,031,716	61,329,707	162,292,047
2.3 Ceded	32,352,604	32,527,285	113,352,008
2.4 Net	80,733,539	72,691,059	156,248,132
3. Loss expenses incurred	11,923,910	11,087,323	22,147,003
4. Other underwriting expenses incurred	73,040,423	63,953,130	131,370,003
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	165,697,872	147,731,512	309,765,138
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	2,817,219	(809,855)	(1,489,357)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	8,388,124	8,319,898	19,143,864
10. Net realized capital gains (losses)	(569,740)	3,231,081	2,963,619
11. Net investment gain (loss) (Lines 9 plus 10)	7,818,384	11,550,979	22,107,483
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ ..... amount charged off \$ .....)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income			
15. Total other income (Lines 12 through 14)			
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 plus 11 plus 15)	10,635,603	10,741,124	20,618,126
17. Dividends to policyholders			
18. Net income, after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	10,635,603	10,741,124	20,618,126
19. Federal and foreign income taxes incurred	3,055,691	3,400,900	4,978,000
20. Net income (Line 18 minus Line 19) (to Line 22)	7,579,912	7,340,224	15,640,126
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	138,506,228	151,201,800	151,201,799
<b>GAINS AND (LOSSES) IN SURPLUS</b>			
22. Net income (from Line 20)	7,579,912	7,340,224	15,640,126
23. Net unrealized capital gains or losses	55,944	(9,702,458)	(15,076,536)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income tax	1,635,925	3,975,444	5,632,765
26. Change in nonadmitted assets	(3,816,397)	641,471	(3,841,065)
27. Change in provision for reinsurance			(76,000)
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles	3,541,445	(5,974,861)	(5,974,861)
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			
32.2 Transferred to capital (Stock Dividend)			
32.3 Transferred from capital			
33. Net remittances from or (to) Home Office			
34. Dividends to stockholders	(5,700,000)	(9,000,000)	(9,000,000)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus			
37. Change in surplus as regards policyholders (Lines 22 through 36)	3,296,829	(12,720,180)	(12,695,571)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	141,803,057	138,481,620	138,506,228
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)			
3601.			
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page			
3699. TOTALS (Lines 3601 through 3603 plus 3698) (Line 36 above)			

**CASH FLOW**

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance .....	157,946,044	287,457,248
2. Loss and loss adjustment expenses paid (net of salvage and subrogation) .....	88,858,808	178,231,460
3. Underwriting expenses paid .....	67,594,399	120,466,990
4. Other underwriting income (expenses) .....		
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4) .....	1,492,837	(11,241,202)
6. Net investment income .....	8,445,942	18,740,384
7. Other income (expenses):		
7.1 Agents' balances charged off .....		
7.2 Net funds held under reinsurance treaties .....	12,718,715	15,955,905
7.3 Net amount withheld or retained for account of others .....		
7.4 Aggregate write-ins for miscellaneous items .....		
7.5 Total other income (Lines 7.1 to 7.4) .....	12,718,715	15,955,905
8. Dividends to policyholders on direct business, less \$ ..... dividends on reinsurance assumed or ceded (net) .....		
9. Federal and foreign income taxes (paid) recovered .....	(3,525,600)	(5,042,700)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9) .....	19,131,894	18,412,387
Cash from Investments		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds .....	55,567,399	62,536,370
11.2 Stocks .....	11,052,867	51,801,316
11.3 Mortgage loans .....	133,008	1,877,180
11.4 Real estate .....		
11.5 Other invested assets .....		
11.6 Net gains or (losses) on cash and short-term investments .....		
11.7 Miscellaneous proceeds .....	300,000	365,734
11.8 Total investment proceeds (Lines 11.1 to 11.7) .....	67,053,274	116,580,600
12. Cost of investments acquired (long-term only):		
12.1 Bonds .....	72,640,977	76,089,579
12.2 Stocks .....	15,003,476	60,264,386
12.3 Mortgage loans .....		
12.4 Real estate .....		
12.5 Other invested assets .....		
12.6 Miscellaneous applications .....		
12.7 Total investments acquired (Lines 12.1 to 12.6) .....	87,644,453	136,353,965
13. Net cash from investments (Line 11.8 minus Line 12.7) .....	(20,591,179)	(19,773,365)
Cash from Financing and Miscellaneous Sources		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in .....		
14.2 Capital notes \$ ..... less amounts repaid \$ .....		
14.3 Net transfers from affiliates .....		
14.4 Borrowed funds received .....		
14.5 Other cash provided .....	250,000	
14.6 Total (Lines 14.1 to 14.5) .....	250,000	
15. Cash applied:		
15.1 Dividends to stockholders paid .....	5,700,000	9,000,000
15.2 Net transfers to affiliates .....		
15.3 Borrowed funds repaid .....		
15.4 Other applications .....	3,440,071	5,769,875
15.5 Total (Lines 15.1 to 15.4) .....	9,140,071	14,769,875
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5) .....	(8,890,071)	(14,769,875)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16) .....	(10,349,356)	(16,130,853)
18. Cash and short-term investments:		
18.1 Beginning of year .....	13,154,690	29,285,543
18.2 End of period (Line 17 plus Line 18.1) .....	2,805,334	13,154,690
DETAILS OF WRITE-INS		
7.401 .....		
7.402 .....		
7.403 .....		
7.498 Summary of remaining write-ins for Line 7.4 from overflow page .....		
7.499 Totals (Lines 7.401 through 7.403 plus 7.498) (Line 7.4 above) .....		

## NOTES TO FINANCIAL STATEMENTS

Please refer to the latest filed Annual Statement for Notes to the Financial Statement. Shown below are the Notes that have changed since this latest Annual Statement.

### 1. Summary of Significant Accounting Policies

A.) The company has completed the statement in accordance with the NAIC Accounting Practices and Procedures manual.

B.) The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expense during the period. Actual results could differ from those estimates.

C.) Premiums are earned over the terms of the related insurance policies using the pro-rata method. Expenses incurred in the acquisition of new business are charged to operations as incurred.

In addition, the company uses the following accounting policies:

- (1) Short-term investments are stated at cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common Stocks are stated at market.
- (4) Preferred Stocks with NAIC designation 1 or 2 are stated at market, 3 or lower are stated at lower of cost or market.
- (5) Mortgage loans on real estate are stated at the aggregate carrying value.
- (6) Loan-backed bonds are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase.
- (7) Investments in subsidiaries are valued on the equity basis.
- (8) The company has no investments in joint ventures, partnerships and limited liability companies.
- (9) The company does not own derivatives.
- (10) The company does not carry a premium deficiency reserve.
- (11) The company establishes reserves for losses on a case basis. In addition, the company makes estimates for losses incurred but not reported. These reserves are based on historical data and management assumptions. The ultimate liability may be less than or greater than the estimates established. The estimation methods and ultimate results of estimates are continually reviewed by management and independent actuaries.

### 2. Accounting Changes

Unassigned Funds was changed as a result of the company's implementation of codification. The change in surplus was an increase of \$3,541,445 due mainly to the recognition of deferred federal income tax related to prior periods.

### 9. Income Taxes

(A) The components of the net deferred tax asset/(liability) at June 30 are as follows:	2002	2001	
(1) Total of all deferred tax assets (admitted & non-admitted)	22,670,050	14,533,358	
(2) Total of all deferred tax liabilities	14,947,266	16,386,256	
(3) Total deferred tax assets non-admitted	0	0	
(4) Increase (decrease) in deferred tax assets non-admitted	0	0	

(B) All deferred tax liabilities are recognized

(C) The main components of deferred tax amounts are as follows:

DTA's	Statutory	Tax	Difference	Tax Effect
Unearned Premium	208,716,590	166,973,272	41,743,318	14,610,161
Miscellaneous Items	23,028,254	0	23,028,254	8,059,889

DTL's

Unrealized Gain-Common Stock	42,465,979	0	42,465,979	14,947,266
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(D) Among the more significant book to tax adjustments were the following:

	Amount	Tax Effect
1. Income before taxes	10,635,603	3,773,834
2. Book over tax reserves	700,872	245,305
3. Net DAC Adjustment		
4. Depreciation		
5. Accrued Market Discount		
6. Tax Exempt Interest	(1,812,624)	( 634,418)
7. Dividends received deduction	( 940,085)	( 329,030)
8. Accrued Dividends		
9. Key-person life insurance premiums		
10. Accrued deferred compensation		
11. Taxable income	8,583,766	3,055,691

**GENERAL INTERROGATORIES**

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity implement any significant accounting policy changes which would require disclosure in the Notes to the Financial Statements? Yes ( ) No (X)
- 1.2 If yes, explain:  
 .....  
 .....  
 .....
- 2.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes ( ) No (X)
- 2.2 If yes, has the report been filed with the domiciliary state? Yes ( ) No ( )
- 3.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes ( ) No (X)
- 3.2 If yes, date of change:  
 If not previously filed, furnish herewith a certified copy of the instrument as amended. .....
- 4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes ( ) No (X)  
 If yes, attach an organizational chart.
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes ( ) No (X)
- 5.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes ( ) No (X) N/A ( )  
 If yes, attach an explanation.
- 7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/1998
- 7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/1998
- 7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/31/1999
- 7.4 By what department or departments?  
 State of Ohio  
 .....
- 8.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes ( ) No (X)
- 8.2 If yes, give full information  
 .....  
 .....  
 .....

**GENERAL INTERROGATORIES (continued)**

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

INVESTMENT

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

9.2 If yes, explain

.....

.....

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

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

.....

.....

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ ..... 300,000

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

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

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds .....	\$ .....	\$ .....
13.22 Preferred Stock .....	\$ .....	\$ .....
13.23 Common Stock .....	\$ ..... 55,080,060	\$ ..... 57,135,719
13.24 Short-Term Investments .....	\$ .....	\$ .....
13.25 Mortgages, Loans or Real Estate .....	\$ .....	\$ .....
13.26 All Other .....	\$ .....	\$ .....
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) .....	\$ ..... 55,080,060	\$ ..... 57,135,719
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above .....	\$ .....	\$ .....
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above .....	\$ .....	\$ .....

14.1 Does the reporting entity have any hedging transactions reported on schedule DB? Yes ( ) No (X)

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

If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bancorp .....	425 Walnut Street, Cincinnati, OH 45202 .....
.....	.....
.....	.....

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
CinFin Capital Management .....	.....	PO Box 145496, Cincinnati, OH 45250 .....
Fayez Sarofim .....	.....	Two Houston Center, Ste 2907, Houston, TX 77010 .....
Fort Washington Investment Advisors .....	.....	420 East Fourth St, Cincinnati, OH 45201 .....

**GENERAL INTERROGATORIES - Line 15.1 (continued)**

1 Name of Custodian(s)	2 Custodian Address
---------------------------	------------------------

**GENERAL INTERROGATORIES - Line 15.2 (continued)**

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

**GENERAL INTERROGATORIES - Line 15.4 (continued)**

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

**GENERAL INTERROGATORIES - Line 15.5 (continued)**

1 Central Registration Depository	2 Name(s)	3 Address
---	--------------	--------------

Investment advisors, brokers/dealers or others acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments

Gradison .....	580 Walnut Street, Cincinnati, OH 45202 .....
INVESCO .....	1315 Peachtree Street, N.E., Ste 500, Atlanta, GA 30309 .....
Midland Company .....	7000 Midland Blvd, Amelia, OH 45102 .....
National Asset Management .....	400 West Market Street, Ste 2500, Louisville, KY 40202 .....
NJF Investment Group .....	2121 San Jancinto, Ste 1840, Dallas, TX 75201 .....
William Blair and Company .....	222 W. Adams Street, Chicago, IL 60606 .....
Zurich Scudder Investments .....	222 South Riverside Plaza, Chicago, IL 60606 .....

15.5 Investment advisors, brokers/dealers or others acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments .

## GENERAL INTERROGATORIES

(continued)

### PART 2 PROPERTY AND CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes ( ) No (X) N/A ( )  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes ( ) No (X)  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been cancelled? Yes ( ) No (X)
- 3.2 If yes, give full and complete information thereto  
.....  
.....  
.....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes ( ) No (X)
- 4.2 If yes, complete the Discount Schedule.

**SCHEDULE A - VERIFICATION**

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	<b>NONE</b>			
2. Increase (decrease) by adjustment				
3. Cost of acquired				
4. Cost of additions to and permanent improvement				
5. Total profit (loss) on sales				
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales				
8. Book/adjusted carrying value at end of current period				
9. Total valuation allowance				
10. Subtotal (Line 8 plus Line 9)				
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)				

**SCHEDULE B - VERIFICATION**

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	6,138,360	6,072,478		8,015,541
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions				
2.2 Additional investment made after acquisitions				
3. Accrual of discount and mortgage interest points and commitment fees				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period	65,882	67,126		1,877,181
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	6,072,478	6,005,352		6,138,360
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	6,072,478	6,005,352		6,138,360
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	6,072,478	6,005,352		6,138,360

**SCHEDULE BA - VERIFICATION**

Other Invested Assets Included in Schedule BA

Description	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	300,000	300,000		300,000
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions				
2.2 Additional investment made after acquisitions				
3. Accrual of discount				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period				
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	300,000	300,000		300,000
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	300,000	300,000		300,000
12. Total nonadmitted amounts				
13. Statement value of long term invested assets at end of current period	300,000	300,000		300,000

**SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
	Statement Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Statement Value End of First Quarter	Statement Value End of Second Quarter	Statement Value End of Third Quarter	Statement Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 .....	194,740,458	58,235,860	56,422,186	(164,934)	194,740,458	189,547,364		202,590,079
2. Class 2 .....	31,186,497	2,631,667	3,173,661	196,210	31,186,497	30,840,713		21,240,836
3. Class 3 .....	9,450,905	518,000	199,385	22,075	9,450,905	9,791,595		8,433,221
4. Class 4 .....	7,585,583	2,769,462	1,299,848	(256,785)	7,585,583	8,798,412		6,982,188
5. Class 5 .....	545,131		167,104	126,763	545,131	504,790		596,000
6. Class 6 .....	9,279			1,221	9,279	10,500		6,750
7. Total Bonds .....	243,517,853	64,154,989	61,262,184	(75,450)	243,517,853	239,493,374		239,849,074
<b>PREFERRED STOCK</b>								
8. Class 1 .....	3,978,920	1,000,000		(65,600)	3,978,920	4,913,320		3,403,720
9. Class 2 .....	12,423,085	474,600		(135,798)	12,423,085	12,761,887		12,522,425
10. Class 3 .....	5,533,886			(224,000)	5,533,886	5,309,886		4,733,886
11. Class 4 .....	494,000	392,000		(77,500)	494,000	808,500		523,000
12. Class 5 .....								
13. Class 6 .....		103,322		(99,899)		3,423		
14. Total Preferred Stock .....	22,429,891	1,969,922		(602,797)	22,429,891	23,797,016		21,183,031
15. Total Bonds and Preferred Stock .....	265,947,744	66,124,911	61,262,184	(678,247)	265,947,744	263,290,390		261,032,105

**SCHEDULE DA - PART 1**

Short-Term Investments Owned End of Current Quarter

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Amount of Interest Received Current Quarter	Paid for Accrued Interest
8099999 Totals .....	6,841,834	X X X	6,841,834	35,519	

**SCHEDULE DA - PART 2 - VERIFICATION**

Short-Term Investments Owned

	1	2	3	4
	First Quarter Current Year	Second Quarter Current Year	Third Quarter Current Year	Prior Year Ended December 31
1. Book / adjusted carrying value, beginning of period .....	17,155,634	4,914,276		34,174,891
2. Cost of short-term investments acquired .....	50,184,401	45,164,552		228,136,111
3. Increase (decrease) by adjustment .....				
4. Increase (decrease) by foreign exchange adjustment .....				
5. Total profit (loss) on disposal of short-term investments .....				
6. Consideration received on disposal of short-term investments .....	62,425,759	43,236,994		245,155,368
7. Book / adjusted carrying value, current period .....	4,914,276	6,841,834		17,155,634
8. Total valuation allowance .....				
9. Subtotal (Line 7 plus Line 8) .....	4,914,276	6,841,834		17,155,634
10. Total nonadmitted amounts .....				
11. Statement value (Line 9 minus Line 10) .....	4,914,276	6,841,834		17,155,634
12. Income collected during period .....	56,732	35,519		797,465
13. Income earned during period .....	36,259	35,672		737,649

**Page 13**

Sch. DB, Pt. F, Sn. 1, Summary Replicated (Syn.) Assets Open  
**NONE**

**Page 14**

Sch. DB, Pt. F, Sn. 2, Reconciliation Replicated (Syn.) Assets  
**NONE**

**SCHEDULE F - CEDED REINSURANCE**

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
Affiliates				
00000				No
0199999	Affiliates			
U. S. Insurers				
20362	13-2758523	Sumitomo Marine & Fire Ins of America	Warren, New Jersey	Yes
0299999	U. S. Insurers			
Pools and Associations				
00000				No
0399999	Pools and Associations			
All Other Insurers				
00000	AA-1128987	Wren Syndicate Management Ltd.	London, England	Yes
00000	AA-1127414	Ascot Underwriting Ltd.	London, England	Yes
00000	AA-1120126	Alea London Ltd.	London, England	No
00000	AA-1464100	Converium AG	Zurich, Switzerland	No
00000	AA-3199997	AXIS Specialty Limited	Pembroke, Bermuda	No
0499999	All Other Insurers			

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	Yes	7,954,080	1,770,297	1,757,048	1,021,430	659,488	492,537
2. Alaska	AK	Yes	348,149	432,445	203,038	201,714	101,860	59,490
3. Arizona	AZ	Yes	2,181,773	1,643,195	1,099,987	734,180	1,022,162	592,410
4. Arkansas	AR	Yes	5,019,194	3,068,984	2,167,912	1,920,531	1,074,417	681,950
5. California	CA	Yes	7,689,606	5,259,666	4,577,575	3,896,947	4,956,583	4,045,316
6. Colorado	CO	Yes	1,342,040	1,170,982	464,613	348,495	867,875	560,875
7. Connecticut	CT	Yes	874,545	956,455	319,211	441,846	745,070	520,895
8. Delaware	DE	Yes	1,657,308	1,974,099	380,883	351,559	338,680	196,349
9. District of Columbia	DC	Yes	1,197	6,327	(3,544)	12		
10. Florida	FL	Yes	310,986	399,483	185,144	333,989	281,718	123,904
11. Georgia	GA	Yes	3,467,621	4,138,887	1,147,440	1,294,020	778,287	1,659,111
12. Hawaii	HI	Yes	2,357	7,505	130	1,775	1,518	413
13. Idaho	ID	Yes	370,873	217,941	48,325	139,756	21,441	17,383
14. Illinois	IL	Yes	2,914,427	2,688,369	1,861,210	984,979	777,751	579,228
15. Indiana	IN	Yes	4,795,939	3,143,598	1,589,419	1,905,377	1,147,559	464,596
16. Iowa	IA	Yes	1,797,349	793,410	358,833	432,671	223,097	207,022
17. Kansas	KS	Yes	2,120,019	1,338,151	880,690	589,279	518,598	630,521
18. Kentucky	KY	Yes	5,904,222	3,193,318	3,465,071	1,675,859	2,001,441	1,217,159
19. Louisiana	LA	Yes	177,052	251,494	41,402	173,516	50,327	69,344
20. Maine	ME	Yes	528,729	515,076	139,778	266,567	375,105	282,072
21. Maryland	MD	Yes	590,101	654,215	148,361	237,375	286,290	157,171
22. Massachusetts	MA	Yes	2,212,410	2,016,118	796,910	866,391	456,923	549,139
23. Michigan	MI	Yes	6,657,703	1,899,865	2,772,776	3,193,792	2,409,510	1,876,667
24. Minnesota	MN	Yes	1,195,473	871,619	749,707	580,460	768,268	510,490
25. Mississippi	MS	Yes	3,941,650	3,009,443	2,529,858	864,321	1,796,988	818,046
26. Missouri	MO	Yes	3,513,389	2,961,585	2,020,615	1,939,035	1,724,796	925,711
27. Montana	MT	Yes	1,233,411	1,037,984	498,977	236,290	951,204	491,894
28. Nebraska	NE	Yes	531,153	477,604	200,250	273,025	147,145	181,964
29. Nevada	NV	Yes	696,083	722,538	1,187,180	236,457	365,417	182,638
30. New Hampshire	NH	Yes	685,340	790,034	258,854	724,796	476,716	858,659
31. New Jersey	NJ	Yes	3,115,875	2,475,223	1,326,810	1,162,209	2,233,846	2,551,525
32. New Mexico	NM	Yes	940,106	1,087,442	722,173	730,240	465,737	595,715
33. New York	NY	Yes	12,131,622	5,248,890	3,157,371	2,172,699	4,331,070	3,372,281
34. North Carolina	NC	Yes	4,535,810	4,924,875	2,506,048	2,267,821	1,024,295	2,409,113
35. North Dakota	ND	Yes	496,622	328,091	231,570	445,382	141,057	676,955
36. Ohio	OH	Yes	10,289,383	8,721,262	3,764,510	2,051,015	3,872,117	2,959,730
37. Oklahoma	OK	Yes	3,619,029	1,363,494	813,729	674,666	430,288	319,946
38. Oregon	OR	Yes	1,224,471	1,366,293	1,072,676	662,950	908,561	1,084,855
39. Pennsylvania	PA	Yes	5,652,318	2,415,642	1,932,050	1,553,518	1,257,848	2,505,196
40. Rhode Island	RI	Yes	295,569	268,199	92,525	137,055	19,118	22,100
41. South Carolina	SC	Yes	5,175,646	5,054,955	1,894,095	2,245,390	1,062,082	570,008
42. South Dakota	SD	Yes	564,533	437,856	125,210	210,474	253,451	361,839
43. Tennessee	TN	Yes	7,976,192	4,034,294	2,918,562	1,714,330	2,159,051	1,611,516
44. Texas	TX	Yes	3,381,203	3,120,816	1,537,959	1,040,605	2,032,552	2,282,904
45. Utah	UT	Yes	611,055	203,635	243,413	88,886	380,369	167,277
46. Vermont	VT	Yes	238,022	246,862	162,722	230,348	136,592	262,425
47. Virginia	VA	Yes	1,213,243	1,653,116	773,196	946,111	749,938	643,106
48. Washington	WA	Yes	2,841,173	3,107,728	1,744,984	1,235,992	2,477,986	956,305
49. West Virginia	WV	Yes	944,254	1,122,812	301,386	282,919	212,925	252,877
50. Wisconsin	WI	Yes	782,235	896,973	467,281	523,391	261,176	305,835
51. Wyoming	WY	Yes	425,255	320,761	104,659	81,301	137,378	159,646
52. American Samoa	AS	No						
53. Guam	GU	Yes						
54. Puerto Rico	PR	No						
55. U.S. Virgin Islands	VI	No						
56. Canada	CN	No						
57. Aggregate Other Alien	OT	X X X						
58. Totals	(a)	52	137,167,795	95,809,906	57,740,582	46,323,746	49,873,671	43,024,108
DETAILS OF WRITE-INS								
5701.		X X X						
5702.		X X X						
5703.		X X X						
5798. Summary of remaining write-ins for Line 57 from overflow page		X X X						
5799. TOTALS (Lines 5701 through 5703 plus Line 5798)(Line 57 above)		X X X						

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

**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	13,437,151	5,013,411	37.3	48.9
2. Allied lines	4,459,611	1,345,057	30.2	29.6
3. Farmowners multiple peril				
4. Homeowners multiple peril	8,059,900	5,914,787	73.4	55.1
5. Commercial multiple peril	4,887,849	2,652,255	54.3	66.9
6. Mortgage guaranty				
8. Ocean marine	3,187,228	1,388,298	43.6	39.6
9. Inland marine	20,154,669	8,934,311	44.3	100.3
10. Financial guaranty				
11.1 Medical malpractice-occurrence				
11.2 Medical malpractice-claims made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation				
17.1 Other liability-occurrence	3,855,993	1,843,832	47.8	5.2
17.2 Other liability-claims made				
18.1 Products liability-occurrence				
18.2 Products liability-claims made				
19.1, 19.2 Private passenger auto liability	3,070,517	1,957,220	63.7	11.6
19.3, 19.4 Commercial auto liability	1,737,078	1,138,630	65.5	57.5
21. Auto physical damage	48,519,974	24,803,528	51.1	52.6
22. Aircraft (all perils)				
23. Fidelity				
24. Surety	153,783	63,097	41.0	
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
31. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
33. Aggregate write-ins for other lines of business				
34. TOTALS	111,523,753	55,054,426	49.4	48.9
DETAILS OF WRITE-INS				
3301.				
3302.				
3303.				
3398. Summary of remaining write-ins for Line 33 from overflow page				
3399. Totals (Lines 3301 through 3303 plus Line 3398) (Line 33)				

**PART 2 - DIRECT PREMIUMS WRITTEN**

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	8,439,667	16,508,172	11,001,077
2. Allied lines	2,216,169	4,531,745	4,312,992
3. Farmowners multiple peril			
4. Homeowners multiple peril	6,076,366	11,035,171	4,761,258
5. Commercial multiple peril	345,941	2,214,608	5,031,874
6. Mortgage guaranty			
8. Ocean marine	3,391,054	5,303,934	3,733,263
9. Inland marine	9,588,255	15,442,661	18,183,939
10. Financial guaranty			
11.1 Medical malpractice-occurrence			
11.2 Medical malpractice-claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability-occurrence	5,208,203	8,546,640	6,358,700
17.2 Other liability-claims made			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1, 19.2 Private passenger auto liability	6,833,975	10,944,172	1,499,952
19.3, 19.4 Commercial auto liability	551,757	1,145,453	1,648,775
21. Auto physical damage	33,373,929	61,347,137	39,120,457
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	77,000	148,100	157,618
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
31. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
33. Aggregate write-ins for other lines of business			
34. TOTALS	76,102,316	137,167,793	95,809,905
DETAILS OF WRITE-INS			
3301.			
3302.			
3303.			
3398. Summary of remaining write-ins for Line 33 from overflow page			
3399. Totals (Lines 3301 through 3303 plus Line 3398) (Line 33)			

**PART 3 (000 Omitted)**  
**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves(a) (Cols. 1 plus 2)	2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2002 Loss and LAE Payments (Cols. 4 plus 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves(b) (Cols. 7 plus 8 plus 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 plus 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 plus 8 plus 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency(c) (Cols. 11 plus 12)
1. 1999 + Prior	11,931	2,665	14,596	3,094	192	3,286	7,571	1,129	767	9,467	(1,266)	(577)	(1,843)
2. 2000	7,025	2,066	9,091	2,229	88	2,317	3,894	594	958	5,446	(902)	(426)	(1,328)
3. Subtotals 2000 + prior	18,956	4,731	23,687	5,323	280	5,603	11,465	1,723	1,725	14,913	(2,168)	(1,003)	(3,171)
4. 2001	27,528	12,558	40,086	17,550	5,615	23,165	8,578	2,433	2,875	13,886	(1,400)	(1,635)	(3,035)
5. Subtotals 2001 + prior	46,484	17,289	63,773	22,873	5,895	28,768	20,043	4,156	4,600	28,799	(3,568)	(2,638)	(6,206)
6. 2002	X X X	X X X	X X X	X X X	60,086	60,086	X X X	21,964	14,569	36,533	X X X	X X X	X X X
7. Totals	46,484	17,289	63,773	22,873	65,981	88,854	20,043	26,120	19,169	65,332	(3,568)	(2,638)	(6,206)
8. Prior Year-End's Surplus As Regards Policy-holders	138,506										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. .... (7.7)%	2. .... (15.3)%	3. .... (9.7)%
													Col. 13, Line 7
													Line 8
													4. .... (4.5)%

(a) Should Equal Prior Year-End Annual Statement; Page 3, Column 1, Lines 1 plus 3  
 (b) Should Equal Quarterly Statement Page 3, Column 1, Lines 1 and 3  
 (c) Should Also Equal Columns 6 plus 10 less Column 3 for Lines A through E only

### 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

1. Will the SVO Compliance Certification be filed with this statement?

Yes

EXPLANATION:

.....  
.....

BARCODE:

Document Identifier 470:

2. Will the Trusted Surplus Statement be filed with the state of domicile and the NAIC with this statement?

No

EXPLANATION:

.....  
.....

BARCODE:

2. Document Identifier 490:



3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?

No

EXPLANATION:

.....  
.....

BARCODE:

3. Document Identifier 450:



**Page E01**

Sch. A, Pt. 2, Real Estate Acquired  
**NONE**

Sch. A, Pt. 3, Real Estate Sold  
**NONE**

**Page E02**

Schedule B, Part 1, Mortgage Loans Acquired  
**NONE**

Schedule B, Part 2, Mortgage Loans Sold  
**NONE**

**Page E03**

Sch. BA, Pt. 1, Other Long-Term Invested Assets Acquired  
**NONE**

Sch. BA, Pt. 2, Other Long-Term Invested Assets Sold  
**NONE**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Bonds - U.S. Governments								
36201P-YL-3	GNMA P/T POOL 589415	06/20/2002	WARBURG DILLON READ LLC		203,141	200,000	686	1
912810-FP-8	U.S. TREASURY BOND	04/22/2002	SBC CAP MKTS		621,664	650,000	6,370	1PE
0399999	Subtotal - Bonds - U.S. Governments				824,805	850,000	7,056	
Bonds - Political Subdivisions of States, Territories and Possessions								
821692-QL-7	SHELBY TN MBIA OID	06/19/2002	BOND EXCHANGE		517,227	490,000		1PE
821692-QP-8	SHELBY TN MBIA OID	06/19/2002	BOND EXCHANGE		10,556	10,000		1PE
2499999	Subtotal - Bonds - Political Subdivisions of States, Territories and Possessions				527,783	500,000		
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
31292H-QC-1	FHLMC GOLD P/T POOL C01351	05/13/2002	GOLDMAN SACHS		634,316	625,062	1,354	1
31298G-S7-6	FHLMC GOLD P/T POOL C47742	05/13/2002	J.P. MORGAN SEC INC		335,486	325,000	758	1
31371K-MJ-7	FNMA P/T POOL 254261	06/18/2002	J.P. MORGAN SEC INC		232,382	224,999	691	1
79575D-MF-4	SALT RIVER PROJECT, ARIZONA	04/08/2002	BOND EXCHANGE		134,715	135,000		1PE
79575D-MW-7	SALT RIVER PROJECT, ARIZONA	04/08/2002	BOND EXCHANGE		364,230	365,000		1PE
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				1,701,129	1,675,061	2,803	
Bonds - Public Utilities								
452092-CG-2	ILLINOIS POWER COMPANY	05/13/2002	CHEMICAL SECURITIES INC		279,000	300,000	9,250	2PE
843646-AA-8	SOUTHERN POWER CO	06/18/2002	SALOMON BROS		998,590	1,000,000		2PE
3899999	Subtotal - Bonds - Public Utilities				1,277,590	1,300,000	9,250	
Bonds - Industrial and Miscellaneous								
00209A-AG-1	AT&T WIRELESS SVCS	04/16/2002	CHEMICAL SECURITIES INC		398,000	400,000		2PE
01741R-AB-8	ALLEGHENY TECHNOLOGIES	06/11/2002	BOND EXCHANGE		196,878	200,000		2PE
020040-AA-9	ALLTRISTA CORP	04/24/2002	BA SECURITIES		246,090	250,000		4
02944P-AA-7	AMERICAN SEAFOODS	04/18/2002	BA SECURITIES		300,000	300,000		4
035229-CA-9	ANHEUSER BUSCH COS.	06/12/2002	SPEAR, LEEDS & KELLOGG		518,834	509,000	6,612	1PE
035229-CE-1	ANHEUSER BUSCH COS.	06/27/2002	CHEMICAL SECURITIES INC		402,675	350,000	7,438	1PE
093645-AA-7	BLOCK COMMUNICATIONS	04/18/2002	BA SECURITIES		250,000	250,000		4
097014-AD-6	BOEING CAPITAL CORP	05/23/2002	SBC CAP MKTS		496,165	500,000	6,947	1
122395-AA-4	BURNS PHILP CAP	06/21/2002	FIRST BOSTON CORP		275,000	275,000		4Z
172967-AZ-4	CITI GROUP INC	05/23/2002	CHEMICAL SECURITIES INC		2,146,840	2,000,000	20,944	1
220874-AB-7	CORUS ENTERTAINMENT	06/26/2002	BOND EXCHANGE		198,372	200,000		4
33738M-AE-1	FIRST UNION NATL BANK	05/23/2002	FIRST UNION CAPITAL MARKETS		554,630	500,000	10,292	1PE
36212C-PB-1	GNMA P/T POOL 529718	05/21/2002	MORGAN STANLEY & CO		232,840	225,000	875	1
46625H-AP-5	JP MORGAN CHASE	05/30/2002	CHEMICAL SECURITIES INC		1,841,731	1,850,000		1PE
52517P-SC-6	LEHMAN BROTHERS HLDGS INC	05/23/2002	LEHMAN BROTHERS INC		501,490	500,000	12,238	1
539830-AL-3	LOCKHEED MARTIN CORP	05/23/2002	SBC CAP MKTS		559,925	500,000	19,589	2
55264T-AQ-4	MBNA CR CARD MASTER	04/30/2002	MERRILL LYNCH DEB SEC		449,701	450,000	928	1
638671-AA-5	NATIONWIDE MUTUAL IN	04/18/2002	MERRILL LYNCH DEB SEC		1,036,590	1,000,000	11,375	1PE
70322A-AA-9	PATHMARK STORES	05/08/2002	BOND EXCHANGE		200,000	200,000		4Z
742718-BW-8	PROCTOR & GAMBLE COMPANY	06/11/2002	CHEMICAL SECURITIES INC		323,882	325,000		1PE
742718-BW-8	PROCTOR & GAMBLE COMPANY	06/11/2002	MERRILL LYNCH DEB SEC		74,735	75,000		1PE
749121-AL-3	QWEST COMMUNICATIONS INTL INC	05/10/2002	BA SECURITIES		243,000	300,000	563	3
86358R-XZ-5	STRUCTURED ASSET SEC	04/29/2002	LEHMAN BROS INC		1,025,870	1,186,068	2,656	1PE
878483-AA-4	TECHNICAL OLYMPIC USA INC	06/25/2002	SALOMON BROS		275,000	275,000		3Z
881609-AK-7	TESORO PETE CORP	04/09/2002	LEHMAN BROTHERS INC		300,000	300,000		4
902494-AJ-2	TYSON FOODS, INC.	05/06/2002	BOND EXCHANGE		199,274	200,000		2

(continues)

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

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Bonds - Industrial and Miscellaneous (continued)								
90333W-AA-6	U S BANK NA	05/31/2002	SBC CAP MKTS		411,608	400,000	8,500	1
4599999	Subtotal - Bonds - Industrial and Miscellaneous				13,659,130	13,520,068	108,957	
6099997	Subtotal - Bonds - Part 3				17,990,437	17,845,129	128,066	
6099998	Summary Item - Bonds Acquired and fully Disposed this quarter				1,000,000	1,000,000		
6099999	Subtotal - Bonds				18,990,437	18,845,129	128,066	
Preferred Stock - Industrial and Miscellaneous								
020039-82-2	ALLTEL CORP	05/06/2002	MONTGOMERY SECURITIES	20,000.000	1,000,000			P1LZ
126304-40-1	CSC HLDGS INC	04/22/2002	MONTGOMERY SECURITIES	4,000.000	392,000			P4L
283678-20-9	EL PASO ENERGY CAP TR	06/06/2002	PRUDENTIAL BACHE	10,000.000	375,600			2
29476L-85-9	EQUITY RESIDENTL	04/29/2002	MCMAHAN SECURITIES CO, LP	4,000.000	99,000			P2L
582266-80-5	MCLEODUSA INC	04/18/2002	STOCK MERGER	652.000	103,322			P6L
6399999	Subtotal - Preferred Stock - Industrial and Miscellaneous				1,969,922			
6599997	Subtotal - Preferred Stock - Part 3				1,969,922			
6599999	Subtotal - Preferred Stock				1,969,922			
Common Stock - Public Utilities								
125896-10-0	CMS ENERGY CORP.	05/29/2002	SALOMON SMITH BARNEY	2,200.000	39,006			L
6699999	Subtotal - Common Stock - Public Utilities				39,006			
Common Stock - Banks, Trust and Insurance Companies								
206197-10-5	CONCORD EFS INC.	06/21/2002	SALOMON SMITH BARNEY	400.000	12,948			L
206197-10-5	CONCORD EFS INC.	06/07/2002	SALOMON SMITH BARNEY	1,000.000	30,010			L
461915-10-0	INVESTORS FINL SERVICES CORP	06/06/2002	SALOMON SMITH BARNEY	1,300.000	98,852			L
461915-10-0	INVESTORS FINL SERVICES CORP	06/17/2002	STOCK SPLIT	1,300.000				L
534187-10-9	LINCOLN NATL CORP IND	05/23/2002	SALOMON SMITH BARNEY	1,000.000	45,628			L
534187-10-9	LINCOLN NATL CORP IND	05/29/2002	SALOMON SMITH BARNEY	1,000.000	44,894			L
665859-10-4	NORTHERN TR CORP	06/06/2002	SALOMON SMITH BARNEY	800.000	41,224			L
857477-10-3	STATE STR CORP.	06/26/2002	SALOMON SMITH BARNEY	100.000	4,335			L
857477-10-3	STATE STR CORP.	06/27/2002	SALOMON SMITH BARNEY	200.000	8,674			L
857477-10-3	STATE STR CORP.	06/28/2002	SALOMON SMITH BARNEY	200.000	8,818			L
91529Y-10-6	U N U M PROVIDENT CORP	05/29/2002	SALOMON SMITH BARNEY	800.000	20,088			L
939322-10-3	WASHINGTON MUTUAL INC	04/09/2002	SALOMON SMITH BARNEY	2,000.000	68,425			L
939322-10-3	WASHINGTON MUTUAL INC	04/10/2002	SALOMON SMITH BARNEY	1,600.000	57,044			L
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies				440,940			
Common Stock - Industrial and Miscellaneous								
007094-10-5	ADMINISTAFF INC	06/06/2002	SALOMON SMITH BARNEY	2,900.000	37,565			L
00826T-10-8	AFFYMETRIX INC CAP STK	05/06/2002	WEISEL PARTNER, LLP	300.000	7,762			L
00845V-10-0	AGERE SYSTEMS INC CL A	06/06/2002	STOCK SPINOFF	122.000	549			L
00845V-20-9	AGERE SYSTEMS INC CL B	06/06/2002	STOCK SPINOFF	2,990.000	13,498			L
020039-10-3	ALLTEL CORP.	04/25/2002	SALOMON SMITH BARNEY	675.000	35,498			L
023551-10-4	AMERADA HESS CORP	05/31/2002	SALOMON SMITH BARNEY	550.000	45,678			L
025816-10-9	AMERICAN EXPRESS CO	04/08/2002	SALOMON SMITH BARNEY	1,525.000	61,320			L
025816-10-9	AMERICAN EXPRESS CO	05/23/2002	SALOMON SMITH BARNEY	2,350.000	101,827			L
037411-10-5	APACHE CORP.	06/27/2002	SALOMON SMITH BARNEY	500.000	28,055			L
(continues)								

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous (continued)								
037604-10-5	APOLLO GROUP INC CL A	04/26/2002	STOCK SPLIT	400.000				L
055472-10-4	BISYS GROUP INC	06/06/2002	SALOMON SMITH BARNEY	400.000	13,884			L
073325-10-2	B E A SYS INC.	06/06/2002	SALOMON SMITH BARNEY	3,800.000	36,708			L
075896-10-0	BED BATH AND BEYOND	06/21/2002	SALOMON SMITH BARNEY	100.000	3,418			L
075896-10-0	BED BATH AND BEYOND	06/06/2002	SALOMON SMITH BARNEY	1,200.000	42,118			L
086516-10-1	BEST BUY CO. INC.	05/13/2002	STOCK SPLIT	200.000				L
090597-10-5	BIOGEN INC.	06/06/2002	SALOMON SMITH BARNEY	1,000.000	48,974			L
091826-10-7	BLACK BOX CORP DEL	06/06/2002	SALOMON SMITH BARNEY	700.000	34,839			L
091826-10-7	BLACK BOX CORP DEL	06/11/2002	SALOMON SMITH BARNEY	200.000	9,786			L
101137-10-7	BOSTON SCIENTIFIC CORP	05/24/2002	SALOMON SMITH BARNEY	500.000	13,344			L
111621-10-8	BROCADE COMMUNICATIONS SYS INC	05/13/2002	OPPENHEIMER	500.000	12,161			L
115236-10-1	BROWN & BROWN INC	04/11/2002	SALOMON SMITH BARNEY	100.000	3,361			L
115236-10-1	BROWN & BROWN INC	04/12/2002	SALOMON SMITH BARNEY	100.000	3,411			L
125129-10-6	C D W COMPUTER CTRS INC	06/06/2002	SALOMON SMITH BARNEY	600.000	30,948			L
12541W-10-0	C H ROBINSON WORLDWIDE INC	06/21/2002	SALOMON SMITH BARNEY	100.000	3,506			L
12541W-10-0	C H ROBINSON WORLDWIDE INC	06/07/2002	SALOMON SMITH BARNEY	2,000.000	66,907			L
141597-10-4	CARDIO DYNAMICS INTERNATIONAL CORP	06/06/2002	SALOMON SMITH BARNEY	3,100.000	10,345			L
150921-10-4	CELL GENESYS INC	06/06/2002	SALOMON SMITH BARNEY	900.000	12,185			L
156708-10-9	CEPHALON INC	05/06/2002	WAGNER STOTT & CO	200.000	11,671			L
156880-10-6	CERTEGY INC	06/07/2002	SALOMON SMITH BARNEY	700.000	30,664			L
157085-10-1	CERUS CORP	06/06/2002	SALOMON SMITH BARNEY	500.000	20,782			L
157085-10-1	CERUS CORP	06/11/2002	SALOMON SMITH BARNEY	300.000	10,367			L
16117M-10-7	CHARTER COMMUNICATIONS INC DEL	06/06/2002	SALOMON SMITH BARNEY	4,100.000	26,117			L
163072-10-1	CHEESECAKE FACTORY INC	06/07/2002	SALOMON SMITH BARNEY	1,100.000	41,844			L
163072-10-1	CHEESECAKE FACTORY INC	06/12/2002	SALOMON SMITH BARNEY	200.000	7,510			L
172737-30-6	CIRCUIT CITY STORES INC	06/21/2002	SALOMON SMITH BARNEY	100.000	2,343			L
172737-30-6	CIRCUIT CITY STORES INC	06/07/2002	SALOMON SMITH BARNEY	2,000.000	50,120			L
17275R-10-2	CISCO SYSTEMS INC.	04/30/2002	BROWN ALEX & SONS	1,900.000	27,359			L
17275R-10-2	CISCO SYSTEMS INC.	05/02/2002	BROWN ALEX & SONS	100.000	1,405			L
17275R-10-2	CISCO SYSTEMS INC.	05/06/2002	BROWN ALEX & SONS	400.000	5,586			L
17275R-10-2	CISCO SYSTEMS INC.	04/29/2002	COWEN & COMPANY	700.000	10,210			L
17275R-10-2	CISCO SYSTEMS INC.	05/03/2002	PRUDENTIAL BACHE	600.000	8,888			L
17275R-10-2	CISCO SYSTEMS INC.	05/07/2002	PRUDENTIAL BACHE	300.000	4,175			L
17275R-10-2	CISCO SYSTEMS INC.	05/08/2002	SALOMON SMITH BARNEY	400.000	5,340			L
17275R-10-2	CISCO SYSTEMS INC.	06/10/2002	SALOMON SMITH BARNEY	4,350.000	69,321			L
172908-10-5	CINTAS CORP	06/06/2002	SALOMON SMITH BARNEY	1,100.000	56,980			L
200340-10-7	COMERICA INC	05/31/2002	SALOMON SMITH BARNEY	1,775.000	114,460			L
208251-50-4	CONOCO INC	04/08/2002	SALOMON SMITH BARNEY	3,575.000	104,687			L
208251-50-4	CONOCO INC	05/31/2002	SALOMON SMITH BARNEY	1,875.000	51,544			L
21988R-10-2	CORPORATE EXECUTIVE BRD CO	06/21/2002	SALOMON SMITH BARNEY	100.000	3,388			L
21988R-10-2	CORPORATE EXECUTIVE BRD CO	06/07/2002	SALOMON SMITH BARNEY	1,700.000	59,857			L
235851-10-2	DANAHER CORP	06/06/2002	SALOMON SMITH BARNEY	500.000	34,758			L
251893-10-3	DE VRY INC DEL	06/07/2002	SALOMON SMITH BARNEY	2,200.000	57,081			L
260561-10-5	DOW JONES & CO INC	04/01/2002	SALOMON SMITH BARNEY	200.000	11,300			L
260561-10-5	DOW JONES & CO INC	04/02/2002	SALOMON SMITH BARNEY	100.000	5,677			L
260561-10-5	DOW JONES & CO INC	04/04/2002	SALOMON SMITH BARNEY	100.000	5,850			L
260561-10-5	DOW JONES & CO INC	04/10/2002	SALOMON SMITH BARNEY	300.000	17,631			L
260561-10-5	DOW JONES & CO INC	04/11/2002	SALOMON SMITH BARNEY	200.000	11,710			L
285512-10-9	ELECTRONIC ARTS INC	05/17/2002	BLAIR WM.	100.000	6,251			L
29382R-10-7	ENTRAVISION COMMUNICATIONS	06/21/2002	SALOMON SMITH BARNEY	100.000	1,421			L
29382R-10-7	ENTRAVISION COMMUNICATIONS	06/06/2002	SALOMON SMITH BARNEY	3,700.000	57,931			L

(continues)

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous (continued)								
302182-10-0	EXPRESS SCRIPTS INC CL A	06/06/2002	SALOMON SMITH BARNEY	1,100.000	58,872			L
302316-10-2	EXXON MOBIL CORP.	05/31/2002	SALOMON SMITH BARNEY	1,150.000	45,954			L
311900-10-4	FASTENAL CO	06/06/2002	SALOMON SMITH BARNEY	1,300.000	50,381			L
311900-10-4	FASTENAL CO	06/26/2002	SALOMON SMITH BARNEY	600.000	23,339			L
337738-10-8	FISERV INC.	06/21/2002	SALOMON SMITH BARNEY	100.000	3,919			L
337738-10-8	FISERV INC.	06/07/2002	SALOMON SMITH BARNEY	1,300.000	55,263			L
338320-10-6	FIVE STAR QUALITY CARE	04/01/2002	SALOMON SMITH BARNEY	137.000	995			L
345395-20-6	FORD MTR CO CAP TR II	06/25/2002	SALOMON SMITH BARNEY	1,500.000	84,960			L
369604-10-3	GENERAL ELECTRIC COMPANY	06/25/2002	SALOMON SMITH BARNEY	1,000.000	30,450			L
369604-10-3	GENERAL ELECTRIC COMPANY	04/25/2002	SALOMON SMITH BARNEY	1,325.000	44,176			L
369604-10-3	GENERAL ELECTRIC COMPANY	05/23/2002	SALOMON SMITH BARNEY	1,200.000	39,192			L
370442-10-5	GENERAL MTRS CORP	04/25/2002	SALOMON SMITH BARNEY	675.000	43,727			L
371901-10-9	GENTEX CORPORATION	06/06/2002	SALOMON SMITH BARNEY	1,500.000	45,240			L
371901-10-9	GENTEX CORPORATION	06/11/2002	SALOMON SMITH BARNEY	500.000	14,385			L
373298-10-8	GEORGIA PACIFIC GROUP	04/01/2002	INVESTMENT TECHNOLOGY GRP INC	100.000	3,050			L
373298-10-8	GEORGIA PACIFIC GROUP	04/03/2002	MERRILL LYNCH	400.000	12,084			L
373298-10-8	GEORGIA PACIFIC GROUP	06/03/2002	SALOMON SMITH BARNEY	3,200.000	87,541			L
373298-10-8	GEORGIA PACIFIC GROUP	06/04/2002	SALOMON SMITH BARNEY	1,500.000	40,892			L
373298-10-8	GEORGIA PACIFIC GROUP	04/02/2002	STANDARD & POORS SECURITIES IN	300.000	9,127			L
373298-10-8	GEORGIA PACIFIC GROUP	04/01/2002	SUNGUARD INSTITUTIONAL BROKERA	300.000	9,158			L
375558-10-3	GILEAD SCIENCES, INC.	05/06/2002	REGIONAL OPERATIONS GROUP	300.000	10,021			L
401698-10-5	GUIDANT CORP.	04/03/2002	BROWN ALEX & SONS	100.000	4,288			L
401698-10-5	GUIDANT CORP.	04/02/2002	SUNGUARD INSTITUTIONAL BROKERA	300.000	12,774			L
404132-10-2	H C C INS HLDGS INC	06/11/2002	SALOMON SMITH BARNEY	1,800.000	47,464			L
412822-10-8	HARLEY DAVIDSON INC.	06/06/2002	SALOMON SMITH BARNEY	100.000	5,215			L
421924-10-1	HEALTHSOUTH CORP.	06/13/2002	SALOMON SMITH BARNEY	4,175.000	59,118			L
428236-10-3	HEWLETT PACKARD	05/09/2002	SALOMON SMITH BARNEY	2,650.000	47,329			L
432848-10-9	HILTON HOTELS CORP	04/25/2002	SALOMON SMITH BARNEY	3,275.000	51,087			L
438516-10-6	HONEYWELL INTERNATIONAL INC.	04/11/2002	SALOMON SMITH BARNEY	350.000	13,265			L
449370-10-5	IDEC PHARMACEUTICALS CORP.	05/06/2002	MCDONALD & CO.	100.000	5,435			L
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP	06/07/2002	SALOMON SMITH BARNEY	1,400.000	25,708			L
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP	06/12/2002	SALOMON SMITH BARNEY	100.000	1,835			L
460146-10-3	INTERNATIONAL PAPER CO	06/20/2002	SALOMON SMITH BARNEY	825.000	35,863			L
461202-10-3	INTUIT INC	06/06/2002	SALOMON SMITH BARNEY	1,900.000	81,605			L
461202-10-3	INTUIT INC	06/11/2002	SALOMON SMITH BARNEY	200.000	8,774			L
462846-10-6	IRON MOUNTAIN INCORPORATED	06/21/2002	SALOMON SMITH BARNEY	100.000	3,205			L
462846-10-6	IRON MOUNTAIN INCORPORATED	06/07/2002	SALOMON SMITH BARNEY	2,400.000	73,704			L
466313-10-3	JABIL CIRCUIT	04/29/2002	SALOMON SMITH BARNEY	600.000	12,456			L
466313-10-3	JABIL CIRCUIT	04/30/2002	SALOMON SMITH BARNEY	400.000	8,255			L
466313-10-3	JABIL CIRCUIT	05/02/2002	SALOMON SMITH BARNEY	100.000	2,026			L
466313-10-3	JABIL CIRCUIT	05/03/2002	SALOMON SMITH BARNEY	300.000	6,217			L
466313-10-3	JABIL CIRCUIT	05/06/2002	SALOMON SMITH BARNEY	400.000	7,984			L
466313-10-3	JABIL CIRCUIT	05/07/2002	SALOMON SMITH BARNEY	400.000	7,819			L
466313-10-3	JABIL CIRCUIT	05/08/2002	SALOMON SMITH BARNEY	600.000	11,161			L
466313-10-3	JABIL CIRCUIT	06/07/2002	SALOMON SMITH BARNEY	2,800.000	58,968			L
499064-10-3	KNIGHT TRANSN INC	06/07/2002	SALOMON SMITH BARNEY	1,400.000	27,861			L
502161-10-2	L S I LOGIC CORP.	04/19/2002	SALOMON SMITH BARNEY	100.000	1,673			L
502161-10-2	L S I LOGIC CORP.	04/19/2002	SALOMON SMITH BARNEY	500.000	8,385			L
502424-10-4	L-3 COMMUNICATIONS HLDGS INC	05/21/2002	STOCK SPLIT	400.000				L
50540R-40-9	LABORATORY CRP OF AMERICA HLDGS	05/28/2002	STOCK SPLIT	300.000				L
55261F-10-4	M & T BK CORP	06/06/2002	SALOMON SMITH BARNEY	700.000	60,662			L

(continues)

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous (continued)								
559222-40-1	MAGNA INTERNATIONAL	06/11/2002	STOCK CONVERSION	13,648.000	911,029			L
582266-11-0	MCLEODUSA INC WT	04/18/2002	STOCK MERGER	1,444.000	18,518			L
584699-10-2	MEDIMMUNE	05/06/2002	CANTOR FITZGERALD & CO	200.000	6,464			L
595017-10-4	MICROCHIP TECHNOLOGY INC	04/12/2002	BLAIR WM	600.000	26,419			L
595017-10-4	MICROCHIP TECHNOLOGY INC	06/21/2002	SALOMON SMITH BARNEY	300.000	9,237			L
595017-10-4	MICROCHIP TECHNOLOGY INC	06/06/2002	SALOMON SMITH BARNEY	300.000	8,646			L
595017-10-4	MICROCHIP TECHNOLOGY INC	04/17/2002	SOUNDVIEW FINANCIAL CORP	100.000	4,340			L
595017-10-4	MICROCHIP TECHNOLOGY INC	05/13/2002	STOCK SPLIT	350.000				L
608554-20-0	MOLEX INC CL A	06/06/2002	SALOMON SMITH BARNEY	2,100.000	66,171			L
641069-40-6	NESTLE SA	06/25/2002	SALOMON SMITH BARNEY	600.000	34,530			L
68272J-10-6	ONESOURCE INFORMATION SVCS INC	06/12/2002	SALOMON SMITH BARNEY	1,700.000	11,577			L
683757-10-8	OPNET TECHNOLOGIES INC	06/21/2002	SALOMON SMITH BARNEY	4,200.000	39,047			L
686091-10-9	O REILLY AUTOMOTIVE INC	06/21/2002	SALOMON SMITH BARNEY	400.000	12,136			L
686091-10-9	O REILLY AUTOMOTIVE INC	06/07/2002	SALOMON SMITH BARNEY	1,800.000	56,505			L
701094-10-4	PARKER HANNIFIN CORP	04/10/2002	SALOMON SMITH BARNEY	300.000	15,008			L
701094-10-4	PARKER HANNIFIN CORP	04/11/2002	SALOMON SMITH BARNEY	200.000	9,873			L
701094-10-4	PARKER HANNIFIN CORP	04/12/2002	SALOMON SMITH BARNEY	100.000	4,930			L
703412-10-6	PATTERSON DENTAL CO	06/21/2002	SALOMON SMITH BARNEY	100.000	5,293			L
703412-10-6	PATTERSON DENTAL CO	06/06/2002	SALOMON SMITH BARNEY	1,400.000	70,803			L
704326-10-7	PAYCHEX INC.	06/21/2002	SALOMON SMITH BARNEY	100.000	3,379			L
704326-10-7	PAYCHEX INC.	06/06/2002	SALOMON SMITH BARNEY	2,000.000	68,011			L
709631-10-5	PENTAIR INC	06/21/2002	SALOMON SMITH BARNEY	100.000	4,746			L
709631-10-5	PENTAIR INC	06/06/2002	SALOMON SMITH BARNEY	1,300.000	60,034			L
713755-10-6	PERFORMANCE FOOD GROUP CO	06/07/2002	SALOMON SMITH BARNEY	1,600.000	57,860			L
747525-10-3	QUALCOMM INC.	05/02/2002	BROWN ALEX & SONS	100.000	2,963			L
747525-10-3	QUALCOMM INC.	05/06/2002	BROWN ALEX & SONS	200.000	5,915			L
747525-10-3	QUALCOMM INC.	05/03/2002	PRUDENTIAL BACHE	200.000	6,052			L
747525-10-3	QUALCOMM INC.	05/07/2002	PRUDENTIAL BACHE	100.000	2,880			L
747525-10-3	QUALCOMM INC.	04/29/2002	SBC CAP MKTS	500.000	16,691			L
800677-10-6	SANGAMO BIOSCIENCES INC	06/11/2002	SALOMON SMITH BARNEY	1,900.000	10,944			L
816850-10-1	SEMTECH CORP	06/06/2002	SALOMON SMITH BARNEY	1,000.000	31,960			L
816850-10-1	SEMTECH CORP	06/11/2002	SALOMON SMITH BARNEY	200.000	6,132			L
832696-40-5	JM SMUCKER CO	06/06/2002	STOCK SPLIT	56.000	504			L
832696-40-5	JM SMUCKER CO	06/06/2002	STOCK SPLIT	13.000	371			L
832727-10-1	SMURFIT-STONE CONTAINER CORP.	05/20/2002	LEHMAN BROTHERS INC	200.000	3,598			L
832727-10-1	SMURFIT-STONE CONTAINER CORP.	05/21/2002	LEHMAN BROTHERS INC	100.000	1,784			L
855030-10-2	STAPLES INC.	06/06/2002	SALOMON SMITH BARNEY	300.000	6,096			L
855244-10-9	STARBUCKS	06/21/2002	SALOMON SMITH BARNEY	100.000	2,445			L
855244-10-9	STARBUCKS	06/07/2002	SALOMON SMITH BARNEY	2,100.000	50,904			L
858912-10-8	STERICYCLE INC	06/06/2002	SALOMON SMITH BARNEY	600.000	20,618			L
863667-10-1	STRYKER CORP	06/06/2002	SALOMON SMITH BARNEY	800.000	42,552			L
867363-10-3	SUNGARD DATA SYSTEMS INC	06/07/2002	SALOMON SMITH BARNEY	900.000	24,239			L
872540-10-9	TJX COMPANIES	05/13/2002	STOCK SPLIT	1,000.000				L
966837-10-6	WHOLE FOODS MKT INC	06/06/2002	SALOMON SMITH BARNEY	600.000	30,282			L
969904-10-1	WILLIAMS SONOMA INC	06/06/2002	SALOMON SMITH BARNEY	700.000	22,438			L
969904-10-1	WILLIAMS SONOMA INC	05/13/2002	STOCK SPLIT	600.000				L
98157D-10-6	WORLDCOM INC	04/25/2002	SALOMON SMITH BARNEY	10,350.000	43,364			L
982526-10-5	WRIGLEY WM JR CO	06/17/2002	SALOMON SMITH BARNEY	200.000	11,729			L
982526-10-5	WRIGLEY WM JR CO	04/26/2002	SALOMON SMITH BARNEY	200.000	10,739			L
982526-10-5	WRIGLEY WM JR CO	04/29/2002	SALOMON SMITH BARNEY	300.000	16,571			L
982526-10-5	WRIGLEY WM JR CO	05/02/2002	SALOMON SMITH BARNEY	100.000	5,481			L

(continues)

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous (continued)								
982526-10-5	WRIGLEY WM JR CO	05/03/2002	SALOMON SMITH BARNEY	100.000	5,511			L
982526-10-5	WRIGLEY WM JR CO	05/06/2002	SALOMON SMITH BARNEY	100.000	5,605			L
982526-10-5	WRIGLEY WM JR CO	05/07/2002	SALOMON SMITH BARNEY	100.000	5,647			L
982526-10-5	WRIGLEY WM JR CO	05/08/2002	SALOMON SMITH BARNEY	100.000	5,619			L
982526-10-5	WRIGLEY WM JR CO	05/09/2002	SALOMON SMITH BARNEY	100.000	5,620			L
982526-10-5	WRIGLEY WM JR CO	06/07/2002	SALOMON SMITH BARNEY	200.000	11,322			L
982526-10-5	WRIGLEY WM JR CO	06/10/2002	SALOMON SMITH BARNEY	100.000	5,726			L
982526-10-5	WRIGLEY WM JR CO	06/12/2002	SALOMON SMITH BARNEY	100.000	5,724			L
982526-10-5	WRIGLEY WM JR CO	06/13/2002	SALOMON SMITH BARNEY	100.000	5,714			L
982526-10-5	WRIGLEY WM JR CO	06/14/2002	SALOMON SMITH BARNEY	300.000	17,400			L
989207-10-5	ZEBRA TECHNOLOGIES CORP CL A	06/21/2002	SALOMON SMITH BARNEY	200.000	11,254			L
989207-10-5	ZEBRA TECHNOLOGIES CORP CL A	06/06/2002	SALOMON SMITH BARNEY	700.000	39,984			L
989207-10-5	ZEBRA TECHNOLOGIES CORP CL A	06/28/2002	SALOMON SMITH BARNEY	200.000	10,822			L
60070K-10-3	ACE LTD	06/21/2002	SALOMON SMITH BARNEY	100.000	3,391			L
60070K-10-3	ACE LTD	06/06/2002	SALOMON SMITH BARNEY	1,200.000	41,170			L
647766-10-1	INGERSOL RAND COMPANY	05/23/2002	SALOMON SMITH BARNEY	500.000	26,355			L
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				5,103,409			
7099997	Subtotal - Common Stock - Part 3				5,583,355			
7099998	Summary Item - Common Stock Acquired and fully Disposed of this quarter				604,782			
7099999	Subtotal - Common Stock				6,188,137			
7199999	Subtotal - Preferred and Common Stock				8,158,059			
7299999	TOTALS				27,148,496		128,066	

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
Bonds - U.S. Governments																
36201E-NF-3	GNMA P/T POOL 580990	06/17/2002	PAYDOWN		1,711	1,711.00	1,737	1,711								1
36201E-NF-3	GNMA P/T POOL 580990	06/17/2002	PAYDOWN		15,723	15,723.00	16,230	15,723								1
36202D-AN-1	GNMA II P/T POOL 2713	06/20/2002	PAYDOWN		22,071	22,071.00	21,440	22,071								1
36202D-JB-5	GNMA II P/T POOL 2987	06/20/2002	PAYDOWN		33,684	33,684.00	33,578	33,684								1
36202D-LV-1	GNMA II P/T POOL 3040	06/20/2002	PAYDOWN		54,255	54,255.00	54,713	54,255								1
36205Y-F9-8	GNMA P/T POOL 404392	06/17/2002	PAYDOWN		51,883	51,883.00	52,385	51,883								1
36206P-UR-9	GNMA P/T POOL 417392	06/17/2002	PAYDOWN		34,329	34,329.00	35,219	34,329								1
36206W-JP-3	GNMA P/T POOL 422470	06/17/2002	PAYDOWN		26,535	26,535.00	26,634	26,535								1
36207F-LH-2	GNMA P/T POOL 430628	06/17/2002	PAYDOWN		78,947	78,947.00	78,972	78,947								1
36210B-EN-1	GNMA P/T POOL 487141	06/17/2002	PAYDOWN		32,416	32,416.00	30,904	32,416								1
36210V-PS-4	GNMA P/T POOL 503633	06/17/2002	PAYDOWN		30,545	30,545.00	29,877	30,545								1
36212C-PB-1	GNMA P/T POOL 529718	06/17/2002	PAYDOWN		212	212.00	219	212								1
36225A-CB-1	GNMA P/T POOL 780095	06/17/2002	PAYDOWN		9,585	9,585.00	10,310	9,585								1
40074P-AC-5	GUARANTEED EXPORT TRUST	06/15/2002	PAYDOWN		5,340	5,340.00	5,634	5,340								1
400907-AL-5	GUARANTEED EXPORT TRUST	06/15/2002	PAYDOWN		26,065	26,065.00	26,073	26,065								1
400907-AL-5	GUARANTEED EXPORT TRUST	06/15/2002	PAYDOWN		29,412	29,412.00	29,412	29,412								1
912827-2P-6	U.S. TREASURY NOTES	04/01/2002	MATURITY		2,450,000	2,450,000.00	2,469,906	2,450,000						81,156		1PE
912827-2Y-7	U.S. TREASURY NOTES	06/18/2002	MORGAN STANLEY & CO		701,422	700,000.00	700,000	700,000				1,422	1,422	20,425		1PE
912827-6V-9	U.S. TREASURY NOTES	05/23/2002	SALOMON SMITH BARNEY		1,016,016	1,000,000.00	1,017,813	1,014,498				1,518	1,518	28,757		1PE
912827-6V-9	U.S. TREASURY NOTES	05/29/2002	SALOMON SMITH BARNEY		1,625,875	1,600,000.00	1,628,500	1,622,736				3,139	3,139	47,127		1PE
0399999	Subtotal - Bonds - U.S. Governments				6,246,026	6,202,713.00	6,269,556	6,239,947				6,079	6,079	177,465		
Bonds - States, Territories and Possessions																
087365-LU-4	BETHLEHEM PA AREA SCH DIST	04/29/2002	GOLDMAN SACHS		1,100,150	1,000,000.00	1,110,200	1,064,915				35,235	35,235	39,667		1
1799999	Subtotal - Bonds - States, Territories and Possessions				1,100,150	1,000,000.00	1,110,200	1,064,915				35,235	35,235	39,667		
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																
31283G-MN-4	FHLMC GOLD P/T POOL G00365	06/17/2002	PAYDOWN		19,794	19,794.00	20,227	19,794								1
31286J-QR-1	FHLMC GOLD P/T POOL E82264	06/17/2002	PAYDOWN		53,114	53,114.00	53,396	53,114								1
31292G-7H-3	FHLMC GOLD P/T POOL C00896	06/17/2002	PAYDOWN		66,233	66,233.00	66,223	66,233								1
31292H-D4-3	FHLMC GOLD P/T POOL C01023	06/17/2002	PAYDOWN		23,466	23,466.00	24,141	23,466								1
31292H-D6-8	FHLMC GOLD P/T POOL C01025	06/17/2002	PAYDOWN		16,278	16,278.00	16,293	16,278								1
31292H-N9-1	FHLMC GOLD P/T POOL C01316	06/17/2002	PAYDOWN		3,714	3,714.00	3,683	3,714								1
31292H-QC-1	FHLMC GOLD P/T POOL C01351	06/03/2002	PAYDOWN		1,499	1,499.00	1,521	1,499								1
31293K-7A-8	FHLMC GOLD P/T POOL C22689	06/17/2002	PAYDOWN		21,371	21,371.00	20,459	21,371								1
31293S-DX-4	FHLMC GOLD P/T POOL C28218	06/17/2002	PAYDOWN		33,318	33,318.00	33,313	33,318								1
31293Y-BX-3	FHLMC GOLD P/T POOL C32754	06/17/2002	PAYDOWN		35,938	35,938.00	35,178	35,938								1
31298F-U3-4	FHLMC GOLD P/T POOL C46902	06/17/2002	PAYDOWN		7,804	7,804.00	7,794	7,804								1
31368H-T4-5	FNMA P/T POOL 190571	06/25/2002	PAYDOWN		22,693	22,693.00	21,941	22,693								1
31369W-4L-0	FNMA P/T POOL 223227	06/25/2002	PAYDOWN		76	76.00	74	76								1
31371F-MU-3	FNMA P/T POOL 250671	06/25/2002	PAYDOWN		26,984	26,984.00	27,397	26,984								1
31373T-TN-0	FNMA P/T POOL 303057	06/25/2002	PAYDOWN		40,239	40,239.00	40,755	40,239								1
31374F-YB-9	FNMA P/T POOL 313106	06/25/2002	PAYDOWN		29,396	29,396.00	28,096	29,396								1
31375H-YM-0	FNMA P/T POOL 335616	06/25/2002	PAYDOWN		75,293	75,293.00	71,199	75,293								1
31379K-MY-6	FNMA P/T POOL 421675	06/25/2002	PAYDOWN		41,275	41,275.00	41,649	41,275								1
31384H-7K-3	FNMA P/T POOL 524798	06/25/2002	PAYDOWN		75,889	75,889.00	72,853	75,889								1
31384U-4E-1	FNMA P/T POOL 534621	06/25/2002	PAYDOWN		27,358	27,358.00	27,601	27,358								1
31384V-2A-9	FNMA P/T POOL 535469	06/25/2002	PAYDOWN		17,102	17,102.00	16,036	17,102								1
31384V-T8-5	FNMA P/T POOL 535275	06/25/2002	PAYDOWN		41,023	41,023.00	40,754	41,023								1

(continues)

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

**SCHEDULE D - PART 4**Show All Long-term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identif- ication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa- tion (a)
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																
31384V-ZC-9	FNMA P/T POOL 535439	06/25/2002	PAYDOWN		26,611	26,611.00	26,914	26,611								1
31385E-WT-2	FNMA P/T POOL 542558	06/25/2002	PAYDOWN		21,340	21,340.00	21,060	21,340								1
31385R-5Z-9	FNMA P/T POOL 550864	06/25/2002	PAYDOWN		51,301	51,301.00	51,013	51,301								1
31387N-2W-6	FNMA P/T POOL 589489	06/17/2002	PAYDOWN		5,764	5,764.00	5,936	5,764								1
31392B-Q9-0	F N M A GTD REMIC	06/07/2002	FIRST BOSTON CORP	2,000,000	2,000,000	2,000,000.00	2,000,000	2,000,000						8,645		1
79575D-BP-4	SALT RIVER PROJECT, ARIZONA	04/08/2002	BOND EXCHANGE		498,945	500,000.00	497,600	498,945								1PE
821692-PC-8	SHELBY CTY, TN H,E & H REV	06/19/2002	BOND EXCHANGE		527,783	500,000.00	543,520	527,783						15,625		1PE
914063-ZE-5	UNIV ARIZONA	06/01/2002	CALLED @ 102		510,000	500,000.00	499,268	499,505			10,495	10,495	10,495	15,313		1PE
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				4,321,601	4,284,873.00	4,315,894	4,311,106			10,495	10,495	10,495	39,583		
Bonds - Industrial and Miscellaneous																
00209A-AE-6	A T & T WIRELESS	05/01/2002	MORGAN STANLEY & CO		494,610	500,000.00	533,575	532,594			(37,984)	(37,984)	(37,984)	26,250		2
01741R-AA-0	ALLEGHENY TECHNOLOGIES	06/11/2002	BOND EXCHANGE		196,878	200,000.00	196,878	196,878								2
035229-CH-4	ANHEUSER BUSCH COMPANIES	06/27/2002	CHEMICAL SECURITIES INC		286,803	275,000.00	273,045	273,195			13,608	13,608	13,608	11,550		1PE
087851-AQ-4	BEVERLY ENTERPRISES	04/23/2002	BA SECURITIES		103,500	100,000.00	101,500	101,476			2,024	2,024	2,024	5,027		4
220874-AA-9	CORUS ENTERTAINMENT	06/26/2002	BOND EXCHANGE		198,372	200,000.00	198,372	198,372								4
22540A-6D-5	CS FIRST BOSTON	06/17/2002	PAYDOWN		11,708	11,708.00	11,706	11,708								1
36157N-HT-4	GE CAPITAL MORTGAGE SVCS	06/25/2002	PAYDOWN		13,929	13,929.00	13,727	13,929								1PE
559222-AG-9	MAGNA INT'L INC CV	06/11/2002	CONVERTED TO STOCK		455,690	500,000.00	435,000	455,690						12,188		2
559222-AG-9	MAGNA INT'L INC CV	06/11/2002	CONVERTED TO STOCK		455,339	500,000.00	433,750	455,339						12,188		2
582266-AC-6	MCLEODUSA, INC.	04/18/2002	STOCK EXCHANGE		165,500	200,000.00	165,500	167,104			(1,604)	(1,604)	(1,604)			5
61746W-CG-3	MORGAN STANLEY DEAN WITTER	06/17/2002	PAYDOWN		9,321	9,321.00	9,315	9,321								1
70322A-AA-9	PATHMARK STORES	05/08/2002	BOND EXCHANGE		199,274	200,000.00	199,274	199,274								2PE
723787-AC-1	PIONEER NATURAL RESOURCE CO.	04/12/2002	CHEMICAL SECURITIES INC		222,000	200,000.00	199,294	199,385			22,614	22,614	22,614	10,213		3
852060-AJ-1	SPRINT CAP CORPORATION	05/01/2002	FIRST BOSTON CORP		484,045	500,000.00	517,745	517,089			(33,044)	(33,044)	(33,044)	28,700		2
852060-AJ-1	SPRINT CAP CORPORATION	06/12/2002	SBC CAP MKTS		472,230	500,000.00	517,745	517,056			(44,826)	(44,826)	(44,826)	33,042		2
86358R-XZ-5	STRUCTURED ASSET SEC	06/25/2002	PAYDOWN		28,109	28,109.00	24,638	28,109								1PE
902118-AX-6	TYCO INTERNATIONAL GROUP	06/17/2002	GOLDMAN SACHS		38,250	50,000.00	49,837	49,871			(11,621)	(11,621)	(11,621)	2,674		2PE
902118-AX-6	TYCO INTERNATIONAL GROUP	06/18/2002	SALOMON BROS		40,500	50,000.00	49,837	49,870			(9,371)	(9,371)	(9,371)	2,683		2PE
902494-AJ-2	TYSON FOODS, INC.	05/06/2002	BOND EXCHANGE		200,000	200,000.00	200,000	200,000								2
98155K-AH-5	WORLDCOM, INC.	05/15/2002	GOLDMAN SACHS		112,000	200,000.00	193,974	195,738			(83,738)	(83,738)	(83,738)	9,600		1
98157D-AK-2	WORLDCOM, INC.	05/13/2002	MERRILL LYNCH DEB SEC		135,000	300,000.00	311,229	311,167			(176,167)	(176,167)	(176,167)	12,286		1
98157D-AK-2	WORLDCOM, INC.	05/14/2002	SALOMON BROS		279,349	700,000.00	726,201	726,056			(446,707)	(446,707)	(446,707)	28,666		1
4599999	Subtotal - Bonds - Industrial and Miscellaneous				4,602,407	5,438,067.00	5,362,142	5,409,221			(806,816)	(806,816)	(806,816)	195,067		
6099997	Subtotal - Bonds - Part 4				16,270,184	16,925,653.00	17,057,792	17,025,189			(755,007)	(755,007)	(755,007)	451,782		
6099998	Summary Item - Bonds Acquired and fully Disposed this quarter				1,030,000	1,000,000.00	1,000,000	1,000,000			30,000	30,000	30,000			
6099999	Subtotal - Bonds				17,300,184	17,925,653.00	18,057,792	18,025,189			(725,007)	(725,007)	(725,007)	451,782		
Common Stock - Public Utilities																
703481-10-1	PATTERSON - U T I ENERGY INC	06/06/2002	SALOMON SMITH BARNEY	900.000	26,090		23,839	23,839			2,251	2,251	2,251			L
6699999	Subtotal - Common Stock - Public Utilities				26,090		23,839	23,839			2,251	2,251	2,251			
Common Stock - Banks, Trust and Insurance Companies																
03674B-10-4	ANTHEM INC	06/14/2002	SALOMON SMITH BARNEY	600.000	44,933		24,931	24,931			20,003	20,003	20,003			L
171232-10-1	CHUBB GROUP	05/23/2002	SALOMON SMITH BARNEY	55.000	4,236		3,951	3,951			285	285	285		39	L
171232-10-1	CHUBB GROUP	05/23/2002	SALOMON SMITH BARNEY	545.000	41,975		38,530	38,530			3,445	3,445	3,445		390	L
172967-10-1	CITIGROUP	05/23/2002	SALOMON SMITH BARNEY	410.000	18,761		19,311	19,311			(550)	(550)	(550)		141	L
(continues)																

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identif- ication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa- tion (a)
Common Stock - Banks, Trust and Insurance Companies (continued)																
172967-10-1	CITIGROUP	05/23/2002	SALOMON SMITH BARNEY	515.000	23,566		16,624	16,624				6,942	6,942		177	L
172967-10-1	CITIGROUP	05/23/2002	SALOMON SMITH BARNEY	1,850.000	84,653		36,803	36,803				47,850	47,850		636	L
206197-10-5	CONCORD EFS INC.	04/19/2002	BLAIR WM.	100.000	3,370		2,305	2,305				1,065	1,065			L
206197-10-5	CONCORD EFS INC.	05/13/2002	BLAIR WM.	200.000	6,519		4,610	4,610				1,909	1,909			L
206197-10-5	CONCORD EFS INC.	04/19/2002	GERARD,KLAUER,MATTISON & CO	700.000	23,609		16,257	16,257				7,352	7,352			L
206197-10-5	CONCORD EFS INC.	04/22/2002	GERARD,KLAUER,MATTISON & CO	200.000	6,671		4,610	4,610				2,061	2,061			L
339030-10-8	FLEET BOSTON FINANCIAL CORP.	05/31/2002	SALOMON SMITH BARNEY	450.000	15,804		16,907	16,907				(1,103)	(1,103)		427	L
693475-10-5	PNC BANK	05/31/2002	SALOMON SMITH BARNEY	200.000	11,068		11,568	11,568				(500)	(500)		200	L
872275-10-2	TCF FINANCIAL CORP	06/06/2002	SALOMON SMITH BARNEY	500.000	25,380		22,030	22,030				3,350	3,350		287	L
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies				310,545		218,437	218,437				92,109	92,109		2,297	
Common Stock - Industrial and Miscellaneous																
003398-10-7	ABGENIX INC.	05/09/2002	COWEN & COMPANY	100.000	1,272		2,474	2,474				(1,202)	(1,202)			L
003398-10-7	ABGENIX INC.	05/10/2002	COWEN & COMPANY	200.000	2,435		4,949	4,949				(2,514)	(2,514)			L
003398-10-7	ABGENIX INC.	05/06/2002	GERARD,KLAUER,MATTISON & CO	300.000	4,039		7,717	7,717				(3,678)	(3,678)			L
003398-10-7	ABGENIX INC.	05/08/2002	GERARD,KLAUER,MATTISON & CO	300.000	3,951		7,530	7,530				(3,579)	(3,579)			L
00724F-10-1	ADOBE SYSTEMS INC	06/06/2002	SALOMON SMITH BARNEY	1,100.000	39,359		36,045	36,045				3,314	3,314		28	L
00751Y-10-6	ADVANCE AUTO PARTS INC	05/13/2002	SALOMON SMITH BARNEY	100.000	6,002		4,468	4,468				1,534	1,534			L
00751Y-10-6	ADVANCE AUTO PARTS INC	05/15/2002	SALOMON SMITH BARNEY	100.000	5,914		4,468	4,468				1,446	1,446			L
00751Y-10-6	ADVANCE AUTO PARTS INC	06/06/2002	SALOMON SMITH BARNEY	400.000	23,017		16,637	16,637				6,380	6,380			L
008190-10-0	AFFILIATED COMPUTER SVCS INC CL A	06/06/2002	SALOMON SMITH BARNEY	400.000	21,835		16,065	16,065				5,770	5,770			L
00826T-10-8	AFFYMETRIX INC CAP STK	06/06/2002	SALOMON SMITH BARNEY	1,200.000	27,167		32,300	32,300				(5,132)	(5,132)			L
013817-10-1	ALCOA INC	06/17/2002	SALOMON SMITH BARNEY	200.000	6,296		7,146	7,146				(850)	(850)		30	L
013817-10-1	ALCOA INC	04/01/2002	SALOMON SMITH BARNEY	200.000	7,487		8,358	8,358				(871)	(871)		30	L
013817-10-1	ALCOA INC	04/02/2002	SALOMON SMITH BARNEY	100.000	3,775		4,179	4,179				(404)	(404)		15	L
013817-10-1	ALCOA INC	04/04/2002	SALOMON SMITH BARNEY	200.000	7,422		8,358	8,358				(936)	(936)		30	L
013817-10-1	ALCOA INC	04/10/2002	SALOMON SMITH BARNEY	500.000	18,859		20,895	20,895				(2,036)	(2,036)		75	L
013817-10-1	ALCOA INC	04/11/2002	SALOMON SMITH BARNEY	300.000	11,254		12,537	12,537				(1,283)	(1,283)		45	L
013817-10-1	ALCOA INC	04/26/2002	SALOMON SMITH BARNEY	400.000	14,233		16,716	16,716				(2,483)	(2,483)		60	L
013817-10-1	ALCOA INC	04/29/2002	SALOMON SMITH BARNEY	500.000	17,566		20,895	20,895				(3,329)	(3,329)		75	L
013817-10-1	ALCOA INC	05/02/2002	SALOMON SMITH BARNEY	100.000	3,419		4,179	4,179				(760)	(760)		15	L
013817-10-1	ALCOA INC	05/03/2002	SALOMON SMITH BARNEY	100.000	3,377		4,179	4,179				(802)	(802)		15	L
013817-10-1	ALCOA INC	05/06/2002	SALOMON SMITH BARNEY	100.000	3,390		4,179	4,179				(789)	(789)		15	L
013817-10-1	ALCOA INC	05/07/2002	SALOMON SMITH BARNEY	100.000	3,417		4,179	4,179				(762)	(762)		15	L
013817-10-1	ALCOA INC	05/08/2002	SALOMON SMITH BARNEY	100.000	3,449		4,179	4,179				(730)	(730)		15	L
013817-10-1	ALCOA INC	05/09/2002	SALOMON SMITH BARNEY	100.000	3,425		4,179	4,179				(754)	(754)		15	L
013817-10-1	ALCOA INC	06/07/2002	SALOMON SMITH BARNEY	400.000	13,392		15,774	15,774				(2,382)	(2,382)		60	L
013817-10-1	ALCOA INC	06/10/2002	SALOMON SMITH BARNEY	200.000	6,655		7,416	7,416				(761)	(761)		30	L
013817-10-1	ALCOA INC	06/11/2002	SALOMON SMITH BARNEY	100.000	3,298		3,708	3,708				(410)	(410)		15	L
013817-10-1	ALCOA INC	06/12/2002	SALOMON SMITH BARNEY	200.000	6,370		7,416	7,416				(1,046)	(1,046)		30	L
013817-10-1	ALCOA INC	06/13/2002	SALOMON SMITH BARNEY	200.000	6,374		7,146	7,146				(772)	(772)		30	L
013817-10-1	ALCOA INC	06/14/2002	SALOMON SMITH BARNEY	600.000	19,052		21,437	21,437				(2,385)	(2,385)		90	L
018490-10-2	ALLERGAN INC.	04/25/2002	SALOMON SMITH BARNEY	200.000	13,384		12,429	12,429				955	955		18	L
018490-10-2	ALLERGAN INC.	04/26/2002	SALOMON SMITH BARNEY	100.000	6,705		5,764	5,764				941	941		9	L
018490-10-2	ALLERGAN INC.	05/15/2002	SALOMON SMITH BARNEY	400.000	23,056		22,997	22,997				59	59		36	L
03073E-10-5	AMERISOURCEBERGEN CORP	06/06/2002	SALOMON SMITH BARNEY	400.000	30,358		24,900	24,900				5,458	5,458		20	L
037604-10-5	APOLLO GROUP INC CL A	06/06/2002	SALOMON SMITH BARNEY	1,200.000	41,313		32,363	32,363				8,951	8,951			L
038020-10-3	APPLERA CORPORATION APPLIED BIOSYS	04/30/2002	SALOMON SMITH BARNEY	500.000	9,721		18,643	18,643				(8,922)	(8,922)		21	L
038020-10-3	APPLERA CORPORATION APPLIED BIOSYS	05/01/2002	SALOMON SMITH BARNEY	400.000	7,141		14,771	14,771				(7,630)	(7,630)		18	L
053015-10-3	AUTOMATIC DATA PROCESSING	06/26/2002	SALOMON SMITH BARNEY	100.000	4,392		5,748	5,748				(1,356)	(1,356)			L
053015-10-3	AUTOMATIC DATA PROCESSING	06/27/2002	SALOMON SMITH BARNEY	200.000	8,676		11,496	11,496				(2,820)	(2,820)			L
(continues)																

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous (continued)																
053015-10-3	AUTOMATIC DATA PROCESSING	06/28/2002	SALOMON SMITH BARNEY	200.000	8,754		11,496	11,496				(2,742)	(2,742)			L
055482-10-3	BJ SERVICES	06/06/2002	SALOMON SMITH BARNEY	1,300.000	47,324		44,679	44,679				2,645	2,645			L
055921-10-0	B M C SOFTWARE INC	04/23/2002	SALOMON SMITH BARNEY	400.000	6,281		6,812	6,812				(531)	(531)			L
055921-10-0	B M C SOFTWARE INC	04/23/2002	SALOMON SMITH BARNEY	100.000	1,544		1,694	1,694				(150)	(150)			L
055921-10-0	B M C SOFTWARE INC	04/23/2002	SALOMON SMITH BARNEY	100.000	1,558		1,694	1,694				(136)	(136)			L
055921-10-0	B M C SOFTWARE INC	04/23/2002	SALOMON SMITH BARNEY	300.000	4,661		5,016	5,016				(355)	(355)			L
055921-10-0	B M C SOFTWARE INC	04/24/2002	SALOMON SMITH BARNEY	300.000	4,593		4,939	4,939				(346)	(346)			L
055921-10-0	B M C SOFTWARE INC	04/24/2002	SALOMON SMITH BARNEY	300.000	4,602		4,860	4,860				(258)	(258)			L
057224-10-7	BAKER HUGHES INC.	05/22/2002	SALOMON SMITH BARNEY	300.000	10,682		10,405	10,405				277	277		69	L
057224-10-7	BAKER HUGHES INC.	05/23/2002	SALOMON SMITH BARNEY	300.000	10,727		10,405	10,405				322	322		69	L
071813-10-9	BAXTER INTL INC	06/13/2002	SALOMON SMITH BARNEY	325.000	16,659		16,130	16,130				529	529			L
073325-10-2	B E A SYS INC.	04/29/2002	BLAIR WM.	700.000	7,368		14,457	14,457				(7,089)	(7,089)			L
073325-10-2	B E A SYS INC.	04/30/2002	BLAIR WM.	1,000.000	10,589		20,340	20,340				(9,751)	(9,751)			L
073902-10-8	BEAR STEARNS COS INC	06/06/2002	SALOMON SMITH BARNEY	600.000	35,243		34,260	34,260				983	983		180	L
086516-10-1	BEST BUY CO. INC.	06/06/2002	SALOMON SMITH BARNEY	600.000	26,801		22,761	22,761				4,040	4,040			L
101137-10-7	BOSTON SCIENTIFIC CORP	06/06/2002	SALOMON SMITH BARNEY	1,500.000	40,534		35,749	35,749				4,786	4,786			L
111320-10-7	BROADCOM CORP.	06/06/2002	SALOMON SMITH BARNEY	850.000	19,267		37,795	37,795				(18,528)	(18,528)			L
111621-10-8	BROCADE COMMUNICATIONS SYS INC	06/06/2002	SALOMON SMITH BARNEY	1,500.000	27,711		43,786	43,786				(16,075)	(16,075)			L
115236-10-1	BROWN & BROWN INC	06/06/2002	SALOMON SMITH BARNEY	1,000.000	34,430		32,654	32,654				1,776	1,776		48	L
117043-10-9	BRUNSWICK CORP	04/25/2002	SALOMON SMITH BARNEY	1,325.000	34,780		23,851	23,851				10,929	10,929			L
141665-10-9	CAREER ED CORP	05/13/2002	FIRST BOSTON CORP NEW YORK 355	200.000	8,956		5,390	5,390				3,566	3,566			L
141665-10-9	CAREER ED CORP	06/06/2002	SALOMON SMITH BARNEY	1,100.000	48,618		27,903	27,903				20,715	20,715			L
156708-10-9	CEPHALON INC	06/06/2002	SALOMON SMITH BARNEY	700.000	36,381		45,078	45,078				(8,696)	(8,696)			L
156782-10-4	CERNER CORP	06/06/2002	SALOMON SMITH BARNEY	500.000	26,730		23,050	23,050				3,680	3,680			L
166764-10-0	CHEVRONTXACO CORP	05/31/2002	SALOMON SMITH BARNEY	1,625.000	143,139		140,823	140,823				2,316	2,316		2,275	L
17275R-10-2	CISCO SYSTEMS INC.	06/25/2002	SALOMON SMITH BARNEY	1,100.000	15,965		12,702	12,702				3,263	3,263			L
189754-10-4	COACH INC	06/06/2002	SALOMON SMITH BARNEY	500.000	25,319		24,671	24,671				648	648			L
205638-10-9	COMPUWARE	04/08/2002	GOLDMAN SACHS	400.000	3,184		5,173	5,173				(1,989)	(1,989)			L
205638-10-9	COMPUWARE	04/09/2002	GOLDMAN SACHS	1,800.000	14,570		22,719	22,719				(8,149)	(8,149)			L
207142-10-0	CONEXANT SYS INC.	05/17/2002	E. H. SMITH JACOBS	800.000	6,809		10,545	10,545				(3,736)	(3,736)			L
207142-10-0	CONEXANT SYS INC.	05/16/2002	GERARD,KLAUER,MATTISON & CO	900.000	7,148		12,103	12,103				(4,955)	(4,955)			L
207142-10-0	CONEXANT SYS INC.	05/17/2002	GERARD,KLAUER,MATTISON & CO	300.000	2,547		3,965	3,965				(1,418)	(1,418)			L
212485-10-6	CONVERGYS CORP	04/04/2002	BEAR STEARNS & CO INC.	500.000	14,352		17,847	17,847				(3,495)	(3,495)			L
212485-10-6	CONVERGYS CORP	04/04/2002	FIRST OPTIONS OF CHICAGO	200.000	5,741		6,977	6,977				(1,236)	(1,236)			L
247025-10-9	DELL COMPUTER CORP	05/09/2002	SALOMON SMITH BARNEY	375.000	9,221		10,264	10,264				(1,043)	(1,043)			L
247025-10-9	DELL COMPUTER CORP	05/09/2002	SALOMON SMITH BARNEY	240.000	5,901		6,540	6,540				(639)	(639)			L
247025-10-9	DELL COMPUTER CORP	05/09/2002	SALOMON SMITH BARNEY	110.000	2,705		2,842	2,842				(137)	(137)			L
251893-10-3	DE VRY INC DEL	06/28/2002	SALOMON SMITH BARNEY	1,000.000	23,412		25,946	25,946				(2,534)	(2,534)			L
268648-10-2	EMC CORP.	06/25/2002	SALOMON SMITH BARNEY	2,050.000	13,448		85,859	85,859				(72,410)	(72,410)			L
26875P-10-1	EOG RESOURCES INC.	06/06/2002	SALOMON SMITH BARNEY	900.000	35,944		32,772	32,772				3,173	3,173		72	L
285512-10-9	ELECTRONIC ARTS INC	06/06/2002	SALOMON SMITH BARNEY	500.000	31,954		30,835	30,835				1,119	1,119			L
302125-10-9	EXPEDIA INC CL A	05/13/2002	SHERWOOD SECURITIES CORP	100.000	7,521		4,499	4,499				3,022	3,022			L
302125-10-9	EXPEDIA INC CL A	05/23/2002	UNTERBURG HARRIS	300.000	23,738		13,498	13,498				10,240	10,240			L
303726-10-3	FATRCCHILD SEMICONDUCTOR INTL INC	06/06/2002	SALOMON SMITH BARNEY	1,200.000	29,471		34,962	34,962				(5,491)	(5,491)			L
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/08/2002	SALOMON SMITH BARNEY	675.000	54,376		27,294	27,294				27,082	27,082		480	L
344849-10-4	FOOT LOCKER INC	05/08/2002	SALOMON SMITH BARNEY	400.000	5,888		6,973	6,973				(1,085)	(1,085)			L
344849-10-4	FOOT LOCKER INC	05/09/2002	SALOMON SMITH BARNEY	700.000	10,303		12,059	12,059				(1,756)	(1,756)			L
344849-10-4	FOOT LOCKER INC	05/10/2002	SALOMON SMITH BARNEY	400.000	6,058		6,680	6,680				(622)	(622)			L
345370-86-0	FORD MOTOR COMPANY	06/25/2002	SALOMON SMITH BARNEY	5,707.000	89,795		92,900	92,900				(3,105)	(3,105)		1,009	L
345370-86-0	FORD MOTOR COMPANY	04/25/2002	SALOMON SMITH BARNEY	2,325.000	37,222		38,007	38,007				(785)	(785)		411	L
345838-10-6	FOREST LABS INC.	06/06/2002	SALOMON SMITH BARNEY	300.000	21,602		20,098	20,098				1,504	1,504			L

(continues)

**SCHEDULE D - PART 4**Show All Long-term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identif- ication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa- tion (a)
Common Stock - Industrial and Miscellaneous (continued)																
349631-10-1	FORTUNE BRANDS INC.	05/23/2002	SALOMON SMITH BARNEY	550.000	30,667		20,852	20,852				9,815	9,815		275	L
372917-10-4	GENZYME CORP.	05/15/2002	GERARD,KLAUER,MATTISON & CO	400.000	14,229		19,239	19,239				(5,010)	(5,010)			L
372917-10-4	GENZYME CORP.	04/19/2002	GOLDMAN SACHS	300.000	12,658		15,133	15,133				(2,475)	(2,475)			L
372917-10-4	GENZYME CORP.	05/15/2002	ROBERTSON, COLMAN & STEPHENS	100.000	3,507		5,003	5,003				(1,496)	(1,496)			L
372917-10-4	GENZYME CORP.	05/16/2002	ROBERTSON, COLMAN & STEPHENS	200.000	7,125		8,595	8,595				(1,470)	(1,470)			L
373298-10-8	GEORGIA PACIFIC GROUP	06/06/2002	SALOMON SMITH BARNEY	1,100.000	28,406		33,418	33,418				(5,012)	(5,012)			L
375558-10-3	GILEAD SCIENCES, INC.	06/06/2002	SALOMON SMITH BARNEY	1,500.000	51,520		44,852	44,852				6,668	6,668			L
382388-10-6	GOODRICH B F CO.	06/06/2002	STOCK SPINOFF		4,738		4,738									L
401698-10-5	GUIDANT CORP.	06/06/2002	SALOMON SMITH BARNEY	1,200.000	46,800		45,477	45,477				1,323	1,323			L
421933-10-2	HEALTH MANAGEMENT ASSOCIATION	06/13/2002	SALOMON SMITH BARNEY	1,200.000	25,071		24,072	24,072				999	999			L
433578-10-4	HISPANIC BROADCASTING CORPORATION	06/06/2002	SALOMON SMITH BARNEY	1,500.000	36,706		37,459	37,459				(753)	(753)			L
438516-10-6	HONEYWELL INTERNATIONAL INC.	04/25/2002	SALOMON SMITH BARNEY	1,200.000	44,951		42,539	42,539				2,412	2,412		425	L
444903-10-8	HUMAN GENOME SCIENCES INC.	05/06/2002	ROBERTSON, COLMAN & STEPHENS	400.000	6,277		11,334	11,334				(5,057)	(5,057)			L
444903-10-8	HUMAN GENOME SCIENCES INC.	05/06/2002	SBC CAP MKTS	300.000	4,726		8,288	8,288				(3,562)	(3,562)			L
444903-10-8	HUMAN GENOME SCIENCES INC.	05/07/2002	SBC CAP MKTS	200.000	3,048		5,518	5,518				(2,470)	(2,470)			L
449295-10-4	ICOS CORP	05/06/2002	SBC CAP MKTS	100.000	2,533		4,498	4,498				(1,965)	(1,965)			L
449295-10-4	ICOS CORP	05/06/2002	SBC CAP MKTS	400.000	10,131		15,625	15,625				(5,494)	(5,494)			L
449370-10-5	IDEC PHARMACEUTICALS CORP.	06/06/2002	SALOMON SMITH BARNEY	1,100.000	44,601		71,435	71,435				(26,834)	(26,834)			L
460690-10-0	INTERPUBLIC GROUP COS INC	06/06/2002	SALOMON SMITH BARNEY	1,000.000	32,539		28,974	28,974				3,565	3,565			L
46625H-10-0	J P MORGAN CHASE & CO	05/31/2002	SALOMON SMITH BARNEY	350.000	12,967		13,675	13,675				(708)	(708)			L
482480-10-0	K L A - TENCOR CORP.	06/06/2002	SALOMON SMITH BARNEY	700.000	35,237		30,846	30,846				4,391	4,391			L
495582-10-8	KING PHARMACEUTICALS	06/06/2002	SALOMON SMITH BARNEY	800.000	21,290		26,078	26,078				(4,788)	(4,788)			L
502161-10-2	L S I LOGIC CORP.	05/20/2002	BEAR STEARNS & CO INC.	500.000	6,472		8,934	8,934				(2,462)	(2,462)			L
502161-10-2	L S I LOGIC CORP.	05/20/2002	BEAR STEARNS & CO INC.	200.000	2,521		3,574	3,574				(1,053)	(1,053)			L
502161-10-2	L S I LOGIC CORP.	05/21/2002	BEAR STEARNS & CO INC.	100.000	1,250		1,567	1,567				(317)	(317)			L
502161-10-2	L S I LOGIC CORP.	05/21/2002	INSTINET	100.000	1,255		1,787	1,787				(532)	(532)			L
502161-10-2	L S I LOGIC CORP.	05/21/2002	LEHMAN BROTHERS INC	500.000	6,213		8,934	8,934				(2,721)	(2,721)			L
502161-10-2	L S I LOGIC CORP.	05/21/2002	LEHMAN BROTHERS INC	1,100.000	13,670		17,892	17,892				(4,222)	(4,222)			L
502424-10-4	L-3 COMMUNICATIONS HLDGS INC	06/07/2002	SALOMON SMITH BARNEY	800.000	46,681		34,357	34,357				12,324	12,324			L
50540R-40-9	LABORATORY CRP OF AMERICA HLDGS	06/06/2002	SALOMON SMITH BARNEY	600.000	29,389		25,920	25,920				3,469	3,469			L
512807-10-8	LAM RESEARCH CORPORATIONS	06/06/2002	SALOMON SMITH BARNEY	1,700.000	37,637		41,177	41,177				(3,540)	(3,540)			L
512815-10-1	LAMAR ADVERTISING	06/06/2002	SALOMON SMITH BARNEY	700.000	30,008		26,090	26,090				3,918	3,918			L
524651-10-6	LEGATO SYS INC	04/02/2002	LIQUIDNET INC	100.000	852		1,412	1,412				(560)	(560)			L
524651-10-6	LEGATO SYS INC	04/01/2002	REGIONAL OPERATIONS GROUP	200.000	1,808		2,866	2,866				(1,058)	(1,058)			L
524651-10-6	LEGATO SYS INC	04/02/2002	REGIONAL OPERATIONS GROUP	300.000	2,612		4,237	4,237				(1,625)	(1,625)			L
524651-10-6	LEGATO SYS INC	04/03/2002	REGIONAL OPERATIONS GROUP	200.000	1,776		2,825	2,825				(1,049)	(1,049)			L
549463-10-7	LUCENT TECHNOLOGIES INC	06/06/2002	STOCK SPINOFF		14,047		14,047									L
555904-10-1	MACROVISION CORP	06/06/2002	SALOMON SMITH BARNEY	550.000	8,786		18,513	18,513				(9,727)	(9,727)			L
555904-10-1	MACROVISION CORP	05/24/2002	SBC CAP MKTS	300.000	5,307		11,535	11,535				(6,228)	(6,228)			L
559222-40-1	MAGNA INTERNATIONAL	06/12/2002	CASH IN LIEU OF FRACTIONS	0.700	48		69	69				(21)	(21)			L
565011-10-3	MANUGISTICS GROUP INC	05/23/2002	BLAIR WM.	300.000	3,177		6,457	6,457				(3,280)	(3,280)			L
565011-10-3	MANUGISTICS GROUP INC	05/24/2002	CANTOR FITZGERALD & CO	200.000	1,958		4,078	4,078				(2,120)	(2,120)			L
565011-10-3	MANUGISTICS GROUP INC	05/24/2002	CANTOR FITZGERALD & CO	200.000	1,958		3,817	3,817				(1,859)	(1,859)			L
565011-10-3	MANUGISTICS GROUP INC	06/06/2002	SALOMON SMITH BARNEY	900.000	6,795		17,015	17,015				(10,220)	(10,220)			L
565849-10-6	MARATHON OIL CORPORATION	04/08/2002	SALOMON SMITH BARNEY	3,550.000	101,391		100,189	100,189				1,202	1,202			L
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	04/29/2002	SALOMON SMITH BARNEY	300.000	31,960		31,487	31,487				473	473		345	L
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	04/30/2002	SALOMON SMITH BARNEY	300.000	31,195		21,265	21,265				9,930	9,930		345	L
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	05/02/2002	SALOMON SMITH BARNEY	100.000	10,003		2,473	2,473				7,530	7,530		115	L
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	05/03/2002	SALOMON SMITH BARNEY	200.000	20,088		4,945	4,945				15,143	15,143		230	L
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	05/06/2002	SALOMON SMITH BARNEY	200.000	19,722		4,945	4,945				14,777	14,777		230	L
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	05/07/2002	SALOMON SMITH BARNEY	200.000	19,997		4,945	4,945				15,052	15,052		230	L

(continues)

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identifi- cation	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa- tion (a)
Common Stock - Industrial and Miscellaneous (continued)																
571748-10-2	MARSH & MCLENNAN COMPANIES INC.	05/08/2002	SALOMON SMITH BARNEY	100.000	9,876		2,473	2,473				7,403	7,403		115	L
571903-20-2	MARRIOTT INTL INC NEW	06/06/2002	SALOMON SMITH BARNEY	700.000	27,964		29,125	29,125				(1,161)	(1,161)		45	L
583334-10-7	MEADWESTVACO CORP	04/30/2002	SALOMON SMITH BARNEY	3,474.000	103,585		100,442	100,442				3,143	3,143			L
584699-10-2	MEDIMMUNE	06/06/2002	SALOMON SMITH BARNEY	500.000	15,820		20,796	20,796				(4,976)	(4,976)			L
589405-10-9	MERCURY INTERACTIVE CORP.	04/16/2002	FIRST UNION CAPITAL MARKETS	800.000	23,723		25,432	25,432				(1,709)	(1,709)			L
589405-10-9	MERCURY INTERACTIVE CORP.	05/06/2002	MERRILL LYNCH	100.000	2,990		2,933	2,933				57	57			L
594793-10-1	MICREL INC.	06/06/2002	SALOMON SMITH BARNEY	1,200.000	23,915		36,951	36,951				(13,036)	(13,036)			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC.	05/15/2002	FIRST BOSTON CORP NEW YORK 355	700.000	11,699		20,655	20,655				(8,956)	(8,956)			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC.	05/15/2002	MORGAN STANLEY & CO	100.000	1,646		2,564	2,564				(918)	(918)			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC.	05/16/2002	MORGAN STANLEY & CO	200.000	3,411		5,127	5,127				(1,716)	(1,716)			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC.	05/16/2002	MORGAN STANLEY & CO	200.000	3,411		4,308	4,308				(897)	(897)			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC.	05/17/2002	O'NEIL, WILLIAM & CO INC/BCC	100.000	1,804		2,154	2,154				(350)	(350)			L
608554-20-0	MOLEX INC CL A	06/27/2002	SALOMON SMITH BARNEY	1,100.000	30,435		34,661	34,661				(4,225)	(4,225)			L
629568-10-6	NABORS INDUSTRIES	06/06/2002	SALOMON SMITH BARNEY	300.000	12,516		12,119	12,119				397	397			L
629568-10-6	NABORS INDUSTRIES	06/27/2002	SALOMON SMITH BARNEY	800.000	30,127		24,029	24,029				6,098	6,098			L
637071-10-1	NATIONAL OILWELL INC.	06/06/2002	SALOMON SMITH BARNEY	1,300.000	31,486		44,709	44,709				(13,223)	(13,223)			L
637640-10-3	NATIONAL SEMICONDUCTOR CORP	06/06/2002	SALOMON SMITH BARNEY	1,200.000	35,758		36,033	36,033				(275)	(275)			L
640938-10-6	NETWORK ASSOCIATES	04/01/2002	JEFFERIES & CO INC	200.000	4,293		4,656	4,656				(363)	(363)			L
640938-10-6	NETWORK ASSOCIATES	04/09/2002	SALOMON SMITH BARNEY	200.000	4,448		4,656	4,656				(208)	(208)			L
640938-10-6	NETWORK ASSOCIATES	04/30/2002	SALOMON SMITH BARNEY	200.000	3,791		4,636	4,636				(845)	(845)			L
640938-10-6	NETWORK ASSOCIATES	04/30/2002	SALOMON SMITH BARNEY	400.000	7,586		9,205	9,205				(1,619)	(1,619)			L
640938-10-6	NETWORK ASSOCIATES	05/01/2002	SALOMON SMITH BARNEY	100.000	1,895		2,259	2,259				(364)	(364)			L
64120L-10-4	NETWORK APPLIANCE INC.	05/17/2002	O'NEIL, WILLIAM & CO INC/BCC	300.000	5,383		7,064	7,064				(1,681)	(1,681)			L
64120L-10-4	NETWORK APPLIANCE INC.	05/17/2002	OPPENHEIMER	100.000	1,791		2,355	2,355				(564)	(564)			L
64120L-10-4	NETWORK APPLIANCE INC.	05/20/2002	PACIFIC CREST SEC	1,300.000	19,931		20,867	20,867				(936)	(936)			L
655042-10-9	NOBLE DRILLING CORP.	05/02/2002	DISTRIBUTE AN ASSET	500.000	22,068		24,413	24,413				(2,345)	(2,345)			L
655042-10-9	NOBLE DRILLING CORP.	05/02/2002	DISTRIBUTE AN ASSET	300.000	13,241		8,877	8,877				4,364	4,364			L
655042-10-9	NOBLE DRILLING CORP.	05/02/2002	DISTRIBUTE AN ASSET	300.000	13,241		7,594	7,594				5,647	5,647			L
666807-10-2	NORTHROP GRUMMAN CORP	06/06/2002	SALOMON SMITH BARNEY	300.000	36,371		24,906	24,906				11,465	11,465		240	L
670008-10-1	NOVELLUS SYS INC.	06/06/2002	SALOMON SMITH BARNEY	1,200.000	48,920		52,276	52,276				(3,356)	(3,356)			L
671040-10-3	OSI PHARMACEUTICALS INC	05/01/2002	ADAMS HARKNESS & HILL, INC	600.000	17,108		23,446	23,446				(6,338)	(6,338)			L
701094-10-4	PARKER HANNIFIN CORP	04/25/2002	SALOMON SMITH BARNEY	575.000	28,617		22,529	22,529				6,088	6,088		145	L
701094-10-4	PARKER HANNIFIN CORP	05/23/2002	SALOMON SMITH BARNEY	500.000	24,864		19,590	19,590				5,274	5,274		126	L
701094-10-4	PARKER HANNIFIN CORP	06/06/2002	SALOMON SMITH BARNEY	600.000	29,004		29,811	29,811				(807)	(807)		152	L
712713-10-6	PEOPLESOFT INC.	04/16/2002	JEFFERIES & CO INC	400.000	8,689		17,019	17,019				(8,330)	(8,330)			L
712713-10-6	PEOPLESOFT INC.	04/15/2002	LIQUIDNET INC	100.000	2,291		4,255	4,255				(1,964)	(1,964)			L
712713-10-6	PEOPLESOFT INC.	04/16/2002	LIQUIDNET INC	100.000	2,182		4,255	4,255				(2,073)	(2,073)			L
712713-10-6	PEOPLESOFT INC.	04/15/2002	O'NEIL, WILLIAM & CO INC/BCC	400.000	8,971		17,019	17,019				(8,048)	(8,048)			L
712713-10-6	PEOPLESOFT INC.	04/08/2002	OPPENHEIMER	300.000	7,259		12,764	12,764				(5,505)	(5,505)			L
720279-10-8	PIER 1 IMPORTS INC	06/06/2002	SALOMON SMITH BARNEY	1,700.000	33,826		31,309	31,309				2,517	2,517		145	L
73172K-10-4	POLYCOM INC	06/06/2002	SALOMON SMITH BARNEY	800.000	14,184		23,106	23,106				(8,922)	(8,922)			L
739363-10-9	POWERWAVE TECHNOLOGIES INC	06/06/2002	SALOMON SMITH BARNEY	1,700.000	16,877		32,019	32,019				(15,142)	(15,142)			L
742718-10-9	PROCTOR & GAMBLE	06/06/2002	STOCK SPINOFF		504		504	504								L
742718-10-9	PROCTOR & GAMBLE	06/06/2002	STOCK SPINOFF		371		371	371								L
74369L-10-3	PROTEIN DESIGN LABS INC	05/07/2002	WEISEL PARTNER, LLP	900.000	12,563		16,251	16,251				(3,688)	(3,688)			L
74369L-10-3	PROTEIN DESIGN LABS INC	05/08/2002	WEISEL PARTNER, LLP	600.000	8,209		10,689	10,689				(2,480)	(2,480)			L
749941-10-0	RF MICRO DEVICES	06/06/2002	SALOMON SMITH BARNEY	1,600.000	25,392		38,511	38,511				(13,119)	(13,119)			L
76026T-20-5	REPSOL SA	04/09/2002	SALOMON SMITH BARNEY	5,400.000	69,069		75,366	75,366				(6,297)	(6,297)		1,008	L
76026T-20-5	REPSOL SA	04/10/2002	SALOMON SMITH BARNEY	3,200.000	40,498		44,661	44,661				(4,163)	(4,163)		598	L
770323-10-3	ROBERT HALF INTERNATIONAL	06/06/2002	SALOMON SMITH BARNEY	1,100.000	26,212		32,877	32,877				(6,665)	(6,665)			L
779382-10-0	ROWAN COMPANIES INC.	06/06/2002	SALOMON SMITH BARNEY	1,900.000	46,097		32,308	32,308				13,789	13,789		475	L

(continues)

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identif- ication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa- tion (a)
Common Stock - Industrial and Miscellaneous (continued)																
790849-10-3	ST JUDE MED INC	06/06/2002	SALOMON SMITH BARNEY	400.000	33,403		26,069	26,069				7,334	7,334			L
826170-10-2	SIEBEL SYSTEMS INC.	04/08/2002	GOLDMAN SACHS	100.000	2,930		2,495	2,495				435	435			L
826170-10-2	SIEBEL SYSTEMS INC.	04/09/2002	GOLDMAN SACHS	800.000	21,953		19,818	19,818				2,135	2,135			L
832110-10-0	SMITH INTERNATIONAL INC.	06/06/2002	SALOMON SMITH BARNEY	100.000	6,984		5,111	5,111				1,873	1,873			L
832727-10-1	SMURFIT-STONE CONTAINER CORP.	06/06/2002	SALOMON SMITH BARNEY	1,700.000	27,488		30,390	30,390				(2,902)	(2,902)			L
835470-10-5	SONICWALL INC	04/05/2002	TROSTER SINGER STEVENS/ROTHSCH	700.000	7,881		13,260	13,260				(5,379)	(5,379)			L
835470-10-5	SONICWALL INC	04/08/2002	TROSTER SINGER STEVENS/ROTHSCH	600.000	6,361		10,904	10,904				(4,543)	(4,543)			L
854616-10-9	STANLEY WKS	05/15/2002	SALOMON SMITH BARNEY	400.000	17,759		19,957	19,957				(2,198)	(2,198)		19	L
854616-10-9	STANLEY WKS	05/16/2002	SALOMON SMITH BARNEY	100.000	4,286		4,913	4,913				(627)	(627)		5	L
855244-10-9	STARBUCKS	04/19/2002	E. H. SMITH JACOBS	400.000	10,098		8,759	8,759				1,339	1,339			L
867363-10-3	SUNGARD DATA SYSTEMS INC	04/23/2002	SALOMON SMITH BARNEY	200.000	5,310		5,875	5,875				(565)	(565)			L
868536-10-3	SUPERVALU INC	05/29/2002	SALOMON SMITH BARNEY	1,300.000	39,190		28,452	28,452				10,738	10,738			L
872540-10-9	TJX COMPANIES	06/06/2002	SALOMON SMITH BARNEY	2,000.000	42,021		34,396	34,396				7,625	7,625		92	L
882508-10-4	TEXAS INSTRUMENTS	06/25/2002	SALOMON SMITH BARNEY	1,000.000	24,628		4,113	4,113				20,516	20,516		5	L
882508-10-4	TEXAS INSTRUMENTS	06/10/2002	SALOMON SMITH BARNEY	2,000.000	55,838		62,060	62,060				(6,222)	(6,222)		10	L
883203-10-1	TEXTRON INC	05/23/2002	SALOMON SMITH BARNEY	200.000	9,521		9,218	9,218				303	303		87	L
883203-10-1	TEXTRON INC	05/23/2002	SALOMON SMITH BARNEY	200.000	9,521		7,952	7,952				1,569	1,569		87	L
883203-10-1	TEXTRON INC	05/23/2002	SALOMON SMITH BARNEY	375.000	17,851		14,010	14,010				3,841	3,841		163	L
902984-10-3	USA NETWORKS INC.	06/06/2002	SALOMON SMITH BARNEY	1,100.000	28,764		32,542	32,542				(3,778)	(3,778)			L
90390U-10-2	USA EDUCATION INC	06/12/2002	NAME CHANGE	400.000	32,844		32,844	32,844							80	L
914906-10-2	UNIVISION COMMUNICATIONS INC.	06/06/2002	SALOMON SMITH BARNEY	800.000	31,886		31,904	31,904				(18)	(18)			L
91913Y-10-0	VALERO REFINING & MARKETING CORP.	05/03/2002	SALOMON SMITH BARNEY	600.000	26,007		24,745	24,745				1,262	1,262		60	L
92532F-10-0	VERTEX PHARMACEUTICALS INC	04/29/2002	MONTGOMERY SECURITIES	500.000	11,831		13,604	13,604				(1,773)	(1,773)			L
92532F-10-0	VERTEX PHARMACEUTICALS INC	04/30/2002	MONTGOMERY SECURITIES	300.000	6,509		7,855	7,855				(1,346)	(1,346)			L
92532F-10-0	VERTEX PHARMACEUTICALS INC	05/01/2002	MONTGOMERY SECURITIES	200.000	4,034		5,094	5,094				(1,060)	(1,060)			L
969904-10-1	WILLIAMS SONOMA INC	05/13/2002	SALOMON SMITH BARNEY	200.000	11,745		7,111	7,111				4,634	4,634			L
98157D-10-6	WORLDCOM INC	05/02/2002	BROWN ALEX & SONS	300.000	803		4,052	4,052				(3,249)	(3,249)			L
98157D-10-6	WORLDCOM INC	05/03/2002	SALOMON SMITH BARNEY	1,400.000	3,375		18,784	18,784				(15,409)	(15,409)			L
98157D-10-6	WORLDCOM INC	05/06/2002	SALOMON SMITH BARNEY	700.000	1,538		9,010	9,010				(7,472)	(7,472)			L
98157D-10-6	WORLDCOM INC	05/07/2002	SALOMON SMITH BARNEY	300.000	657		3,862	3,862				(3,205)	(3,205)			L
98157D-10-6	WORLDCOM INC	05/08/2002	SALOMON SMITH BARNEY	500.000	892		6,436	6,436				(5,544)	(5,544)			L
98157D-10-6	WORLDCOM INC	04/29/2002	SBC CAP MKTS	1,900.000	6,523		31,243	31,243				(24,720)	(24,720)			L
984332-10-6	YAHOO INC.	05/23/2002	PACIFIC CREST SEC	1,600.000	27,209		25,039	25,039				2,170	2,170			L
98956P-10-2	ZIMMER HLDGS INC	06/06/2002	SALOMON SMITH BARNEY	700.000	23,771		20,396	20,396				3,375	3,375			L
63930E-10-1	GLOBAL SANTAFE CORPORATION	06/06/2002	SALOMON SMITH BARNEY	931.000	30,111		24,425	24,425				5,686	5,686		61	L
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				4,070,110		4,282,209	4,282,209				(212,091)	(212,091)		11,381	
7099997	Subtotal - Common Stock - Part 4				4,406,745		4,524,485	4,524,485				(117,731)	(117,731)		13,678	
7099998	Summary Item - Common Stock Acquired and fully Disposed this quarter				572,219		604,782	604,782				(32,562)	(32,562)		233	
7099999	Subtotal - Common Stock				4,978,964		5,129,267	5,129,267				(150,293)	(150,293)		13,911	
7199999	Subtotal - Preferred and Common Stock				4,978,964		5,129,267	5,129,267				(150,293)	(150,293)		13,911	
7299999	TOTALS				22,279,148		23,187,059	23,154,456				(875,300)	(875,300)	451,782	13,911	

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Schedule DB, Part A, Section 1

**NONE**

Schedule DB, Part B, Section 1

**NONE**

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Schedule DB, Part C, Section 1

**NONE**

Schedule DB, Part D, Section 1

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository		2	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			8 *
					5 First Month	6 Second Month	7 Third Month	
Name	Location and Supplemental Information	Rate of Interest						
Open Depositories								
US BANK	CINCINNATI, OH - COMMERCIAL ACCOUNT				1,498,549	665,593	1,408,923	
FIFTH THIRD BANK	CINCINNATI, OH - LOCK BOX ACCOUNT				2,627,924	1,706,242	2,629,998	
WELLS FARGO BANK	DES MOINES, IA - COMMERCIAL ACCOUNT				517,199	249,963	177,507	
US BANK	CINCINNATI, OH - OUTSTANDING A/P CHECKS				(1,206,988)	(1,942,752)	(1,533,099)	
US BANK	CINCINNATI, OH - CLAIM CHECK PAYABLE ACCOUNT				75,198	147,957	193,086	
US BANK	CINCINNATI, OH - CLAIM CHECK PAYABLE ACCOUNT				(12,755)	7,159	28,087	
US BANK	CINCINNATI, OH - CLAIM CHECK PAYABLE ACCOUNT				(4,743,819)	(5,650,729)	(4,381,072)	
US BANK	CINCINNATI, OH - CLAIM CHECK PAYABLE ACCOUNT				1,253,991	1,246,448	(796,896)	
US BANK	CINCINNATI, OH - OUTSTANDING D BILL CHECKS				(491,316)	(491,316)	(491,316)	
US BANK	CINCINNATI, OH - OUTSTANDING D BILL CHECKS				(1,916,625)	(2,063,517)	(2,167,323)	
US BANK	CINCINNATI, OH - CLAIM CHECK PAYABLE ACCOUNT						76,466	
FIRST CENTURY BANK	BLUEFIELD, WV - CERTIFICATE OF DEPOSIT	1.730		1,153	100,000	100,000	100,000	
0199998	Deposits in 65 depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				1,148,782	1,303,230	719,140	
0199999	TOTAL - Open Depositories			1,153	(1,149,858)	(4,721,722)	(4,036,500)	
0399999	TOTAL Cash on Deposit			1,153	(1,149,858)	(4,721,722)	(4,036,500)	
0599999	TOTALS			1,153	(1,149,858)	(4,721,722)	(4,036,500)	