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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code 0140 (Current Period) 0140 (Prior Period) NAIC Company Code 23787 Employer's ID Number 31-4177100

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

Country of Domicile United States of America

Incorporated 12/06/1925 Commenced Business 04/14/1926

Statutory Home Office One Nationwide Plaza (Street and Number), Columbus, OH 43216 (City or Town, State and Zip Code)

Main Administrative Office One Nationwide Plaza (Street and Number)

Columbus, OH 43216 (City or Town, State and Zip Code) 614-249-7111 (Area Code) (Telephone Number) (Extension)

Mail Address One Nationwide Plaza (Street and Number or P.O. Box), Columbus, OH 43216 (City or Town, State and Zip Code)

Primary Location of Books and Records One Nationwide Plaza (Street and Number)

Columbus, OH 43216 (City or Town, State and Zip Code) 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statement Contact Teresa Jane Potts (Name) 614-249-1545 (Area Code) (Telephone Number) (Extension)

pottst@nationwide.com (E-mail Address) 614-249-4718 (FAX Number)

Policyowner Relations Contact One Nationwide Plaza (Street and Number)

Columbus, OH 43216 (City or Town, State and Zip Code) 614-249-6408 (Area Code) (Telephone Number) (Extension)

OFFICERS

President and Chief Operating Officer: Galen Ross Barnes

Sr. VP-NI Finance: Michael Dean Miller

Assoc. VP and Assist Secretary: Glenn Warren Soden

VICE PRESIDENTS

John Roscoe Cook Jr	David Andrew Diamond	Philip Clarence Gath
Patricia Ruth Hatler	Richard Dale Headley	Michael Stevens Helfer
David Karl Hollingsworth	David Ralph Jahn	Donna Anita James
Richard Andrew Karas	Michael Craig Keller	Gregory Samuel Lashutka
Edwin Pugh McCausland Jr	Robert Harold McNaghten	Michael Dean Miller
Brian Waggoner Nocco	Robert Alan Oakley	Mark David Phelan
Kathleen Dunbar Ricord #	Douglas Craig Robinette	John Stephen Skubik
Mark Raymond Thresher	Richard Michael Waggoner	Susan Ackerman Wolken
Robert Jay Woodward Jr		

DIRECTORS OR TRUSTEES

Lewis Jackson Alphin	Galen Ross Barnes	Arthur Irving Bell
Timothy Joesph Corcoran	Yvonne Montgomery Curl	Kenneth Dale Davis
Keith William Eckel	Willard James Engel	Fred Charles Finney
William Gerald Jurgensen	Lydia Micheaux Marshall	David Owen Miller
Ralph McDaniel Paige	James Ferry Patterson	Arden Lee Shisler
Robert Leonard Stewart		

State of Ohio
County of Franklin } ss

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

Galen Ross Barnes	Glenn Warren Soden	Michael Dean Miller
President and Chief Operating Officer	Assoc. VP and Assist Secretary	Sr. VP-NI Finance

Subscribed and sworn to before me this
______ day of ______, 2002

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
1. Bonds	5,968,700,791		5,968,700,791	5,882,559,292
2. Stocks:				
2.1 Preferred stocks	54,245,437		54,245,437	39,267,446
2.2 Common stocks	8,147,466,626		8,147,466,626	8,514,858,775
3. Mortgage loans on real estate:				
3.1 First liens	171,270,874		171,270,874	126,297,443
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	367,148,322		367,148,322	337,647,831
4.2 Properties held for the production of income (less $ 2,500,078 encumbrances)	61,833,230		61,833,230	66,133,575
4.3 Properties held for sale (less $ encumbrances)				
5 Cash ($ (154,654,104) and short-term investments $ 244,324,697)	89,670,593		89,670,593	8,854,435
6 Other invested assets	743,496,537	39,998,552	703,497,986	775,423,247
7. Receivable for securities	3,511,784	91,714	3,420,070	5,537,578
8. Aggregate write-ins for invested assets	121,594,944		121,594,944	12,524,177
9. Subtotals, cash and invested assets (Lines 1 to 8)	15,728,939,138	40,090,265	15,688,848,872	15,769,103,799
10. Agents' balances or uncollected premiums				
10.1 Premiums and agents' balances in course of collection	358,117,000	29,199,369	328,917,631	268,503,748
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,342,231,724	6,817,127	1,335,414,597	1,196,692,657
10.3 Accrued retrospective premiums				
11. Funds held by or deposited with reinsured companies	14,739,341	1,210,380	13,528,961	12,304,745
12. Bills receivable, taken for premiums	690,935	690,935		
13. Amounts billed and receivable under high deductible policies				
14. Reinsurance recoverables on loss and loss adjustment expense payments	34,259,783	3,690,443	30,569,340	29,700,105
15. Federal and foreign income tax recoverable and interest thereon (including $ 32,655,014 net deferred tax asset)	32,655,014		32,655,014	
16. Guaranty funds receivable or on deposit	19,378,039		19,378,039	19,313,705
17. Electronic data processing equipment and software	101,153,149		101,153,149	119,433,701
18. Interest, dividends and real estate income due and accrued	96,363,629		96,363,629	92,670,015
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates	167,594,730		167,594,730	163,829,844
21. Amounts due from /to protected cells			0	
22. Equities and deposits in pools and associations	109,896,014		109,896,014	103,389,993
23. Amounts receivable relating to uninsured accident and health plans				
24. Other assets nonadmitted	256,407,443	256,407,443	0	
25. Aggregate write-ins for other than invested assets	798,193,823	41,892,760	756,301,062	778,421,438
26. Total assets excluding protected cell assets (Lines 9 through 25)	19,060,619,763	379,998,724	18,680,621,038	18,553,363,751
27. Protected cell assets				
28. TOTALS (Lines 26 and 27)	19,060,619,763	379,998,724	18,680,621,038	18,553,363,751
DETAILS OF WRITE-INS				
0801. Derivatives	121,594,944		121,594,944	12,524,177
0802.			0	0
0803.			0	0
0898. Summary of remaining write-ins for Line 8 from overflow page				
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	121,594,944		121,594,944	12,524,177
2501. Investment value of life insurance and annuity contracts	719,729,888		719,729,888	734,450,926
2502. Miscellaneous	73,654,423	37,083,248	36,571,174	40,248,323
2503. NCI net assets	4,809,512	4,809,512	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page				3,722,189
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	798,193,823	41,892,760	756,301,062	778,421,438

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 1,411,454,720)	5,200,916,289	5,110,672,491
2. Reinsurance payable on paid losses and loss adjustment expenses	17,488,170	21,021,385
3. Loss adjustment expenses	1,088,500,079	1,107,360,239
4. Commissions payable, contingent commissions and other similar charges	94,996,819	128,735,313
5. Other expenses (excluding taxes, licenses and fees)	141,383,707	136,984,700
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	53,663,641	101,970,764
7. Federal and foreign income taxes [including $ (11,748,256) on realized capital gains (losses)] (including $ net deferred tax liability)	134,074,055	275,561,266
8. Borrowed money $ 709,654,302 and interest thereon $	709,654,302	683,019,738
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 847,595,879 and including warranty reserves of $ 9,844,185)	3,220,042,779	3,030,878,918
10. Advance premium	308,422,846	222,450,954
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	2,416,586	2,011,655
12. Ceded reinsurance premiums payable (net of ceding commissions)	15,090,002	18,244,961
13. Funds held by company under reinsurance treaties	341,754,406	279,910,670
14. Amounts withheld or retained by company for account of others	142,286,552	155,437,530
15. Remittances and items not allocated	42,153,461	24,239,748
16. Provision for reinsurance	9,762,636	9,762,636
17. Net adjustments in assets and liabilities due to foreign exchange rates	1,107,825	1,132,476
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		
20. Payable for securities	4,544,750	125,910
21. Liability for amounts held under uninsured accident and health plans		
22. Capital notes $ and interest thereon $		
23. Aggregate write-ins for liabilities	996,072,943	964,580,352
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	12,524,331,848	12,274,101,705
25. Protected cell liabilities		
26. Total liabilities (Lines 24 and 25)	12,524,331,848	12,274,101,705
27. Aggregate write-ins for special surplus funds	2,600,000	2,600,000
28. Common capital stock		
29. Preferred capital stock		
30. Aggregate write-ins for other than special surplus funds	(9,022,208)	(9,268,160)
31. Surplus notes	900,000,000	900,000,000
32. Gross paid in and contributed surplus		
33. Unassigned funds (surplus)	5,262,711,399	5,385,930,205
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)	6,156,289,191	6,279,262,045
36. TOTALS	18,680,621,038	18,553,363,751
DETAILS OF WRITE-INS		
2301. Agent's security fund reserve	783,198,106	754,767,762
2302. Contingent suit liability	137,004,062	138,054,367
2303. Reserve for state escheat payment	51,500,716	51,278,659
2398. Summary of remaining write-ins for Line 23 from overflow page	24,370,060	20,479,564
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	996,072,943	964,580,352
2701. Guaranty fund	2,600,000	2,600,000
2702.		0
2703.		0
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,600,000	2,600,000
3001. Amortized discount of surplus notes	(9,022,208)	(9,268,160)
3002.		0
3003.		0
3098. Summary of remaining write-ins for Line 30 from overflow page		
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	(9,022,208)	(9,268,160)

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 2,208,192,870)	2,159,864,008	2,041,281,285	4,173,963,485
1.2 Assumed (written $ 3,760,751,386)	3,561,357,320	3,234,698,159	6,654,986,984
1.3 Ceded (written $ 1,293,847,925)	1,235,288,858	1,100,094,700	2,310,505,171
1.4 Net (written $ 4,675,096,330)	4,485,932,469	4,175,884,744	8,518,445,298
DEDUCTIONS:			
2. Losses incurred (current accident year $ 2,828,446,004):			
2.1 Direct	1,349,796,148	1,419,250,976	2,606,698,325
2.2 Assumed	2,263,666,926	2,322,534,311	4,637,984,145
2.3 Ceded	752,467,198	742,983,334	1,461,268,866
2.4 Net	2,860,995,876	2,998,801,954	5,783,413,604
3. Loss expenses incurred	503,550,681	494,960,626	1,009,700,327
4. Other underwriting expenses incurred	1,284,691,481	1,148,156,450	2,427,150,685
5. Aggregate write-ins for underwriting deductions	1,678,434	(10,936,075)	(11,033,316)
6. Total underwriting deductions (Lines 2.4 thru 5)	4,650,916,471	4,630,982,955	9,209,231,301
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	(164,984,002)	(455,098,211)	(690,786,003)
INVESTMENT INCOME			
9. Net investment income earned	178,474,216	203,774,119	472,097,646
10. Net realized capital gains or (losses)	(61,124,810)	58,313,667	(21,889,612)
11. Net investment gain (loss) (Lines 9 + 10)	117,349,405	262,087,786	450,208,034
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 2,599,011 amount charged off $ 3,697,491)	(1,098,480)	(1,181,043)	(2,884,614)
13. Finance and service charges not included in premiums	45,248,728	38,037,292	79,708,975
14. Aggregate write-ins for miscellaneous income	(21,750,126)	(2,351,521)	11,500,516
15. Total other income (Lines 12 through 14)	22,400,122	34,504,728	88,324,877
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	(25,234,475)	(158,505,697)	(152,253,092)
17. Dividends to policyholders	2,315,209	1,667,076	3,075,044
18. Net income, after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	(27,549,684)	(160,172,774)	(155,328,136)
19. Federal and foreign income taxes incurred	26,118,169	(23,308,858)	12,320,781
20. Net income (Line 18 minus Line 19)(to Line 22)	(53,667,853)	(136,863,916)	(167,648,917)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,279,262,045	6,645,543,189	6,645,543,188
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	(53,667,853)	(136,863,916)	(167,648,917)
23. Net unrealized capital gains or losses	(366,384,907)	(707,341,583)	(1,164,545,336)
24. Change in net unrealized foreign exchange capital gain (loss)	24,651	456,190	938,810
25. Change in net deferred income tax	220,001,945	503,717,510	736,679,069
26. Change in nonadmitted assets	76,807,357	(11,478,453)	(43,846,921)
27. Change in provision for reinsurance			(254,657)
28. Change in surplus notes			400,000,000
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles		(19,737,313)	(90,153,560)
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			
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus	245,952	1,132,797	(37,449,631)
37. Change in surplus as regards policyholders (Lines 22 through 36)	(122,972,854)	(370,114,767)	(366,281,143)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	6,156,289,191	6,275,428,421	6,279,262,045
DETAILS OF WRITE-INS			
0501. Loss based assessments	(79,051)	(10,936,075)	(11,033,316)
0502. North Carolina private passenger auto escrow	1,757,485	0	0
0503.		0	0
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	1,678,434	(10,936,075)	(11,033,316)
1401. Other	(22,800,432)	(1,653,952)	20,687,848
1402. Contingent suit liability	1,050,306	(697,569)	(9,187,333)
1403.		0	0
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(21,750,126)	(2,351,521)	11,500,516
3601. Prior period adjustment		144,179	(30,611,135)
3602. Amortized discount of surplus notes	245,952	108,752	(6,838,496)
3603. Accounts Payable		879,865	0
3698. Summary of remaining write-ins for Line 36 from overflow page		0	
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above)	245,952	1,132,797	(37,449,631)

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	4,569,949,506	8,317,100,604
2. Loss and loss adjustment expenses paid (net of salvage and subrogation)	3,279,651,656	6,377,970,194
3. Underwriting expenses paid	1,361,590,210	2,380,803,814
4. Other underwriting income (expenses)	62,234,094	65,844,490
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	(9,058,266)	(375,828,915)
6. Net investment income	183,224,628	484,428,353
7. Other income (expenses):		
7.1 Agents' balances charged off	(1,098,480)	(2,884,614)
7.2 Net funds held under reinsurance treaties	60,619,520	131,995,098
7.3 Net amount withheld or retained for account of others	(13,150,978)	94,730,859
7.4 Aggregate write-ins for miscellaneous items	15,942,275	118,701,454
7.5 Total other income (Lines 7.1 to 7.4)	62,312,338	342,542,797
8. Dividends to policyholders on direct business , less $ 302,483 dividends on reinsurance assumed or ceded (net)	1,910,279	3,389,041
9. Federal and foreign income taxes (paid) recovered	19,741,551	119,228,429
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	254,309,972	566,981,623
Cash from Investments		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds	635,397,112	1,309,903,935
11.2 Stocks	196,471,313	572,697,932
11.3 Mortgage loans	1,289,068	1,424,043
11.4 Real estate		12,190,040
11.5 Other invested assets	90,405,912	40,142,502
11.6 Net gains or (losses) on cash and short-term investments	20,715	(619,713)
11.7 Miscellaneous proceeds	8,784,322	4,557,168
11.8 Total investment proceeds (Lines 11.1 to 11.7)	932,368,443	1,940,295,908
12. Cost of investments acquired (long-term only):		
12.1 Bonds	739,191,131	1,642,217,756
12.2 Stocks	256,933,610	635,925,297
12.3 Mortgage loans	46,262,500	84,743,659
12.4 Real estate	28,769,640	47,792,998
12.5 Other invested assets	106,393,116	353,171,377
12.6 Miscellaneous applications	20,666,140	91,008,865
12.7 Total investments acquired (Lines 12.1 to 12.6)	1,198,216,137	2,854,859,952
13. Net Cash from investments (Line 11.8 minus Line 12.7)	(265,847,694)	(914,564,044)
Cash from Financing and Miscellaneous Sources		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in	0	400,000,000
14.2 Capital notes $ less amounts repaid $		
14.3 Net transfers from affiliates	0	
14.4 Borrowed funds received	26,634,564	53,269,128
14.5 Other cash provided	70,192,023	30,015,960
14.6 Total (Lines 14.1 to 14.5)	96,826,587	483,285,088
15. Cash applied:		
15.1 Dividends to stockholders paid		
15.2 Net transfers to affiliates	3,764,886	4,201,469
15.3 Borrowed funds repaid	0	
15.4 Other applications	707,821	67,811,164
15.5 Total (Lines 15.1 to 15.4)	4,472,707	72,012,634
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	92,353,880	411,272,454
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	80,816,157	63,690,033
18. Cash and short-term investments:		
18.1 Beginning of year	8,854,435	(54,835,597)
18.2 End of year (Line 17 plus Line 18.1)	89,670,593	8,854,435
DETAILS OF WRITE-INS		
07.401 Finance and service charges	45,248,728	79,708,975
07.402 Other	(22,800,432)	20,687,848
07.403 Equities and deposits in pools and associations	(6,506,020)	18,304,631
07.498 Summary of remaining write-ins for Line 7.4 from overflow page		
07.499 Totals (Lines 07.401 thru 07.403 plus 07.498) (Line 7.4 above)	15,942,275	118,701,454

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Mutual Insurance Company (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners and the State of Ohio.

Throughout this statement, the failure of items to add to the totals shown is due to rounding.

B. Use of Estimates in the Preparation of the Financial Statements

In preparing the statutory financial statements, management is required to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues and expenses and disclosure of contingent assets and liabilities as of the date of the statutory financial statements for the reporting period. Actual results could differ from those estimates.

C. Accounting Policies

Premiums are earned over the terms of the related policies and reinsurance contracts. Unearned premiums are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance assumed. Expenses incurred in connections with acquiring new insurance business including acquisition costs such as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.

2. Bonds not backed by other loans are stated at amortized cost using the interest method. Non-investment grade bonds are stated at the lower of amortized cost or fair value.

3. Common stocks, other than investments in stocks of subsidiaries and affiliated, are stated at market.

4. Redeemable preferred stocks are stated at amortized cost. Perpetual preferred stocks are stated at fair value. Non-investment grade preferred stocks are stated at the lower of amortized cost or fair value.

5. First lien mortgage loans on real estate are stated at their unpaid principal balance. Mortgages other than first liens are nonadmitted.

6. Loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to value all loan-backed securities. Non-investment grade securities are stated at the lower of amortized value or fair value.

7. Investments in subsidiary and affiliated companies are stated as follows:

   Investments in insurance subsidiaries are stated at statutory equity value. Investments in non-insurance subsidiaries that have no significant ongoing operations other than to hold assets that are primarily for the direct or indirect benefit or use of the reporting entity or its affiliates are stated at GAAP equity adjusted to a statutory basis of accounting. Investments in non-insurance subsidiaries that have significant ongoing operations beyond holding assets that are primarily for the direct or indirect benefit or use of the reporting entity or its affiliates are stated at GAAP equity. Investments in subsidiaries traded on a major stock exchange are stated at discounted market. Goodwill arising from the acquisition of these subsidiaries or affiliated companies is amortized over a period of ten years. Unamortized goodwill at March 31, 2002 was $681,881,266 of which $134,086,558 was nonadmitted because total unamortized goodwill exceeded 10% of adjusted policyholders' surplus as of December 31, 2001.

8. Investments in joint ventures and partnerships are stated at the pro rata share of underlying audited GAAP equity value.

9. The accounting for derivatives varies with the nature of the derivative and its use. Derivatives are accounted for in a manner consistent with the hedged item. If the item being hedged is accounted for at amortized cost, the hedging derivative is also accounted for at amortized cost. If the item being hedged is accounted for at market value, the hedging derivative is also accounted for at market value. The Company uses various derivatives to hedge equity securities. The gain or loss on the derivative is recorded as an unrealized gain or loss consistent with the equity securities. Any premium received or paid is amortized over the life of the instrument as an increase or decrease to investment income.

10. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts – Premiums.

11. The liability for losses is provided based upon formula and case basis estimates for losses reported with respect to direct business, estimates of unreported losses based upon past experience, estimates based on information received relating to assumed reinsurance, and deduction for ceded reinsurance, including amounts placed with affiliates. The company reflects its liability for losses net of anticipated salvage and subrogation recoverables.

    The liability for loss adjustment expenses is provided by estimating future expenses to be incurred in settlement of claims provided for in the liability for losses, and is stated after deduction for amounts to be recovered from reinsurers, including affiliates.

Note 2 - Accounting Changes and Corrections of Errors

A. Accounting Change or Correction of Error

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Accounting Changes as a Result of Codification

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the Ohio Insurance Department. The State of Ohio requires insurance companies domiciled in the State of Ohio to prepare their statutory financial statements in accordance with the NAIC *Accounting Practices and Procedures Manual,* subject to any deviations prescribed or permitted by the Ohio Insurance Department.

The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of policyholders' surplus at the beginning of the year and the amount of policyholders' surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods. There were no surplus adjustments for changes in accounting principle.

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(liability) at June 30 are as follows:

	6/30/02	12/31/01
(1) Total of all deferred tax assets (admitted and nonadmitted)	1,108,246,224	1,089,185,037
(2) Total of all deferred tax liabilities	(1,075,591,210)	(1,276,531,968)
(3) Total deferred tax assets nonadmitted	-	-
(4) Increase(decrease) in deferred tax assets non admitted	-	-

B. Deferred tax liabilities are not recognized for the following amounts:

N/A

C. Current income tax incurred consist of the following major components:

	6/30/02	12/31/01
1. Current year expense	26,118,169	54,362,980
2. Tax credits	-	13,150
3. Prior year over/under accrual	-	(33,228,310)
4. Current income tax incurred	26,118,169	12,320,781

The main components of the 2002 deferred tax amounts are as follows:

DTAs	Statutory	Tax	Difference	Tax Effect
6. Reserves	6,306,904,538	5,518,740,042	788,164,496	275,857,574
7. Accts Payable&Other Liabilities	2,151,239,588	1,238,931,966	912,307,622	319,307,668
8. Unearned Premium	3,220,042,779	2,554,368,088	665,674,691	232,986,142
9. Total DTAs	11,189,419,912	8,023,002,133	3,166,417,779	1,108,246,223
10. DTAs nonadmitted	-		-	-

DTLs	Statutory	Tax	Difference	Tax Effect
11. Stocks	2,624,180,112	924,725,699	(1,699,454,413)	(594,809,045)
12. Affiliated Stock	2,518,388,776	1,159,030,954	(1,359,357,822)	(475,775,238)
13. Accts Payable&Other Liabilities	-	-	-	-
14. Accrued dividends	-	-	-	-
15. Total DTLs	5,238,932,517	2,165,814,777	(3,073,117,740)	(1,075,591,209)

The changes in main components of DTAs and DTLs are as follows:

DTAs	6/30/02	12/31/01	Change
16. Reserves	275,857,574	272,705,654	3,151,920
17. Accts Payable&Other Liabilities	319,307,668	313,164,576	6,143,092
18. Unearned Premium	232,986,142	217,676,503	15,309,639
19. Total DTAs	1,108,246,223	1,089,185,037	19,061,186
20. DTAs nonadmitted	-	-	-

DTLs	6/30/02	12/31/01	Change
21. Stocks	(594,809,045)	(711,307,554)	116,498,509
22. Affiliated Stock	(475,775,238)	(558,361,947)	82,586,709
23. Accts Payable&Other Liabilities	-	-	-
24. Accrued dividends	-	-	-
25. Total DTLs	(1,075,591,209)	(1,276,531,968)	200,940,759

NOTES TO FINANCIAL STATEMENTS

D. Among the more significant book to tax adjustments were the following:

	Amount	Tax Effect
1. Income before taxes	(27,549,683)	(9,642,389)
2. Tax-exempt interest, net	(43,364,516)	(15,177,581)
3. Dividends received deduction, net	(8,691,378)	(3,041,982)
4. Dividends received deduction, 100% owned subs	(23,941,953)	(8,379,684)
5. Loss reserve discounting	9,005,484	3,151,919
6. Unearned premium adjustment	43,741,824	15,309,638
7. Agents security compensation	26,931,518	9,426,031
8. Investment related transactions	59,563,253	20,847,139
9.	-	-
10. All other	33,020,815	11,557,285
11. Separate company taxable income	68,715,364	24,050,377
12. Consolidation		2,067,792
13. Reclass to deferred taxes		-
14. Prior year over/under accrual		-
15. Other		-
16. Tax		26,118,169

E.

	Amount	Origination	Expiration
(1) Amount of operating loss carryforwards	-		
Amount of AMT tax credits	40,522,297	Various	N/A
Business credits	-		

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

Current year	24,050,377
2001	-
2000	-

F.

(1) The company's federal income tax return is consolidated with the following entities:
(Please include additions or deletions listed below to the most recent annual statement)

Additions None

Deletions None

(2) The method of allocation among the companies is subject to the resolution approved by the Board of Directors. Allocation is based upon separate return or sub-group aggregated separate return calculations with the company being reimbursed for the actual Federal income tax benefit of its net operating losses which are actually used to reduce the taxable income of other companies in the consolidated return.

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

C) Wash Sales - None

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

1.2 If yes, explain:

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

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

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

3.2 If yes, date of change: 02/19/2002

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

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

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

If yes, attach an explanation.

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2001

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. 12/31/1996

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). 09/03/1998

7.4 By what department or departments?

Ohio, Delaware, California

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

8.2 If yes, give full information:

GENERAL INTERROGATORIES

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

INVESTMENT

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

9.2 If yes, explain:

10.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] 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: $ 336,614,650

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	$ 1,150,000	$ 0
13.22	Preferred Stock	$ 2,480,000	$ 2,510,000
13.23	Common Stock	$ 5,677,453,509	$ 5,575,295,860
13.24	Short-term Investments	$	$
13.25	Mortgages, Loans or Real Estate	$	$
13.26	All Other	$ 583,788,749	$ 523,348,594
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 6,264,872,258	$ 6,101,154,454
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 [X] No [ ]

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

If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York	One Wall Street, New York, NY 10286

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)
Merrill Lynch, Pierce, Fenner & Smith Incorporated	World Financial Center, New York, NY 10281-1305	Prepaid Forward Contract-Collateral
UBS Warburg	100 Liverpool Street, London EC2M 2RH	Prepaid Forward Contract-Collateral
Aftermarket Technologies	Morgan Stanley Secured Loans	Term Loan
Arch Western Resources LLC	Chase Manhattan	Term Loan
Church & Dwight Co.	Chase Manhattan	Term Loan
Collins & Aikman Corp.	JP Morgan	Term Loan
Compass Minerals Group	Chase Manhattan	Term Loan
Graphic Packaging Intl. Corp.	Citibank	Term Loan
Greif Bros.	Merrill Lynch	Term Loan
International Multifoods Corp.	CIBC World Market	Term Loan
Land O Lakes	Chase Manhattan	Term Loan
Meow Mix	UBS	Term Loan
Neptune Company	UBS	Term Loan
RailAmerica	Morgan Stanley Secured Loan	Term Loan
Resolution Performance	Morgan Stanley Secured Loan	Term Loan
Steel Dynamics Inc.	Morgan Stanley Secured Laon	Term Loan
TSI Telecommunication	Lehman Brothers	Term Loan
Western Resources	Chase Manhattan	Term Loan
Yuasa, Inc.	Morgan Stanley Secured Loan	Term Loan

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

GENERAL INTERROGATORIES

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

INVESTMENT

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

1 Central Registration Depository	2 Name(s)	3 Address
10937	Gartmore SA Capital Trust	1200 River Road, Conshohocken, PA 19428

GENERAL INTERROGATORIES
(continued)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	401,261,911	415,627,739		366,634,245
2. Increase (decrease) by adjustment	(3,275,874)	(3,278,005)		(12,689,556)
3. Cost of acquired				18,180,552
4. Cost of additions to and permanent improvements	18,691,702	16,631,816		42,302,002
5. Total profit (loss) on sales	(1,050,000)	0		1,544,203
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales		0		12,190,040
8. Book/adjusted carrying value at end of current period	415,627,739	428,981,551		403,781,406
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	415,627,739	428,981,551		403,781,406
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	415,627,739	428,981,551		403,781,406

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	126,297,443	162,408,019		42,977,827
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions	36,712,500	9,550,000		71,544,948
2.2. Additional investment made after acquisitions				13,198,711
3. Accrual of discount and mortgage interest points and committment fees				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period	601,924	687,145		1,424,043
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	162,408,019	171,270,874		126,297,443
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	162,408,019	171,270,874		126,297,443
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	162,408,019	171,270,874		126,297,443

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	817,643,940	799,766,723		717,606,828
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions	400,000	2,914,914		21,528,578
2.2. Additional investment made after acquisitions	10,792,414	92,285,788		331,642,799
3. Accrual of discount				
4. Increase (decrease) by adjustment	(24,622,092)	(65,512,514)		(212,991,764)
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period	4,447,539	85,958,373		40,142,502
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	799,766,723	743,496,538		817,643,940
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	799,766,723	743,496,538		817,643,940
12. Total nonadmitted amounts	41,109,622	39,998,552		42,220,693
13. Statement value of long-term invested assets at end of current period	758,657,101	703,497,986		775,423,247

SCHEDULE D - PART 1B

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	5,162,685,957	2,169,149,258	2,051,265,411	(47,753,200)	5,162,685,957	5,232,816,604		5,214,992,401
2. Class 2	612,792,993	88,043,844	20,403,699	(1,425,034)	612,792,993	679,008,104		581,855,402
3. Class 3	184,469,270	180,704,022	149,028,051	21,085,553	184,469,270	237,230,794		176,024,769
4. Class 4	49,429,217	15,617,445	18,236,342	12,914,168	49,429,217	59,724,488		43,433,547
5. Class 5	373,775		185,476	(559)	373,775	187,740		448,933
6. Class 6	3,041,794			1,015,962	3,041,794	4,057,756		2,946,794
7. Total Bonds	6,012,793,006	2,453,514,569	2,239,118,979	(14,163,110)	6,012,793,006	6,213,025,486		6,019,701,846
PREFERRED STOCK								
8. Class 1	41,231,487			(1,632,410)	41,231,487	39,599,077		29,350,310
9. Class 2	9,595,658	538,558	568,675	13,808	9,595,658	9,579,349		9,845,617
10. Class 3	5,001,803			65,209	5,001,803	5,067,012		71,519
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	55,828,948	538,558	568,675	(1,553,393)	55,828,948	54,245,438		39,267,446
15. Total Bonds and Preferred Stock	6,068,621,954	2,454,053,127	2,239,687,654	(15,716,503)	6,068,621,954	6,267,270,924		6,058,969,292

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999 Totals	244,324,697	XXX	246,181,859	177,534	

SCHEDULE DA - PART 2- Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	137,142,553	178,914,929		121,260,931
2. Cost of short-term investments acquired	2,123,643,410	2,054,361,658		8,403,984,111
3. Increase (decrease) by adjustment	162,373	(1,222,622)		(374,632)
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments	12,431	8,284		(619,712)
6. Consideration received on disposal of short-term investments	2,082,045,838	1,987,737,552		8,387,108,145
7. Book/adjusted carrying value, current period	178,914,929	244,324,697		137,142,553
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	178,914,929	244,324,697		137,142,553
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	178,914,929	244,324,697		137,142,553
12. Income collected during period	1,572,451	1,653,167		11,837,568
13. Income earned during period	1,985,794	2,522,734		12,114,400

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
	Fort James Corp., 6.875%, 09/15/07, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	1,920,400	1,896,058	Credit default swap on Fort James Corp., 6.875%, 09/15/07	(119,991)	17303C-BM-2	Citibank Credit Card Master Trust I 1999-2 A	1,965,960	2,091,720	1PE
	Harrahs Operarting Company Inc., 7.50%, 01/15/09, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2	4,915,000	5,277,555	Credit default swap on Harrahs Operating Company Inc., 7.50%, 01/15/09	165,475	17303C-BW-0	Citibank Credit Card Master Trust I 1999-7	5,284,547	5,357,300	1
	Worldcom Inc., 7.50%, 05/15/11, (CC) replicated by combining high quality (AAA) ABS with credit default swap	6	5,025,000	700,000	Credit default swap on Worldcom Inc., 7.50%, 05/15/11	(4,476,447)	17305E-AV-7	Citibank Credit Card Issuance Trust 2002-A1	4,956,198	5,084,900	1PE
	Farmer Mac, 5.40%, 10/14/11, (NA) replicated by combining high quality (AAA) ABS with credit default swap		19,240,000	19,980,000	Credit default swap on Farmer Mac, 5.40%, 10/14/11	(1,636,633)	742651-CM-2	Private Export Funding Corp., Series G	21,011,850	21,968,760	1PE
9999999 Totals			31,100,400	27,853,613	XXX	(6,067,596)	XXX	XXX	33,218,555	34,502,680	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	2	6,835,400	3	11,860,400					2	6,835,400
2. Add: Opened or Acquired Transactions	1	5,025,000	1	19,240,000					2	24,265,000
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	3	11,860,400	4	31,100,400					4	31,100,400

SCHEDULE F—CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

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

NONE

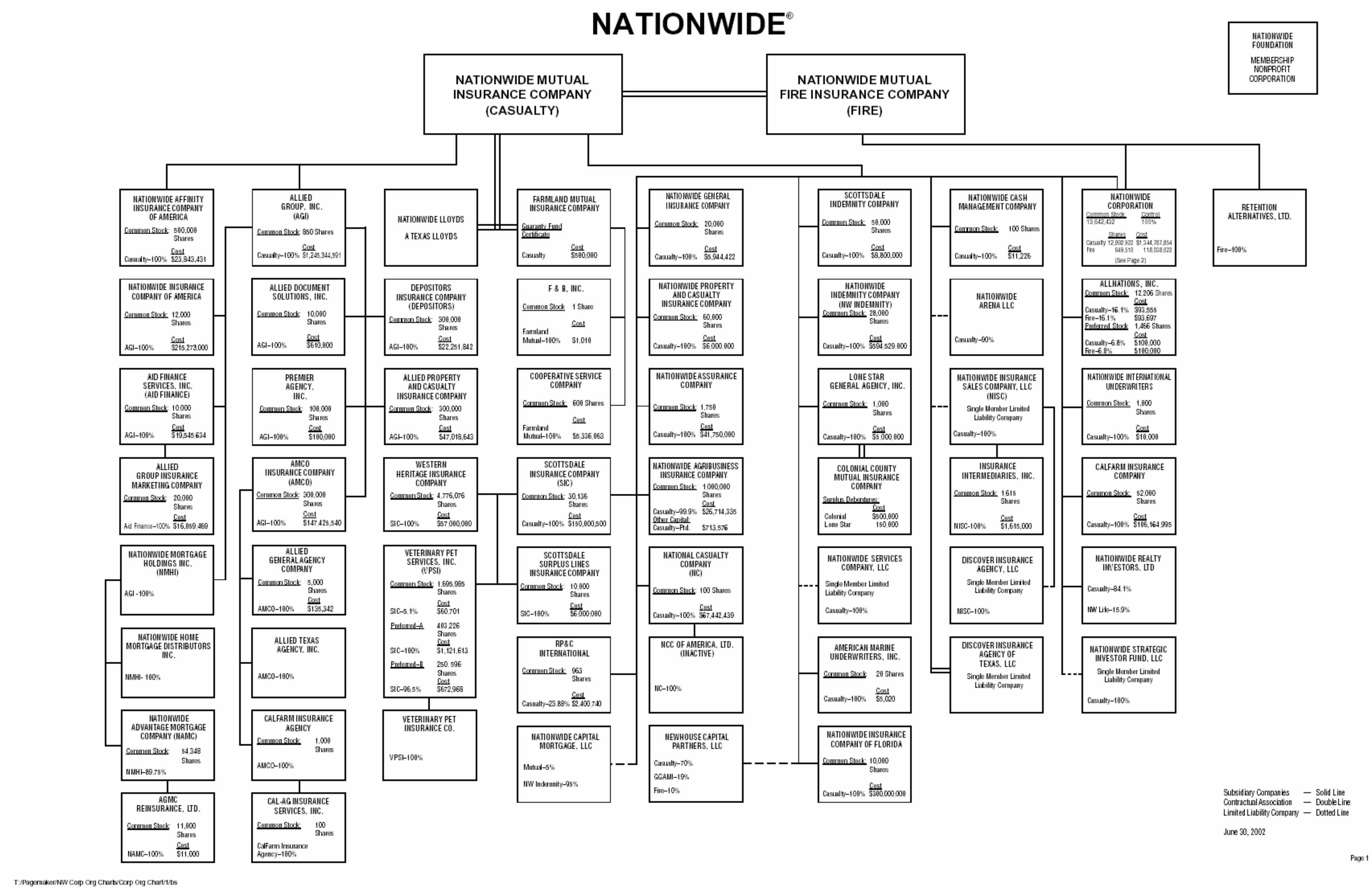
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Is Insurer Licensed? (Yes or No)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	Yes	10,096,785	6,987,384	4,949,866	5,303,236	10,149,710	9,551,747
2. Alaska AK	Yes	2,082,351	2,113,804	1,092,758	948,015	2,494,807	2,539,291
3. Arizona AZ	Yes	15,396,399	10,206,506	6,304,582	5,708,993	7,140,069	4,994,335
4. Arkansas AR	Yes	32,467,500	26,444,368	21,215,564	16,816,474	20,163,013	17,110,072
5. California CA	Yes	135,155,257	121,804,033	66,293,641	50,751,976	147,392,112	123,258,370
6. Colorado CO	Yes	10,253,730	9,076,272	4,462,449	4,200,037	8,438,870	7,266,132
7. Connecticut CT	Yes	62,249,593	55,106,628	38,044,000	39,382,869	114,005,708	120,747,903
8. Delaware DE	Yes	32,080,052	29,974,825	22,308,411	21,305,753	46,061,923	47,744,671
9. District of Columbia DC	Yes	5,310,910	4,910,673	3,802,311	3,383,278	6,705,229	6,181,282
10. Florida FL	Yes	39,620,584	39,738,200	12,872,635	21,173,232	92,065,694	91,757,151
11. Georgia GA	Yes	14,370,571	10,761,287	10,124,658	6,631,628	17,900,829	16,009,332
12. Hawaii HI	Yes				1	661	900
13. Idaho ID	Yes	6,374,223	5,423,981	2,961,994	3,155,059	6,682,789	5,647,556
14. Illinois IL	Yes	26,835,689	27,173,543	17,293,599	20,747,354	38,854,388	36,043,792
15. Indiana IN	Yes	16,649,095	15,963,795	8,722,351	10,341,215	17,455,876	16,613,652
16. Iowa IA	Yes	55,902,247	49,876,349	22,930,454	30,631,313	40,167,630	34,880,107
17. Kansas KS	Yes	17,373,331	13,944,277	6,048,514	5,810,158	12,591,442	11,510,729
18. Kentucky KY	Yes	28,611,941	24,173,381	16,525,029	16,591,496	22,942,324	22,390,845
19. Louisiana LA	Yes	46,213	249,212	34,548	1,081,740	3,408,689	3,586,133
20. Maine ME	Yes	956,072	600,221	515,385	391,629	1,077,118	1,095,510
21. Maryland MD	Yes	143,327,443	138,505,851	89,083,069	94,526,654	214,313,331	208,734,701
22. Massachusetts MA	Yes	2,404	11,301	53,478	368,967	1,597,618	1,916,041
23. Michigan MI	Yes	3,640,511	2,726,303	2,087,288	1,555,233	21,708,708	20,749,271
24. Minnesota MN	Yes	5,909,036	5,046,074	2,103,482	2,604,671	10,300,603	9,305,150
25. Mississippi MS	Yes	16,493,110	15,379,571	9,944,490	10,193,248	17,452,057	16,628,239
26. Missouri MO	Yes	19,662,410	18,420,426	14,067,914	9,279,992	15,040,452	12,658,004
27. Montana MT	Yes	3,158,438	2,770,151	1,390,772	1,112,045	2,659,433	1,871,248
28. Nebraska NE	Yes	11,404,729	9,395,131	4,893,481	4,523,840	10,145,277	11,071,540
29. Nevada NV	Yes	9,939,677	10,052,704	6,275,761	5,702,647	9,059,244	8,334,147
30. New Hampshire NH	Yes	13,482,945	11,279,824	8,233,777	8,727,037	14,399,496	12,607,752
31. New Jersey NJ	No	160,021	117,339	450,734	655,832	46,257,805	47,068,565
32. New Mexico NM	Yes	710,002	15,910	42,110	1,422	162,648	85,114
33. New York NY	Yes	155,832,219	185,415,412	120,528,672	143,266,600	496,164,295	546,098,738
34. North Carolina NC	Yes	311,402,405	290,861,517	158,098,952	160,993,531	248,865,031	247,562,665
35. North Dakota ND	Yes	1,326,564	1,144,108	239,171	419,796	1,589,952	1,172,234
36. Ohio OH	Yes	161,083,853	146,414,134	88,667,982	96,472,849	181,819,468	184,453,737
37. Oklahoma OK	Yes	714,162	665,406	378,055	398,823	826,415	601,991
38. Oregon OR	Yes	14,063,727	14,902,288	8,584,631	7,428,264	13,519,819	10,480,803
39. Pennsylvania PA	Yes	304,319,761	282,543,531	188,402,087	184,950,771	701,401,999	734,295,692
40. Rhode Island RI	Yes	25,004,411	22,404,174	13,747,670	14,729,445	39,376,405	38,891,902
41. South Carolina SC	Yes	66,581,183	56,642,725	36,522,034	39,759,739	54,735,364	58,883,085
42. South Dakota SD	Yes	4,724,244	3,242,357	1,687,233	821,808	4,161,782	4,565,636
43. Tennessee TN	Yes	41,507,184	39,982,836	26,402,043	26,361,386	41,872,151	43,357,575
44. Texas TX	Yes	96,665,004	107,892,258	70,753,869	89,513,984	85,062,690	88,793,536
45. Utah UT	Yes	9,312,737	8,669,225	4,194,304	4,624,841	4,761,673	3,935,928
46. Vermont VT	Yes	8,699,057	7,887,733	5,996,829	4,906,697	10,373,122	10,424,937
47. Virginia VA	Yes	153,448,726	139,863,700	83,777,700	80,396,616	159,823,180	170,319,115
48. Washington WA	Yes	26,016,234	27,097,809	16,285,594	16,133,841	29,155,499	23,432,229
49. West Virginia WV	Yes	81,921,723	74,726,257	53,704,236	51,334,747	71,794,036	71,349,051
50. Wisconsin WI	Yes	3,720,319	2,573,456	1,416,952	1,338,846	2,769,704	2,428,989
51. Wyoming WY	Yes	2,125,874	2,354,598	1,068,553	1,051,885	815,899	858,472
52. American Samoa AS	No						
53. Guam GU	No						
54. Puerto Rico PR	Yes						
55. U.S. Virgin Islands VI	Yes					45	(45)
56. Canada CN	Yes						
57. Aggregate Other Aliens OT	XXX						
58. Totals	(a) 52	2,208,192,656	2,083,532,848	1,285,585,672	1,328,511,513	3,127,684,082	3,171,865,552
DETAILS OF WRITE-INS							
5701.	XXX						
5702.	XXX						
5703.	XXX						
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX						
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	XXX						

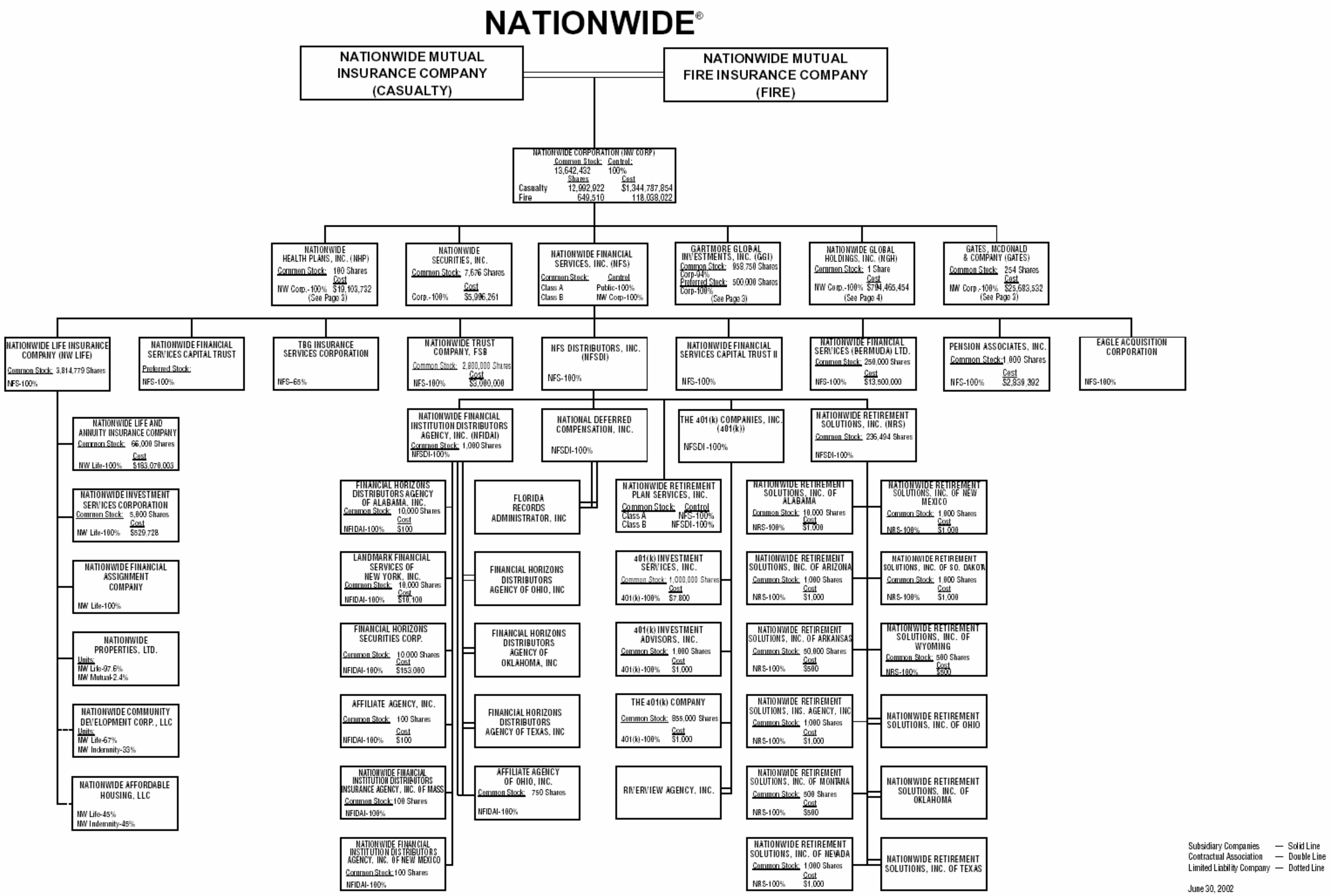
(a) Insert the number of yes responses except for Canada and Other Alien.

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

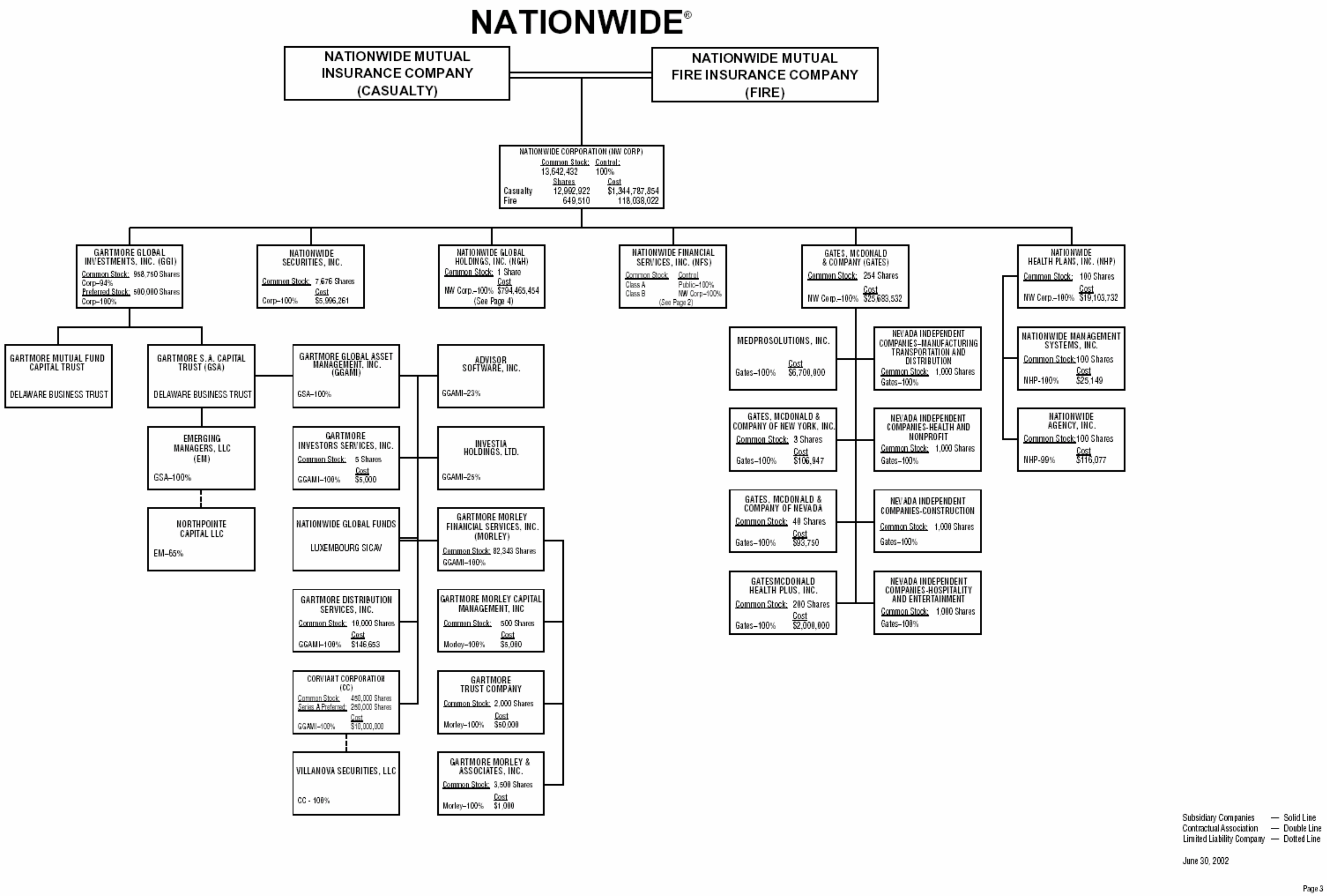


STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

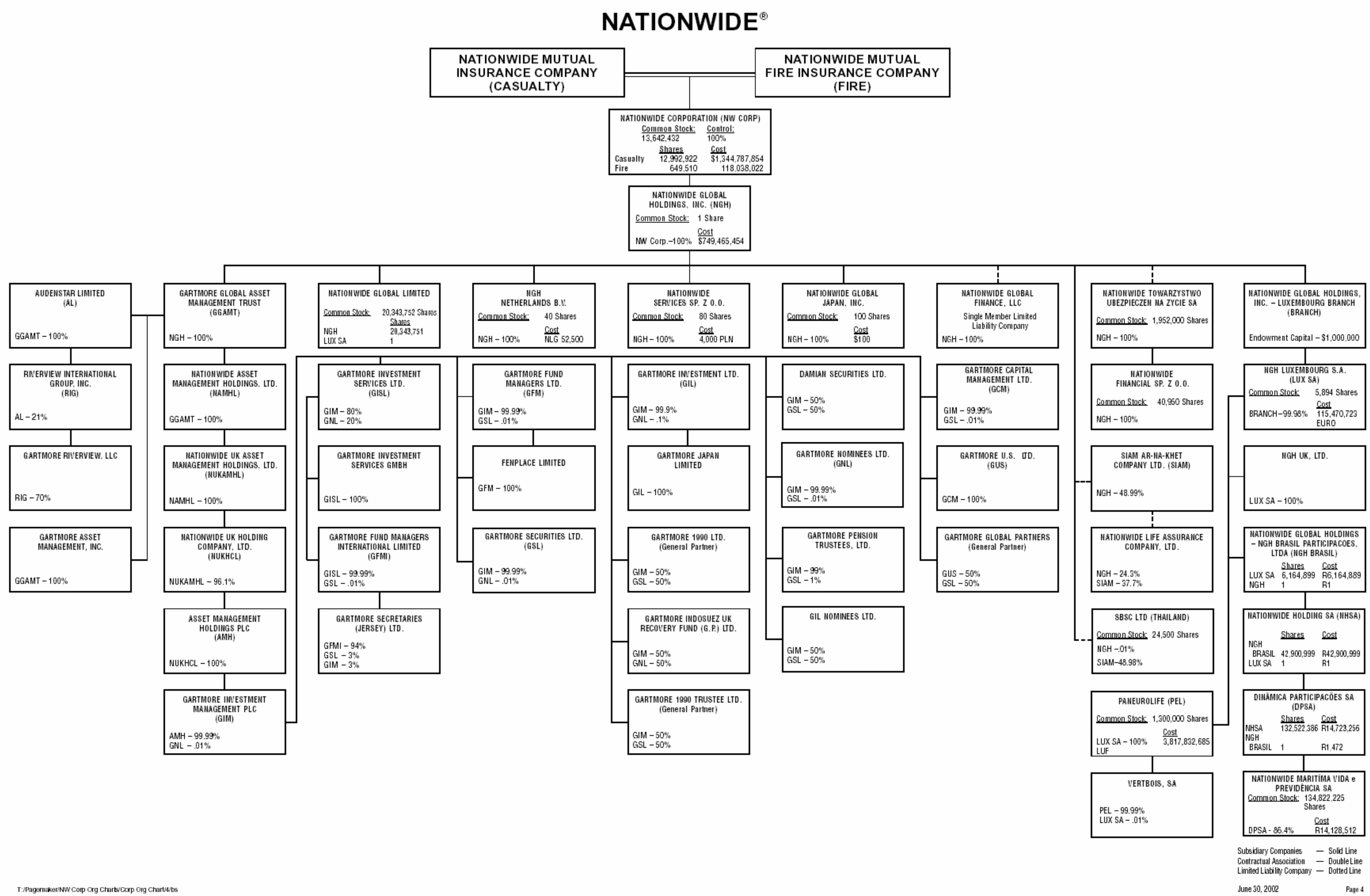


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



T:/Pagemaker/NW Corp Org Charts/Corp Org Chart/3/bs

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



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	2,491,176	1,083,331	43.5	34.4
2.	Allied Lines	5,331,686	3,705,881	69.5	64.4
3.	Farmowners multiple peril	52,229,025	28,595,873	54.8	70.1
4.	Homeowners multiple peril	39,138,530	29,687,459	75.9	76.7
5.	Commercial multiple peril	128,866,593	59,742,405	46.4	60.9
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	13,099,900	4,006,249	30.6	36.6
10.	Financial guaranty				
11.1	Medical malpractice - occurrence	57,913	3,269	5.6	(1.0)
11.2	Medical malpractice - claims-made				
12.	Earthquake	1,231,426	3,350	0.3	0.6
13.	Group accident and health	539,560	97,927	18.1	120.5
14.	Credit accident and health				
15.	Other accident and health	564,501	(1,223,984)	(216.8)	169.4
16.	Workers' compensation	49,829,150	31,484,946	63.2	70.0
17.1	Other liability - occurrence	37,501,325	28,677,044	76.5	74.3
17.2	Other liability - claims-made	21,071	(26,721)	(126.8)	(13.0)
18.1	Products liability - occurrence	6,104,735	330,569	5.4	(1.1)
18.2	Products liability - claims-made	1,054	(11,530)	(1,093.6)	716,328.9
19.1,19.2	Private passenger auto liability	1,039,652,027	682,740,801	65.7	71.8
19.3,19.4	Commercial auto liability	82,336,119	50,620,691	61.5	64.6
21.	Auto physical damage	695,165,057	429,270,594	61.8	68.9
22.	Aircraft (all perils)				
23.	Fidelity	625,994	115,895	18.5	17.5
24.	Surety	2,715,087	41,782	1.5	(3.1)
26.	Burglary and theft	332,166	33,191	10.0	114.8
27.	Boiler and machinery	2,029,913	817,128	40.3	16.1
28.	Credit				
29.	International				
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business				
34.	Totals	2,159,864,008	1,349,796,148	62.5	69.5
	DETAILS OF WRITE-INS				
3301.					
3302.					
3303.					
3398.	Summary of remaining write-ins for Line 33 from overflow page				
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,349,868	2,790,978	2,281,908
2.	Allied Lines	5,619,021	7,559,632	8,620,314
3.	Farmowners multiple peril	30,446,894	59,437,584	51,714,230
4.	Homeowners multiple peril	21,521,954	37,883,166	36,637,391
5.	Commercial multiple peril	66,384,828	134,329,525	123,682,585
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	8,289,439	15,081,431	13,309,091
10.	Financial guaranty			
11.1	Medical malpractice - occurrence	23,154	49,569	51,276
11.2	Medical malpractice - claims-made			
12.	Earthquake	592,836	1,154,984	1,278,086
13.	Group accident and health	111,476	218,641	214,359
14.	Credit accident and health			
15.	Other accident and health	374,618	1,138,597	521,181
16.	Workers' compensation	27,383,401	55,969,298	47,992,428
17.1	Other liability - occurrence	21,123,897	40,312,841	34,025,156
17.2	Other liability - claims-made	12,081	23,373	20,643
18.1	Products liability - occurrence	3,480,720	7,109,681	6,930,469
18.2	Products liability - claims-made	1	0	(1)
19.1,19.2	Private passenger auto liability	512,713,215	1,042,132,794	1,012,026,051
19.3,19.4	Commercial auto liability	47,541,549	91,543,967	79,951,254
21.	Auto physical damage	348,304,262	705,098,346	658,829,664
22.	Aircraft (all perils)			
23.	Fidelity	284,091	660,418	627,052
24.	Surety	1,472,876	3,032,356	2,980,617
26.	Burglary and theft	170,913	366,110	257,722
27.	Boiler and machinery	1,144,130	2,299,577	1,581,371
28.	Credit			
29.	International			
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business			
34.	Totals	1,098,345,222	2,208,192,870	2,083,532,847
	DETAILS OF WRITE-INS			
3301.				
3302.				
3303.				
3398.	Summary of remaining write-ins for Line 33 from overflow page			
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)			

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 + 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 + 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 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (c) (Cols. 11 + 12)
1. 1999 + Prior	1,300,271	871,703	2,171,974	353,342	39,395	392,737	1,014,796	56,100	710,005	1,780,901	67,867	(66,203)	1,664
2. 2000	703,940	665,395	1,369,335	232,256	37,195	269,451	536,988	43,253	512,738	1,092,979	65,304	(72,209)	(6,905)
3. Subtotals 2000 + Prior	2,004,211	1,537,099	3,541,309	585,598	76,591	662,188	1,551,784	99,353	1,222,743	2,873,880	133,171	(138,412)	(5,241)
4. 2001	1,170,918	1,505,806	2,676,724	538,963	404,471	943,434	728,633	148,539	902,823	1,779,996	96,678	(49,972)	46,706
5. Subtotals 2001 + Prior	3,175,128	3,042,904	6,218,033	1,124,561	481,061	1,605,622	2,280,416	247,893	2,125,566	4,653,875	229,849	(188,384)	41,465
6. 2002	XXX	XXX	XXX	XXX	1,687,541	1,687,541	XXX	656,259	979,282	1,635,541	XXX	XXX	XXX
7. Totals	3,175,128	3,042,904	6,218,033	1,124,561	2,168,602	3,293,163	2,280,416	904,152	3,104,848	6,289,416	229,849	(188,384)	41,465
8. Prior Year-End's Surplus As Regards Policyholders	6,279,262												

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. 7.2	2. (6.2)	3. 0.7

Col. 13, Line 7 As a % of Col. 1 Line 8
4. 0.7

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:

2 3 7 8 7 2 0 0 2 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

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

2504. Recoupment receivable			0	3,722,189
2505.			0	0
2597. Summary of remaining write-ins for Line 25 from Page 02				3,722,189

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

2304. Accrued interest payable on surplus notes	15,752,055	13,421,918
2305. Loss based assessment payable	3,592,868	3,671,919
2306. State surcharge/recoupment payable	3,267,652	3,385,727
2307. North Carolina private passenger auto escrow	1,757,485	0
2397. Summary of remaining write-ins for Line 23 from Page 03	24,370,060	20,479,564

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
				NONE				
9999999 - Totals								

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
				NONE											
9999999 Totals															

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10	11
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000892	Tamarac	FL		07/17/2002	7.350	2,500,000	0		3,175,962	03/13/2002
00-1000934	Vista	CA		04/18/2002	6.850	1,400,000	0		2,800,000	03/21/2002
00-1000969	North Bergen	NJ		05/31/2002	7.590	2,250,000	0		3,294,387	04/04/2002
00-1001042	Ravenna	OH		06/27/2002	7.460	3,400,000	0		4,292,967	06/10/2002
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						9,550,000	0		13,563,316	XXX
0799999 - Total - Mortgages in Good Standing						9,550,000	0		13,563,316	XXX
9999999 Totals						9,550,000	0		13,563,316	XXX

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
9999999 Totals												

NONE

SCHEDULE BA - PART 1

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

1	Location		4	5	6	7	8	9	10
	2	3							
Number of Units and Description	City	State	Name of Vendor	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
Nationwide Realty Investors, LLC 30%	Columbus	OH	Nationwide Realty Investors, LLC	12/15/1996	3,000,000	0	203,277,764	(15,128,218)	0
Rockbridge Real Estate Fund, LLC 52.4075%	Columbus	OH	Rockbridge Real Estate Fund, LLC	04/06/2000	595,238	0	12,133,771	91,094	0
0999999 - Joint Venture Interests - Real Estate					3,595,238	0	215,411,535	(15,037,124)	0
Advanced Technology Ventures V, L.P. 3.42857%	Waltham	MA	Advanced Technology Ventures V, L.P.	09/11/1988	150,000	0	4,401,661	(448,579)	0
Advanced Technology Ventures VI, L.P. 2.5%	Waltham	MA	Advanced Technology Ventures VI, L.P.	03/09/2000	250,000	0	5,376,133	(663,523)	0
Apax Excelsior VI. LP 0.76%	New York	NY	Apax Excelsior VI. LP	06/05/2000	179,465	0	1,888,945	(119,071)	0
Apex Investment Fund IV, LP 0.035217	Chicago	IL	Apex Investment Fund IV, LP	07/23/1999	200,000	0	4,121,078	(76,287)	0
Apex Investment Fund V, LP 3.33%	Chicago	IL	Apex Investment Fund V, LP	04/19/2002	1,000,000	0	1,000,000	0	0
Austin Ventures VII, L.P. 1.231726%	Austin	TX	Austin Ventures VII, L.P.	12/16/1999	242,424	0	3,877,101	(1,350,130)	0
Austin Ventures VIII, L.P. 1.00%	Austin	TX	Austin Ventures VIII, L.P.	07/13/2001	100,000	0	980,496	(258,211)	0
Baker Communications Fund II, L.P. 0.01857	New York	NY	Baker Communications Fund II, L.P.	04/17/2000	404,503	0	3,725,913	(3,011,856)	0
Blue Chip Capital Fund III, L.P. 2.962963%	Cincinnati	OH	Blue Chip Capital Fund III, L.P.	06/01/1999	250,000	0	2,312,461	0	0
Bradford Equities Fund III, L.P. 11.56%	New York	NY	Bradford Equities Fund III, L.P.	11/25/1998	50,000	0	60,812	(18,847)	0
Brand Equity Ventures II, LP 4.7125%	Stamford	CT	Brand Equity Ventures II, LP	05/26/2000	500,000	0	1,182,781	(62,342)	0
Brentwood Assoc Private Equity III, L.P. 1.748421%	Los Angeles	CA	Brentwood Assoc Private Equity III, L.P.	06/29/1999	132,265	0	4,744,760	(34,298)	0
CB Healthcare Fund II .7519%	Boston	MA	CB Healthcare Fund II	07/30/2001	417,123	0	674,016	(32,682)	0
Focus Ventures II 1.8293%	Palo Alto	CA	Focus Ventures II	03/02/2000	135,000	0	2,871,521	(73,966)	0
CID Equity Capital V, L.P. 4.457792%	Indianapolis	IN	CID Equity Capital V, L.P.	08/15/1996	100,000	0	2,687,337	0	0
CID Mezzanine Capital, L.P. 3.413868%	Indianapolis	IN	CID Mezzanine Capital, L.P.	03/23/1998	200,000	0	1,766,480	0	0
CMEA Information Technology II 3.1285%	San Francisco	CA	CMEA Information Technology II	02/10/2000	500,000	0	2,415,968	(118,249)	0
Crossroads 1997 Venture Capital I, L.P. 68.5137%	Farmington	CT	Crossroads 1997 Venture Capital I, L.P.	01/05/1998	550,000	0	15,966,429	(6,271,642)	0
Greenwich Street Capital Partners II, L.P. 0.6247%	New York	NY	Greenwich Street Capital Partners II, L.P.	10/30/1998	126,457	0	7,003,059	(227,388)	0
HarbourVest Partners VI 12.4%	New York	NY	HarbourVest Partners VI	01/25/2000	70,000	0	969,274	(99,636)	0
HarbourVest Partners VI - Buyout 0.1365%	New York	NY	HarbourVest Partners VI - Buyout	01/25/2000	30,000	0	324,202	(2,271)	0
Highland Capital Partners VI, LP 3.04%	Riverside	RI	Highland Capital Partners VI, LP	10/22/2001	300,000	0	725,718	0	0
Hoak Communications Partners, L.P. 1.256%	Dallas	TX	Hoak Communications Partners, L.P.	12/21/1998	4,707	0	1,951,446	(315,228)	0
Intersouth Partners V, LP 2.8571%	Wilmington	DE	Intersouth Partners V, LP	05/08/2000	100,000	0	1,576,376	(57,226)	0
Interwest Partners VIII, LP 41.18%	Menlo Park	CA	Interwest Partners VIII, LP	08/25/2000	600,000	0	2,608,444	(527,822)	0
Israel Mezzanine Fund, L.P. 10.67%	Tel Aviv	Israel	Israel Mezzanine Fund, L.P.	06/10/1998	440,973	0	2,607,629	23,121	0
Kitty Hawk Capital Ltd. Partnership IV 8.396622%	Charlotte	NC	Kitty Hawk Capital Ltd. Partnership IV	07/31/1998	83,966	0	2,429,682	(324,914)	0
Medventure Associates III. L.P. 5.369492%	Orinda	CA	Medventure Associates III. L.P.	09/11/1998	300,000	0	4,057,983	0	0
Menlo Ventures IX, L.P. 20%	Menlo Park	CA	Menlo Ventures IX, L.P.	01/03/2001	850,000	0	2,887,696	(205,819)	0
Meritech Capital Partners, L.P. 1.298414%	Palo Alto	CA	Meritech Capital Partners, L.P.	06/23/1999	300,000	0	3,071,189	(2,079,274)	0
Meritech Capital Partners II, L.P. 1.036324%	Palo Alto	CA	Meritech Capital Partners II, L.P.	09/06/2000	350,000	0	1,241,134	(148,927)	0
Nationwide Capital Mortgage 5%	Columbus	OH	Nationwide Capital Mortgage	04/01/2002	7,500	0	7,500	0	0
Newhouse Capital Partners, LLC 70%	Westchester County	NY	Newhouse Capital Partners, LLC	06/21/2000	4,088,000	0	17,651,602	(1,484,446)	0
OVP V, LP 5.8952%	Kirkland	WA	OVP V, LP	02/14/2000	375,000	0	3,327,061	(352,237)	0
Oxford Bioscience Partners III, L.P. 2.5889%	Boston	MA	Oxford Bioscience Partners III, L.P.	12/14/1999	375,000	0	3,861,103	(171,176)	0
Oxford Bioscience Partners IV, L.P. 1.6%	Boston	MA	Oxford Bioscience Partners IV, L.P.	06/28/2001	250,000	0	624,443	(21,292)	0
Seaport Capital Partners, II, LP 2.06%	New York	NY	Seaport Capital Partners, II, LP	06/15/2000	150,000	0	1,394,608	(26,323)	0
Silver Lake Technology Management, LLC 0.435371%	Menlo Park	CA	Silver Lake Technology Management, LLC	07/01/1999	37,069	0	4,150,016	17,268	0
Solera Partners LLP .01%	New York	NY	Solera Partner LLP	04/01/2002	907,414	0	907,414	0	0
Stonehenge Opportunity Fund, LLC 20.04%	Columbus	OH	Stonehenge Opportunity Fund, LLC	12/09/1999	245,240	0	12,578,421	67,850	0
TA IX, L.P. .5333%	Boston	MA	TA IX, L.P.	09/11/2000	240,000	0	1,710,039	(130,895)	0
UrbanAmerica, LP 100%	New York	NY	UrbanAmerica, LP	12/28/2001	406,363	0	896,225	54	0
Worldview Technology Partners IV, L.P. 1.2500%	Menlo Park	CA	Worldview Technology Partners IV, L.P.	01/24/2001	300,000	0	1,739,197	(56,921)	0
1099999 - Joint Venture Interests - Other					16,298,469	0	140,355,353	(18,663,185)	0
Nationwide Insurance Sales Company 100%	Columbus	OH	Nationwide Insurance Sales Company	01/31/2000	74,306,995	0	82,227,323	(17,425,211)	0
City of Dayton Loan 100%	Dayton	OH	City of Dayton Loan	04/01/2002	1,000,000	0	1,000,000	0	0
1499999 - Any Other Class of Invested Assets					75,306,995	0	83,227,323	(17,425,211)	0
9999999 Totals					95,200,702	0	438,994,211	(51,125,520)	0

SCHEDULE BA - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum-brances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Advent VI, L.P. 1.222666%	Boston	MA	Partnership Dissolved	04/28/1988	79,443	20,590	0	100,033	100,033	0	0	0
Financial Institution Partners I, L.P. 5.987093%	Washington	DC	Partnership Dissolved	06/30/1999	608,096	17,588	0	625,684	625,684	0	0	0
1099999 - Joint Venture Interests - Other					687,539	38,178	0	725,717	725,717	0	0	0
eNationwide, LLC 100%	Columbus	OH	Nationwide Insurance Sales Company	12/29/1999	90,869,865	(16,562,870)	0	74,306,995	74,306,995	0	0	0
1499999 - Any Other Class of Invested Assets					90,869,865	(16,562,870)	0	74,306,995	74,306,995	0	0	0
9999999 Totals					91,557,404	(16,524,692)	0	75,032,712	75,032,712	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
BONDS								
US Governments								
United States								
312925-QA-1	FNMA Mt Nt 6.000% 05/25/12	05/22/2002	First Tennessee Bank NA		19,937,000	20,000,000		1
31359M-JH-7	FNMA Benchmark Nt 6.000% 05/15/11	04/29/2002	Scottsdale		15,351,000	15,000,000	410,000	1
912810-DX-3	U S Treasury Bd 7.500% 11/15/16	05/22/2002	UBS, Warburg, Dillon Read		100,339,844	85,000,000	138,587	1
Total United States					135,627,844	120,000,000	548,587	XXX
0399996 - Bonds - U.S. Government					135,627,844	120,000,000	548,587	XXX
0399999 - Total - Bonds - U.S. Government					135,627,844	120,000,000	548,587	XXX
Special Revenue & Assessment								
United States								
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/22	06/01/2002	Interest Capitalization		53,713	53,713		1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	06/01/2002	Interest Capitalization		352,169	352,169		1
31339W-3S-3	FHLMC REMIC Ser 2427 PD 6.500% 01/15/31	05/10/2002	CS First Boston Corporation		10,114,063	10,000,000	25,278	1
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	06/01/2002	Interest Capitalization		231,733	231,733		1Z
3133T3-X8-6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24	06/01/2002	Interest Capitalization		166,928	166,928		1
3133TB-QM-5	FHLMC REMIC Ser 2006-ZB 7.000% 10/15/27	06/01/2002	Interest Capitalization		362,962	362,962		1
3133TT-4Q-1	FHLMC REMIC Ser 2319 pG 6.500% 04/15/30	05/21/2002	Greenwich Capital Markets Inc		25,121,094	25,000,000	103,819	1
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/25/22	06/01/2002	Interest Capitalization		69,122	69,122		1
31358N-KJ-0	FNMA REMIC Ser 1992-93ZC 8.000% 06/25/07	06/01/2002	Interest Capitalization		382,395	382,395		1
31359K-2K-2	FNMA REMIC Ser 1996-M7 Cl Z 6.801% 05/17/36	06/01/2002	Interest Capitalization		245,373	245,373		1
31359Q-LQ-5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18/27	06/01/2002	Interest Capitalization		396,733	396,733		1
31377L-FA-6	FNMA DUS Pool #380061 6.735% 01/25/16	05/21/2002	Raymond James & Assoc Inc		7,805,624	7,541,665	32,451	1
31392K-UT-1	FHLMC REMIC Ser 2444 PG 6.500% 03/15/32	05/10/2002	Bank of America BISD Dealer		10,096,875	10,000,000	52,361	1
31392K-ZD-1	FHLMC REMIC Ser 2448 TM 6.500% 05/15/32	05/15/2002	UBS, Warburg, Dillon Read		5,579,058	5,546,128	29,040	1
3837H0-NF-6	Government Natl Mtg Assn REMIC Ser1996-5 Cl Z 7.000% 05/16/26	06/01/2002	Interest Capitalization		211,583	211,583		1
911760-CZ-7	Vendee Mtg Tr Ser 1993-3 Cl 2ZA 6.500% 06/15/20	06/01/2002	Interest Capitalization		161,010	161,010		1Z
911760-EJ-1	Vendee Mtg Tr REMIC Ser 1994-2 3ZB 6.500% 06/15/24	06/01/2002	Interest Capitalization		227,999	227,999		1
911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z 7.250% 09/15/25	06/01/2002	Interest Capitalization		210,441	210,441		1
911760-HH-2	Vendee Mtg Tr REMIC Ser 1996-2 1Z 6.750% 06/15/26	06/01/2002	Interest Capitalization		174,932	174,932		1
Total United States					61,963,807	61,334,886	242,949	XXX
3199996 - Bonds - Special Revenues - United States					61,963,807	61,334,886	242,949	XXX
3199999 - Total - Bonds - Special Revenue					61,963,807	61,334,886	242,949	XXX
Public Utilities (unaffiliated)								
United States								
598326-AA-4	Midwest Ind Trans Sys Opr Inc Sr Nt 8.750% 06/01/12	05/20/2002	MLPF&S/Fixed Inc Operations		4,407,120	4,000,000	167,222	2
637432-CG-8	National Rural Untilities Coll Tr Nt 6.550% 11/01/18	05/15/2002	UBS, Warburg, Dillon Read		1,879,580	2,000,000	6,914	1
70090*-AJ-3	Park Water Co 1st Mtg Bd 7.320% 05/01/14	05/30/2002	Direct		1,500,000	1,500,000		2Z
711030-AC-0	Peoples Energy Corp Nt Ser A 6.900% 01/15/11	06/19/2002	ABN Amro Sec (USA) Inc		1,563,900	1,500,000	45,713	1PE
Total United States					9,350,600	9,000,000	219,849	XXX
3899996 - Bonds - Public Utilities - United States					9,350,600	9,000,000	219,849	XXX
3899999 - Total - Bonds - Public Utilities					9,350,600	9,000,000	219,849	XXX
Industrial & Miscellaneous								
United States								
01849Q-AN-5	Allergan Inc MT Nt 7.470% 04/17/12	04/12/2002	Bank of America BISD Dealer		2,109,440	2,000,000		1PE
04542B-AP-7	Asset Backed Funding Corp Ser 2002-SB1 Cl AI4 6.471% 12/25/31	05/03/2002	Bank of America BISD Dealer		5,730,926	5,731,000	45,326	1PE
058498-AD-8	Ball Corp Sr Sub Nt 8.250% 08/01/08	04/24/2002	Morgan/JP/Securities - Bonds		1,303,125	1,250,000	25,208	4
07132#-AB-8	Battelle Memorial Institute Sr Nt Ser B 6.930% 04/15/12	04/04/2002	Bankers Trust/BOCM		3,000,000	3,000,000		1Z
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15/15	06/11/2002	McDonald & Co Sec Inc		1,986,089	1,954,465	61,224	1PE
09951#-AB-2	Boral USA Sr Nt 6.910% 05/22/12	05/22/2002	Morgan/JP/Securities - Bonds		5,000,000	5,000,000		2Z
17248R-AD-8	Cingular Wireless Nt 6.500% 12/15/11	04/10/2002	UBS, Warburg, Dillon Read		1,937,700	2,000,000	44,417	1
205862-AJ-4	Comverse Technology Inc Cov Nt 1.500% 12/01/05	06/04/2002	Blair William & Company		1,044,050	1,330,000	166	3
28500#-AA-0	Electric Rel Council of TX Inc Sr Unsec Nt 6.170% 05/15/14	05/15/2002	Bankers Trust/BOCM		5,000,000	5,000,000		1Z
30260@-AA-8	FMV Smithtown Assoc Cr Tenant Lease 7.700% 10/04/19	04/23/2002	Direct		8,326,099	8,005,864	37,672	2PE
31331F-AY-7	Federal Express Corp EETC Ser 98-1 B 6.845% 01/15/19	04/10/2002	Piper Jaffray Inc		1,504,292	1,504,292	25,742	1PE
339130-AX-4	Fleming Cos Inc Sr Nt 9.250% 06/15/10	06/13/2002	Deutsche Bank Securities		2,500,000	2,500,000		3Z
346091-AP-6	Forest Oil Corp Sr Nt 8.000% 06/15/08	06/06/2002	Morgan/JP/Securities - Bonds		1,015,000	1,000,000	39,111	3
38142E-AE-8	Goldman Sachs Group LP Nt 8.000% 03/01/13	05/23/2002	Dain Rauschar Inc		2,185,480	2,000,000	39,111	1
382388-AN-6	Goodrich B F Co Nt 7.500% 04/15/08	05/24/2002	Tax Free Exchange		975,225	1,000,000	8,125	2PE
440452-AD-2	Hormel Foods Corp Nt 6.625% 06/01/11	04/04/2002	Dain Rauschar Inc		2,037,500	2,000,000	47,111	1PE
443510-AC-6	Hubbel Inc Nt 6.375% 05/15/12	05/08/2002	Morgan/JP/Securities - Bonds		3,477,810	3,500,000		1PE
457030-AC-8	Ingles Markets Inc Nt 8.875% 12/01/11	04/18/2002	Tax Free Exchange		1,985,296	2,000,000	62,618	4
459200-AG-6	International Bus Machs Corp Deb Nt 8.375% 11/01/19	04/15/2002	Bank of New York		5,782,250	5,000,000	194,253	1PE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
466210-AA-9	JLG Industries Sr Sub Nt 8.375% 06/15/12	06/24/2002	Various		2,509,375	2,500,000	698	3
49228R-AC-7	Kern River Funding Corp Sr Nt 6.676% 07/31/16	04/16/2002	Merrill Lynch		2,967,670	2,935,294	10,342	1
49337W-AB-6	Keyspan Corp Nt 7.625% 11/15/10	06/12/2002	Salomon Smith Barney		2,107,936	1,900,000	12,878	1
500236-A#-1	Kohler Co Sr Nt 6.590% 04/24/10	04/24/2002	BA Securities		2,000,000	2,000,000		1Z
502413-AG-2	L-3 Communications Corp Sr Sub Nt 7.625% 06/15/12	06/25/2002	Lehman Brothers Inc		1,255,994	1,250,000		4Z
58017D-EY-2	McDonnell Douglas 7.220% 01/27/10 Finance Corp Sr Nt Ser X	05/03/2002	Goldman Sachs & Company		2,107,660	2,000,000	21,259	1PE
63615#-AB-7	National Football League Sr Nt Ser A 6.560% 10/15/17	06/28/2002	BA Securities		5,000,000	5,000,000		1Z
67019E-AA-5	NStar Nt 8.000% 02/15/10	05/01/2002	Goldman Sachs & Company		1,105,160	1,000,000	18,000	1
69563N-AA-1	PaineWebber(CircuitCityStores) PTC Ser 1996-A Cl 1 8.387% 08/01/18	04/15/2002	Piper Jaffray Inc		838,531	882,860	4,525	2
709631-AB-1	Pentair Inc Sr Nt 7.850% 10/15/09	04/02/2002	Dain Rauschar Inc		1,993,220	2,000,000	74,139	2PE
709903-BB-3	Pennzoil Co Deb 10.125% 11/15/09	05/09/2002	Lehman Brothers Inc		3,740,587	3,165,000	159,338	2PE
723787-AD-9	Pioneer Natural Resource Sr Nt 7.500% 04/15/12	06/06/2002	CS First Boston Corporation		2,015,000	2,000,000	8,542	3
74740F-FN-1	Quaker Oats MT Nt Ser D 7.750% 07/15/21	05/21/2002	Raymond James & Assoc Inc		6,574,560	6,000,000	89,125	1PE
74913E-AH-3	Qwest Capital Fdg Nt 7.250% 02/15/11	06/18/2002	Taxable Exchange		3,015,812	2,860,000	70,845	3
758202-AB-1	Reed Elsevier Cap Inc Nt 6.750% 08/01/11	04/16/2002	UBS, Warburg, Dillon Read		2,034,180	2,000,000	29,250	1
783549-AR-9	Ryder System Inc Nt Ser G 9.000% 05/15/16	04/02/2002	Pressprich R W		1,087,500	1,000,000	35,000	2PE
805564-DG-3	Saxon Asset Securities Tr Ser 1999-1 Cl AF6 6.350% 02/25/29	06/01/2002	Interest Capitalization		4,414	4,414		1PE
806860-AA-0	Schlumberger Tech Corp Nt 6.500% 04/15/12	04/04/2002	Salomon Smith Barney		1,993,580	2,000,000		1PE
808626-AB-1	Science Applications Intl Corp Nt 6.250% 07/01/12	06/21/2002	Morgan/JP/Securities - Bonds		1,991,760	2,000,000		1PE
81180R-AA-0	Seagate Tech HDD Holding Sr Nt 8.000% 05/15/09	05/02/2002	Morgan Stanley & Co Inc		1,000,000	1,000,000		3
86183@-AA-4	Stonehenge Cap Fund CO LLC Sr Nt Ser 2002-B 8.905% 03/01/13	04/19/2002	Direct		3,308,665	3,308,665		1PE
881609-AE-1	Tesoro Petroleum Corp Nt Ser B 9.000% 07/01/08	05/01/2002	Lehman Brothers Inc		990,000	1,000,000	31,250	4
89531@-AA-7	Trex Co Inc Sr Nt 8.320% 06/30/09	06/19/2002	SPP Hambro		5,000,000	5,000,000		3Z
91802M-AA-8	Utility Contract Funding LLC Nt 7.944% 10/01/16	06/27/2002	Morgan Stanley & Co Inc		3,997,800	4,000,000		2PE
958202-HU-0	Western Financial BK-FSB Sub Deb 9.625% 05/15/12	04/30/2002	CS First Boston Corporation		2,008,930	2,000,000		4
98157D-AJ-5	WorldCom Inc Nt 7.500% 05/15/11	05/14/2002	Taxable Exchange		3,019,219	2,860,000	106,654	6
Total United States					120,567,835	117,441,854	1,301,929	XXX
Canada								
136454-AA-3	Canadian Pacific RR Deb Nt Ser 97 A-1 7.480% 01/13/14	04/16/2002	Dain Rauschar Inc		4,203,440	4,000,000	79,787	1PE
65653R-AB-9	Norske Skog Canada Ltd Sr Nt 8.625% 06/15/11	06/04/2002	Merrill Lynch		1,552,500	1,500,000	61,813	3Z
89346D-AA-5	Transalta Corp Nt 6.750% 07/15/12	06/20/2002	Salomon Smith Barney		5,979,300	6,000,000		2PE
959053-AC-3	Western Oil Sands Inc Nt 8.375% 05/01/12	04/16/2002	Salomon Smith Barney		1,000,000	1,000,000		3
Total Canada					12,735,240	12,500,000	141,600	XXX
Other Country								
008281-AG-2	African Development Bank Sub Nt 8.800% 09/01/19	04/05/2002	Lehman Brothers Inc		2,449,980	2,000,000	19,067	1PE
03235E-AH-3	Amvescap PLC Sr Nt 5.900% 01/15/07	05/31/2002	Tax Free Exchange		1,998,436	2,000,000	53,756	1PE
89653Q-C*-4	Trinity Mirror Plc Sr Nt Ser A 7.170% 06/20/12	06/20/2002	Barclays Capital		1,500,000	1,500,000		2Z
902118-AY-4	Tyco Intl Group SA Sr Nt 6.750% 02/15/11	06/21/2002	Taxable Exchange		3,015,745	2,860,000	67,568	3
947074-AD-2	Weatherford Intl Ltd Sr Nt Ser B 6.625% 11/15/11	04/18/2002	Tax Free Exchange		2,975,527	3,000,000	83,917	2PE
B7935#-AA-7	Dolomies de Marche-les-Dames SA Sr Nt 6.090% 05/02/09	05/02/2002	ABN Amro Sec (USA) Inc		2,000,000	2,000,000		2Z
G0187#-AC-8	Alliance UniChem PLC Sr Nt 7.190% 06/26/12	06/26/2002	Greenwich Capital Markets Inc		4,000,000	4,000,000		2Z
G2044@-AG-0	Compass Group PLC Sr Nt 6.530% 05/17/10	05/17/2002	BA Securities		4,000,000	4,000,000		2Z
Q2962#-AB-6	Crane Group Limited Sr Nt 7.070% 06/26/12	06/26/2002	BA Securities		5,000,000	5,000,000		2Z
Total Other Country					26,939,688	26,360,000	224,308	XXX
4599996 - Bonds - Industrial and Misc - United States					120,567,835	117,441,854	1,301,929	XXX
4599997 - Bonds - Industrial and Misc - Canada					12,735,240	12,500,000	141,600	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					26,939,688	26,360,000	224,308	XXX
4599999 - Total - Bonds - Industrial, Misc.					160,242,763	156,301,854	1,667,837	XXX
Credit Tenant Loans United States								
12644@-BL-8	CTL Cap Tr Ser 2002-8 (Hewitt) 7.303% 04/15/17	04/22/2002	Direct		9,957,853	9,957,853		2
85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002-A 6.910% 01/15/19	05/20/2002	Direct		12,595,000	12,595,000		1Z
Total United States					22,552,853	22,552,853	0	XXX
4699999 - Total - Bonds - Credit Tenant Loans					22,552,853	22,552,853	0	XXX
6099997 - Total - Bonds - Part 3					389,737,867	369,189,593	2,679,222	XXX
6099998 - Total - Bonds - Part 5					9,415,047	9,151,402	170,997	XXX
6099999 - Total - Bonds					399,152,914	378,340,995	2,850,217	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
PREFERRED STOCK								
Public Utilities (unaffiliated)								
United States								
873170-87-5	TXU US Holdings Co $4.44 Cum Pfd	04/01/2002	Tax Free Exchange	8,600.000	538,558			P2UZ
Total United States					538,558	XXX	0	XXX
6199999 - Total - Preferred Stocks - Public Utilities					538,558	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3					538,558	XXX	0	XXX
6599999 - Total - Preferred Stocks					538,558	XXX	0	XXX
COMMON STOCK								
Banks, Trust & Insurance Companies								
United States								
062540-10-9	Bank of Hawaii Corp	04/30/2002	Tax Free Exchange	19,700.000	270,054			L
55262L-10-0	MBNA Corp	05/01/2002	Bank of New York	13,000.000	463,047			L
792860-10-8	St Paul Co Inc	04/19/2002	Various	56,000.000	2,200,240			L
Total United States					2,933,341	XXX	0	XXX
6799999 - Total - Common Stocks - Banks, Trusts, Insurance					2,933,341	XXX	0	XXX
Industrial & Miscellaneous								
United States								
004930-20-2	Activision Inc	04/30/2002	Cowen & Company	28,200.000	882,801			L
00845V-10-0	Agere Systems Inc	06/03/2002	Spin Off	156.000	740			L
00845V-20-9	Agere Systems Inc	06/03/2002	Spin Off	3,838.000	737			LZ
00971T-10-1	Akamai Technologies Inc	05/06/2002	Morgan/JP/Securities - Bonds	245,485.000	257,759			L
012653-10-1	Albemarle Corp	05/16/2002	Cowen & Company	46,000.000	1,456,737			L
036115-10-3	Anntaylor Stores Corp	06/13/2002	Morgan/JP/Securities - Bonds	26,000.000	689,874			L
038222-10-5	Applied Materials Inc	04/17/2002	Stock Split	205,175.000				L
05548J-10-6	BJs Wholesale Club Inc	05/07/2002	Various	59,300.000	2,710,323			L
099724-10-6	Borg Warner Automotive	05/13/2002	Merrill Lynch	22,400.000	1,407,916			L
232806-10-9	Cypress Semiconductor Corp	06/24/2002	Various	100,500.000	1,754,898			L
232946-10-3	CYTYC Corp	04/15/2002	Salomon Smith Barney	42,000.000	502,320			L
235851-10-2	Danaher Corp	05/30/2002	Salomon Smith Barney	84,686.000	5,805,060			L
285512-10-9	Electronic Arts	06/25/2002	Goldman Sachs & Company	11,200.000	704,868			L
30063P-10-5	Exact Sciences Corp	06/27/2002	Robert Stephens	6,569.000	108,914			LZ
302182-10-0	Express Scripts Inc-Cl A	05/03/2002	Bear Stearns Securities Corp	14,700.000	763,993			L
319963-10-4	First Data Corp	06/05/2002	Stock Split	159,710.000				L
371901-10-9	Gentex Corp	05/21/2002	Bear Stearns Securities Corp	44,850.000	1,464,576			L
375558-10-3	Gilead Sciences Inc	04/30/2002	Morgan Stanley & Co Inc	31,000.000	961,629			L
401698-10-5	Guidant Corp	04/30/2002	Various	139,445.000	5,365,541			L
43357B-10-4	Hispanic Broadcasting Corp	06/24/2002	Lehman Brothers Inc	18,000.000	473,065			L
440452-10-0	Hormel Foods Corp	05/09/2002	Merrill Lynch	37,100.000	910,085			L
461915-10-0	Investors Financial Services C	06/17/2002	Stock Split	45,700.000				L
502424-10-4	L-3 Communications Holdings	05/14/2002	Salomon Smith Barney	11,200.000	1,487,088			L
502424-10-4	L-3 Communications Holdings	05/21/2002	Stock Split	11,200.000				L
512807-10-8	LAM Research Corp	06/14/2002	CS First Boston Corporation	500.000	9,525			L
594918-10-4	Microsoft Corp	05/03/2002	Various	281,717.000	14,470,422			L
595017-10-4	Microchip Technology Inc	06/13/2002	Salomon Smith Barney	32,100.000	968,252			L
62852P-10-3	Mykrolis Corp	04/01/2002	Spin Off	189,203.000	2,312,508			L
718154-10-7	Philip Morris Cos Inc	04/17/2002	Various	127,620.000	6,771,722			L
760759-10-0	Republic Services Inc	05/28/2002	Various	97,000.000	1,983,130			L
81211K-10-0	Sealed Air Corp	05/13/2002	Merrill Lynch	43,000.000	1,929,457			L
832696-40-5	Smucker /J M/ Co (The) New	06/13/2002	Morgan/JP/Securities - Bonds	22,500.000	806,596			L
832696-40-5	Smucker /J M/ Co (The) New	06/03/2002	Spin Off	4,167.000	9,417			L
859152-10-0	Steris Corp	06/26/2002	Goldman Sachs & Company	28,200.000	546,950			L
879433-10-0	Telephone and Data Systems	06/13/2002	Morgan/JP/Securities - Bonds	9,800.000	644,807			L
883381-10-5	TheraSense Inc	05/29/2002	Thomas Weise	12,119.000	231,109			L
88579Y-10-1	3M Co	04/09/2002	Tax Free Exchange	266,796.000	13,967,346			L
941848-10-3	Waters Corporation	04/11/2002	Lehman Brothers Inc	371,071.000	9,773,204			L
961815-10-7	Westwood One Inc	06/24/2002	Lehman Brothers Inc	19,700.000	656,703			L
Total United States					82,790,072	XXX	0	XXX
Other Country								
G95089-10-1	Weatherford Intl Ltd	06/28/2002	Tax Free Exchange	52,500.000	2,139,077			LZ
Total Other Country					2,139,077	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
6899999 - Total - Common Stocks - Industrial, Misc.					84,929,149	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					87,862,490	XXX	0	XXX
7099998 - Total - Common Stock - Part 5					4,314,750	XXX		XXX
7099999 - Total - Common Stocks					92,177,240	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					92,715,798	XXX	0	XXX
7299999 - Totals					491,868,712	XXX	2,850,217	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 0 .

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
BONDS US Governments United States																
362027-WW-0	GNMA PTC # 2461 5.500% 10/15/02	06/01/2002	Paydown		125	125	125	125					0	1		1
362028-K2-7	GNMA PTC # 3013 8.000% 02/15/04	06/01/2002	Paydown		1,869	1,869	1,869	1,869					0	26		1
36203N-5X-2	GNMA PTC # 354662 6.500% 09/15/08	06/01/2002	Paydown		24,838	24,838	25,207	24,838	(278)				0	250		1
36203N-5Z-7	GNMA PTC # 354664 7.500% 09/15/08	06/01/2002	Paydown		101,914	101,914	101,834	101,914	139				0	1,701		1
36203Y-SE-5	GNMA PTC # 363317 7.500% 09/15/23	06/01/2002	Paydown		2,060	2,060	2,153	2,060	(75)				0	26		1
36204F-2B-9	GNMA PTC # 368970 7.000% 02/15/24	06/01/2002	Paydown		43,359	43,359	44,484	43,359	(1,091)				0	445		1
36204P-QM-7	GNMA PTC # 375860 7.000% 02/15/24	06/01/2002	Paydown		97,672	97,672	100,205	97,672	(2,327)				0	696		1
36204P-WC-2	GNMA PTC # 376043 7.000% 04/15/24	06/01/2002	Paydown		153,270	153,270	147,091	153,270	5,226				0	2,636		1
36205L-JC-5	GNMA PTC # 393659 8.500% 12/15/24	06/01/2002	Paydown		47,948	47,948	48,847	47,948	(884)				0	797		1
36205L-N7-1	GNMA PTC # 393814 8.000% 07/15/25	06/01/2002	Paydown		1,463	1,463	1,500	1,463	(37)				0	19		1
36205X-P7-3	GNMA PTC # 403746 7.500% 07/15/09	06/01/2002	Paydown		30,013	30,013	29,990	30,013	45				0	375		1
36209G-2D-8	GNMA PTC # 471572 6.500% 08/15/28	06/01/2002	Paydown		284,794	284,794	284,550	284,794	258				0	3,034		1
362155-2G-7	GNMA PTC # 154775 9.000% 07/15/16	06/01/2002	Paydown		23,930	23,930	22,748	23,930	893				0	359		1
36215F-BV-2	GNMA PTC # 133352 9.000% 05/15/16	06/01/2002	Paydown		4,306	4,306	4,094	4,306	197				0	67		1
362163-UD-7	GNMA PTC # 182480 9.000% 11/15/16	06/01/2002	Paydown		258	258	245	258	12				0	3		1
362172-ZG-6	GNMA PTC # 210543 7.500% 04/15/17	06/01/2002	Paydown		34,355	34,355	35,396	34,355	(994)				0	539		1
362176-VT-3	GNMA PTC # 214026 9.500% 03/15/18	06/01/2002	Paydown		278	278	272	278	5				0	4		1
362180-5D-9	GNMA PTC # 237644 9.500% 04/15/18	06/01/2002	Paydown		138	138	135	138	2				0	2		1
36218L-6U-4	GNMA PTC # 225983 9.500% 05/15/18	06/01/2002	Paydown		1,162	1,162	1,136	1,162	20				0	18		1
36220N-DG-9	GNMA PTC # 282803 8.500% 04/15/25	06/01/2002	Paydown		36,526	36,526	37,211	36,526	(576)				0	773		1
491798-AA-2	Kenya (Republic of) 10.000% 10/15/18 AID Sr Nt	04/15/2002	Redemption 100.0000		58,824	58,824	64,265	58,824	(5,215)				0	2,941		1Z
Total United States					949,102	949,102	953,357	949,102	(4,680)	0	0	0	0	14,712	XXX	XXX
0399996 - Bonds - U.S. Government					949,102	949,102	953,357	949,102	(4,680)	0	0	0	0	14,712	XXX	XXX
0399999 - Bonds - U.S. Governments					949,102	949,102	953,357	949,102	(4,680)	0	0	0	0	14,712	XXX	XXX
All other Governments Other Country																
455780-AG-1	Indonesia (Republic 8.900% 06/01/21 of) AID Sr Nt	06/01/2002	Redemption 100.0000		50,000	50,000	54,500	50,000	(4,449)				0	2,225		1
Total Other Country					50,000	50,000	54,500	50,000	(4,449)	0	0	0	0	2,225	XXX	XXX
1099998 - Bonds - All Other Governments - Other Countries					50,000	50,000	54,500	50,000	(4,449)	0	0	0	0	2,225	XXX	XXX
1099999 - Bonds - All Other Governments					50,000	50,000	54,500	50,000	(4,449)	0	0	0	0	2,225	XXX	XXX
State, Territories and Possessions United States Florida																
341420-2B-2	Florida St Bd Ed GO 6.250% 06/01/02 Ref Ser A	06/01/2002	Maturity		1,235,000	1,235,000	1,101,497	1,235,000	2,494				0	38,594		1
341421-DK-8	Florida St Bd Ed GO 6.500% 06/01/10 Cap Outlay C	06/01/2002	Redemption 101.0000		6,767,000	6,700,000	6,876,679	6,767,000	(2,989)				0	217,750		1
341421-FL-4	Florida St Bd Ed GO 6.125% 06/01/12 Cap Outlay	06/01/2002	Redemption 101.0000		1,010,000	1,000,000	1,030,780	1,010,000	4,626				0	30,625		1PE
Total Florida					9,012,000	8,935,000	9,008,956	9,012,000	4,131	0	0	0	0	286,969	XXX	XXX
Illinois																
452150-WU-5	Illinois St GO Ref 5.875% 06/01/12	06/01/2002	Redemption 102.0000		1,443,300	1,415,000	1,397,113	1,443,300	4,003				0	41,566		1PE
452150-XF-7	Illinois St GO 5.875% 06/01/12	06/01/2002	Call 102.0000		1,106,700	1,085,000	1,071,285	1,106,700	33,835				0	31,872		1PE
Total Illinois					2,550,000	2,500,000	2,468,398	2,550,000	37,838	0	0	0	0	73,438	XXX	XXX
Louisiana																
546415-CU-2	Louisiana St GO Ser 6.500% 05/01/11 1992A	05/01/2002	Redemption 102.0000		2,040,000	2,000,000	2,156,620	2,040,000	(2,290)				0	65,000		1
Total Louisiana					2,040,000	2,000,000	2,156,620	2,040,000	(2,290)	0	0	0	0	65,000	XXX	XXX
Massachusetts																
575827-FJ-4	Massachusetts St GO 6.500% 06/01/08 Cons Loan Ser 1992-A	06/01/2002	Redemption 101.0000		5,398,450	5,345,000	5,345,000	5,398,450	2,074				0	173,713		1
575827-FN-5	Massachusetts St GO 6.500% 06/01/08 Cons Loan Ser 1992-A	06/01/2002	Redemption 101.0000		242,400	240,000	240,000	242,400	93				0	7,800		1PE
Total Massachusetts					5,640,850	5,585,000	5,585,000	5,640,850	2,167	0	0	0	0	181,513	XXX	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
Nevada																
641459-2A-9	Nevada St GO Ser A 6.000% 05/01/02	05/01/2002	Maturity		220,000	220,000	230,823	220,000	(185)				0	6,600		1PE
Total Nevada					220,000	220,000	230,823	220,000	(185)	0	0	0	0	6,600	XXX	XXX
Oregon																
686071-FJ-5	Oregon St GO Veterans Welfare LX 6.600% 05/01/02	05/01/2002	Maturity		3,000,000	3,000,000	2,865,000	3,000,000	961				0	99,000		1PE
Total Oregon					3,000,000	3,000,000	2,865,000	3,000,000	961	0	0	0	0	99,000	XXX	XXX
Texas																
882719-3Z-8	Texas St GO Ref Ser 6.000% 04/01/12 92C	04/01/2002	Redemption 102.0000		1,387,200	1,360,000	1,392,009	1,387,200					0	40,800		1PE
882719-N6-0	Texas St GO Ref Ser 6.000% 04/01/12 92C	04/01/2002	Redemption 102.0000		3,712,800	3,640,000	3,745,918	3,712,800					0	109,200		1
Total Texas					5,100,000	5,000,000	5,137,927	5,100,000	0	0	0	0	0	150,000	XXX	XXX
Wisconsin																
977056-NX-4	Wisconsin St GO Ser B AMT 4.800% 05/01/08	04/01/2002	Call 100.0000		105,000	105,000	108,066	105,000	(2,182)				0	2,100		1PE
Total Wisconsin					105,000	105,000	108,066	105,000	(2,182)	0	0	0	0	2,100	XXX	XXX
Total United States					27,667,850	27,345,000	27,560,790	27,667,850	40,440	0	0	0	0	864,620	XXX	XXX
1799996 - Bonds - States, Territory, Poss - United States					27,667,850	27,345,000	27,560,790	27,667,850	40,440	0	0	0	0	864,620	XXX	XXX
1799999 - Bonds - States, Territories and Possessions					27,667,850	27,345,000	27,560,790	27,667,850	40,440	0	0	0	0	864,620	XXX	XXX
Political Subdivisions of States																
United States																
Colorado																
258885-MZ-2	Douglas Cnty CO SD 5.750% 12/15/02 #RE1 GO Ref Ser A (Doug/Elbert Cnty)	06/15/2002	Call 101.0000		505,000	500,000	530,830	505,000	1,453				0	14,375		1PE
Total Colorado					505,000	500,000	530,830	505,000	1,453	0	0	0	0	14,375	XXX	XXX
Illinois																
974518-CZ-3	Winnebago Cnty IL SD 5.900% 06/01/02 #122 GO (Harlem-Loves Pk)	06/01/2002	Maturity		500,000	500,000	531,780	500,000	(1,755)				0	14,750		1PE
Total Illinois					500,000	500,000	531,780	500,000	(1,755)	0	0	0	0	14,750	XXX	XXX
Iowa																
958480-FX-8	Western IA Tech CC 6.250% 06/01/02 Area XII GO INDL New Jb Trng Ctfs 2B AMT	06/01/2002	Maturity		300,000	300,000	308,688	300,000					0	9,375		1PE
Total Iowa					300,000	300,000	308,688	300,000	0	0	0	0	0	9,375	XXX	XXX
Maryland																
613341-3G-9	Montgomery Cnty MD GO Var Purp 7.000% 05/01/02	05/01/2002	Maturity		1,000,000	1,000,000	990,850	1,000,000	80				0	35,000		1PE
940156-NX-6	Washington Sub San 4.250% 06/01/02 Dist MD Gen Con Ser 1994	06/01/2002	Maturity		2,825,000	2,825,000	2,889,099	2,825,000	(3,390)				0	60,031		1PE
Total Maryland					3,825,000	3,825,000	3,879,949	3,825,000	(3,310)	0	0	0	0	95,031	XXX	XXX
Michigan																
129271-GF-3	Caledonia MI Cmnty Sch GO Ref 6.700% 05/01/22	05/01/2002	Redemption 102.0000		2,040,000	2,000,000	2,209,960	2,040,000	(4,754)				0	67,000		1
Total Michigan					2,040,000	2,000,000	2,209,960	2,040,000	(4,754)	0	0	0	0	67,000	XXX	XXX
Minnesota																
603741-7P-8	Minneapolis MN GO Ref Sales Tax 6.250% 04/01/12	04/01/2002	Call 102.0000		15,249,000	14,950,000	16,314,636	15,249,000					0	467,188		1PE
603741-7S-2	Minneapolis MN GO Ref Sales Tax 6.300% 04/01/08	04/01/2002	Call 102.0000		2,550,000	2,500,000	2,553,250	2,550,000	36,065				0	78,750		1PE
603741-7T-0	Minneapolis MN GO Ref Sales Tax 6.300% 10/01/08	04/01/2002	Call 102.0000		2,550,000	2,500,000	2,580,625	2,550,000	29,058				0	78,750		1PE
Total Minnesota					20,349,000	19,950,000	21,448,511	20,349,000	65,123	0	0	0	0	624,688	XXX	XXX
North Carolina																
975672-XZ-4	Winston-Salem NC GO 6.250% 04/01/06 Ser 1992A	04/01/2002	Redemption 102.0000		2,040,000	2,000,000	1,990,660	2,040,000					0	62,500		1
Total North Carolina					2,040,000	2,000,000	1,990,660	2,040,000	0	0	0	0	0	62,500	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
Ohio																
199489-GF-6	Columbus OH GO Var 8.125% 05/01/02 Purp	05/01/2002	Maturity		2,000,000	2,000,000	1,906,920	2,000,000	755				0	81,250		1PE
Total Ohio					2,000,000	2,000,000	1,906,920	2,000,000	755	0	0	0	0	81,250	XXX	XXX
Tennessee																
592013-WD-4	Nashville & D Cnty TN GO 5.700% 05/15/07	05/15/2002	Redemption 102.0000		1,530,000	1,500,000	1,473,495	1,530,000	1,111				0	42,750		1PE
592013-WE-2	Nashville & D Cnty TN GO 5.800% 05/15/08	05/15/2002	Redemption 102.0000		1,020,000	1,000,000	981,520	1,020,000	759				0	29,000		1PE
592013-WK-8	Nashville & D Cnty TN GO 6.125% 05/15/13	05/15/2002	Redemption 102.0000		2,845,800	2,790,000	2,914,490	2,845,800	(1,434)				0	85,444		1
Total Tennessee					5,395,800	5,290,000	5,369,505	5,395,800	436	0	0	0	0	157,194	XXX	XXX
Virginia																
303820-NR-1	Fairfax Cnty VA GO Pub Imp Ser A 5.625% 06/01/10	06/01/2002	Redemption 102.0000		1,020,000	1,000,000	1,000,000	1,020,000	653				0	28,125		1
Total Virginia					1,020,000	1,000,000	1,000,000	1,020,000	653	0	0	0	0	28,125	XXX	XXX
Total United States					37,974,800	37,365,000	39,176,803	37,974,800	58,601	0	0	0	0	1,154,288	XXX	XXX
2499996 - Bonds - Political Subdivisions - United States					37,974,800	37,365,000	39,176,803	37,974,800	58,601	0	0	0	0	1,154,288	XXX	XXX
2499999 - Bonds - Political Subdivisions					37,974,800	37,365,000	39,176,803	37,974,800	58,601	0	0	0	0	1,154,288	XXX	XXX
Special Revenue & Assessment																
United States																
California																
796791-AA-9	San Bernardino CA SF 7.375% 11/01/05 Mtg Rev Ref GNMA Mtg Bkd Ser A	05/01/2002	Call 100.0000		75,000	75,000	89,894	75,000	(8,549)				0	2,766		1
Total California					75,000	75,000	89,894	75,000	(8,549)	0	0	0	0	2,766	XXX	XXX
Colorado																
727818-BM-7	Platte River CO Pwr Au Pwr Rev Ser B 6.125% 06/01/09	06/01/2002	Call 102.0000		1,122,000	1,100,000	1,179,475	1,122,000	(2,231)				0	33,688		1PE
914182-V3-1	University CO Univ Rev Resh Bldg Rxlvng Fd 5.650% 06/01/02	06/01/2002	Maturity		500,000	500,000	529,605	500,000	(1,633)				0	14,125		1PE
918789-CG-1	Vail CO Sls Tx Rev Ref & Impt Ser B 5.800% 06/01/02	06/01/2002	Maturity		405,000	405,000	432,030	405,000	(1,489)				0	11,745		1
918789-CM-8	Vail CO Sls Tx Rev Ref & Impt Ser B 5.800% 06/01/02	06/01/2002	Maturity		95,000	95,000	101,250	95,000	(344)				0	2,755		1
Total Colorado					2,122,000	2,100,000	2,242,360	2,122,000	(5,697)	0	0	0	0	62,313	XXX	XXX
Florida																
432327-DB-7	Hillsborough Cnty FL 10.000% 12/17/06 Port Rev Spl Purp (IMC Proj)	06/17/2002	Redemption 100.0000		120,343	120,343	120,343	120,343					0	6,017		3
432347-CP-5	Hillsborough Cnty FL 6.200% 12/01/08 Util Rev Ref	06/01/2002	Call 100.0000		60,000	60,000	56,400	60,000	1,670				0	1,860		1
769603-CY-5	Riviera Beach FL Wtr & Swr Rev Ser 1978 7.150% 10/01/05	04/01/2002	Call 100.0000		205,000	205,000	175,466	205,000	9,265				0	7,329		1
Total Florida					385,343	385,343	352,209	385,343	10,935	0	0	0	0	15,206	XXX	XXX
Indiana																
455398-EU-7	Indianapolis IN Gas 7.000% 06/01/08 Util Rev Ser 1978	06/01/2002	Call 100.0000		155,000	155,000	144,741	155,000	4,880				0	5,425		1
Total Indiana					155,000	155,000	144,741	155,000	4,880	0	0	0	0	5,425	XXX	XXX
Minnesota																
60415M-MG-6	Minnesota St Hsg Fin 5.800% 08/01/11 Agy Rev Rent-D	06/06/2002	Call 100.0000		5,000	5,000	5,000	5,000					0	101		1PE
Total Minnesota					5,000	5,000	5,000	5,000	0	0	0	0	0	101	XXX	XXX
Ohio																
199561-ET-4	Columbus OH Swr Rev 6.200% 06/01/04 Ref	06/01/2002	Call 102.0000		1,020,000	1,000,000	1,101,740	1,020,000	(2,470)				0	31,000		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
199561-EU-1	Columbus OH Swr Rev 6.300% 06/01/05 Ref	06/01/2002	Call 102.0000		7,961,100	7,805,000	8,088,946	7,961,100	77,729				0	245,858		1PE
199561-EV-9	Columbus OH Swr Rev 6.250% 06/01/08 Ref	06/01/2002	Call 102.0000		3,774,000	3,700,000	3,861,275	3,774,000	27,102				0	115,625		1PE
Total Ohio					12,755,100	12,505,000	13,051,961	12,755,100	102,361	0	0	0	0	392,483	XXX	XXX
Tennessee																
880557-BA-0	Tennessee St Sch Bd 4.100% 05/01/07 Auth Rev Ser 1967A	05/01/2002	Call 100.0000		325,000	325,000	160,715	325,000	69,861				0	6,663		1PE
Total Tennessee					325,000	325,000	160,715	325,000	69,861	0	0	0	0	6,663	XXX	XXX
Texas																
041843-F2-4	Arlington TX WW & Swr Sys Rev Ref & Impt 6.100% 06/01/02	06/01/2002	Maturity		2,275,000	2,275,000	2,258,188	2,275,000	370				0	69,388		1PE
052473-DS-1	Austin TX Util Sys Rev Ser 5 6.250% 04/01/02	04/01/2002	Maturity		3,500,000	3,500,000	2,819,975	3,500,000					0	109,375		1
548100-PZ-3	Lower Colo Riv Auth TX Rev Ser 1977 5.875% 05/01/05	05/01/2002	Redemption 100.0000		400,000	400,000	343,842	400,000	492				0	11,750		1
548100-SE-7	Lower Colo Riv Auth TX Rev Ser 1976 6.375% 05/01/03	05/01/2002	Redemption 100.0000		1,060,000	1,060,000	974,966	1,060,000	730				0	33,788		1
548100-SS-6	Lower Colo Riv Auth TX Rev Ser 1976-A 5.875% 05/01/04	05/01/2002	Redemption 100.0000		540,000	540,000	415,203	540,000	1,113				0	15,863		1
548100-TE-6	Lower Colo Riv Auth TX Rev Ser 1978 5.600% 05/01/06	05/01/2002	Redemption 100.0000		385,000	385,000	302,800	385,000	725				0	10,780		1
548100-TS-5	Lower Colo Riv Auth TX Rev Ser 1979 6.250% 05/01/07	05/01/2002	Redemption 100.0000		645,000	645,000	517,162	645,000	2,704				0	20,156		1
548100-UC-8	Lower Colo Riv Auth TX Rev Ser 1980-A 9.250% 05/01/07	05/01/2002	Redemption 100.0000		2,060,000	2,060,000	2,046,263	2,060,000	264				0	95,275		1
796422-F8-1	San Antonio TX Wtr Rev Ref Ser 1992 6.300% 05/15/04	05/15/2002	Redemption 102.0000		10,398,900	10,195,000	10,482,360	10,398,900	44,285				0	321,143		1PE
796422-F9-9	San Antonio TX Wtr Rev Ref Ser 1992 6.400% 05/15/05	05/15/2002	Redemption 102.0000		7,022,700	6,885,000	7,413,372	7,022,700	(28,939)				0	220,320		1PE
796422-G4-9	San Antonio TX Wtr Rev Ref Ser 1992 6.500% 05/15/10	05/15/2002	Redemption 102.0000		5,854,800	5,740,000	5,895,052	5,854,800	34,693				0	186,550		1PE
796422-XZ-1	San Antonio TX Wtr Rev Ref Ser 1992 6.400% 05/15/05	05/15/2002	Redemption 102.0000		2,835,600	2,780,000	3,072,873	2,835,600	(9,213)				0	88,960		1
796422-YC-1	San Antonio TX Wtr Rev Ref Ser 1992 6.500% 05/15/10	05/15/2002	Redemption 102.0000		3,238,500	3,175,000	3,276,347	3,238,500	(1,191)				0	103,188		1
Total Texas					40,215,500	39,640,000	39,818,403	40,215,500	46,033	0	0	0	0	1,286,536	XXX	XXX
Virginia																
426170-FB-7	Henrico Cnty VA Wtr & Swr Rev Ref 92 6.250% 05/01/13	05/01/2002	Redemption 100.0000		395,000	395,000	398,217	395,000	(95)				0	12,344		1PE
426170-FJ-0	Henrico Cnty VA Wtr & Swr Rev Ref 92 6.250% 05/01/13	05/01/2002	Redemption 100.0000		605,000	605,000	609,927	605,000	(146)				0	18,906		1PE
Total Virginia					1,000,000	1,000,000	1,008,144	1,000,000	(241)	0	0	0	0	31,250	XXX	XXX
Washington																
837474-AL-9	South Columbia Bsn 7.900% 06/01/05 IrrD WA Rev Ser 1980	06/01/2002	Call 100.0000		175,000	175,000	175,000	175,000					0	6,913		1
Total Washington					175,000	175,000	175,000	175,000	0	0	0	0	0	6,913	XXX	XXX
United States																
31280C-DW-6	FHLMC Gold PC Pool # 7.000% 06/01/09 E59117	06/01/2002	Paydown		41,019	41,019	39,763	41,019	1,066				0	551		1
31280C-SB-6	FHLMC Gold PC Pool # 7.000% 08/01/09 E59514	06/01/2002	Paydown		19,155	19,155	18,598	19,155	494				0	132		1
31280J-QH-0	FHLMC Gold PC Pool # 8.000% 12/01/10 E64056	06/01/2002	Paydown		23,631	23,631	24,281	23,631	(602)				0	393		1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi- fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig- nation (a)
31283J-FW-6	FHLMC Gold PC Pool # 6.500% 03/01/09 G10181	06/01/2002	Paydown		100,878	100,878	97,281	100,878	2,660				0	1,056		1
3128CU-BG-0	FHLMC Gold PC Pool # 6.500% 07/01/14 G30039	06/01/2002	Paydown		92,057	92,057	92,129	92,057	(55)				0	1,104		1
3128F2-EB-7	FHLMC Gold PC Pool # 7.000% 08/01/25 D62830	06/01/2002	Paydown		31,939	31,939	31,111	31,939	729				0	555		1
3128F2-FX-8	FHLMC Gold PC Pool # 7.000% 08/01/25 D62882	06/01/2002	Paydown		799	799	778	799	18				0	9		1
3128HG-AR-3	FHLMC Gold PC 7.050% 08/01/05	06/01/2002	Paydown		78,438	78,438	80,868	78,438	(1,013)				0	924		1
312903-8G-5	FHLMC REMIC Ser 179-A 9.300% 07/15/21	05/15/2002	Paydown		129,657	129,657	130,725	129,657	433				0	1,783		1Z
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	05/15/2002	Paydown		1,027,728	1,027,728	1,041,201	1,027,728	(14,938)				0	14,437		1Z
312903-Y4-3	FHLMC REMIC Ser 164-Z 9.500% 07/15/21	05/15/2002	Paydown		799,698	799,698	842,520	799,698	(43,377)				0	11,557		1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	06/01/2002	Paydown		324,764	324,764	342,668	324,764	(17,576)				0	5,156		1Z
312906-E5-5	FHLMC REMIC Ser 8.400% 08/15/21 1116-XA	06/01/2002	Paydown		302,148	302,148	290,778	302,148	8,410				0	4,038		1
312907-VD-7	FHLMC REMIC Ser 1164-G 7.000% 08/15/06	05/01/2002	Paydown		92,940	92,940	94,392	92,940	129				0	760		1
312909-KW-3	FHLMC REMIC Ser 1247-I 7.000% 04/15/07	06/01/2002	Paydown		468,875	468,875	473,893	468,875	(1,335)				0	5,376		1
312910-TT-9	FHLMC REMIC Ser 1300-K 7.500% 06/15/07	06/01/2002	Paydown		161,127	161,127	166,386	161,127	(1,904)				0	1,949		1
312911-4W-7	FHLMC REMIC Ser 1364-I 6.500% 07/15/07	06/01/2002	Paydown		286,583	286,583	288,769	286,583	518				0	3,060		1
312911-CZ-1	FHLMC REMIC Ser 1334-Z 7.000% 07/15/07	06/01/2002	Paydown		2,203,179	2,203,179	2,232,709	2,203,179	5,595				0	22,482		1
312911-JP-6	FHLMC REMIC Ser 1340-G 7.500% 05/15/07	06/01/2002	Paydown		1,094,983	1,094,983	1,046,778	1,094,983	7,392				0	13,057		1
312913-4Q-6	FHLMC REMIC Ser 1449-H 7.000% 12/15/07	06/01/2002	Paydown		1,736,456	1,736,456	1,737,689	1,736,456	1,914				0	19,700		1
312913-DW-3	FHLMC REMIC Ser 7.000% 06/15/03 1416-PN	06/01/2002	Paydown		75,636	75,636	76,052	75,636	84				0	884		1
312914-VD-3	FHLMC REMIC Ser 1465-G 7.000% 12/15/07	06/01/2002	Paydown		180,719	180,719	185,651	180,719	(1,231)				0	2,090		1
312914-X4-1	FHLMC REMIC Ser 6.750% 10/15/21 1482-PG	06/01/2002	Paydown		1,255,614	1,255,614	1,157,323	1,255,614	10,258				0	13,732		1
312914-YL-2	FHLMC REMIC Ser 1472-H 7.000% 07/15/07	06/01/2002	Paydown		1,143,611	1,143,611	1,138,259	1,143,611	3,567				0	12,717		1
312915-2U-4	FHLMC REMIC Ser 1519-G 6.750% 05/15/08	06/01/2002	Paydown		35,053	35,053	36,034	35,053	(384)				0	592		1
312916-CR-8	FHLMC REMIC Ser 6.500% 05/15/08 1513-AD	06/01/2002	Paydown		278,346	278,346	277,363	278,346	799				0	3,004		1
312916-PW-3	FHLMC REMIC Ser 1538-H 6.500% 04/15/08	06/01/2002	Paydown		929,531	929,531	829,606	929,531	23,681				0	9,991		1
312916-ZU-6	FHLMC REMIC Ser 1562-H 7.000% 03/15/04	06/01/2002	Paydown		294,979	294,979	307,055	294,979	(1,147)				0	3,448		1Z
31292G-PB-6	FHLMC Gold PC Pool # 7.000% 08/15/25 C00418	06/01/2002	Paydown		62,869	62,869	61,219	62,869	1,612				0	673		1
31294J-LL-0	FHLMC Gold PC Pool # 7.000% 08/15/09 E00331	06/01/2002	Paydown		11,023	11,023	10,702	11,023	215				0	120		1
31335G-EC-5	FHLMC Gold PC Pool # 6.000% 03/15/24 C80131	06/01/2002	Paydown		80,719	80,719	78,864	80,719	1,832				0	604		1
3133T2-QX-1	FHLMC REMIC Ser 6.500% 02/15/22 1609-FA	06/01/2002	Paydown		1,110,492	1,110,492	1,138,567	1,110,492	(6,306)				0	12,013		1
3133T5-FS-7	FHLMC REMIC Ser G-29-Q 7.500% 06/25/20	06/01/2002	Paydown		2,062,545	2,062,545	2,128,289	2,062,545	890				0	25,632		1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
3133TA-CQ-3	FHLMC REMIC Ser 7.000% 06/17/27 1967-BA	06/01/2002	Paydown		533,799	533,799	550,939	533,799	(9,235)				0	6,443		1Z
3133TA-D6-6	FHLMC REMIC Ser 1967-H 7.250% 06/17/07	06/01/2002	Paydown		7,311,221	7,311,221	7,393,600	7,311,221	20,296				0	85,601		1
3133TA-ZQ-8	FHLMC REMIC Ser 6.500% 02/15/06 1982-VA	06/01/2002	Paydown		281,659	281,659	282,792	281,659	(171)				0	3,057		1
3133TD-6W-1	FHLMC Structured Ser 6.410% 05/25/29 T-10 A5 PT	06/01/2002	Paydown		28,526	28,526	28,629	28,526	(4)				0	316		1
31340Y-2E-8	FHLMC REMIC Ser 87-D 8.650% 11/15/20	05/15/2002	Paydown		199,118	199,118	192,647	199,118	2,310				0	2,903		1Z
31340Y-GR-4	FHLMC REMIC Ser 22-C 9.500% 04/15/20	05/15/2002	Paydown		88,735	88,735	91,951	88,735	(1,458)				0	1,404		1Z
31356B-CJ-7	FHLMC Gold PC Pool # 6.000% 03/15/24 D49973	06/01/2002	Paydown		178,082	178,082	159,383	178,082	18,226				0	1,613		1
31357T-7K-0	FHLMC Gold PC Pool # 6.000% 11/15/08 E52698	06/01/2002	Paydown		47,763	47,763	47,181	47,763	352				0	477		1
31357T-7L-8	FHLMC Gold PC Pool # 6.000% 11/15/08 E52699	06/01/2002	Paydown		2,853	2,853	2,818	2,853	23				0	29		1
31357V-R5-6	FHLMC Gold PC Pool # 6.000% 11/15/08 E54108	06/01/2002	Paydown		11,571	11,571	11,430	11,571	87				0	112		1
31357W-L7-6	FHLMC Gold PC Pool # 6.000% 12/15/08 E54850	06/01/2002	Paydown		116,418	116,418	114,854	116,418	1,134				0	1,109		1
31358E-MW-9	FNMA REMIC Ser 10.000% 06/25/20 1990-64Z	06/01/2002	Paydown		788,839	788,839	885,435	788,839	(68,049)				0	12,991		1
31358E-RK-0	FNMA REMIC Ser 9.000% 07/25/20 1990-72B	06/01/2002	Paydown		265,107	265,107	258,852	265,107	3,658				0	3,988		1
31358E-XG-2	FNMA REMIC Ser 9.250% 07/25/20 1990-83A	06/01/2002	Paydown		261,996	261,996	261,175	261,996	1,290				0	3,939		1
31358G-4P-9	FNMA REMIC Ser 8.500% 06/25/06 1991-64H	06/01/2002	Paydown		333,550	333,550	329,694	333,550	2,313				0	4,899		1
31358G-PP-6	FNMA REMIC Ser 9.000% 05/25/21 1991-39J	06/01/2002	Paydown		158,809	158,809	170,918	158,809	(6,871)				0	2,430		1
31358G-X4-4	FNMA REMIC Ser 8.600% 06/25/21 1991-56G	06/01/2002	Paydown		125,416	125,416	123,172	125,416	1,490				0	1,756		1
31358H-GT-6	FNMA REMIC Ser 8.000% 07/25/21 1991-73A	06/01/2002	Paydown		163,269	163,269	156,840	163,269	3,245				0	2,063		1
31358H-XU-4	FNMA REMIC Ser 8.500% 07/25/21 1991-92Z	06/01/2002	Paydown		573,127	573,127	597,130	573,127	(10,422)				0	8,446		1
31358J-XP-1	FNMA REMIC Ser 8.000% 10/25/06 1991-138L	06/01/2002	Paydown		69,826	69,826	68,626	69,826	565				0	937		1
31358K-NN-4	FNMA REMIC Ser G-43-ZB 8.500% 10/25/21	06/01/2002	Paydown		813,692	813,692	850,250	813,692	(6,728)				0	11,339		1
31358M-P4-0	FNMA REMIC Ser 8.250% 05/25/22 1992-71X	06/01/2002	Paydown		1,402,782	1,402,782	1,459,368	1,402,782	(21,817)				0	17,406		1
31358N-FT-4	FNMA REMIC Ser 7.000% 04/25/09 1992-83K	04/01/2002	Paydown		79,889	79,889	81,561	79,889	(663)				0	466		1
31358N-JM-5	FNMA REMIC Ser 7.500% 06/25/07 1992-78H	06/01/2002	Paydown		203,034	203,034	209,950	203,034	(2,342)				0	2,455		1
31358T-5X-3	FNMA REMIC Ser 7.500% 11/25/07 1993-23PV	06/01/2002	Paydown		97,515	97,515	101,147	97,515	(1,645)				0	1,221		1
31358T-GN-3	FNMA REMIC Ser 7.350% 02/25/07 1993-11H	05/01/2002	Paydown		2,488,823	2,488,823	2,478,323	2,488,823	135				0	22,323		1Z
31359A-G2-9	FNMA REMIC Ser 5.000% 11/25/21 1993-97M	06/01/2002	Paydown		900,070	900,070	825,955	900,070	4,223				0	5,675		1
31359B-DN-4	FNMA REMIC Ser 5.500% 07/25/23 1993-115G	06/01/2002	Paydown		126,586	126,586	124,747	126,586	1,234				0	1,154		1
31359B-HJ-9	FNMA REMIC Ser 6.500% 06/25/21 1993-110G	06/01/2002	Paydown		2,041,894	2,041,894	2,055,432	2,041,894	6,596				0	21,992		1
31359B-HK-6	FNMA REMIC Ser 6.500% 11/25/22 1993-110GA	06/01/2002	Paydown		887,592	887,592	865,819	887,592	7,272				0	9,560		1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31359B-LG-0	FNMA REMIC Ser 7.000% 02/25/04 1993-G26PM	06/01/2002	Paydown		976,603	976,603	1,017,346	976,603	(2,222)				0	11,416		1
31359B-MT-1	FNMA REMIC Ser 7.000% 02/25/04 1993-121PM	06/01/2002	Paydown		796,228	796,228	829,318	796,228	(1,881)				0	9,307		1
31359B-RR-0	FNMA REMIC Ser 6.500% 02/25/07 1993-135PE	06/01/2002	Paydown		100,745	100,745	101,878	100,745	295				0	1,084		1
31359B-ZJ-9	FNMA REMIC Ser 6.500% 01/25/23 1993-119G	06/01/2002	Paydown		890,604	890,604	879,723	890,604	5,238				0	9,592		1
31359B-ZK-6	FNMA REMIC Ser 6.500% 07/25/23 1993-119GA	06/01/2002	Paydown		1,492,363	1,492,363	1,472,776	1,492,363	10,146				0	16,074		1
31359D-FS-7	FNMA REMIC Ser 7.000% 08/25/23 1993-139GA	06/01/2002	Paydown		4,505,177	4,505,177	4,556,626	4,505,177	(14,450)				0	52,481		1
31359E-AT-8	FNMA REMIC Ser 7.000% 09/25/23 1993-167GA	06/01/2002	Paydown		2,860,819	2,860,819	2,911,606	2,860,819	(10,053)				0	33,326		1
31359F-DE-5	FNMA REMIC Ser 6.500% 11/25/23 1993-202M	06/01/2002	Paydown		1,673,897	1,673,897	1,668,645	1,673,897	8,085				0	18,108		1
31359N-QA-2	FNMA REMIC Ser 6.600% 05/18/05 1997-100	06/01/2002	Paydown		378,369	378,369	374,112	378,369	2,098				0	4,170		1
31359N-TY-7	FNMA REMIC Ser 7.000% 09/18/07 1997-11V	06/01/2002	Paydown		354,519	354,519	359,061	354,519	325				0	4,145		1
31359P-2L-9	FNMA REMIC Ser 7.000% 12/18/26 1997-43VE	06/01/2002	Paydown		169,817	169,817	173,368	169,817	178				0	2,972		1
31359P-2V-7	FNMA REMIC Ser 7.500% 06/17/07 1997-43VK	06/01/2002	Paydown		34,938	34,938	36,496	34,938	(247)				0	655		1
31359P-FQ-4	FNMA REMIC Ser 6.500% 06/18/08 1997-29VB	06/01/2002	Paydown		225,362	225,362	222,545	225,362	1,432				0	2,446		1
31359P-R8-1	FNMA REMIC Ser 7.500% 11/18/05 1997-42C	06/01/2002	Paydown		156,263	156,263	160,267	156,263	(507)				0	1,957		1
313602-2S-2	FNMA REMIC Ser 9.000% 10/25/19 1989-64E	06/01/2002	Paydown		228,198	228,198	226,090	228,198	1,421				0	3,597		1Z
313602-3E-2	FNMA REMIC Ser 9.000% 10/25/19 1989-67D	06/01/2002	Paydown		292,736	292,736	291,770	292,736	1,479				0	3,730		1
313602-EK-6	FNMA REMIC Ser 9.400% 07/25/03 1988-18B	06/01/2002	Paydown		9,812	9,812	9,868	9,812	49				0	148		1
313602-W4-2	FNMA REMIC Ser 8.600% 10/25/19 1989-62G	06/01/2002	Paydown		129,161	129,161	124,275	129,161	2,272				0	1,655		1
313603-2H-4	FNMA REMIC Ser 9.500% 04/25/20 1990-35E	06/01/2002	Paydown		290,218	290,218	289,966	290,218	1,232				0	3,847		1Z
313603-5J-7	FNMA REMIC Ser 9.500% 04/25/20 1990-41D	06/01/2002	Paydown		1,702,296	1,702,296	1,857,562	1,702,296	(117,537)				0	24,629		1Z
313603-GW-6	FNMA REMIC Ser 8.750% 11/25/19 1989-86E	06/01/2002	Paydown		70,476	70,476	68,294	70,476	1,145				0	1,060		1
313603-JJ-2	FNMA REMIC Ser 8.700% 12/25/19 1989-90E	06/01/2002	Paydown		229,450	229,450	227,786	229,450	939				0	3,410		1Z
313603-QH-8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20	06/01/2002	Paydown		57,795	57,795	56,856	57,795	563				0	858		1
313603-TW-2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20	06/01/2002	Paydown		866,035	866,035	952,297	866,035	(37,821)				0	11,901		1Z
31362W-S7-2	FNMA Pool # 73442 7.075% 05/01/06	06/01/2002	Paydown		907,521	907,521	918,511	907,521	(5,425)				0	5,473		1
31365E-DS-9	FNMA Pool # 125313 7.000% 03/25/14	06/01/2002	Paydown		113,083	113,083	112,023	113,083	1,025				0	1,282		1
31370E-CB-0	FNMA Pool # 228766 6.500% 11/25/08	06/01/2002	Paydown		14,102	14,102	14,258	14,102	(50)				0	153		1
31370P-LQ-2	FNMA Pool # 237135 6.500% 11/25/08	06/01/2002	Paydown		14,348	14,348	14,507	14,348	(118)				0	152		1
31370Q-EZ-8	FNMA Pool # 237852 6.500% 10/25/08	06/01/2002	Paydown		48,281	48,281	49,420	48,281	(802)				0	528		1
31370U-FP-0	FNMA Pool # 241474 6.500% 11/25/08	06/01/2002	Paydown		7,615	7,615	7,700	7,615	(50)				0	84		1
31371E-2M-6	FNMA Pool # 250180 8.500% 10/25/14	06/01/2002	Paydown		4,555	4,555	4,578	4,555	(23)				0	65		1
31373U-ZC-4	FNMA Pool # 304139 9.000% 01/25/25	06/01/2002	Paydown		12,383	12,383	12,994	12,383	(607)				0	95		1

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

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CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31377E-6F-1	FNMA DUS MF MBS Pool # 375370 6.520% 10/01/07	06/01/2002	Paydown		32,641	32,641	32,527	32,641	127				0	355		1
3837H0-G2-3	Government Natl Mtg 7.000% 12/16/07 Assn REMIC Ser 1997-4 J	06/01/2002	Paydown		344,065	344,065	346,538	344,065	187				0	4,022		1
3837H0-TY-9	Government Natl Mtg 7.000% 08/16/06 Assn REMIC Ser 1996-17 H	06/01/2002	Paydown		327,441	327,441	322,785	327,441	2,030				0	3,828		1
911760-EJ-1	Vendee Mtg Tr REMIC 6.500% 06/15/24 Ser 1994-2 3ZB	04/01/2002	No Broker		56,539	56,539	56,539	56,539	1,613				0			1
Total United States					57,493,207	57,493,207	58,039,830	57,493,207	(222,442)	0	0	0	0	670,288	XXX	XXX
3199996 - Bonds - Special Revenues - United States					114,706,150	113,858,550	115,088,257	114,706,150	(2,859)	0	0	0	0	2,479,944	XXX	XXX
3199999 - Bonds - Special Revenues					114,706,150	113,858,550	115,088,257	114,706,150	(2,859)	0	0	0	0	2,479,944	XXX	XXX
Public Utilities (unaffiliated) United States																
74533H-AH-6	Puget Sound Pwr & Lt 7.850% 05/29/02 Co MT Nt Tr #00008	05/29/2002	Maturity		500,000	500,000	528,443	500,000	(1,610)				0	24,422		2PE
Total United States					500,000	500,000	528,443	500,000	(1,610)	0	0	0	0	24,422	XXX	XXX
3899996 - Bonds - Public Utilities - United States					500,000	500,000	528,443	500,000	(1,610)	0	0	0	0	24,422	XXX	XXX
3899999 - Bonds - Public Utilities					500,000	500,000	528,443	500,000	(1,610)	0	0	0	0	24,422	XXX	XXX
Industrial & Miscellaneous United States																
00764P-AH-3	AerCo Ltd Nt Ser 1X Cl C-1 3.190% 07/15/23	06/15/2002	Paydown		14,252	14,252	13,581	14,252	570				0	79		2PE
00771*-AA-5	Advantage Capital NY115.706% 05/31/03 Partners Gtd Nt Ser A	05/31/2002	Redemption 100.0000		144,043	144,043	333,333	144,043	(45,955)				0			1
00771*-AB-3	Advantage Capital NY104.102% 06/30/03 Partners Gtd Nt Ser B	06/30/2002	Redemption 100.0000		104,664	104,664	217,914	104,664	(32,256)				0	13,620		1
007773-AB-0	Aerofreighter Fin Tr 9.690% 12/15/14 Cl B Fixed Rate Nt	06/15/2002	Paydown		237,860	237,860	237,782	222,516	15,344				0	5,713		4
007950-AN-8	AdvantaCorp Home Eq Ln Tr PT 1993-1 A1 5.950% 03/25/09	05/01/2002	Paydown		176,563	176,563	176,453	176,563	488				0	1,734		1PE
01877K-AB-9	Alliance Pipeline LP 6.996% 12/31/19 Sr Nt	06/30/2002	Redemption 100.0000		57,813	57,813	57,813	57,813					0	2,022		2
03215P-BN-8	Amresco Resdtl Sec Mtg Loan 1997-1 A7 7.610% 03/25/27	06/01/2002	Paydown		44,451	44,451	43,847	44,451	530				0	846		1
03215P-DN-6	Amresco Resdtl Sec Mtg Loan Mtg PTC Ser 1998-1 Cl A6 6.510% 08/25/27	06/01/2002	Paydown		59,839	59,839	59,833	59,839	71				0	658		1PE
045424-BF-4	Asset Securitization 6.920% 02/14/29 Corp REMIC Ser 1996-D2 A1	06/11/2002	Paydown		6,503	6,503	6,739	6,503	(143)				0	75		1
060506-W6-5	Bank of America Mtg 6.750% 09/25/31 Sec Ser 2001-9 Cl IA5	06/01/2002	Paydown		56,873	56,873	57,362	56,873	(613)				0			1PE
12478E-AA-5	CBA Circle K Tr Lease Obl Ser 1998-C1 6.900% 05/13/21	06/12/2002	Paydown		19,384	19,384	19,383	19,384					0	223		2
125589-AK-7	CIT Grp Sec Corp III 6.850% 08/15/28 Ser 1997-1 M1	06/15/2002	Paydown		56,236	56,236	56,571	56,236	(209)				0	600		1PE
125896-AP-5	CMS Energy Corp Sr Nt 9.875% 10/15/07	06/27/2002	CS First Boston Corporation		1,095,000	1,500,000	1,612,500	1,595,175	(3,445)			(500,175)	(500,175)	104,099		4
172953-Q3-8	Citicorp Mtg Sec Corp Ser 2001-10 Cl IA2 6.500% 09/25/31	06/01/2002	Paydown		231,773	231,773	235,322	231,773	(3,260)				0	2,515		1PE
193908-AM-2	Collateralized Mtg 9.985% 01/01/19 Oblig Tr Ser 56 Cl B	06/01/2002	Paydown		14,055	14,055	14,555	14,055	(228)				0	200		1
196879-AF-7	Coltec Ind Nt 7.500% 04/15/08	05/24/2002	Tax Free Exchange		975,225	1,000,000	967,760	975,225	480				0	45,625		2
210805-BD-8	Continental Airlines 7.461% 10/01/16 PTC Ser 1997-1A	04/01/2002	Redemption 100.0000		248,021	248,021	256,652	248,021	(7,047)				0	9,252		2
22540A-LV-8	CS First Boston Mtg 6.750% 08/27/10 Sec Corp CMO Ser 1999-1 Cl A4	06/01/2002	Paydown		75,140	75,140	73,880	75,140	722				0	847		1PE

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
23323C-DH-5	DLJ Mtg Accept Corp 8.257% 11/25/30 Ser 2001-S3 Cl B1	06/01/2002	Paydown		8,773	8,773	8,858	8,773	(399)				0			1PE
23386#-AD-4	Dairy Farmers of 6.750% 09/28/13 America Inc Sr Nt Ser C	06/28/2002	Call 112.9224		6,775,342	6,000,000	6,000,000	6,775,342	775,342				0	101,250		2
26190G-AG-4	Drexel Burnham Lambert Tr CMO Ser R-4 7.000% 07/01/03	06/01/2002	Paydown		99,469	99,469	87,175	99,469	621				0	1,148		1PE
268617-BH-9	Enterprise Mtg Accept Co Owner Tr 2000-1 Cl A-1 7.920% 01/15/27	06/01/2002	Paydown		100,611	100,611	100,632	100,611	48				0	1,332		3
277044-AA-1	Eastern Stainless Corp Sub Deb 8.000% 05/01/03	05/01/2002	Call 100.0000		197,000	197,000	197,000	185,476	11,525				0	7,880		5*
302569-AA-6	FPL Virginia Funding 7.520% 06/30/19 Corp Sr Nt	06/30/2002	Redemption 100.0000		20,000	20,000	20,187	20,000	(1,058)				0	4,512		2
36157L-L7-1	GE Cap Mtg Serv Inc 6.500% 04/25/24 Ser 1994-6 Cl M	06/01/2002	Paydown		247,334	247,334	247,527	247,334	(112)				0	2,293		1PE
36157T-RU-7	GE Cap Mtg Serv Inc 7.500% 12/25/25 Ser 1995-11 Cl A6	06/01/2002	Paydown		60,278	60,278	61,737	60,278	(981)				0	672		1PE
364760-AF-5	Gap Inc Nt 9.050% 12/15/08	05/24/2002	Tax Free Exchange		1,874,181	2,000,000	1,870,000	1,874,181	2,383				0	89,467		3
38141G-AZ-7	Goldman Sachs Group 6.875% 01/15/11 Inc Nt	05/23/2002	Dain Rauschar Inc		2,059,360	2,000,000	2,130,540	2,124,843	(1,769)			(65,483)	(65,483)	51,181		1
390064-AG-8	Great Atlantic & Pac 7.750% 04/15/07 Tea Inc Nt	05/30/2002	Morgan Stanley & Co Inc		1,427,725	1,495,000	1,456,400	1,458,324	1,748			(31,305)	(31,305)	73,443		4
393505-HG-0	Green Tree Finl Corp 6.900% 09/15/26 Mfg Hsg Ser 1995-5 A5	06/15/2002	Paydown		118,295	118,295	117,371	118,295	143				0	1,371		1PE
393505-MQ-2	Green Tree Finl Corp 7.400% 06/15/27 Mfg Hsg Ser 1996-4 A6	06/15/2002	Paydown		1,196,039	1,196,039	1,211,737	1,196,039	(2,608)				0	14,612		1PE
393505-RG-9	Green Tree Finl Corp 6.830% 11/15/28 Mfg Hsg Ser 1996-10 A5	06/15/2002	Paydown		3,477,323	3,477,323	3,476,779	3,477,323	70				0	39,286		1PE
393505-WS-7	Green Tree Finl Corp 6.770% 10/15/23 Mfg Home Impt Ser 1997-D A3	06/15/2002	Paydown		1,439,238	1,439,238	1,440,882	1,439,238	(384)				0	15,846		1PE
393505-XQ-0	Green Tree Finl Corp 6.540% 07/15/29 Mfg Hsg Ser 1997-7 Cl A5	06/15/2002	Paydown		166,876	166,876	166,834	166,876	8				0	1,786		1PE
393505-XV-9	Green Tree Finl Corp 6.670% 06/15/27 Mfg Hsg Ser 1997-7 A10	06/15/2002	Paydown		185,072	185,072	184,999	185,072	37				0	2,026		1PE
41161P-AD-5	Harborview Mtg Loan Tr Ser 2000-1 Cl IIIA 7.383% 08/19/30	06/01/2002	Paydown		245,107	245,107	252,460	245,107	(12,930)				0			1PE
441812-FN-9	Household Finance Corp Nt 6.700% 06/15/02	06/15/2002	Maturity		1,000,000	1,000,000	989,620	1,000,000	379				0	33,500		1PE
444482-B#-9	Hughes Supply Inc Sr 7.140% 05/30/12 Nt	05/30/2002	Redemption 100.0000		404,762	404,762	404,762	404,762					0	14,450		2
449670-EE-4	IMC Home Equity Loan 7.380% 06/20/29 Tr Ser 1998-1 Cl M2	05/01/2002	Paydown		431,368	431,368	433,867	431,368	(145)				0	5,306		1PE
45256H-AA-6	Impact Funding LLC Ctf 6.413% 07/25/22	06/25/2002	Paydown		838,381	838,381	861,892	838,381	(23,204)				0			1
457030-AB-0	Ingles Markets Inc Nt 8.875% 12/01/11	04/18/2002	Tax Free Exchange		1,985,296	2,000,000	1,985,000	1,985,296	41				0	62,618		4
481927-AA-9	Juniper Generation LLC Sr Secd Nt 8.959% 12/31/12	06/30/2002	Redemption 100.0000		115,761	115,761	115,761	105,720	10,041				0	5,214		4
49228R-AC-7	Kern River Funding 6.676% 07/31/16 Corp Sr Nt	06/30/2002	Redemption 100.0000		21,569	21,569	22,105	21,569	(525)				0	240		1
516562-AA-3	Lapar Associates LP 7.760% 12/01/10 Mtg Nt	06/01/2002	Redemption 100.0000		82,500	82,500	82,500	82,500					0	3,201		2
552932-AG-0	MDC Asset Invs Tr I 8.300% 08/20/18 CMO Cl 7	05/20/2002	Call 100.0000		159,851	159,851	149,377	159,851	995				0	4,423		1PE
552932-AG-0	MDC Asset Invs Tr I 8.300% 08/20/18 CMO Cl 7	04/20/2002	Paydown		517,632	517,632	483,716	517,632	3,222				0	10,741		1PE
57634N-AJ-2	Master Finl Asset Sec 1997-1 M1 7.610% 01/20/29	06/01/2002	Paydown		894,003	894,003	869,418	894,003	22,049				0	11,147		1PE
59549R-AC-8	Mid State Tr X Ser 10 Cl M1 6.280% 07/15/26	06/15/2002	Paydown		268,116	268,116	267,999	268,116	116				0	2,572		1

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CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
61744A-AD-2	Morgan Stanley TRACERS Nt 4.037% 09/15/11	06/21/2002	Taxable Exchange		9,050,775	8,580,000	9,073,680	9,050,844	(7,470)			(69)	(69)	338,394		1
62913N-AA-3	NHSA CMO Ser 1999-1 5.000% 07/01/32	05/01/2002	Paydown		161,127	161,127	161,127	161,127					0	1,526		1Z
63615#-AA-9	National Football 6.690% 10/15/16 League Sr Nt	04/15/2002	Redemption 100.0000		198,706	198,706	198,706	198,706					0	6,647		1
63934V-BK-5	Navistar Fin Corp 7.030% 09/17/07 Owner Tr Ser 2000-B Cl B	06/15/2002	Paydown		657,074	657,074	656,561	657,074	328				0	8,439		1PE
64016*-DF-2	Neighborhood Hsg Svcs Inc Prom Nt 5.000% 10/28/07	04/01/2002	Redemption 100.0000		21,589	21,589	21,589	17,271	4,318				0	270		3
64016*-DK-1	Neighborhood Hsg Svcs Inc Prom Nt 5.000% 08/03/08	04/01/2002	Redemption 100.0000		33,510	33,510	33,510	26,808	6,702				0	419		3
64016*-DN-5	Neighborhood Hsg Svcs Inc Nt 4.750% 03/26/21	04/01/2002	Redemption 100.0000		78,300	78,300	78,300	78,300					0	930		3
66937N-VZ-8	Norwest Asset 7.250% 12/25/27 Securities Corp CMO Ser 1997-19 Cl A6	06/01/2002	Paydown		1,237,296	1,237,296	1,255,997	1,237,296	2,117				0	13,177		1PE
674135-CT-3	Oakwood Mtg Inv Inc 6.500% 02/15/28 Sr/Sub PT Ctf 1997-D A3	06/01/2002	Paydown		163,185	163,185	165,424	163,185	369				0	782		1PE
680665-AC-0	Olin Corp Nt 8.000% 06/15/02	06/15/2002	Maturity		500,000	500,000	527,407	500,000	(1,900)				0	20,000		2PE
69348L-F5-3	PNC Mtg Sec Corp CMO 6.750% 09/25/28 Ser 1998-6 Cl 1A16	06/01/2002	Paydown		25,615	25,615	25,847	25,615	(216)				0	365		1PE
69348L-VG-1	PNC Mtg Sec Corp Ser 6.625% 03/25/28 1998-2 Cl 5B1	06/01/2002	Paydown		10,745	10,745	10,799	10,745	(46)				0	119		1PE
69354#-AC-7	Purdue Pharma LP Sr Nt Ser B 6.120% 12/14/11	06/14/2002	Redemption 100.0000		207,692	207,692	207,692	207,692					0	6,355		2Z
72345L-AA-4	Pinnacle CBO Ltd Sr 6.850% 11/27/09 Secd Fixed Rate Nt	05/27/2002	Paydown		129,809	129,809	130,173	129,809	(269)				0	4,471		1
74046R-FC-0	Premier Auto Tr Ser 5.780% 04/08/03 1998-4 Cl A4	06/08/2002	Paydown		201,359	201,359	202,063	201,359	(49)				0	1,916		1PE
74341*-AA-1	ProLogis RACER I LLC 7.760% 08/16/09 Nt Ser 2000-1	06/16/2002	Redemption 100.0000		66,507	66,507	66,507	66,507					0	862		1
743833-AH-8	Provident Auto Lease 7.730% 01/14/12 Tr Asset Bkd PTC Cl B	06/14/2002	Paydown		135,104	135,104	135,104	135,104					0	1,744		1PE
743948-AV-3	Prudential Home Mtg 7.377% 07/28/23 Secs Ser 1993-E Cl 3B	06/01/2002	Paydown		260,506	260,506	254,807	260,506	5,605				0	3,797		1PE
75628*-AH-7	Recreational Equipment Inc Sr Nt 7.570% 03/08/10	06/08/2002	Redemption 100.0000		63,373	63,373	63,373	63,373					0	801		2
760947-4P-3	Residential Funding 7.000% 03/25/12 Mtg Sec I Ser 1997-S4 Cl A5	06/01/2002	Paydown		291,699	291,699	291,335	291,699	1,097				0	3,274		1PE
760947-EX-5	Residential Funding 8.000% 04/25/10 Mtg Sec I Ser 1995-S4 Cl A4	06/01/2002	Paydown		151,943	151,943	156,200	151,943	(3,672)				0	1,856		1PE
760972-HK-8	Residential Funding 7.000% 11/25/27 Mtg Sec I Ser 1997-S17 Cl A5	06/01/2002	Paydown		447,844	447,844	448,964	447,844	1,438				0	4,683		1PE
761042-BF-6	Resecuritization Mtg 6.750% 06/19/28 Tr Ser 1999-B Cl A3	06/01/2002	Paydown		123,798	123,798	120,625	123,798	3,614				0			1PE
76110Y-N3-2	Residential Funding 6.750% 03/25/16 Mtg Sec I Ser 2001-S7 Cl A7	06/01/2002	Paydown		103,706	103,706	106,817	103,706	(2,806)				0	1,173		1PE
78412F-AC-8	SESI LLC Sr Nt 8.875% 05/15/11	05/03/2002	CS First Boston Corporation		452,250	450,000	450,000	450,000				2,250	2,250	19,081		4
79548K-UG-1	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 Cl B1	06/01/2002	Paydown		107,856	107,856	102,025	107,856	5,580				0	1,567		1PE
79548K-ZK-7	Salomon Bros Mtg Sec 7.930% 06/25/28 VII Inc Ser 1998-AQ1 Cl A7	06/01/2002	Paydown		278,731	278,731	285,350	278,731	(5,442)				0	3,751		1PE
805564-AF-8	Saxon Asset Securities Tr Ser 1998-1 Cl AF6 6.520% 11/25/27	06/01/2002	Paydown		204,463	204,463	203,377	204,463	419				0	2,065		1PE
805564-DG-3	Saxon Asset Securities Tr Ser 1999-1 Cl AF6 6.350% 02/25/29	06/01/2002	Paydown		110,185	110,185	105,622	110,185	3,613				0	1,082		1PE
81238X-KR-1	Sears Roebuck & Co MT Nt 8.520% 05/13/02	05/13/2002	Maturity		1,000,000	1,000,000	1,066,725	1,000,000	(2,823)				0	52,540		1PE
820922-AV-4	Shearson Lehman CMO 5.750% 05/01/17 Inc Mtg Bkd Ser E Cl 4	06/01/2002	Paydown		95,012	95,012	86,691	95,012	7,068				0	912		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
861832-A*-4	Stonehenge Cap Fund NY LLC Sr Nt Ser 2000-B-2 9.721% 12/15/11	06/15/2002	Redemption 100.0000		293,231	293,231	293,231	293,231					0	7,126		1
863572-JG-9	Structured Asset Sec 7.250% 04/25/27 Corp Ser 1996-1 A5	06/01/2002	Paydown		226,812	226,812	218,554	226,812	8,162				0	2,364		1PE
878154-AE-3	Team Fleet Fin Corp 7.350% 05/15/03 Ser 1997-1 C1 A	06/15/2002	Paydown		212,134	212,134	219,271	212,134	(525)				0	2,152		2
881609-AE-1	Tesoro Petroleum Corp Nt Ser B 9.000% 07/01/08	05/08/2002	Lehman Brothers Inc		472,500	500,000	492,500	493,026	90			(20,526)	(20,526)	16,125		4
887367-AA-8	Times Square Hotel Tr Mtg and Lease Amortizing Nt 8.528% 08/01/26	06/01/2002	Paydown		9,159	9,159	9,205	9,159	(45)				0	130		2PE
893960-AA-2	Travelers Funding Ltd CBO Ser 1A Cl A1 6.300% 02/18/14	06/01/2002	Paydown		2,326	2,326	2,275	2,326	34				0			1
94976V-AA-2	Wells Fargo Mtg Backed Sec Tr Ser 2001-8 Cl A1 6.750% 04/25/16	06/01/2002	Paydown		1,281,378	1,281,378	1,305,404	1,281,378	(19,822)				0	14,461		1PE
94977H-AF-1	Wells Fargo Mtg Backed Sec Tr Ser 2001-18 Cl A6 6.750% 09/25/31	06/01/2002	Paydown		25,378	25,378	25,620	25,378	(228)				0	286		1PE
94977T-AM-0	Wells Fargo Mtg Backed Sec Tr Ser 2001-26 Cl VA 6.500% 02/25/14	06/01/2002	Paydown		39,019	39,019	39,995	39,019	(941)				0	423		1PE
958202-GF-4	Western Financial 8.875% 08/01/07 BK-FSB Nt	05/01/2002	CS First Boston Corporation		1,970,000	2,000,000	1,840,000	1,846,885	2,115			123,115	123,115	46,840		4
Total United States					51,136,653	50,523,999	51,276,867	51,580,211	716,117	0	0	(492,193)	(492,193)	1,342,530	XXX	XXX
Other Country																
00104A-AB-8	AES Drax Energy Ltd Nt 11.500% 08/30/10	04/23/2002	Direct		285,000	1,000,000	1,054,513	440,000	611,199			(766,199)	(766,199)	18,528		4
00922K-AA-8	Air 2 US Enhanced Eq 8.027% 10/01/20 Nt	04/01/2002	Redemption 100.0000		108,887	108,887	108,501	108,887	318				0	4,370		1
03235E-AG-5	Amvescap PLC Nt 5.900% 01/15/07	05/31/2002	Tax Free Exchange		1,998,436	2,000,000	1,998,200	1,998,436	104				0	53,756		1
33938E-AF-4	Flextronics Intl Ltd 9.875% 07/01/10 Sr Sub Nt	06/06/2002	Deutsche Bank Securities		1,381,250	1,300,000	1,238,500	1,243,834	856			137,416	137,416	57,056		3
947074-AC-4	Weatherford Intl Ltd 6.625% 11/15/11 Nt	04/18/2002	Tax Free Exchange		2,975,527	3,000,000	2,974,770	2,975,527	84				0	83,917		2
G3144#-AB-6	Fenner Intl Ltd Sr Nt 7.290% 06/01/12	06/01/2002	Redemption 100.0000		718,182	718,182	718,182	718,182					0	26,178		2
Total Other Country					7,467,282	8,127,069	8,092,666	7,484,866	612,561	0	0	(628,783)	(628,783)	243,805	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States					51,136,653	50,523,999	51,276,867	51,580,211	716,117	0	0	(492,193)	(492,193)	1,342,530	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					7,467,282	8,127,069	8,092,666	7,484,866	612,561	0	0	(628,783)	(628,783)	243,805	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					58,603,935	58,651,068	59,369,533	59,065,077	1,328,678	0	0	(1,120,976)	(1,120,976)	1,586,335	XXX	XXX
Credit Tenant Loans																
United States																
12644@-AN-5	CTL Cap Tr 2001-2 Cr 6.530% 01/15/09 Tenant Lease	06/15/2002	Redemption 100.0000		57,140	57,140	57,140	57,140					0	623		1
12644@-BF-1	CTL Cap Tr Everett 7.500% 02/15/27 Realty Cr Tenant Lease	06/15/2002	Redemption 100.0000		7,276	7,276	7,276	7,276					0	96		2Z
12644@-BG-9	CTL Cap Tr Ser 2002-1 Cl A1 (Great Spring) 7.025% 05/15/18	05/15/2002	Redemption 100.0000		19,566	19,566	19,566	19,566					0	359		1Z
160841-AA-0	Charlotte Gateway 6.410% 12/01/16 Village LLC Cr Tenant Lease	06/01/2002	Redemption 100.0000		61,048	61,048	61,048	61,048					0	653		1
42822#-AA-2	Hewitt Properties III LLC CTL Secd Nt 6.890% 04/27/14	06/27/2002	Redemption 100.0000		46,973	46,973	46,973	46,973					0	540		1
74589#-AA-8	Pumperniks of 7.800% 07/15/14 Hallandale Cr Tenant Lease	06/15/2002	Redemption 100.0000		19,765	19,765	20,560	19,765	(794)				0	257		1Z
Total United States					211,768	211,768	212,563	211,768	(794)	0	0	0	0	2,528	XXX	XXX
4699999 - Bonds - Credit Tenant Loans					211,768	211,768	212,563	211,768	(794)	0	0	0	0	2,528	XXX	XXX
Parents, Subsidiaries & Affiliates																
United States																

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36741#-AA-2	Gates McDonald & Co 9.000% 12/31/02 Installment Nt	05/16/2002	Redemption 100.0000		1,035,000	1,035,000	1,035,000	1,035,000					0	9,053		3Z
Total United States					1,035,000	1,035,000	1,035,000	1,035,000	0	0	0	0	0	9,053	XXX	XXX
5399996 - Bonds - Parent, Subs & Affiliate - United States					1,035,000	1,035,000	1,035,000	1,035,000	0	0	0	0	0	9,053	XXX	XXX
5399999 - Bonds - Parent, Subsidiaries and Affiliates					1,035,000	1,035,000	1,035,000	1,035,000	0	0	0	0	0	9,053	XXX	XXX
6099997 - Bonds - Part 4					241,698,605	239,965,488	243,979,246	242,159,747	1,413,327	0	0	(1,120,976)	(1,120,976)	6,138,127	XXX	XXX
6099998 - Bonds - Part 5					9,608,242	9,151,402	9,415,047	9,414,661	(387)		0	193,581	193,581	176,533	XXX	XXX
6099999 - Total - Bonds					251,306,847	249,116,890	253,394,293	251,574,408	1,412,940	0	0	(927,395)	(927,395)	6,314,660	XXX	XXX
PREFERRED STOCK Public Utilities (unaffiliated) United States																
87316T-86-2	TXU Electric Co $4.44 Cum Pfd	04/01/2002	Tax Free Exchange	8,600.000	538,558		538,558	568,675	(30,117)				0			P2UZ
Total United States					538,558	XXX	538,558	568,675	(30,117)	0	0	0	0	XXX	0	XXX
6199999 - Preferred Stocks - Public Utilities					538,558	XXX	538,558	568,675	(30,117)	0	0	0	0	XXX	0	XXX
6599997 - Preferred Stocks - Part 4					538,558	XXX	538,558	568,675	(30,117)	0	0	0	0	XXX	0	XXX
6599999 - Total - Preferred Stocks					538,558	XXX	538,558	568,675	(30,117)	0	0	0	0	XXX	0	XXX
COMMON STOCK Public Utilities (unaffiliated) United States																
65473P-10-5	Nisource Inc	05/28/2002	Salomon Smith Barney	44,124.000	1,078,442		739,811	1,012,646	(272,835)			338,631	338,631		12,796	L
Total United States					1,078,442	XXX	739,811	1,012,646	(272,835)	0	0	338,631	338,631	XXX	12,796	XXX
6699999 - Common Stocks - Public Utilities					1,078,442	XXX	739,811	1,012,646	(272,835)	0	0	338,631	338,631	XXX	12,796	XXX
Banks, Trust & Insurance Companies United States																
659424-10-5	North Fork Bancorporation	06/13/2002	Dain Rauschar Inc	40,000.000	1,508,799		722,613	1,422,400	(699,787)			786,185	786,185		9,600	L
694058-10-8	Pacific Century Finl Corp	04/30/2002	Tax Free Exchange	19,700.000	270,054		270,054	513,382	(243,328)				0			L
Total United States					1,778,853	XXX	992,667	1,935,782	(943,115)	0	0	786,185	786,185	XXX	9,600	XXX
6799999 - Common Stocks - Banks, Trust and Insurance Companies					1,778,853	XXX	992,667	1,935,782	(943,115)	0	0	786,185	786,185	XXX	9,600	XXX
Industrial & Miscellaneous United States																
018490-10-2	Allergan Inc	04/04/2002	Bear Stearns Securities Corp	16,965.000	1,024,528		290,743	1,096,787	(806,044)			733,785	733,785			L
019754-10-0	Allmerica Financial Corp	05/13/2002	Various	68,000.000	3,148,385		3,029,400	3,053,200	(23,800)			118,985	118,985			L
189754-10-4	Coach Inc	04/19/2002	Prudential Securities Inc	32,000.000	1,767,460		899,680	1,622,720	(723,040)			867,780	867,780			L
20449H-10-9	Compass Bancshares Inc	06/13/2002	Merrill Lynch	25,000.000	822,685		732,783	771,750	(38,968)			89,903	89,903		6,250	L
30231G-10-2	Exxon Mobil Corp	05/14/2002	Bear Stearns Securities Corp	150,000.000	6,074,217		1,766,464	6,574,500	(4,808,036)			4,307,753	4,307,753		34,500	LZ
320960-10-7	First Health Group Corp	05/14/2002	Cowen & Company	39,650.000	1,061,692		624,113	956,755	(332,642)			437,579	437,579			L
42222G-10-8	Health Net Inc	05/14/2002	Salomon Smith Barney	56,200.000	1,556,311		1,365,917	1,542,128	(176,211)			190,394	190,394			LZ
437076-10-2	Home Depot Inc	05/01/2002	Various	110,254.000	5,468,118		967,736	5,359,447	(4,391,711)			4,500,382	4,500,382			L
45665B-10-6	Infocus Corp	04/04/2002	Salomon Smith Barney	23,000.000	326,015		506,460	418,830	87,630			(180,445)	(180,445)			L
465823-10-2	IVAX Corp	04/05/2002	Salomon Smith Barney	87,000.000	1,184,565		1,421,580	1,396,350	25,230			(237,015)	(237,015)			L
549463-10-7	Lucent Technologies Inc	06/03/2002	Spin Off	0.000	1,480		1,480	1,116	369				0			L
573284-10-6	Martin Marietta Materials Inc	04/22/2002	Salomon Smith Barney	28,600.000	1,133,240		981,266	1,207,492	(226,226)			151,974	151,974			L
601073-10-9	Millipore Corp	04/01/2002	Spin Off	0.000				(810,889)	326,454				0			L
604059-10-5	Minnesota Mining & Mfg Co	04/09/2002	Tax Free Exchange	266,796.000	13,967,346		13,967,346	30,684,208	(16,716,862)				0			L
62852P-10-3	Mykrolis Corp	04/01/2002	No Broker	205,818.890	2,454,433		2,454,433	2,454,433	(692,532)				0			L
62852P-10-3	Mykrolis Corp	04/01/2002	Cash Adjustment	(0.890)	(13)		(8)	(8)				(6)	(6)			L
636180-10-1	National Fuel Gas	05/03/2002	Merrill Lynch	92,200.000	2,174,660		2,076,296	2,245,070	(168,774)			98,364	98,364		23,281	L
680665-20-5	Olin Corp	06/13/2002	Prudential Securities Inc	48,500.000	963,423		766,770	911,800	(145,030)			196,653	196,653		9,700	L
742718-10-9	Procter & Gamble Co	06/03/2002	Spin Off	0.000	9,419		9,419	186,285	(176,866)				0			L
74762E-10-2	Quanta Services Inc	05/30/2002	Salomon Smith Barney	30,400.000	382,521		516,800	525,616	(8,816)			(134,279)	(134,279)			L
748356-10-2	Questar Corp	05/07/2002	Bear Stearns Securities Corp	41,000.000	1,115,317		800,730	1,054,110	(253,380)			314,587	314,587			L
75409P-20-2	Rational Software Corporation	04/04/2002	Bear Stearns Securities Corp	42,400.000	569,627		674,160	671,192	2,968			(104,533)	(104,533)			L
775371-10-7	Rohm & Haas Co	05/14/2002	Cowen & Company	17,000.000	658,293		764,237	718,590	45,647			(105,943)	(105,943)			L
929160-10-9	Vulcan Materials Co	04/22/2002	Merrill Lynch	18,000.000	842,940		29,303	855,720	(826,418)			813,637	813,637			L
Total United States					46,706,662	XXX	34,647,108	63,497,202	(30,027,058)	0	0	12,059,555	12,059,555	XXX	73,731	XXX
Other Country																
947074-10-0	Weatherford Intl Ltd	06/28/2002	Tax Free Exchange	52,500.000	2,139,077		2,139,077	2,500,575	(361,498)				0			L
Total Other Country					2,139,077	XXX	2,139,077	2,500,575	(361,498)	0	0	0	0	XXX	0	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
6899999 - Common Stocks - Industrial and Miscellaneous					48,845,739	XXX	36,786,185	65,997,777	(30,388,556)	0	0	12,059,555	12,059,555	XXX	73,731	XXX
7099997 - Common Stocks - Part 4					51,703,034	XXX	38,518,663	68,946,205	(31,604,506)	0	0	13,184,371	13,184,371	XXX	96,127	XXX
7099998 - Common Stocks - Part 5					2,577,070	XXX	2,493,279	2,684,563				83,790	83,790	XXX		XXX
7099999 - Total - Common Stocks					54,280,104	XXX	41,011,942	71,630,768	(31,604,506)	0	0	13,268,161	13,268,161	XXX	96,127	XXX
7199999 - Total - Preferred and Common Stocks					54,818,662	XXX	41,550,500	72,199,443	(31,634,623)	0	0	13,268,161	13,268,161	XXX	96,127	XXX
7299999 Totals					306,125,509	XXX	294,944,793	323,773,851	(30,221,683)	0	0	12,340,766	12,340,766	6,314,660	96,127	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 0 .

SCHEDULE DB - PART A - SECTION 1

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

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

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
NONE													
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
American International Group	73,537,581	05/19/2003	Floor 76.07, Cap 91.29	05/15/2000	Merrill Lynch	(9,820,557)	(2,918,787)		8,454,046	5,058,937	1,656,425			345,887
Merck & Co.	85,720,735	05/19/2003	Floor 68.21, Cap 81.85	05/15/2000	Merrill Lynch	(4,348,976)	(1,292,568)		20,787,968	4,311,377	733,538			403,191
Bristol Meyers Squibb	10,736,000	05/19/2003	Floor 53.68, Cap 64.41	05/15/2000	Merrill Lynch	(496,922)	(147,691)		5,808,709	2,398,580	83,815			50,497
Vulcan Materials Co.	13,687,682	05/19/2003	Floor 45.11, Cap 54.14	05/15/2000	Merrill Lynch	(512,490)	(152,318)		245,174	(1,693,100)	86,441			64,381
Exxon Mobil	40,203,050	05/19/2003	Floor 39.81, Cap 47.77	05/15/2000	Merrill Lynch	(1,444,345)	(429,277)		(429,277)	(3,441,601)	243,616			189,097
Gannett Company, Inc.	22,586,250	05/19/2003	Floor 60.23, Cap 72.28	05/15/2000	Merrill Lynch	(1,155,172)	(343,331)		(1,700,831)	(5,887,138)	194,842			106,235
Johnson & Johnson	36,275,446	05/19/2003	Floor 43.155, Cap 51.785	05/15/2000	Merrill Lynch	(3,825,113)	(1,136,869)		(1,935,425)	(28,194,286)	645,178			170,623
Morgan Stanley Dean Witter Discovery	59,357,877	05/19/2003	Floor 71.92, Cap 86.31	05/15/2000	Merrill Lynch	(4,121,194)	(1,224,868)		22,577,707	14,919,524	695,118			279,192
Schering-Plough	108,415,900	05/19/2003	Floor 40.85, Cap 49.02	05/15/2000	Merrill Lynch	(7,776,807)	(2,311,360)		40,816,140	26,065,548	1,311,707			509,939
American International Group	35,877,615	05/12/2003	Floor 74.23, Cap 89.07	05/12/2000	UBS Warburg	(4,925,413)	(1,441,351)		2,908,356	1,485,190	836,175			166,913
Merck & Co.	30,164,420	05/12/2003	Floor 68.5555, Cap 82.2665	05/12/2000	UBS Warburg	(1,505,147)	(440,460)		7,442,360	3,999,515	255,525			140,334
Bristol Meyers Squibb	26,364,750	05/12/2003	Floor 52.7295, Cap 63.2754	05/12/2000	UBS Warburg	(1,220,356)	(357,120)		14,011,105	8,248,162	207,177			122,657
Exxon Mobil	11,060,000	05/12/2003	Floor 39.5, Cap 47.4	05/12/2000	UBS Warburg	(414,880)	(121,409)		(121,409)	(1,153,364)	70,433			51,454
Gannett Company, Inc.	7,724,438	05/12/2003	Floor 61.7955, Cap 74.1546	05/12/2000	UBS Warburg	(397,911)	(116,443)		(334,618)	(1,823,149)	67,552			35,936
Johnson & Johnson	14,146,481	05/12/2003	Floor 41.9155, Cap 50.2986	05/12/2000	UBS Warburg	(4,999,683)	(399,921)		(1,723,866)	(6,920,711)	232,007			65,814
Morgan Stanley Dean Witter Discovery	6,174,218	05/12/2003	Floor 72.3544, Cap 86.8253	05/12/2000	UBS Warburg	(1,366,619)	(127,319)		2,370,753	1,794,921	73,862			28,724
General Electric	71,317,395	05/12/2003	Floor 52.8277, Cap 63.3933	05/12/2000	UBS Warburg	(435,077)	(1,463,086)		30,636,809	23,478,260	848,783			331,789
0199999 - Subtotal - Collars - Hedging						(48,766,662)	(14,424,178)	XXX	149,813,701	42,646,665	8,242,194			3,062,663
0499999 - Subtotal - Collars						(48,766,662)	(14,424,178)	XXX	149,813,701	42,646,665	8,242,194			3,062,663
Credit default swap on Fort James Corp., 6.875%, 09/15/07	2,000,000	05/26/2004		05/21/2001	Morgan Stanley Cap. Svcs.					(119,991)			20,187	13,809
Credit default swap on Harrahs Operating Company Inc., 7.50%, 01/15/09	5,000,000	05/07/2004		09/26/2001	Morgan Stanley Cap. Svcs.					165,475			71,646	34,048
Credit default swap on Worldcom Inc., 7.50%, 05/15/11	5,000,000	01/31/2007		01/28/2002	Deutsche Bank					(4,476,447)			20,767	53,571
Credit default swap on Farmer Mac, 5.40%, 10/14/11	20,000,000	04/22/2007		04/22/2002	Goldman Sachs					(1,636,633)			0	219,401
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		(6,067,596)			112,600	320,829
0899999 - Subtotal - Swaps								XXX		(6,067,596)			112,600	320,829
Currency Forward (EUR)	201,447,800	07/08/2002	.87586	04/08/2002	Salomon Smith Barney				(26,613,760)	(26,613,760)				149,653
1199999 - Subtotal - Forwards - Other Derivative Transactions								XXX	(26,613,760)	(26,613,760)				149,653
1299999 - Subtotal - Forwards								XXX	(26,613,760)	(26,613,760)				149,653
2599999 - Subtotal - Hedging Transactions						(48,766,662)	(14,424,178)	XXX	149,813,701	42,646,665	8,242,194			3,062,663
2799999 - Subtotal - Other Derivative Transactions								XXX	(26,613,760)	(32,681,356)			112,600	470,482
9999999 - Totals						(48,766,662)	(14,424,178)	XXX	123,199,941	9,965,309	8,242,194		112,600	3,533,145

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
2599999 - Subtotal - Hedging Transactions						XXX	XXX					
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals						XXX	XXX					

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	Book Balance at End of Each Month During Current Quarter			8
		Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	5	6	7	
Depository	Rate of Interest			First Month	Second Month	Third Month	*
ACCT GEN SUPREME COURT LONDON, ENGLAND				136,530	136,530	136,530	
BANK OF NEW YORK NEW YORK, NY				1,225,411	955,131	8,004,236	
BANK ONE COLUMBUS, OH				(60,212,823)	(75,143,705)	(74,194,524)	
BANK ONE SPRINGFIELD, IL				231,379	1,669,181	329,272	
BARNETT BANK GAINESVILLE, FL				(351,833)	653,434	380,351	
CENTRAL FIDELITY LYNCHBURG, VA				502,221	259,708	212,269	
CORE STATES BANK PHILADELPHIA, PA				4,981,669	6,767,399	10,355,119	
FIRSTAR BANK CINCINNATI, OH				3,511,795	3,759,994	7,286,634	
FIRST UNION ATLANTA, GA				1,023,024	2,110,031	2,724,510	
FIRST UNION NATIONAL BANK CHARLOTTE, NC				4,557,713	5,931,389	11,787,599	
HUNTINGTON NATIONAL BANK COLUMBUS, OH				(23,102,735)	(27,083,800)	(23,600,679)	
KEY BANK CANTON, OH				270,823	364,436	297,435	
MELLON BANK PHILADELPHIA, PA				290,978	397,365	357,578	
NATIONAL BANK OF DETROIT DETROIT, MI				(94,299,975)	(96,025,727)	(105,132,937)	
NATIONAL CITY BANK COLUMBUS, OH				787,287	1,214,016	768,492	
NATIONS BANK RALEIGH, NC				401,833	622,097	640,567	
U.S. NATIONAL BANK PORTLAND, OR				95,087	181,900	103,658	
WELLS FARGO BANK DES MOINES, IA				4,867,568	4,867,568	4,009,647	
0199998 Deposits in 21 depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	0	31,917	818,778	882,995	880,140	XXX
0199999 Totals - Open Depositories	XXX	0	31,917	(154,265,269)	(167,480,059)	(154,654,104)	XXX
0399999 Total Cash on Deposit	XXX	0	31,917	(154,265,269)	(167,480,059)	(154,654,104)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX				XXX
0599999 Total Cash	XXX	0	31,917	(154,265,269)	(167,480,059)	(154,654,104)	XXX

Designate the type of health care providers reported on this page
Physicians

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

1	2	3	Direct Losses Paid		6	Direct Losses Unpaid		9
States, Etc.	Direct Premiums Written	Direct Premiums Earned	4 Amount	5 Number of Claims	Direct Losses Incurred	7 Amount Reported	8 Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT					1			6
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA					0			8
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL					0			(32)
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD					98			1,062
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY					(6)			9
34. North Carolina NC					0			2
35. North Dakota ND								
36. Ohio OH								0
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA					26			223
40. Rhode Island RI								
41. South Carolina SC					0			21
42. South Dakota SD								
43. Tennessee TN					0			30
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA					(15)			50
48. Washington WA								
49. West Virginia WV					1			10
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT								
58. Totals			0		107			1,390
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)								

23787200245000102

SUPPLEMENT FOR JUNE 30, 2002 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

Designate the type of health care providers
reported on this page
Hospitals

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

1	2	3	Direct Losses Paid		6	Direct Losses Unpaid		9
States, Etc.	Direct Premiums Written	Direct Premiums Earned	4 Amount	5 Number of Claims	Direct Losses Incurred	7 Amount Reported	8 Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA					0			6
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH					2			23
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT								
58. Totals					2			29
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)								

Designate the type of health care providers reported on this page
Other Health Care Professionals

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

1		2	3	Direct Losses Paid		6	Direct Losses Unpaid		9
States, Etc.		Direct Premiums Written	Direct Premiums Earned	4 Amount	5 Number of Claims	Direct Losses Incurred	7 Amount Reported	8 Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama	AL	144	78			67			1,079
2. Alaska	AK								
3. Arizona	AZ					2			30
4. Arkansas	AR								
5. California	CA					(32)			55
6. Colorado	CO								
7. Connecticut	CT	200	254			69			2,872
8. Delaware	DE	100	373			88			2,142
9. District of Columbia	DC					8			70
10. Florida	FL	200	258			1,105			11,391
11. Georgia	GA	389	317			83			1,452
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL	528	464			82			2,001
15. Indiana	IN		237			49			2,037
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY					17			327
19. Louisiana	LA								
20. Maine	ME					4			34
21. Maryland	MD	2,106	2,182			200			9,450
22. Massachusetts	MA					12			379
23. Michigan	MI	100	100			17			820
24. Minnesota	MN								
25. Mississippi	MS					8			356
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH		50			(7)			106
31. New Jersey	NJ					0			6
32. New Mexico	NM								
33. New York	NY					279	1,000	1	2,034
34. North Carolina	NC	4,753	5,523			(33)			16,368
35. North Dakota	ND								
36. Ohio	OH	26,382	29,118			(82)			100,169
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA	9,284	12,823			816			58,486
40. Rhode Island	RI	100	50			22			372
41. South Carolina	SC					(17)			1,269
42. South Dakota	SD								
43. Tennessee	TN					57			1,119
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT	100	150			30			900
47. Virginia	VA	1,600	2,623			29			11,146
48. Washington	WA								
49. West Virginia	WV	3,820	3,043			189			13,129
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Canada	CN								
57. Aggregate Other Aliens	OT								
58. Totals		49,806	57,643			3,061	1,000	1	239,599
DETAILS OF WRITE-INS									
5701.									
5702.									
5703.									
5798. Summary of remaining write-ins for Line 57 from overflow page									
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)									

Designate the type of health care providers
reported on this page
Other Health Care Facilities

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

1	2	3	Direct Losses Paid		6	Direct Losses Unpaid		9
States, Etc.	Direct Premiums Written	Direct Premiums Earned	4 Amount	5 Number of Claims	Direct Losses Incurred	7 Amount Reported	8 Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL					(1)			3
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR					(1)			8
5. California CA								
6. Colorado CO								
7. Connecticut CT					1			25
8. Delaware DE					3			13
9. District of Columbia DC								
10. Florida FL					4			2
11. Georgia GA					1			5
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL					(1)			2
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY					0			18
19. Louisiana LA								
20. Maine ME								
21. Maryland MD					13			116
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS					2			54
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH					1			3
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY					(41)			547
34. North Carolina NC					12			115
35. North Dakota ND								
36. Ohio OH					33			427
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA					33			771
40. Rhode Island RI								
41. South Carolina SC					7			151
42. South Dakota SD								
43. Tennessee TN					4			18
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA					25			233
48. Washington WA								
49. West Virginia WV					2			107
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT								
58. Totals					99			2,617
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)								

SUPPLEMENT FOR JUNE 30, 2002 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

Designate the type of health care providers reported on this page
Medical Malpractice Policies

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

1	2	3	Direct Losses Paid		6	Direct Losses Unpaid		9
	Direct	Direct	4	5	Direct	7	8	Direct Losses
States, Etc.	Premiums Written	Premiums Earned	Amount	Number of Claims	Losses Incurred	Amount Reported	Number of Claims	Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT								
58. Totals								
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page								
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)								

NONE