PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 1 0 3 4 5 2 0 0 2 2 0 1 0 0 1 0 1 *

QUARTERLY STATEMENT

As of March 31, 2002

of the Condition and Affairs of the

Community Insurance Company

NAIC Group Code..... 0671, 0671 (Current Period) (Prior Period) | NAIC Company Code..... 10345 | Employer's ID Number..... 31-1440175

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

Country of Domicile US

Incorporated..... July 8, 1995 | Commenced Business..... October 1, 1995

Statutory Home Office	4361 Irwin Simpson Road….. Mason ..... OHIO ..... 45040-9498 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	4361 Irwin Simpson Road….. Mason ..... OH ..... 45040-9498 *(Street and Number) (City or Town, State and Zip Code)*	513-872-8100 *(Area Code) (Telephone Number)*
Mail Address	4361 Irwin Simpson Road….. Mason ..... OH ..... 45040-9498 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	4361 Irwin Simpson Road….. Mason ..... OH ..... 45040-9498 *(Street and Number) (City or Town, State and Zip Code)*	513-336-3920 *(Area Code) (Telephone Number)*
Internet Website Address	anthem.com	
Statement Contact	Lee Dickerson *(Name)*	513-336-3920 *(Area Code) (Telephone Number) (Extension)*
	lee.dickerson@anthem.com *(E-Mail Address)*	513-336-2155 *(Fax Number)*
Policyowner Relations Contact	4361 Irwin SImpson Road….. Mason ..... OH ..... 45040-9498 *(Street and Number) (City or Town, State and Zip Code)*	513-872-8100 *(Area Code) (Telephone Number) (Extension)*

OFFICERS

President ..... Keith Robert Faller | Treasurer ..... George Dominic Martin | Secretary ..... Nancy Louise Purcell

Actuary ..... Linda L. Bronstein | Asst Secretary ..... Judy Pershern | Asst Secretary ..... M. Ellen Rooze

VICE PRESIDENTS

DIRECTORS OR TRUSTEES

Larry Clayborn Glasscock, Chairman | Michael Lynn Smith | David Rhoads Frick | Sandra Hamilton Miller
Nancy Louise Purcell

State of........
County of.....

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.

(Signature)	(Signature)	(Signature)
Keith Robert Faller	Nancy Louise Purcell	George Dominic Martin
(Printed Name)	(Printed Name)	(Printed Name)
President	Secretary	Treasurer

Subscribed and sworn to before me this

..............day of ...., 2002

....

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
1. Bonds	697,034,584		697,034,584	684,345,262
2. Stocks:				
2.1 Preferred stocks	4,182,244		4,182,244	4,185,748
2.2 Common stocks			0	
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	41,753,071		41,753,071	42,350,448
4.2 Properties held for the production of income (less $.........0 encumbrances)	606,859		606,859	620,882
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....(127,174,101)) and short-term investments ($.....13,289,072)	(113,885,029)		(113,885,029)	5,029,777
6. Other invested assets	54,693,673		54,693,673	45,977,142
7. Receivable for securities	165,349		165,349	276,198
8. Aggregate write-ins for invested assets	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8)	684,550,751	0	684,550,751	782,785,457
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection	27,008,849	1,403,174	25,605,675	24,909,859
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)			0	
10.3 Accrued retrospective premiums			0	
11. Funds held by or deposited with reinsured companies			0	
12. Bills receivable, taken for premiums			0	
13. Amounts receivable under high deductible policies			0	
14. Reinsurance recoverables on loss and loss adjustment expense payments			0	
15. Federal and foreign income tax recoverable and interest thereon (including $.....8,102,890 net deferred tax asset) - Anthem Insurance Companies Inc.	78,521,760	54,058,731	24,463,029	25,113,312
16. Guaranty funds receivable or on deposit			0	
17. Electronic data processing equipment and software	610,061	453,625	156,436	75,814
18. Interest, dividends and real estate income due and accrued	7,396,925		7,396,925	7,568,111
19. Net adjustments in assets and liabilities due to foreign exchange rates			0	
20. Receivable from parent, subsidiaries and affiliates	69,994,589		69,994,589	21,182,701
21. Amounts due from/to protected cells			0	
22. Equities and deposits in pools and associations			0	
23. Amounts receivable relating to uninsured accident and health plans	41,651,890	963,310	40,688,580	39,638,673
24. Other assets nonadmitted	23,930,994	23,930,994	0	
25. Aggregate write-ins for other than invested assets	45,609,516	14,490,459	31,119,057	30,592,006
26. Total assets excluding protected cell assets (Lines 9 through 25)	979,275,334	95,300,293	883,975,042	931,865,934
27. Protected cell assets			0	
28. TOTALS (Lines 26 and 27)	979,275,334	95,300,293	883,975,042	931,865,934

DETAILS OF WRITE-INS

0801.			0	
0802.			0	
0803.			0	
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0
2501. Deposit Accounts	12,449,778	9,445,309	3,004,468	2,714,108
2502. Federal Employee Program Receivable	27,116,589		27,116,589	24,733,760
2503. Goodwill	1,247,138	1,247,138	0	1,247,138
2598. Summary of remaining write-ins for Line 25 from overflow page	4,796,012	3,798,012	998,000	1,897,000
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	45,609,516	14,490,459	31,119,057	30,592,006

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....261,927,721)	337,856,660	292,674,030
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	12,880,000	11,445,000
4.	Commissions payable, contingent commissions and other similar charges	17,024,935	16,664,509
5.	Other expenses (excluding taxes, licenses and fees)	22,950,044	38,352,295
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	8,563,469	4,283,286
7.	Federal and foreign income taxes (including $.....(226,451) on realized capital gains (losses) (including $..........0 net deferred tax liability)	12,860,934	19,506,217
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $...........0 and including warranty reserves of $..........0)	41,008,331	35,995,494
10.	Advance premium		43,122,988
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	534,817	543,278
15.	Remittances and items not allocated	9,161,543	9,483,355
16.	Provision for reinsurance		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	30,073,176	79,631,055
20.	Payable for securities	2,141,015	11,876,378
21.	Liability for amounts held under uninsured accident and health plans	938,027	839,558
22.	Capital notes $..... and interest thereon $		
23.	Aggregate write-ins for liabilities	73,708,715	76,248,547
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	569,701,664	640,665,990
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	569,701,664	640,665,990
27.	Aggregate write-ins for special surplus funds	0	0
28.	Common capital stock	1,142,307	1,142,307
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds	0	0
31.	Surplus notes		
32.	Gross paid in and contributed surplus	195,393,523	195,393,523
33.	Unassigned funds (surplus)	117,737,548	94,664,116
34.	Less treasury stock, at cost:		
	34.1 ....0.000 shares common (value included in Line 28 $..........0)		
	34.2 ....0.000 shares preferred (value included in Line 29 $..........0)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	314,273,377	291,199,946
36.	TOTALS	883,975,042	931,865,935

DETAILS OF WRITE-INS

2301.	Reserve for Future Policy Benefits	22,745,000	21,752,000
2302.	Premium Deficiency Reserve	3,034,000	3,313,000
2303.	Payable for Non-Operating Expenses	30,846,347	31,970,172
2398.	Summary of remaining write-ins for Line 23 from overflow page	17,083,368	19,213,375
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	73,708,715	76,248,547
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page	0	0
3099.	Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....627,547,932)	622,535,096	509,623,484	2,156,427,613
1.2 Assumed (written $.........0)			
1.3 Ceded (written $.....(1,182,995))	(1,182,995)		31,472
1.4 Net (written $.....628,730,928)	623,718,091	509,623,484	2,156,396,141
DEDUCTIONS:			
2. Losses incurred (current accident year $.....569,472,352):			
2.1 Direct	530,860,792	431,620,916	1,819,278,685
2.2 Assumed			
2.3 Ceded	(3,987)	(79,879)	(338,423)
2.4 Net	530,864,779	431,700,795	1,819,617,108
3. Loss expenses incurred	26,648,648	25,678,343	105,836,162
4. Other underwriting expenses incurred	46,882,361	60,163,762	186,195,153
5. Aggregate write-ins for underwriting deductions	695,546	(472,003)	(10,593,221)
6. Total underwriting deductions (Lines 2 through 5)	605,091,335	517,070,897	2,101,055,202
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	18,626,756	(7,447,412)	55,340,939
INVESTMENT INCOME			
9. Net investment income earned	10,343,949	8,952,339	51,017,696
10. Net realized capital gains (losses)	(647,004)	1,294,132	19,117,137
11. Net investment gain (loss) (Lines 9 + 10)	9,696,946	10,246,471	70,134,833
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.........0 amount charged off $.........0)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	1,944	(772,725)	(1,924,549)
15. Total other income (Lines 12 through 14)	1,944	(772,725)	(1,924,549)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	28,325,646	2,026,334	123,551,223
17. Dividends to policyholders			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	28,325,646	2,026,334	123,551,223
19. Federal and foreign income taxes incurred	11,639,894	7,855,944	15,970,612
20. Net income (Line 18 minus Line 19) (to Line 22)	16,685,752	(5,829,610)	107,580,610
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year	291,199,946	334,450,451	334,450,452
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	16,685,752	(5,829,610)	107,580,610
23. Net unrealized capital gains or losses	8,716,531	(18,182,652)	(10,386,952)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income taxes	(34,628,354)	(173,150)	(80,736,078)
26. Change in nonadmitted assets	32,275,055	1,305,381	66,484,052
27. Change in provision for reinsurance			
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles		16,508,816	14,681,478
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			(141,000,000)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus	24,448	35,633	126,383
37. Change in surplus as regards policyholders (Lines 22 through 36)	23,073,432	(6,335,583)	(43,250,506)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	314,273,378	328,114,869	291,199,946

DETAILS OF WRITE-INS

	1	2	3
0501. Change in Future Policy Reserves	993,000	528,000	(3,840,000)
0502. Change in Premium Deficiency Reserves	(279,000)	(1,000,003)	(687,000)
0503. Tri-Care Admin Fees	(18,454)		(1,504,765)
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	(4,561,457)
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	695,546	(472,003)	(10,593,221)
1401. Non-Premium Income	1,944	783	(27,401)
1402. Non-Premium Expense		(773,508)	(1,897,148)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,944	(772,725)	(1,924,549)
3601. Statutory Adjustment for Transfer of WHA Balance Sheet	24,448	35,633	126,383
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above)	24,448	35,633	126,383

STATEMENT OF INCOME

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct............. (written $.....627,547,932)	622,535,096	509,623,484	2,156,427,613
1.2 Assumed........ (written $..........0)			
1.3 Ceded............ (written $.....(1,182,995))	(1,182,995)		31,472
1.4 Net.................. (written $.....628,730,928)	623,718,091	509,623,484	2,156,396,141
DEDUCTIONS:			
2. Losses incurred (current accident year $.....569,472,352):			
2.1 Direct	530,860,792	431,620,916	1,819,278,685
2.2 Assumed			
2.3 Ceded	(3,987)	(79,879)	(338,423)
2.4 Net	530,864,779	431,700,795	1,819,617,108
3. Loss expenses incurred	26,648,648	25,678,343	105,836,162
4. Other underwriting expenses incurred	46,882,361	60,163,762	186,195,153
5. Aggregate write-ins for underwriting deductions	695,546	(472,003)	(10,593,221)
6. Total underwriting deductions (Lines 2 through 5)	605,091,335	517,070,897	2,101,055,202
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	18,626,756	(7,447,412)	55,340,939
INVESTMENT INCOME			
9. Net investment income earned	10,343,949	8,952,339	51,017,696
10. Net realized capital gains (losses)	(647,004)	1,294,132	19,117,137
11. Net investment gain (loss) (Lines 9 + 10)	9,696,946	10,246,471	70,134,833
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	1,944	(772,725)	(1,924,549)
15. Total other income (Lines 12 through 14)	1,944	(772,725)	(1,924,549)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	28,325,646	2,026,334	123,551,223
17. Dividends to policyholders			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	28,325,646	2,026,334	123,551,223
19. Federal and foreign income taxes incurred	11,639,894	7,855,944	15,970,612
20. Net income (Line 18 minus Line 19) (to Line 22)	16,685,752	(5,829,610)	107,580,610
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year	291,199,946	334,450,451	334,450,452
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	16,685,752	(5,829,610)	107,580,610
23. Net unrealized capital gains or losses	8,716,531	(18,182,652)	(10,386,952)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income taxes	(34,628,354)	(173,150)	(80,736,078)
26. Change in nonadmitted assets	32,275,055	1,305,381	66,484,052
27. Change in provision for reinsurance			
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles		16,508,816	14,681,478
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			(141,000,000)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus	24,448	35,633	126,383
37. Change in surplus as regards policyholders (Lines 22 through 36)	23,073,432	(6,335,583)	(43,250,506)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	314,273,378	328,114,869	291,199,946

DETAILS OF WRITE-INS

0501. Change in Future Policy Reserves	993,000	528,000	(3,840,000)
0502. Change in Premium Deficiency Reserves	(279,000)	(1,000,003)	(687,000)
0503. Tri-Care Admin Fees	(18,454)		(1,504,765)
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	(4,561,457)
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	695,546	(472,003)	(10,593,221)
1401. Non-Premium Income	1,944	783	(27,401)
1402. Non-Premium Expense		(773,508)	(1,897,148)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,944	(772,725)	(1,924,549)
3601. Statutory Adjustment for Transfer of WHA Balance Sheet	24,448	35,633	126,383
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above)	24,448	35,633	126,383

CASH FLOW

		1 Current Year to Date	2 Prior Year Ended December 31
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	628,035,112	2,128,814,203
2.	Loss and loss adjustment expenses paid (net of salvage and subrogation)	511,945,704	1,875,473,941
3.	Underwriting expenses paid	57,644,004	173,325,405
4.	Other underwriting income (expenses)	(695,546)	10,593,221
5.	Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	57,749,858	90,608,078
6.	Net investment income	11,636,466	53,851,876
7.	Other income (expenses):		
	7.1 Agents' balances charged off		
	7.2 Net funds held under reinsurance treaties		
	7.3 Net amount withheld or retained for account of others	(8,461)	(2,464,654)
	7.4 Aggregate write-ins for miscellaneous items	1,944	(1,924,548)
	7.5 Total other income (Lines 7.1 to 7.4)	(6,517)	(4,389,202)
8.	Dividends to policyholders on direct business, less $..............0 dividends on reinsurance assumed or ceded (net)		
9.	Federal and foreign income taxes (paid) recovered	(17,634,894)	(27,451,931)
10.	Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	51,744,913	112,618,821
	CASH FROM INVESTMENTS		
11.	Proceeds from investments sold, matured or repaid:		
	11.1 Bonds	109,844,231	706,419,347
	11.2 Stocks		183,177,097
	11.3 Mortgage loans		
	11.4 Real estate		
	11.5 Other invested assets		
	11.6 Net gains or (losses) on cash and short-term investments		(2)
	11.7 Miscellaneous proceeds	(9,735,363)	9,510,575
	11.8 Total investment proceeds (Lines 11.1 to 11.7)	100,108,868	899,107,017
12.	Cost of investments acquired (long-term only):		
	12.1 Bonds	123,545,565	904,282,027
	12.2 Stocks		14,000,072
	12.3 Mortgage loans		
	12.4 Real estate	141,418	1,483,612
	12.5 Other invested assets		
	12.6 Miscellaneous applications	(110,849)	(2,107,760)
	12.7 Total investments acquired (Lines 12.1 to 12.6)	123,576,133	917,657,951
13.	Net cash from investments (Line 11.8 minus Line 12.7)	(23,467,265)	(18,550,934)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
14.	Cash provided:		
	14.1 Surplus notes, capital and surplus paid in		
	14.2 Capital notes $..........0 less amounts repaid $..........0		
	14.3 Net transfers from affiliates		103,844,540
	14.4 Borrowed funds received		
	14.5 Other cash provided		
	14.6 Total (Lines 14.1 to 14.5)	0	103,844,540
15.	Cash applied:		
	15.1 Dividends to stockholders paid		141,000,000
	15.2 Net transfers to affiliates	98,369,767	
	15.3 Borrowed funds repaid		
	15.4 Other applications	48,822,687	11,330,180
	15.5 Total (Lines 15.1 to 15.4)	147,192,454	152,330,180
16.	Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	(147,192,454)	(48,485,640)
	RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17.	Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	(118,914,806)	45,582,247
18.	Cash and short-term investments:		
	18.1 Beginning of year	5,029,777	(40,552,470)
	18.2 End of period (Line 17 plus Line 18.1)	(113,885,029)	5,029,777

DETAILS OF WRITE-INS

07.401	Aggregate write-ins for miscellaneous income	1,944	(1,924,548)
07.402			
07.403			
07.498	Summary of remaining write-ins for Line 7.4 from overflow page	0	0
07.499	Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above)	1,944	(1,924,548)

NOTES TO FINANCIAL STATEMENTS

For purposes of the quarterly interim financial information, it is presumed that the users of the interim financial information have read or have access to the Annual Statement as of December 31, 2001. This presentation addresses only significant events occuring since this last annual statement.

1. Basis of Presentation

The accompanying financial statements of Community Insurance Company (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The State of Ohio requires insurance companies domiciled in the State of Ohio to prepare their statutory financial statements in conformity with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the State of Ohio Department of Insurance.

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues, and expenses. It also requires estimates in the disclosure of contingent assets and liabilities. Actual results may differ from these estimates.

2. Accounting Changes

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Ohio. Effective January 1, 2001, the State of Ohio required that insurance companies domiciled in the State of Ohio prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed or permitted by the State of Ohio insurance commissioner.

9. Income Taxes

A. The components of deferred tax assets/(liabilities) at March 31 are as follows:

	Mar. 31, 2002	Dec. 31, 2001
Total of gross deferred tax assets	$73,503,814	$107,939,679
Total of deferred tax liabilities	11,342,193	11,149,704
Net deferred tax asset	62,161,621	96,789,975
Deferred tax asset nonadmitted	(54,058,731)	(88,036,802)
Net admitted deferred tax asset	$8,102,890	$8,753,174
(Increase) decrease in nonadmitted asset	33,978,071	-

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

	Mar. 31, 2002	Dec. 31, 2001	Change
Total deferred tax assets	$73,503,814	$107,939,679	($34,435,865)
Total deferred tax liabilities	11,342,193	11,149,704	192,489
Net deferred tax asset (liability)	$62,161,621	$96,789,975	(34,628,354)
Tax effect of unrealized gains (losses)			0
Change in net deferred income tax			($34,628,354)

C. The provision for federal and foreign income taxes incurred and the change in DTAs and DTLs can vary from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The more significant items causing this difference are typically as follows: Dividends received deduction, nondeductible lobbying expenses and nondeductible meals & entertainment expenses.

D. The Company is included in a consolidated federal income tax return with its ultimate parent, Anthem, Inc. and other Anthem, Inc. subsidiaries. The method of allocation between the companies is subject to an executed Tax Sharing Agreement and is based upon separate return calculations with credit for net losses that can be used on a consolidated basis. Intercompany tax balances are settled based on the Internal Revenue Service due dates.

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

C. Wash Sales

The Company had no wash sales, which consist of securities that are sold and reacquired within 30 days of the sale date, during the first quarter of 2002.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, explain:......................

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

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

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

3.2 If yes, date of change: ....
If not previously filed, furnish herewith a certified copy of the instrument as amended.

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

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

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

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

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

If yes, attach an explanation.

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/1997.......................

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. ....12/31/1997.......................

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....12/23/1998.......................

7.4 By what department or departments?.................................... Ohio Department of Insurance

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

8.2 If yes, give full information:

GENERAL INTERROGATORIES (continued)

INVESTMENT

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

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: $...

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	$0	$0
13.22 Preferred Stock	$0	$0
13.23 Common Stock	$0	$0
13.24 Short-Term Investments	$0	$0
13.25 Mortgages, Loans or Real Estate	$0	$0
13.26 All Other	$45,977,142	$54,693,673
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$45,977,142	$54,693,673
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	$0	$0
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above	$0	$0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank	New York, NY

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107105	BlackRock Financial Mgmt	New York NY
104596	Dodge & Cox	San Francisco, CA
106595	Wellington Management Co.	Boston, MA
104518	Scudder Insurance Asset Mgmt	Boston, MA

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 [ ] N/A [X]
   If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
						0				0
Total	XXX	XXX	0	0	0	0	0	0	0	0

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	42,971,330	0	0	44,467,495
2. Increase (decrease) by adjustment	(752,818)			(2,979,777)
3. Cost of acquired				
4. Cost of additions to and permanent improvements	141,418			1,483,612
5. Total profit (loss) on sales				
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales				
8. Book/adjusted carrying value at end of current period	42,359,930	0	0	42,971,330
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	42,359,930	0	0	42,971,330
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	42,359,930	0	0	42,971,330

SCHEDULE B - VERIFICATION

NONE

	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	0	0	0	
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions				
2.2 Additional investment made after acquisitions				
3. Accrual of discount and mortgage interest points and commitment fees				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period				
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	0	0	0	0
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	0	0	0	0
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	0	0	0	0

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	45,977,142	0	0	20,177,926
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions				
2.2 Additional investment made after acquisitions				
3. Accrual of discount				
4. Increase (decrease) by adjustment	8,716,531			25,799,216
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period				
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	54,693,673	0	0	45,977,142
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	54,693,673	0	0	45,977,142
12. Total nonadmitted amounts				
13. Statement value of long-term invested assets at end of current period	54,693,673	0	0	45,977,142

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	707,952,967	193,368,673	274,211,674	(3,913,764)	623,196,202			707,952,967
2. Class 2	83,963,791	9,342,728	9,727,821	3,548,756	87,127,454			83,963,791
3. Class 3								
4. Class 4								
5. Class 5								
6. Class 6								
7. Total Bonds	791,916,758	202,711,401	283,939,495	(365,008)	710,323,656	0	0	791,916,758
PREFERRED STOCK								
8. Class 1	4,185,748			(3,505)	4,182,243			4,185,748
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	4,185,748	0	0	(3,505)	4,182,243	0	0	4,185,748
15. Total Bonds and Preferred Stock	796,102,506	202,711,401	283,939,495	(368,513)	714,505,899	0	0	796,102,506

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	13,289,072	XXX	13,289,072	38,800	

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	107,571,496	0	0	8,844,645
2. Cost of short-term investments acquired	79,165,836			870,930,676
3. Increase (decrease) by adjustment				
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments				
6. Consideration received on disposal of short-term investments	173,448,261			772,203,825
7. Book/adjusted carrying value, current period	13,289,071	0	0	107,571,496
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	13,289,071	0	0	107,571,496
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	13,289,071	0	0	107,571,496
12. Income collected during period	220,315			1,073,446
13. Income earned during period	220,315			1,073,446

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

Sch. F
NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1.	Alabama AL	No						
2.	Alaska AK	No						
3.	Arizona AZ	No						
4.	Arkansas AR	No						
5.	California CA	No						
6.	Colorado CO	No						
7.	Connecticut CT	No						
8.	Delaware DE	No						
9.	District of Columbia DC	No						
10.	Florida FL	No						
11.	Georgia GA	No						
12.	Hawaii HI	No						
13.	Idaho ID	No						
14.	Illinois IL	No						
15.	Indiana IN	Yes						
16.	Iowa IA	No						
17.	Kansas KS	No						
18.	Kentucky KY	No						
19.	Louisiana LA	No						
20.	Maine ME	No						
21.	Maryland MD	No						
22.	Massachusetts MA	No						
23.	Michigan MI	No						
24.	Minnesota MN	No						
25.	Mississippi MS	No						
26.	Missouri MO	No						
27.	Montana MT	No						
28.	Nebraska NE	No						
29.	Nevada NV	No						
30.	New Hampshire NH	No						
31.	New Jersey NJ	No						
32.	New Mexico NM	No						
33.	New York NY	No						
34.	North Carolina NC	No						
35.	North Dakota ND	No						
36.	Ohio OH	Yes	627,547,932	528,783,839	485,678,162	412,685,399	337,856,660	260,204,250
37.	Oklahoma OK	No						
38.	Oregon OR	No						
39.	Pennsylvania PA	No						
40.	Rhode Island RI	No						
41.	South Carolina SC	No						
42.	South Dakota SD	No						
43.	Tennessee TN	No						
44.	Texas TX	No						
45.	Utah UT	No						
46.	Vermont VT	No						
47.	Virginia VA	No						
48.	Washington WA	No						
49.	West Virginia WV	No						
50.	Wisconsin WI	No						
51.	Wyoming WY	No						
52.	American Samoa AS	No						
53.	Guam GU	No						
54.	Puerto Rico PR	No						
55.	US Virgin Islands VI	No						
56.	Canada CN	No						
57.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
58.	Totals	(a) 2	627,547,932	528,783,839	485,678,162	412,685,399	337,856,660	260,204,250

DETAILS OF WRITE-INS

5701.		XXX						
5702.		XXX						
5703.		XXX						
5798.	Summary of remaining write-ins for Line 57 from overflow page	XXX	0	0	0	0	0	0
5799.	Totals (Lines 5701 thru 5703 + Line 5798) (Line 57 above)	XXX	0	0	0	0	0	0

(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

NAIC CODE	State of Domicile	FEI Number	Company
	IN	35-2145715	Anthem,Inc.
28207	IN	35-0781558	Anthem Insurance Companies, Inc.
	DE	06-1486838	Anthem East
60049	NY	22-3347426	AnthemHealth & Life Insurance Company of New York
60217	CT	06-1475928	Anthem Health Plans, Inc.
	CT	06-1428584	HealthReach Services, Inc.
53579	NH	02-0510530	Anthem Health Plans of New Hampshire, Inc.
95527	NH	02-0494919	Matthew Thornton Health Plan, Inc.
	NH	02-0449033	Health Initiatives, Inc.
	NH	02-0331321	Northeast Consolidated Services, Inc.
	NH	02-0495732	Combined Services LLC
	NH	02-0485783	Northern General Services of New Hampshire, LLC
52618	ME	31-1705652	Anthem Health Plans of Maine, Inc.
95728	ME	01-0511382	Maine Partners Health Plan, Inc.
	ME	01-0316758	Machigonne, Inc.
	ME	01-0427447	IRM Services, Inc.
	ME	01-0442454	Northern General Services
	ME	04-3153459	NorthernGeneral Services of Massachusetts, Inc.
	NH	02-0485783	Northern General Services of New Hampshire, LLC
	NH	02-0495732	Combined Services LLC
	IN	35-1292384	Associated Group, Inc.
	DE	35-1898945	Anthem Financial, Inc.
	DE	94-3214943	Lease Partners, Inc.

NAIC CODE	State of Domicile	FEI Number	Company
	OH	31-1206558	Anthem Midwest, Inc.
	OH	31-1188944	Anthem Benefit Administrators, Inc.
	IN	35-1835818	The Anthem Companies, Inc.
85286	TX	75-1461960	Anthem Alliance Health Insurance Company
95120	KY	61-1237516	Anthem Health Plans of Kentucky, Inc.
61069	IN	35-0980405	AnthemLife Insurance Company
	NM	85-0233869	Consolidated Insurance, Inc.
	IN	35-1840597	AdminaStar Federal, Inc.
	OH	31-1192869	Dayton Services Company
10345	OH	31-1440175	Community Insurance Company
	OH	31-1467763	Paragon Health System, Ltd
	OH	31-1714795	Anthem Prescription Management, LLC
	KY	61-1079399	Southeastern United Agency, Inc.
	KY	61-1147068	SpectraCare, Inc.
	IN	35-2129194	Anthem UM Services, Inc.
	IN	35-2086355	Anthem West, Inc.
11011	CO	84-0747736	Rocky Mountain Hospital and Medical Service, Inc.
95473	CO	84-1017384	HMO Colorado, Inc.
	DE	84-1050592	Rocky Mountain Health Care Corporation
	CO	84-1094892	Occupational Healthcare Management Services
	CO	84-0976041	Health Management Systems, Inc.
61069	IN	35-0980405	Anthem Life Insurance Company
	NM	85-0233869	Consolidated Insurance, Inc.
	CO	84-1149806	Benefit Administration Services, Inc.

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			0.0	
2. Allied lines			0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril			0.0	
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine			0.0	
10. Financial guaranty			0.0	
11.1. Medical malpractice-occurrence			0.0	
11.2. Medical malpractice-claims made			0.0	
12. Earthquake			0.0	
13. Group accident and health	475,939,058	395,921,155	83.2	83.0
14. Credit accident and health			0.0	
15. Other accident and health	146,596,037	134,939,637	92.0	89.7
16. Workers' compensation			0.0	
17.1 Other liability-occurrence			0.0	
17.2 Other liability-claims made			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability			0.0	
19.3, 19.4 Commercial auto liability			0.0	
21. Auto physical damage			0.0	
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety			0.0	
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0.0	0.0
34. Totals	622,535,096	530,860,792	85.3	84.7
DETAILS OF WRITE-INS				
3301.			0.0	
3302.			0.0	
3303.			0.0	
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0.0	0.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1. Medical malpractice-occurrence			
11.2. Medical malpractice-claims made			
12. Earthquake			
13. Group accident and health	481,626,893	481,626,893	396,857,375
14. Credit accident and health			
15. Other accident and health	145,921,039	145,921,039	131,926,463
16. Workers' compensation			
17.1. Other liability-occurrence			
17.2. Other liability-claims made			
18.1. Products liability-occurrence			
18.2. Products liability-claims made			
19.1, 19.2 Private passenger auto liability			
19.3, 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
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	0	0	0
34. Totals	627,547,932	627,547,932	528,783,839
DETAILS OF WRITE-INS			
3301.			
3302.			
3303.			
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (a) (Cols. 1 + 2)	4 2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2002 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (b) (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c) (Cols. 11 + 12)
1. 1999 + Prior		1,390	1,390		156	156			1,389	1,389	0	155	155
2. 2000		8,794	8,794		1,228	1,228			3,811	3,811	0	(3,755)	(3,755)
3. Subtotals 2000 + Prior	0	10,184	10,184	0	1,384	1,384	0	0	5,200	5,200	0	(3,600)	(3,600)
4. 2001		293,935	293,935		185,860	185,860			73,623	73,623	0	(34,452)	(34,452)
5. Subtotals 2001 + Prior	0	304,119	304,119	0	187,244	187,244	0	0	78,823	78,823	0	(38,052)	(38,052)
6. 2002	XXX	XXX	XXX	XXX	323,267	323,267	XXX		271,913	271,913	XXX	XXX	XXX
7. Totals	0	304,119	304,119	0	510,511	510,511	0	0	350,736	350,736	0	(38,052)	(38,052)
8. Prior Year-End's Surplus As Regards Policyholders	291,200												

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. 0.0 %	2. (12.5)%	3. (12.5)%

Col. 13, Line 7 Line 8
4. (13.1)%

(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

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	RESPONSE
1. Will the SVO Compliance Certification be filed with this statement?	YES
2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	NO
3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	NO

EXPLANATIONS:

BAR CODE:

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

* 1 0 3 4 5 2 0 0 2 4 5 0 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Prepaid Expenses	3,459,012	3,459,012	0	
2505. Provider Risk Share	1,337,000	339,000	998,000	1,897,000
2597. Summary of remaining write-ins for Line 25 from Assets	4,796,012	3,798,012	998,000	1,897,000

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Provider and Other Payables	3,953,264	6,314,500
2305. Rate Stabilization Reserve FEP	10,070,788	10,070,788
2306. Escheat Funds	3,059,316	2,828,087
2397. Summary of remaining write-ins for Line 23 from Liabilities	17,083,368	19,213,375

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
0504. Reclass of Risk Shares Receivables out of Beginning Loss Reserves per SSAP 84			(3,111,190)
0505. Reclass of ITS Payable out of Loss Reserves			(1,450,267)
0597. Summary of remaining write-ins for Line 5 from Statement of Income	0	0	(4,561,457)

Sch. A-Part 2
NONE

Sch. A-Part 3
NONE

Sch. B-Part 1
NONE

Sch. B-Part 2
NONE

Sch. BA-Part 1
NONE

Sch. BA-Part 2
NONE

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 - U.S. Government								
01N062-64-9	GNMA TBA 6.500% 02/01/31	03/15/2002	Morgan Stanley		990,313	1,000,000	3,069	1
36200S-VM-9	GNMA Pool 571320 7.000% 11/15/31	02/14/2002	Goldman Sachs & Co.		783,276	760,001	2,956	1
36201E-LR-9	GNMA Pool 580936 7.000% 01/15/32	02/14/2002	Goldman Sachs & Co.		835,607	810,777	3,153	1
36208M-5Z-4	GNMA Pool 455464 7.500% 08/15/27	01/28/2002	Bear Stearns		133,313	128,186	534	1
36209Y-RC-4	GNMA Pool 485683 6.500% 08/15/31	01/03/2002	Salomon Smith Barney		11,403,293	11,387,280	47,289	1
36211Y-U4-4	GNMA Pool 527203 7.500% 01/15/30	01/17/2002	Greenwich Capital		31,066	29,862	124	1
36212A-F3-4	GNMA Pool 527686 7.500% 08/15/30	01/17/2002	Greenwich Capital		27,502	26,437	110	1
36212D-RQ-4	GNMA Pool 530695 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.		161,170	156,381	608	1
36212Q-PZ-7	GNMA Pool 540540 7.500% 11/15/30	01/28/2002	Bear Stearns		53,318	51,267	214	1
36212S-T9-7	GNMA Pool 542476 7.500% 02/15/31	01/28/2002	Bear Stearns		497,894	478,744	1,995	1
36212U-AF-8	GNMA Pool 543706 7.500% 11/15/30	01/28/2002	Bear Stearns		78,710	75,683	315	1
36212U-BE-0	GNMA Pool 543737 7.000% 12/15/30	02/14/2002	Goldman Sachs & Co.		111,086	107,785	419	1
36212U-KR-1	GNMA Pool 544004 7.500% 03/15/31	01/28/2002	Bear Stearns		27,542	26,483	110	1
36212Y-JX-2	GNMA Pool 547578 7.500% 03/15/31	01/17/2002	Greenwich Capital		21,953	21,102	88	1
36213D-C8-9	GNMA Pool 550995 7.500% 10/15/31	01/17/2002	Greenwich Capital		855,728	822,568	3,427	1
36213D-WZ-7	GNMA Pool 551564 7.500% 07/15/31	01/28/2002	Bear Stearns		794,005	763,466	3,181	1
36213H-VF-3	GNMA Pool 555114 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.		55,166	53,526	208	1
36213J-QK-4	GNMA Pool 555858 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.		84,004	81,508	317	1
36213L-M2-3	GNMA Pool 557577 7.500% 07/15/31	01/28/2002	Bear Stearns		497,040	477,923	1,991	1
36213N-QD-1	GNMA Pool 559452 7.500% 11/15/31	01/17/2002	Greenwich Capital		990,660	952,272	3,968	1
36213T-3E-1	GNMA Pool 564297 7.500% 09/15/31	01/17/2002	Greenwich Capital		25,070	24,098	100	1
36213V-L9-7	GNMA Pool 565652 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.		86,182	83,621	325	1
36225B-NR-5	GNMA Pool 781300 7.000% 06/15/31	02/14/2002	Goldman Sachs & Co.		862,174	836,554	3,253	1
83162C-KA-0	SBA 99-F 6.800% 06/01/19	01/08/2002	CS First Boston		1,068,652	1,034,858	7,819	1
912810-DV-7	US Treasury Bond 9.250% 02/15/16	03/07/2002	Morgan Stanley		4,021,055	3,000,000	16,098	1
912810-DW-5	US Treasury Bond 7.250% 05/15/16	03/28/2002	Various		2,810,156	2,500,000	67,093	1
912810-FP-8	US Treasury Bond 5.375% 02/15/31	02/06/2002	Morgan Stanley		185,087	185,000	4,864	1
912827-7B-2	US Treasury Note 5.000% 08/15/11	01/30/2002	J P Morgan		401,813	400,000	9,185	1
912827-7H-9	US Treasury Note 3.250% 12/31/03	01/25/2002	Goldman Sachs & Co.		2,507,520	2,500,000	6,285	1
912827-7J-5	US Treasury Note 3.375% 01/15/12	01/09/2002	Bony/Barclays Capital Inc.		1,338,120	1,350,000		1
912827-J7-8	US Treasury Note 6.250% 02/15/03	02/01/2002	G X Clarke & Co.		2,496,938	2,400,000	71,332	1
0399999.	Total - Bonds - U.S. Government				34,235,413	32,525,382	260,430	XXX
Bonds - All Other Government								
Canada								
669827-FK-8	Nova Scotia 5.750% 02/27/12	02/19/2002	Merrill Lynch		552,708	555,000		1
	Canada				552,708	555,000	0	XXX
1099999.	Total - Bonds - All Other Government				552,708	555,000	0	XXX
Bonds - Special Revenue and Special Assessment								
United States								
01F070-41-9	FNMA TBA 7.000% 01/01/17	12/17/2001	Prior Period Adjustment		(3,075,938)	(3,000,000)	(9,333)	1
02R060-41-5	FHLMC TBA 6.000% 01/17/17	12/19/2001	Prior Period Adjustment		(8,767,773)	(8,750,000)	(23,333)	1
31283K-LC-0	FHLMC Gold Pool G11223 6.500% 06/01/16	01/31/2002	Goldman Sachs & Co.		4,493,492	4,366,589	14,191	1
3128GL-BK-7	FHLMC Gold Pool E83642 6.000% 05/01/16	12/19/2001	Prior Period Adjustment		3,256,600	3,249,999	8,667	1
31294K-CW-3	FHLMC Gold Pool E00985 6.000% 06/01/16	12/19/2001	Prior Period Adjustment		5,511,173	5,500,001	14,667	1
31371J-S6-2	FNMA Pool 253541 7.000% 12/01/15	12/17/2001	Prior Period Adjustment		772,856	753,776	2,345	1
31374T-KD-0	FNMA Pool 323492 6.041% 01/01/09	02/07/2002	Morgan Stanley		719,052	700,180	1,292	1
31384R-QG-9	FNMA Pool 531555 7.000% 04/01/15	12/17/2001	Prior Period Adjustment		37,789	36,855	115	1
31384W-A8-3	FNMA Pool 535631 7.000% 12/01/15	12/17/2001	Prior Period Adjustment		455,510	444,264	1,382	1
31385H-6R-8	FNMA Pool 545480 6.500% 06/01/15	01/31/2002	Goldman Sachs & Co.		4,012,220	3,901,278	12,679	1
31385H-WV-0	FNMA Pool 545260 7.000% 10/01/16	12/17/2001	Prior Period Adjustment		567,521	553,511	1,722	1
31385K-QS-7	FNMA Pool 546865 7.000% 04/01/15	12/17/2001	Prior Period Adjustment		38,118	37,177	115	1
31386L-WG-3	FNMA Pool 566847 7.000% 08/01/16	12/17/2001	Prior Period Adjustment		461,524	450,129	1,401	1
31388G-PV-7	FNMA Pool 604436 7.000% 09/01/16	12/17/2001	Prior Period Adjustment		742,619	724,286	2,253	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
31388X-EZ-3	FNMA Pool 617652 6.500% 01/01/32	01/28/2002	USB Warburg LLC		440,265	438,552	950	1
31388X-JX-3	FNMA Pool 617778 6.000% 01/01/32	01/09/2002	Merrill Lynch		320,193	327,354	655	1
31389K-VH-1	FNMA Pool 628016 6.000% 01/01/32	01/09/2002	Merrill Lynch		753,873	770,733	1,541	1
31389M-P6-8	FNMA Pool 629645 6.000% 02/01/32	01/09/2002	Merrill Lynch		8,023,678	8,203,122	16,406	1
31392B-MM-5	FNMA 2001-79 BA 7.000% 03/25/45	01/04/2002	Bear Stearns		1,695,018	1,653,173	2,572	1PE
	U.S.				20,457,790	20,360,979	50,287	XXX
	United States				20,457,790	20,360,979	50,287	XXX
3199999.	Total - Bonds - Special Revenue & Special Assessments				20,457,790	20,360,979	50,287	XXX
Bonds - Public Utilities								
United States								
202795-HD-5	Commonwealth Edison Ser 6.150% 03/15/12	03/06/2002	Various		270,576	270,000		1PE
25746U-AB-5	Dominion Resources Inc 7.625% 07/15/05	03/01/2002	Morgan Stanley		534,955	500,000	5,401	2PE
805901-AQ-8	Scana Corporation 6.250% 02/01/12	01/24/2002	CS First Boston		124,431	125,000		1PE
927804-ES-9	Virginia Electric Power 5.375% 02/01/07	01/24/2002	Various		499,240	500,000		1PE
	United States				1,429,202	1,395,000	5,401	XXX
3899999.	Total - Bonds - Public Utilities				1,429,202	1,395,000	5,401	XXX
Bonds - Industrial and Miscellaneous								
United States								
004408-AB-6	ACE Ltd 6.000% 04/01/07	03/19/2002	J P Morgan		499,155	500,000		1PE
020002-AN-1	Allstate Corp 6.125% 02/15/12	02/14/2002	Lehman Brothers		997,210	1,000,000		1PE
02378J-AR-9	American Airline Series 6.977% 05/23/21	02/13/2002	Tax Free Exchange		443,894	437,990	6,791	2PE
05523U-AA-8	BAE Systems Hldg 144A 6.400% 12/15/11	01/08/2002	Chase		499,525	500,000	2,489	1PE
055959-AP-5	BMW Vehicle Owner Trust 5.110% 05/25/06	01/17/2002	J P Morgan		309,563	300,000	1,192	1
057224-AK-3	Baker Hughes Inc 6.875% 01/15/29	01/07/2002	Chase		1,543,785	1,500,000	50,130	1PE
066048-AA-7	BankAmerica Capital II 8.000% 12/15/26	02/07/2002	Bank of America		526,675	500,000	6,333	1
16151R-AX-1	Chase Credit Card Maste 5.500% 11/17/08	02/22/2002	Lehman Brothers		2,068,516	2,000,000	3,667	1PE
163762-AL-1	Chemical Master Credit 5.980% 09/15/08	01/24/2002	Bear Stearns		521,836	500,000	1,163	1
172967-BF-7	Citigroup Inc 5.750% 05/10/06	02/19/2002	CS First Boston		309,870	300,000	4,888	1
17303C-BM-2	Citibank Credit Card Ma 5.875% 03/10/11	02/21/2002	Morgan Stanley		4,730,992	4,600,000	124,615	1PE
17453B-AJ-0	Citizens Communications 9.000% 08/15/31	03/20/2002	USB Warburg LLC		515,150	500,000	5,000	2PE
233835-AQ-0	Daimler Chrysler NA Hld 8.500% 01/18/31	02/06/2002	J P Morgan		1,080,580	1,000,000	5,431	2PE
244217-BG-9	John Deere Capital Corp 7.000% 03/15/12	03/15/2002	Various		1,788,817	1,800,000		1PE
25156P-AA-1	Deutsche Telekom Int Fi 7.750% 06/15/05	02/28/2002	Merrill Lynch		2,643,825	2,500,000	43,056	1
25468P-BX-3	Walt Disney Company 6.375% 03/01/12	02/21/2002	Direct		723,412	725,000		1PE
260543-BE-2	Dow Chemical 7.375% 03/01/23	02/01/2002	USB Warburg LLC		500,490	500,000	15,877	1PE
260543-BH-5	Dow Chemical 5.970% 01/15/09	02/01/2002	Salomon Smith Barney		480,320	500,000	1,741	1PE
260543-BJ-1	Dow Chemical 7.375% 11/01/29	01/16/2002	Lehman Brothers		766,888	800,000	13,275	1PE
36962G-XR-0	General Electric CAP Co 5.000% 02/15/07	02/21/2002	Lehman Brothers		2,251,673	2,250,000	1,910	1PE
36962G-XZ-2	General Electric CAP Co 6.750% 03/15/32	03/21/2002	Salomon Smith Barney		477,565	500,000	563	1PE
370334-AR-5	General Mills Inc 5.125% 02/15/07	02/25/2002	Various		3,815,654	3,820,000	2,312	2PE
416515-AC-8	Hartford Financial Svcs 6.375% 11/01/08	03/19/2002	Merrill Lynch		503,940	500,000	12,484	1PE
43811S-AD-9	Honda Auto Receivables 4.220% 04/15/07	01/23/2002	Various		419,895	420,000		1PE
441812-JT-2	Household Finance Corp 6.500% 01/24/06	01/15/2002	Bank One		520,185	500,000	15,708	1
460690-AR-1	Interpublic Group Cos I 7.250% 08/15/11	03/01/2002	Tax Free Exchange		397,417	400,000	1,289	2PE
48245R-AR-5	KFW Internatl Finance 4.750% 01/24/07	01/17/2002	Salomon Smith Barney		4,997,600	5,000,000		1PE
524908-CV-0	Lehman Brothers Holding 7.000% 02/01/08	01/15/2002	Lehman Brothers		1,587,090	1,500,000	48,708	1PE
55264T-AQ-4	MBNA Credit Card Master 4.950% 06/15/09	02/04/2002	Bank of America		3,751,290	3,745,000	3,605	1PE
552845-AF-6	MGIC Investment Corp 6.000% 03/15/07	03/13/2002	Bank of America		299,988	300,000		1PE
571748-AF-9	Marsh & McLennan Cos Se 5.375% 03/15/07	03/12/2002	Salomon Smith Barney		597,288	600,000		1PE
59018Y-KB-6	Merrill Lynch Series MT 5.350% 06/15/04	02/01/2002	Bear Stearns		1,032,230	1,000,000	7,579	1PE
617446-GL-7	Morgan St Dean Witter a 6.100% 04/15/06	01/15/2002	Spear Leeds & Kellogg		523,600	500,000	7,879	1
637432-CQ-6	National Rural Utilitie 6.000% 05/15/06	01/04/2002	Lehman Brothers		505,910	500,000	4,500	1PE
66938F-JR-6	Norwest Corp 6.750% 10/01/06	01/29/2002	USB Warburg LLC		533,510	500,000	11,250	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)
67019E-AA-5	NSTAR 8.000% 02/15/10	01/08/2002	J P Morgan		219,160	200,000	6,489	1
674599-BV-6	Occidental Petroleum Co 6.750% 01/15/12	03/04/2002	Lehman Brothers		1,545,495	1,500,000	25,594	2PE
693476-AP-8	PNC Funding Corp 7.500% 11/01/09	01/29/2002	Various		321,423	300,000	5,625	2PE
78387G-AH-6	SBC Communications Inc 5.875% 02/01/12	02/01/2002	CS First Boston		1,990,440	2,000,000	1,632	1PE
792860-AF-5	St Paul Companies 5.750% 03/15/07	03/07/2002	Direct		647,764	650,000		1PE
852060-AJ-1	Sprint Capital Corp 7.625% 01/30/11	01/31/2002	CS First Boston		780,510	750,000	794	2
881685-BJ-9	Chevrontexaco Corp 5.500% 01/15/09	02/14/2002	Merrill Lynch		399,496	400,000	2,139	1PE
907818-CN-6	Union Pacific Corp 6.125% 01/15/12	01/24/2002	Chase		741,473	750,000	1,531	2PE
949740-BZ-6	Wells Fargo Co 6.875% 04/01/06	01/15/2002	Spear Leeds & Kellogg		539,155	500,000	10,217	1
949746-CH-2	Wells Fargo & Company 5.125% 02/15/07	01/29/2002	Bear Stearns		299,901	300,000		1PE
962166-BF-0	Weyerhaeuser Co 144A 7.375% 03/15/32	03/06/2002	J P Morgan		246,758	250,000		2PE
	United States				50,896,913	50,097,990	457,456	XXX
Foreign								
983730-AA-0	XL Capital Ltd 6.500% 01/15/12	01/07/2002	Various		263,593	265,000		1PE
	Foreign				263,593	265,000	0	XXX
4599999.	Total - Bonds - Industrial & Miscellaneous				51,160,506	50,362,990	457,456	XXX
Bonds - Credit Tenant Loans								
United States								
89232V-AD-6	Toyota Auto Rec Owner T 4.720% 09/15/08	01/22/2002	Lehman Brothers		510,156	500,000	656	1PE
903278-AP-4	USAA Auto Owner Trust 3.910% 04/16/07	01/17/2002	J P Morgan		346,609	350,000	304	1PE
	United States				856,765	850,000	960	XXX
4699999.	Total - Bonds - Credit Tenant Loans				856,765	850,000	960	XXX
6099997.	Total - Bonds - Part 3				108,692,384	106,049,351	774,534	XXX
6099998.	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter				14,853,181	15,025,048	168,808	XXX
6099999.	Total - Bonds				123,545,565	121,074,399	943,342	XXX
7299999.	Total - Bonds, Preferred and Common Stocks				123,545,565	XXX	943,342	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 Quarte

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
Bonds - U.S. Government																
156996-9A-0	FHA Century Hlth Cap 8.220% 06/01/36	03/01/2002	Paydown		4,120	4,120	4,100	4,120	19				0	57		1
232993-9A-5	FHA Meadowbrook Manor o 8.500% 08/01/22	02/01/2002	Paydown						(948)				0	4,634		1
31359M-FS-7	FNMA 7.125% 06/15/10	03/07/2002	Goldman Sachs & Co.		5,469,922	5,000,000	5,527,869	5,504,262	(8,846)			(34,341)	(34,341)	81,146		1
31359M-JH-7	FNMA 6.000% 05/15/11	01/03/2002	CS First Boston		1,621,625	1,600,000	1,619,000	1,618,461	(12)			3,164	3,164	13,067		1
36203B-VB-7	GNMA Pool 344510 7.000% 09/15/23	03/01/2002	Paydown		164	164	162	164	1				0	2		1
36203C-KA-9	GNMA Pool 345089 6.500% 12/15/23	03/01/2002	Paydown		3,557	3,557	3,513	3,557	42				0	47		1
36203D-JD-3	GNMA Pool 345960 6.500% 11/15/23	03/01/2002	Paydown		17,466	17,466	17,250	17,466	209				0	168		1
36203E-HS-0	GNMA Pool 346841 7.000% 10/15/23	03/01/2002	Paydown		8,623	8,623	8,809	8,623	(187)				0	100		1
36203F-DZ-5	GNMA Pool 347620 6.000% 03/15/09	03/01/2002	Paydown		5,372	5,372	5,340	5,372	27				0	53		1
36203K-ZY-3	GNMA Pool 351859 7.000% 04/15/08	03/01/2002	Paydown		4,307	4,307	4,280	4,307	25				0	61		1
36203L-GJ-5	GNMA Pool 352201 7.000% 05/15/08	03/01/2002	Paydown		1,949	1,949	1,937	1,949	12				0	20		1
36203L-X8-0	GNMA Pool 352703 7.000% 07/15/23	03/01/2002	Paydown		22,247	22,247	22,727	22,247	(483)				0	372		1
36203N-3U-0	GNMA Pool 354611 7.000% 07/15/23	03/01/2002	Paydown		27,973	27,973	27,758	27,973	210				0	306		1
36203N-S9-0	GNMA Pool 354344 7.000% 01/15/23	03/01/2002	Paydown		2,805	2,805	2,865	2,805	(61)				0	32		1
36203P-QK-2	GNMA Pool 355158 7.000% 01/15/28	03/01/2002	Paydown		128,757	128,757	131,996	128,757	(3,240)				0	2,061		1
36203P-T3-7	GNMA Pool 355270 7.000% 10/15/08	03/01/2002	Paydown		31,590	31,590	31,388	31,590	185				0	367		1
36203P-TA-1	GNMA Pool 355245 7.000% 08/15/08	03/01/2002	Paydown		7,267	7,267	7,221	7,267	44				0	85		1
36203P-UE-1	GNMA Pool 355281 7.000% 11/15/08	03/01/2002	Paydown		85,387	85,387	84,840	85,387	528				0	941		1
36203Q-HL-8	GNMA Pool 355835 6.500% 12/15/23	03/01/2002	Paydown		42,494	42,494	41,970	42,494	505				0	437		1
36203U-HH-8	GNMA Pool 359432 7.000% 11/15/08	03/01/2002	Paydown		29,431	29,431	29,243	29,431	177				0	406		1
36203V-GP-9	GNMA Pool 360306 7.000% 06/15/23	03/01/2002	Paydown		15,459	15,459	15,341	15,459	116				0	167		1
36203V-K6-6	GNMA Pool 360417 7.000% 10/15/23	03/01/2002	Paydown		1,976	1,976	2,019	1,976	(43)				0	21		1
36203W-3A-4	GNMA Pool 361793 7.000% 08/15/08	03/01/2002	Paydown		90,484	90,484	89,905	90,484	529				0	1,200		1
36203W-4X-3	GNMA Pool 361838 6.500% 12/15/23	03/01/2002	Paydown		5,327	5,327	5,261	5,327	64				0	60		1
36203W-BE-7	GNMA Pool 361037 7.000% 07/15/23	03/01/2002	Paydown		28,584	28,584	28,365	28,584	213				0	333		1
36203W-CN-6	GNMA Pool 361077 6.500% 11/15/23	03/01/2002	Paydown		4,674	4,674	4,616	4,674	56				0	40		1
36204A-LX-1	GNMA Pool 364042 7.000% 09/15/23	03/01/2002	Paydown		34,147	34,147	33,886	34,147	257				0	318		1
36204B-G9-8	GNMA Pool 364824 7.000% 12/15/08	03/01/2002	Paydown		9,527	9,527	9,466	9,527	55				0	110		1
36204D-HE-2	GNMA Pool 366629 6.500% 11/15/23	03/01/2002	Paydown		40,185	40,185	39,688	40,185	480				0	345		1
36204E-V8-7	GNMA Pool 367939 6.500% 10/15/23	03/01/2002	Paydown		5,062	5,062	4,999	5,062	62				0	38		1
36204E-WU-7	GNMA Pool 367959 6.500% 10/15/23	03/01/2002	Paydown		500	500	493	500	6				0	5		1
36204F-LS-1	GNMA Pool 368537 6.000% 03/15/09	03/01/2002	Paydown		2,998	2,998	2,980	2,998	16				0	28		1
36204F-M4-3	GNMA Pool 368579 6.000% 03/15/09	03/01/2002	Paydown		20,097	20,097	19,979	20,097	98				0	187		1
36204F-MF-8	GNMA Pool 368558 6.000% 03/15/09	03/01/2002	Paydown		5,155	5,155	5,125	5,155	25				0	52		1
36204F-NQ-3	GNMA Pool 368599 6.000% 03/15/09	03/01/2002	Paydown		4,913	4,913	4,885	4,913	25				0	49		1
36204F-VX-9	GNMA Pool 368830 7.000% 11/15/23	03/01/2002	Paydown		2,051	2,051	2,035	2,051	16				0	18		1
36204M-5F-2	GNMA Pool 374446 6.500% 11/15/23	03/01/2002	Paydown		392	392	387	392	5				0	4		1
36204N-LG-0	GNMA Pool 374827 6.500% 11/15/23	03/01/2002	Paydown		297	297	294	297	4				0	3		1
36204Q-AF-7	GNMA Pool 376306 7.000% 12/15/08	03/01/2002	Paydown		7,405	7,405	7,358	7,405	44				0	86		1
36204V-ZB-8	GNMA Pool 381538 6.500% 12/15/23	03/01/2002	Paydown		385	385	380	385	5				0	4		1
36205A-AW-4	GNMA Pool 384421 9.500% 01/15/25	01/01/2002	Paydown		1,453	1,453	1,520	1,453	(64)				0	12		1
36206F-TE-2	GNMA Pool 410149 7.000% 10/15/25	03/01/2002	Paydown		70,570	70,570	67,526	70,570	3,048				0	740		1
36206J-GR-9	GNMA Pool 412508 7.000% 10/15/25	03/01/2002	Paydown		4,128	4,128	3,950	4,128	178				0	43		1
36206M-UL-9	GNMA Pool 415587 6.500% 02/15/28	03/01/2002	Paydown		56,404	56,404	55,796	56,404	599				0	611		1
36206P-PY-0	GNMA Pool 417239 7.000% 02/15/26	03/01/2002	Paydown		38,856	38,856	37,181	38,856	1,678				0	408		1
36206W-B2-0	GNMA Pool 423157 7.500% 10/15/29	03/01/2002	Paydown		28,178	28,178	29,140	28,178	(987)				0	343		1
36207A-7M-8	GNMA Pool 426700 7.000% 06/15/28	03/01/2002	Paydown		86,991	86,991	89,179	86,991	(2,189)				0	964		1
36207B-UT-5	GNMA Pool 427294 7.000% 01/15/28	03/01/2002	Paydown		7,915	7,915	8,114	7,915	(199)				0	101		1
36207F-KS-9	GNMA Pool 430605 6.500% 02/15/28	03/01/2002	Paydown		3,947	3,947	3,905	3,947	42				0	44		1
36207J-U7-6	GNMA Pool 433606 7.000% 02/15/28	03/01/2002	Paydown		40,050	40,050	41,057	40,050	(1,008)				0	486		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
36207K-WK-2	GNMA Pool 434550 7.500% 10/15/29	03/01/2002	Paydown		68,827	68,827	70,967	68,827	(2,177)				0	774		1
36207M-RQ-1	GNMA Pool 436195 6.500% 02/15/28	03/01/2002	Paydown		4,817	4,817	4,765	4,817	51				0	43		1
36207M-TP-1	GNMA Pool 436258 6.500% 03/15/28	03/01/2002	Paydown		122,863	122,863	123,592	122,863	(731)				0	1,329		1
36207T-UW-9	GNMA Pool 441697 7.000% 03/15/28	03/01/2002	Paydown		1,448	1,448	1,485	1,448	(36)				0	17		1
36207V-3V-6	GNMA Pool 443712 7.000% 06/15/28	03/01/2002	Paydown		50,253	50,253	51,517	50,253	(1,265)				0	534		1
36207V-KC-9	GNMA Pool 443191 7.000% 12/15/30	03/01/2002	Paydown		91,247	91,247	94,925	91,247	(3,686)				0	983		1
36207X-6Q-0	GNMA Pool 445579 6.500% 02/15/28	03/01/2002	Paydown		88,296	88,296	87,344	88,296	893				0	1,418		1
36208L-N9-4	GNMA Pool 454116 7.500% 01/15/28	03/01/2002	Paydown		7,919	7,919	8,166	7,919	(250)				0	92		1
36208P-NH-7	GNMA Pool 456792 7.000% 04/15/28	03/01/2002	Paydown		14,866	14,866	15,240	14,866	(374)				0	184		1
36208P-Q3-5	GNMA Pool 456874 7.000% 05/15/28	03/01/2002	Paydown		28,392	28,392	29,106	28,392	(715)				0	364		1
36208Q-RP-3	GNMA Pool 457794 7.000% 07/15/28	03/01/2002	Paydown		56,454	56,454	57,874	56,454	(1,421)				0	635		1
36208R-FK-5	GNMA Pool 458370 7.000% 01/15/28	03/01/2002	Paydown		50,820	50,820	52,098	50,820	(1,279)				0	333		1
36208R-V5-0	GNMA Pool 458836 7.000% 03/15/28	03/01/2002	Paydown		5,412	5,412	5,549	5,412	(136)				0	54		1
36208R-WJ-9	GNMA Pool 458849 6.500% 02/15/28	03/01/2002	Paydown		2,009	2,009	1,987	2,009	22				0	22		1
36208W-EG-4	GNMA Pool 462835 7.000% 07/15/28	03/01/2002	Paydown		66,928	66,928	68,611	66,928	(1,709)				0	687		1
36208W-GW-7	GNMA Pool 462913 7.000% 04/15/28	03/01/2002	Paydown		41,860	41,860	42,913	41,860	(1,053)				0	477		1
36209B-5B-0	GNMA Pool 467142 6.500% 08/15/28	03/01/2002	Paydown		98,370	98,370	91,592	98,370	6,783				0	1,252		1
36209F-JG-5	GNMA Pool 470163 7.500% 03/15/29	03/01/2002	Paydown		14,560	14,560	15,058	14,560	(509)				0	174		1
36209H-DP-7	GNMA Pool 471810 7.000% 03/15/28	03/01/2002	Paydown		53,968	53,968	55,326	53,968	(1,358)				0	605		1
36209L-MY-9	GNMA Pool 474775 6.500% 04/15/31	03/01/2002	Paydown		60,836	60,836	60,950	60,836	(114)				0	659		1
36209N-LS-9	GNMA Pool 476537 7.000% 06/15/28	03/01/2002	Paydown		78,792	78,792	80,775	78,792	(1,983)				0	920		1
36209N-UK-6	GNMA Pool 476786 7.000% 09/15/28	03/01/2002	Paydown		1,477	1,477	1,514	1,477	(37)				0	17		1
36209P-6Q-5	GNMA Pool 477979 8.000% 08/15/30	03/01/2002	Paydown		110,386	110,386	115,146	110,386	(4,738)				0	1,283		1
36209Q-TF-2	GNMA Pool 478550 6.500% 11/15/28	03/01/2002	Paydown		324	324	301	324	22				0	4		1
36209R-ZR-7	GNMA Pool 479652 7.500% 10/15/30	01/28/2002	Bear Stearns		737,105	707,479	732,462	732,194	(858)			4,910	4,910	8,549		1
36209R-ZR-7	GNMA Pool 479652 7.500% 10/15/30	01/01/2002	Paydown		66,970	66,970	69,335	66,970	(2,421)				0	419		1
36209S-W7-2	GNMA Pool 480470 7.000% 08/15/28	03/01/2002	Paydown		107,587	107,587	110,294	107,587	(2,708)				0	1,255		1
36209U-6E-1	GNMA Pool 482469 7.000% 10/15/28	03/01/2002	Paydown		37,597	37,597	38,543	37,597	(946)				0	553		1
36209Y-T5-7	GNMA Pool 485772 6.500% 09/15/31	03/01/2002	Paydown		22,364	22,364	22,507	22,364	(143)				0	265		1
36210A-A7-2	GNMA Pool 486130 8.000% 09/15/30	03/01/2002	Paydown		68,122	68,122	70,624	68,122	(2,570)				0	829		1
36210A-BK-2	GNMA Pool 486142 7.500% 10/15/30	01/28/2002	Bear Stearns		670,685	643,728	666,460	666,180	(922)			4,505	4,505	7,778		1
36210A-BK-2	GNMA Pool 486142 7.500% 10/15/30	01/01/2002	Paydown		79,156	79,156	81,952	79,156	(2,874)				0	495		1
36210D-4F-5	GNMA Pool 489622 7.000% 11/15/28	03/01/2002	Paydown		58,719	58,719	60,196	58,719	(1,478)				0	684		1
36210D-G6-2	GNMA Pool 489021 7.500% 06/15/29	03/01/2002	Paydown		210,593	210,593	217,824	210,593	(7,193)				0	1,989		1
36210E-NY-1	GNMA Pool 490107 7.000% 12/15/28	03/01/2002	Paydown		61,280	61,280	62,821	61,280	(1,542)				0	701		1
36210G-FC-3	GNMA Pool 491663 7.500% 10/15/29	03/01/2002	Paydown		23,111	23,111	23,900	23,111	(785)				0	266		1
36211E-AZ-1	GNMA Pool 510424 7.500% 09/15/29	03/01/2002	Paydown		15,950	15,950	16,494	15,950	(542)				0	193		1
36211E-UR-7	GNMA Pool 510992 7.500% 06/15/29	03/01/2002	Paydown		11,817	11,817	12,185	11,817	(373)				0	149		1
36211G-AK-9	GNMA Pool 512210 7.500% 11/15/29	03/01/2002	Paydown		108,303	108,303	112,001	108,303	(3,825)				0	1,449		1
36211K-XR-0	GNMA Pool 515588 8.000% 03/15/30	03/01/2002	Paydown		2,889	2,889	2,980	2,889	(96)				0	25		1
36211N-RG-5	GNMA Pool 518087 7.500% 09/15/29	03/01/2002	Paydown		189,015	189,015	195,690	189,015	(6,759)				0	2,585		1
36211Q-XN-6	GNMA Pool 520085 7.500% 01/15/30	03/01/2002	Paydown		322,550	322,550	336,536	322,550	(13,938)				0	3,782		1
36211R-FW-4	GNMA Pool 520481 7.500% 01/15/30	03/01/2002	Paydown		14,446	14,446	14,939	14,446	(518)				0	226		1
36211S-SB-4	GNMA Pool 521714 7.500% 12/15/29	03/01/2002	Paydown		135,206	135,206	139,822	135,206	(4,744)				0	1,050		1
36211T-BF-1	GNMA Pool 522138 8.000% 12/15/29	03/01/2002	Paydown		18,957	18,957	19,654	18,957	(712)				0	212		1
36211V-5X-4	GNMA Pool 524762 8.000% 05/15/30	03/01/2002	Paydown		15,876	15,876	16,375	15,876	(514)				0	112		1
36211W-MS-4	GNMA Pool 525169 7.500% 05/15/30	01/28/2002	Bear Stearns		105,182	100,955	104,401	104,363	(206)			819	819	1,220		1
36211W-MS-4	GNMA Pool 525169 7.500% 05/15/30	01/01/2002	Paydown		9,026	9,026	9,334	9,026	(323)				0	56		1
36211W-XP-8	GNMA Pool 525486 8.000% 12/15/29	03/01/2002	Paydown		5,770	5,770	5,951	5,770	(187)				0	40		1
36211X-UQ-7	GNMA Pool 526291 8.000% 05/15/30	03/01/2002	Paydown		12,927	12,927	13,333	12,927	(418)				0	150		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
36212C-QD-6	GNMA Pool 529752 8.000% 02/15/31	03/01/2002	Paydown		1,746	1,746	1,801	1,746	(57)				0	23		1
36212K-AW-3	GNMA Pool 535621 7.500% 12/15/30	03/01/2002	Paydown		128,690	128,690	133,234	128,690	(4,636)				0	1,625		1
36212M-4Q-9	GNMA Pool 538231 7.500% 08/15/31	03/01/2002	Paydown		95,318	95,318	98,684	95,318	(3,385)				0	1,045		1
36212Q-YK-0	GNMA Pool 540814 7.500% 10/15/30	03/01/2002	Paydown		112,106	112,106	116,064	112,106	(4,107)				0	1,279		1
36212Q-YQ-7	GNMA Pool 540819 7.500% 10/15/30	03/01/2002	Paydown		135,539	135,539	140,325	135,539	(4,905)				0	1,539		1
36212T-TD-6	GNMA Pool 543348 7.500% 10/15/30	01/28/2002	Bear Stearns		655,456	629,112	651,327	651,042	(945)			4,414	4,414	7,602		1
36212T-TD-6	GNMA Pool 543348 7.500% 10/15/30	01/01/2002	Paydown		71,424	71,424	73,947	71,424	(2,597)				0	446		1
36212T-TK-0	GNMA Pool 543354 7.500% 10/15/30	03/01/2002	Paydown		82,891	82,891	85,818	82,891	(3,034)				0	875		1
36212U-G9-6	GNMA Pool 543924 7.000% 02/15/31	03/01/2002	Paydown		96,158	96,158	98,645	96,158	(2,488)				0	911		1
36212V-XM-6	GNMA Pool 545284 7.500% 01/15/31	03/01/2002	Paydown		104,886	104,886	108,590	104,886	(3,822)				0	1,278		1
36213J-C8-6	GNMA Pool 555495 6.000% 09/15/31	03/01/2002	Paydown		5,573	5,573	5,508	5,573	65				0	56		1
36213S-XZ-3	GNMA Pool 563296 5.500% 11/15/31	03/01/2002	Paydown		4,873	4,873	4,657	4,873	216				0	45		1
36213U-N2-2	GNMA Pool 564809 7.500% 09/15/31	03/01/2002	Paydown		86,252	86,252	89,197	86,252	(2,931)				0	1,296		1
36215Y-RB-8	GNMA II Pool 149082 8.000% 03/20/16	03/01/2002	Paydown		1,482	1,482	1,535	1,482	(39)				0	20		1
36215Y-SV-3	GNMA II Pool 149132 8.000% 04/20/16	03/01/2002	Paydown		1,723	1,723	1,785	1,723	(47)				0	23		1
362160-EQ-2	GNMA Pool 179343 9.000% 08/20/16	03/01/2002	Paydown		544	544	576	544	(25)				0	8		1
362160-ET-6	GNMA Pool 179346 9.000% 09/20/16	03/01/2002	Paydown		1,086	1,086	1,149	1,086	(62)				0	16		1
362163-EF-0	GNMA II Pool 182034 8.000% 02/20/17	03/01/2002	Paydown		4,619	4,619	4,785	4,619	(171)				0	34		1
36216J-Y4-8	GNMA II Pool 166431 9.000% 08/20/16	03/01/2002	Paydown		482	482	510	482	(29)				0	7		1
36216J-Y5-5	GNMA II Pool 166432 9.000% 08/20/16	03/01/2002	Paydown		1,015	1,015	1,074	1,015	(56)				0	15		1
36216S-QV-7	GNMA II Pool 173368 9.000% 08/20/16	03/01/2002	Paydown		99,038	99,038	104,794	99,038	(5,461)				0	2,208		1
36216S-QX-3	GNMA II Pool 173370 9.000% 08/20/16	03/01/2002	Paydown		592	592	626	592	(27)				0	9		1
36216S-QY-1	GNMA II Pool 173371 9.000% 09/20/16	03/01/2002	Paydown		130,728	130,728	138,327	130,728	(5,992)				0	2,934		1
36216U-BK-2	GNMA II Pool 174742 8.000% 08/20/16	03/01/2002	Paydown		2,777	2,777	2,877	2,777	(90)				0	36		1
36216W-4W-0	GNMA Pool 177337 9.000% 09/20/16	03/01/2002	Paydown		1,617	1,617	1,711	1,617	(74)				0	24		1
36216X-6F-3	GNMA II Pool 178270 9.000% 09/20/16	03/01/2002	Paydown		1,007	1,007	1,065	1,007	(56)				0	15		1
36216X-CH-2	GNMA II Pool 177472 9.000% 10/20/16	03/01/2002	Paydown		480	480	508	480	(22)				0	7		1
362171-FN-5	GNMA Pool 209073 8.000% 04/15/17	03/01/2002	Paydown		1,198	1,198	1,245	1,198	(44)				0	16		1
362175-TR-2	GNMA Pool 213060 8.000% 05/15/17	03/01/2002	Paydown		16,258	16,258	16,887	16,258	(531)				0	114		1
362178-PY-5	GNMA Pool 215639 8.500% 07/15/17	03/01/2002	Paydown		25	25	24	25	1				0			1
36218G-AH-9	GNMA II Pool 221508 8.000% 04/20/17	03/01/2002	Paydown		2,540	2,540	2,631	2,540	(70)				0	18		1
362195-R4-3	GNMA Pool 267907 6.500% 01/15/28	03/01/2002	Paydown		5,434	5,434	5,376	5,434	56				0	30		1
36219N-WG-1	GNMA Pool 254547 7.000% 06/15/23	03/01/2002	Paydown		20,878	20,878	20,718	20,878	154				0	129		1
362201-PR-0	GNMA Pool 293932 9.500% 08/15/20	03/01/2002	Paydown		110	110	118	110	(7)				0	2		1
362202-C4-3	GNMA Pool 294491 9.000% 07/15/21	03/01/2002	Paydown		695	695	705	695	(9)				0	13		1
362207-YU-0	GNMA Pool 299623 7.000% 06/15/23	03/01/2002	Paydown		12,219	12,219	12,126	12,219	90				0	143		1
36220E-BF-3	GNMA Pool 275538 9.500% 01/15/20	03/01/2002	Paydown		24	24	26	24	(2)				0			1
36220E-F3-6	GNMA Pool 275686 9.000% 11/15/19	03/01/2002	Paydown		21	21	22	21					0			1
36220J-PG-5	GNMA Pool 279523 9.500% 11/15/19	03/01/2002	Paydown		11,880	11,880	12,509	11,880	(584)				0	277		1
36220Y-FX-6	GNMA Pool 291882 9.500% 02/15/21	03/01/2002	Paydown		5,347	5,347	5,774	5,347	(397)				0	125		1
36224E-CC-5	GNMA Pool 325967 7.000% 06/15/23	03/01/2002	Paydown		32,276	32,276	32,029	32,276	237				0	281		1
36224J-6B-3	GNMA Pool 330366 7.000% 06/15/23	03/01/2002	Paydown		661	661	656	661	5				0	8		1
36224J-Y8-9	GNMA Pool 330235 7.000% 06/15/23	03/01/2002	Paydown		2,180	2,180	2,164	2,180	16				0	25		1
36224P-U9-7	GNMA Pool 334608 7.000% 04/15/23	03/01/2002	Paydown		1,292	1,292	1,282	1,292	9				0	8		1
36224S-MM-1	GNMA Pool 337064 7.000% 05/15/08	03/01/2002	Paydown		3,429	3,429	3,407	3,429	20				0	30		1
36224T-Z5-2	GNMA Pool 338364 7.500% 12/15/22	03/01/2002	Paydown		1,904	1,904	1,919	1,904	(15)				0	13		1
36224X-X8-9	GNMA Pool 341903 7.000% 03/15/08	03/01/2002	Paydown		10,405	10,405	10,339	10,405	65				0	122		1
36224Y-HQ-5	GNMA Pool 342339 7.000% 04/15/23	03/01/2002	Paydown		738	738	733	738	6				0	4		1
36224Y-UY-3	GNMA Pool 342699 7.000% 05/15/08	03/01/2002	Paydown		3,642	3,642	3,619	3,642	21				0	43		1
36225A-6X-3	GNMA Pool 780886 6.500% 10/15/24	03/01/2002	Paydown		22,172	22,172	20,644	22,172	1,513				0	236		1
36225A-A6-7	GNMA Pool 780029 9.000% 11/15/24	03/01/2002	Paydown		36,374	36,374	38,380	36,374	(1,944)				0	517		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
36225B-FV-5	GNMA Pool 781080 7.500% 08/15/29	03/01/2002	Paydown		19,083	19,083	19,910	19,083	(825)				0	227		1
36225B-HL-5	GNMA Pool 781135 7.500% 12/15/29	03/01/2002	Paydown		230,636	230,636	241,014	230,636	(10,547)				0	2,609		1
36225B-JC-3	GNMA Pool 781159 7.500% 04/15/30	03/01/2002	Paydown		210,330	210,330	219,794	210,330	(9,433)				0	2,380		1
36225B-JV-1	GNMA Pool 781176 7.000% 12/15/28	03/01/2002	Paydown		223,977	223,977	229,086	223,977	(5,081)				0	2,471		1
621997-KQ-7	FHA Washington PC94 6.900% 03/01/14	03/01/2002	Paydown		12,915	12,915	12,326	12,915	451				0	149		1
83162C-FW-8	SBA 95-C 8.100% 03/01/15	03/01/2002	Redemption 100.0000		171,109	171,109	178,878	174,636	(145)			(3,528)	(3,528)	7,332		1
91203*-AJ-3	FHA USGI #113 7.430% 06/01/24	03/01/2002	Paydown		58,289	58,289	61,048	58,289	(2,307)				0	839		1Z
912810-EX-2	US Treasury Bond 6.750% 08/15/26	01/03/2002	Bony/Barclays Capital Inc.		1,842,328	1,650,000	1,911,164	1,906,348	(41)			(64,020)	(64,020)	42,976		1
912810-EZ-7	US Treasury Bond 6.625% 02/15/27	01/03/2002	Bony/Barclays Capital Inc.		2,590,875	2,350,000	2,464,707	2,458,365	(15)			132,510	132,510	60,075		1
912810-FB-9	US Treasury Bond 6.125% 11/15/27	02/19/2002	Various		2,356,914	2,200,000	2,379,945	2,377,582	(170)			(20,668)	(20,668)	25,380		1
912810-FP-8	US Treasury Bond 5.375% 02/15/31	01/25/2002	Lehman Brothers		2,468,750	2,500,000	2,479,297	2,479,453	27			(10,703)	(10,703)	60,615		1
912827-2L-5	US Treasury Note 6.250% 02/28/02	01/09/2002	Greenwich Capital		1,358,279	1,350,000	1,361,918	1,351,470	(265)			6,809	6,809	30,767		1
912827-3G-5	US Treasury Note 6.250% 08/31/02	03/19/2002	Various		2,347,094	2,300,000	2,361,813	2,321,547	(7,787)			25,546	25,546	74,216		1
912827-4V-1	US Treasury Note 4.750% 11/15/08	01/11/2002	Bony/Barclays Capital Inc.		45,352	45,000	44,620	44,624	2			728	728	360		1
912827-7B-2	US Treasury Note 5.000% 08/15/11	02/21/2002	Various		7,597,602	7,600,000	7,704,845	7,702,919	(502)			(105,317)	(105,317)	174,820		1
912827-J7-8	US Treasury Note 6.250% 02/15/03	02/07/2002	Merrill Lynch		832,125	800,000	838,563	829,764	(3,309)			2,361	2,361	24,592		1
912827-W8-1	US Treasury Note 5.625% 02/15/06	02/07/2002	Various		1,581,328	1,500,000	1,561,406	1,554,710	(623)			26,618	26,618	36,188		1
0399999.	Total - Bonds - U.S. Government				38,332,283	37,027,935	38,613,298	38,358,472	(168,814)	0	0	(26,193)	(26,193)	730,600	0	XXX
Bonds - Special Revenue and Special Assessment																
United States																
31280F-DG-4	FHLMC Gold Pool E61003 6.500% 08/01/10	03/01/2002	Paydown		16,706	16,706	16,850	16,706	(78)				0	180		1
31280F-HN-5	FHLMC Gold Pool E61137 6.500% 09/01/10	03/01/2002	Paydown		20,355	20,355	20,530	20,355	(126)				0	149		1
31280G-V3-1	FHLMC Gold Pool E62434 6.500% 01/01/11	03/01/2002	Paydown		3,457	3,457	3,486	3,457	(21)				0	25		1
31280H-AP-3	FHLMC Gold Pool E62714 6.500% 02/01/11	03/01/2002	Paydown		4,904	4,904	4,946	4,904	(34)				0	32		1
31280H-J3-3	FHLMC Gold Pool E62982 6.500% 03/01/11	03/01/2002	Paydown		18,541	18,541	18,648	18,541	(72)				0	175		1
31280H-MM-7	FHLMC Gold Pool E63064 6.500% 02/01/11	03/01/2002	Paydown		132,585	132,585	133,351	132,585	(527)				0	1,781		1
31283H-PA-7	FGLMC Gold Pool G01317 7.000% 10/01/31	03/01/2002	Paydown		193,419	193,419	198,164	193,419	(4,743)				0	1,943		1
31283K-JH-2	FHLMC Gold Pool G11164 7.000% 05/01/15	03/01/2002	Paydown		477,506	477,506	489,593	477,506	(12,189)				0	4,760		1
31287M-HQ-6	FHLMC Gold Pool C62039 6.500% 12/01/31	03/01/2002	Paydown		9,353	9,353	9,417	9,353	(64)				0	103		1
3128G7-WQ-2	FHLMC Gold Pool E73355 5.500% 11/01/13	03/01/2002	Paydown		67,834	67,834	67,076	67,834	675				0	669		1
3128G8-BM-2	FHLMC Gold Pool E73644 5.500% 12/01/13	03/01/2002	Paydown		158,355	158,355	156,586	158,355	1,593				0	1,401		1
3128G8-H7-9	FHLMC Gold Pool E73854 5.500% 12/01/13	03/01/2002	Paydown		129,949	129,949	128,497	129,949	1,304				0	1,264		1
3128GL-BK-7	FHLMC Gold Pool E83642 6.000% 0501/16	03/01/2002	Paydown		70,414	70,414	70,557	70,414	(143)				0	446		1
3128GN-A6-5	FHLMC Gold Pool E85429 6.000% 09/01/16	03/01/2002	Paydown		250,755	250,755	250,892	250,755	(129)				0	2,132		1
3128GN-A9-9	FHLMC Gold Pool E85432 6.000% 09/01/16	03/01/2002	Paydown		98,990	98,990	99,044	98,990	(51)				0	953		1
31292G-2S-4	FHLMC Gold Pool C00785 6.500% 06/01/29	03/01/2002	Paydown		39,591	39,591	38,277	39,591	1,296				0	381		1
31292G-ZF-6	FHLMC Gold Pool C00742 6.500% 04/01/29	03/01/2002	Paydown		631,417	631,417	630,488	631,417	935				0	6,171		1
31292G-ZZ-2	FHLMC Gold Pool C00760 6.500% 05/01/29	03/01/2002	Paydown		203,305	203,305	201,621	203,305	1,666				0	2,022		1
31292H-FU-3	FHLMC Gold Pool C01079 7.500% 10/01/30	03/01/2002	Paydown		344,019	344,019	354,555	344,019	(17,053)				0	3,822		1
31292H-J5-4	FHLMC Gold Pool C01184 6.500% 06/01/31	03/01/2002	Paydown		127,893	127,893	126,923	127,893	964				0	1,181		1
31292H-K9-4	FHLMC Gold Pool C01220 6.500% 09/01/31	03/01/2002	Paydown		51,546	51,546	51,666	51,546	(120)				0	492		1
31292H-KX-1	FHLMC Gold Pool C01210 6.500% 08/01/31	03/01/2002	Paydown		39,037	39,037	39,933	39,037	(902)				0	367		1
31292H-L2-8	FHLMC Gold Pool C01245 6.000% 09/01/31	03/01/2002	Paydown		25,190	25,190	24,717	25,190	471				0	233		1
31292H-LY-8	FHLMC Gold Pool C01243 8.000% 08/01/31	03/01/2002	Paydown		159,843	159,843	166,236	159,843	(6,362)				0	2,313		1
31292W-QU-8	FHLMC Gold Pool C12267 6.500% 07/01/28	03/01/2002	Paydown		7,826	7,826	7,463	7,826	359				0	71		1
31293M-VE-9	FHLMC Gold Pool C24213 6.500% 04/01/29	03/01/2002	Paydown		47,920	47,920	46,213	47,920	1,688				0	512		1
31293Q-A5-2	FHLMC Gold Pool C26328 6.500% 05/01/29	03/01/2002	Paydown		2,301	2,301	2,219	2,301	81				0	23		1
31293Q-UR-2	FHLMC Gold Pool C26892 6.500% 05/01/29	01/25/2002	USB Warburg LLC		21,977	21,824	21,046	21,052	5			925	925	166		1
31293Q-UR-2	FHLMC Gold Pool C26892 6.500% 05/01/29	02/01/2002	Paydown		2,241	2,241	2,161	2,241	80				0	131		1
31293Q-XR-9	FHLMC Gold Pool C26988 6.500% 05/01/29	03/01/2002	Paydown		18,491	18,491	17,635	18,491	848				0	184		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
31293Q-XX-6	FHLMC Gold Pool C26994 6.500% 05/01/29	03/01/2002	Paydown		60,850	60,850	58,683	60,850	2,150				0	616		1
31293R-CC-3	FHLMC Gold Pool C27267 6.500% 06/01/29	03/01/2002	Paydown		64,745	64,745	61,746	64,745	2,981				0	834		1
31293S-6H-7	FHLMC Gold Pool C28972 6.500% 06/01/29	03/01/2002	Paydown		20,690	20,690	19,324	20,690	1,355				0	254		1
31293S-DR-7	FHLMC Gold Pool C28212 6.500% 06/01/29	03/01/2002	Paydown		24,218	24,218	23,552	24,218	661				0	221		1
31293S-EP-0	FHLMC Gold Pool C28242 6.500% 06/01/29	03/01/2002	Paydown		40,475	40,475	39,362	40,475	1,086				0	252		1
31293S-F6-1	FHLMC Gold Pool C28289 6.500% 07/01/29	03/01/2002	Paydown		357,451	357,451	347,621	357,451	9,685				0	3,334		1
31293T-FC-6	FHLMC Gold Pool C29163 6.500% 07/01/29	03/01/2002	Paydown		29,841	29,841	28,459	29,841	1,366				0	311		1
31293T-HZ-3	FHLMC Gold Pool C29248 6.500% 08/01/29	03/01/2002	Paydown		64,353	64,353	61,372	64,353	2,940				0	707		1
31293W-KV-1	FHLMC Gold Pool C31208 6.500% 09/01/29	03/01/2002	Paydown		18,763	18,763	17,894	18,763	853				0	203		1
31293X-DB-1	FHLMC Gold Pool C31898 6.500% 09/01/29	03/01/2002	Paydown		120	120	116	120	4				0	1		1
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29	03/01/2002	Paydown		372	372	359	372	13				0	4		1
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29	03/01/2002	Paydown		278,280	278,280	280,237	278,280	(2,008)				0	3,087		1
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29	03/01/2002	Paydown		91,930	91,930	89,718	91,930	2,220				0	1,002		1
31294J-YR-3	FHLMC Gold Pool E00720 6.000% 07/01/14	03/01/2002	Paydown		622,990	622,990	604,252	622,990	17,268				0	6,075		1
31294K-CW-3	FHLMC Gold Pool E00985 6.000% 06/01/16	03/01/2002	Paydown		131,623	131,623	131,890	131,623	(267)				0	954		1
31295X-A6-3	FHLMC Gold Pool A01829 8.000% 06/01/15	03/01/2002	Paydown		49,375	49,375	51,528	49,375	(1,967)				0	751		1
31335P-AC-9	FHLMC Gold Pool G80003 9.500% 07/25/22	03/01/2002	Paydown		8,282	8,282	8,594	8,282	(300)				0	124		1
31335P-EF-8	FHLMC Gold Pool G80134 7.380% 12/17/24	03/01/2002	Paydown		190,655	190,655	195,988	190,655	(5,339)				0	2,249		1
31340M-2G-9	FHLMC Pool 181675 8.000% 01/01/08	03/01/2002	Paydown		27,628	27,628	28,595	27,628	(695)				0	389		1
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18	03/01/2002	Paydown		36,349	36,349	38,144	36,349	(1,505)				0	391		1
31348S-4G-6	FHLMC ARM Pool 786223 6.679% 01/01/28	03/01/2002	Prior Period Adjustment		406,999	406,999	408,208	406,999	(1,584)				0	(3,291)		1
31358N-M5-8	FNMA 1992-119 Z 8.000% 07/25/22	03/01/2002	Paydown		420,435	420,435	420,946	420,435	(427)				0	5,280		1PE
31358Q-CF-0	FNMA 1992-156 J 7.500% 07/25/07	03/01/2002	Paydown		166,743	166,743	172,944	166,743	(3,180)				0	1,947		1PE
313610-NQ-6	FNMA Pool 46299 8.500% 04/01/17	03/01/2002	Paydown		1,045	1,045	1,104	1,045	(47)				0	15		1
31361D-Z3-6	FNMA Pool 28662 8.500% 06/01/16	03/01/2002	Paydown		301	301	318	301	(16)				0	4		1
31361D-Z4-4	FNMA Pool 28663 8.500% 06/01/16	03/01/2002	Paydown		798	798	843	798	(43)				0	11		1
31361E-3V-7	FNMA Pool 29612 8.500% 07/01/16	03/01/2002	Paydown		539	539	570	539	(23)				0	8		1
31361E-5U-7	FNMA Pool 29659 8.500% 07/01/16	03/01/2002	Paydown		728	728	769	728	(41)				0	10		1
31361M-MW-6	FNMA Pool 35473 8.500% 01/01/17	03/01/2002	Paydown		38,551	38,551	40,732	38,551	(1,974)				0	531		1
31361W-5G-8	FNMA Pool 44047 7.000% 12/01/07	03/01/2002	Paydown		19,386	19,386	19,880	19,386	(455)				0	228		1
31361X-4X-0	FNMA Pool 44938 8.500% 04/01/17	03/01/2002	Paydown		1,123	1,123	1,187	1,123	(63)				0	16		1
31361X-6L-4	FNMA Pool 44975 8.500% 04/01/17	03/01/2002	Paydown		19,194	19,194	20,280	19,194	(1,055)				0	140		1
31361X-XQ-3	FNMA Pool 44787 8.500% 04/01/17	03/01/2002	Paydown		283	283	299	283	(14)				0	4		1
31361Y-FW-8	FNMA Pool 45181 8.500% 04/01/17	03/01/2002	Paydown		893	893	944	893	(46)				0	13		1
31362T-BY-8	FNMA Pool 70255 7.500% 09/01/07	03/01/2002	Paydown		169,880	169,880	176,197	169,880	(5,798)				0	2,119		1
31366W-A6-9	FNMA Pool 160329 7.150% 10/01/15	03/01/2002	Paydown		8,608	8,608	9,060	8,608	(433)				0	103		1
31368H-JS-3	FHLMC ARM Pool 190273 7.000% 08/01/26	03/01/2002	Paydown		36,964	36,964	37,675	36,964	(699)				0	387		1
31371F-PU-0	FNMA Pool 250735 5.500% 08/01/11	03/01/2002	Paydown		11,109	11,109	10,900	11,109	197				0	102		1
31371G-S6-8	FNMA Pool 251741 5.500% 03/01/13	03/01/2002	Paydown		3,067	3,067	3,014	3,067	48				0	20		1
31371J-7A-6	FNMA Pool 253889 6.500% 07/01/31	03/01/2002	Paydown		14,995	14,995	14,926	14,995	69				0	142		1
31371J-S6-2	FNMA Pool 253541 7.000% 12/01/15	02/14/2002	Goldman Sachs & Co.		781,628	753,776	772,856	770,853	(2,004)			10,775	10,775	2,345		1
31371K-DG-3	FNMA Pool 254003 6.000% 10/01/16	03/01/2002	Paydown		45,064	45,064	45,110	45,064	(43)				0	390		1
31371K-ET-4	FNMA Pool 254046 5.500% 11/01/16	03/01/2002	Paydown		12,650	12,650	12,723	12,650	(75)				0	117		1
31371K-EU-1	FNMA Pool 254047 6.000% 11/01/16	03/01/2002	Paydown		33,771	33,771	34,520	33,771	(750)				0	329		1
31373M-2R-5	FNMA Pool 297884 8.500% 11/01/24	03/01/2002	Paydown		57,822	57,822	59,942	57,822	(2,062)				0	646		1
31373U-M4-6	FNMA Pool 303779 6.000% 03/01/11	03/01/2002	Paydown		283,548	283,548	285,143	283,548	(1,474)				0	2,558		1
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28	03/01/2002	Paydown		38,196	38,196	38,930	38,196	(729)				0	425		1
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13	03/01/2002	Paydown		187,534	187,534	192,281	187,534	(4,736)				0	1,878		1
31374T-KA-6	FNMA Pool 323489 6.072% 11/01/08	03/01/2002	Paydown		3,491	3,491	3,567	3,491	(54)				0	35		1
31374T-V2-2	FNMA Pool 323833 6.000% 07/01/14	03/01/2002	Paydown		3,318	3,318	3,124	3,318	185				0	31		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
31376C-AE-4	FNMA Pool 351105 5.500% 05/01/11	03/01/2002	Paydown		19,072	19,072	18,628	19,072	375				0	105		1
31377K-UL-7	FNMA Pool 379587 5.500% 06/01/13	03/01/2002	Paydown		8,088	8,088	8,085	8,088	5				0	73		1
31377M-4P-3	FNMA Pool 381630 6.200% 05/01/09	03/01/2002	Paydown		1,432	1,432	1,438	1,432	(5)				0	15		1
31377M-RE-3	FNMA Pool 381285 5.770% 02/01/09	03/01/2002	Paydown		1,875	1,875	1,879	1,875	(3)				0	19		1
31377M-S9-3	FNMA Pool 381344 5.880% 02/01/09	03/01/2002	Paydown		1,821	1,821	1,827	1,821	(5)				0	18		1
31377M-TY-7	FNMA Pool 381367 5.770% 03/01/09	03/01/2002	Paydown		1,288	1,288	1,283	1,288	5				0	12		1
31377M-UV-1	FNMA Pool 381396 5.730% 03/01/09	03/01/2002	Paydown		1,630	1,630	1,623	1,630	7				0	17		1
31377N-HJ-1	FNMA Pool 381933 7.470% 09/01/09	03/01/2002	Paydown		1,157	1,157	1,253	1,157	(96)				0	17		1
31378G-MQ-3	FNMA Pool 398267 5.500% 03/01/13	03/01/2002	Paydown		11,334	11,334	11,135	11,334	173				0	85		1
31378L-2U-5	FNMA Pool 402287 5.500% 02/01/13	03/01/2002	Paydown		2,355	2,355	2,314	2,355	37				0	22		1
31378X-RT-5	FNMA Pool 411898 5.500% 04/01/13	03/01/2002	Paydown		39,434	39,434	38,744	39,434	621				0	361		1
31379C-ZP-9	FNMA Pool 415750 5.500% 04/01/13	03/01/2002	Paydown		2,584	2,584	2,539	2,584	44				0	25		1
31379F-FH-2	FNMA Pool 417868 5.500% 03/01/13	03/01/2002	Paydown		2,452	2,452	2,409	2,452	37				0	24		1
31379F-J5-4	FNMA Pool 417984 5.500% 03/01/13	03/01/2002	Paydown		2,347	2,347	2,306	2,347	39				0	21		1
31379F-MA-9	FNMA Pool 418053 5.500% 04/01/13	03/01/2002	Paydown		2,552	2,552	2,507	2,552	38				0	23		1
31379H-SK-7	FNMA Pool 420022 6.500% 04/01/13	03/01/2002	Paydown		627,231	627,231	629,975	627,231	(2,121)				0	5,844		1
31379J-LF-1	FNMA Pool 420726 5.500% 05/01/13	03/01/2002	Paydown		4,400	4,400	4,323	4,400	70				0	37		1
31379J-MS-2	FNMA Pool 420769 5.500% 06/01/13	03/01/2002	Paydown		8,650	8,650	8,499	8,650	140				0	79		1
31379J-TB-2	FNMA Pool 420946 5.500% 03/01/13	03/01/2002	Paydown		3,117	3,117	3,063	3,117	49				0	24		1
31379J-ZX-7	FNMA Pool 421158 5.500% 05/01/13	03/01/2002	Paydown		11,824	11,824	11,617	11,824	192				0	63		1
31379K-PU-1	FNMA Pool 421735 5.500% 04/01/13	03/01/2002	Paydown		2,102	2,102	2,065	2,102	33				0	19		1
31379L-YR-6	FNMA Pool 422920 5.500% 04/01/13	03/01/2002	Paydown		7,701	7,701	7,566	7,701	125				0	71		1
31379P-UX-8	FNMA Pool 425498 5.500% 06/01/13	03/01/2002	Paydown		12,130	12,130	11,918	12,130	190				0	139		1
31379Q-VR-8	FNMA Pool 426424 5.500% 05/01/13	03/01/2002	Paydown		19,213	19,213	18,877	19,213	298				0	168		1
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28	03/01/2002	Paydown		17,025	17,025	17,352	17,025	(321)				0	205		1
31379V-SK-6	FNMA Pool 430822 5.500% 06/01/13	03/01/2002	Paydown		10,887	10,887	10,884	10,887	5				0	98		1
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28	03/01/2002	Paydown		28,989	28,989	28,980	28,989	11				0	243		1
31380L-3L-0	FNMA Pool 443703 6.500% 09/01/28	01/28/2002	Merrill Lynch		260,825	259,467	260,521	260,467	(15)			357	357	1,968		1
31380L-3L-0	FNMA Pool 443703 6.500% 09/01/28	02/01/2002	Paydown		30,015	30,015	30,137	30,015	(118)				0	1,605		1
31380P-JX-8	FNMA Pool 445878 5.500% 11/01/13	03/01/2002	Paydown		2,151	2,151	2,101	2,151	47				0	20		1
31380Q-JE-8	FNMA Pool 446761 5.500% 11/01/13	03/01/2002	Paydown		39,368	39,368	38,451	39,368	825				0	376		1
31380Q-SG-3	FNMA Pool 447019 5.500% 10/01/13	03/01/2002	Paydown		5,832	5,832	5,730	5,832	88				0	33		1
31381A-M5-7	FNMA Pool 454980 6.000% 01/01/14	03/01/2002	Paydown		3,187	3,187	3,001	3,187	173				0	28		1
31382J-UK-5	FNMA Pool 483986 6.000% 03/01/14	03/01/2002	Paydown		4,083	4,083	3,844	4,083	227				0	35		1
31382L-7F-7	FNMA Pool 486094 6.000% 04/01/14	03/01/2002	Paydown		3,700	3,700	3,484	3,700	206				0	26		1
31382R-HT-3	FNMA Pool 489942 6.000% 06/01/14	03/01/2002	Paydown		1,822	1,822	1,716	1,822	99				0	22		1
31382W-ZY-1	FNMA Pool 494959 6.000% 05/01/14	03/01/2002	Paydown		566	566	532	566	32				0	6		1
31383C-CG-8	FNMA Pool 498771 6.000% 05/01/14	03/01/2002	Paydown		47,930	47,930	45,129	47,930	2,654				0	382		1
31383R-H3-9	FNMA Pool 510650 6.000% 08/01/14	03/01/2002	Paydown		3,088	3,088	2,907	3,088	171				0	32		1
31384R-QG-9	FNMA Pool 531555 7.000% 04/01/15	02/14/2002	Goldman Sachs & Co.		38,241	36,855	37,789	37,705	(84)			537	537	535		1
31384W-A8-3	FNMA Pool 535631 7.000% 12/01/15	02/14/2002	Goldman Sachs & Co.		460,402	444,264	455,510	454,159	(1,351)			6,243	6,243	6,330		1
31384W-KG-4	FNMA Pool 535895 6.500% 02/01/31	03/01/2002	Paydown		1,171,797	1,171,797	1,171,980	1,171,797	(227)				0	12,398		1
31385H-4D-1	FNMA Pool 545420 5.609% 12/01/11	03/01/2002	Paydown		2,204	2,204	2,147	2,204	57				0	23		1
31385H-WV-0	FNMA Pool 545260 7.000% 10/01/16	02/14/2002	Goldman Sachs & Co.		574,690	553,511	567,521	566,507	(1,014)			8,183	8,183	8,074		1
31385K-QS-7	FNMA Pool 546865 7.000% 07/01/15	02/14/2002	Goldman Sachs & Co.		38,465	37,177	38,118	37,966	(152)			499	499	538		1
31386E-MR-6	FNMA Pool 561168 7.500% 12/01/30	03/01/2002	Paydown		234,404	234,404	236,968	234,404	(2,590)				0	2,683		1
31386F-XZ-3	FNMA Pool 562396 7.500% 01/01/31	03/01/2002	Paydown		179,345	179,345	183,254	179,345	(4,051)				0	1,664		1
31386H-HY-0	FNMA Pool 563747 7.500% 01/01/31	03/01/2002	Paydown		75,223	75,223	76,862	75,223	(1,689)				0	669		1
31386L-YK-2	FNMA Pool 566914 7.500% 01/01/31	03/01/2002	Paydown		165,894	165,894	169,510	165,894	(3,791)				0	1,951		1
31386L-WG-3	FNMA Pool 566847 7.000% 08/01/16	02/14/2002	Goldman Sachs & Co.		468,333	450,129	461,524	461,298	(225)			7,035	7,035	6,717		1
31386N-CA-4	FNMA Pool 568065 6.500% 06/01/31	03/01/2002	Paydown		136,021	136,021	134,746	136,021	1,267				0	1,461		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
31386W-4K-1	FNMA Pool 576026 7.000% 12/01/14	03/01/2002	Paydown		332,787	332,787	341,939	332,787	(9,078)				0	3,626		1
31387F-M6-8	FNMA Pool 582781 7.500% 04/01/16	03/01/2002	Paydown		36,338	36,338	37,693	36,338	(1,334)				0	397		1
31387G-LC-4	FNMA Pool 583263 6.000% 05/01/31	01/09/2002	Merrill Lynch		425,024	432,491	423,842	423,886	4			1,138	1,138	3,100		1
31387G-LC-4	FNMA Pool 583263 6.000% 05/01/31	01/01/2002	Paydown		448	448	439	448	9				0	2		1
31387G-QQ-8	FNMA Pool 583763 6.000% 06/01/31	01/09/2002	Merrill Lynch		57,863	58,880	57,702	57,706	2			157	157	422		1
31387G-QQ-8	FNMA Pool 583763 6.000% 06/01/31	01/01/2002	Paydown		600	600	588	600	12				0	3		1
31387H-7D-6	FNMA Pool 585092 6.500% 06/01/31	03/01/2002	Paydown		18,690	18,690	18,604	18,690	86				0	202		1
31387J-BB-1	FNMA Pool 585134 6.000% 06/01/31	01/09/2002	Merrill Lynch		523,046	532,235	519,740	519,795	12			3,251	3,251	3,814		1
31387J-BB-1	FNMA Pool 585134 6.000% 06/01/31	01/01/2002	Paydown		631	631	617	631	15				0	3		1
31387N-WG-8	FNMA Pool 589347 6.500% 06/01/16	03/01/2002	Paydown		73,046	73,046	74,267	73,046	(1,286)				0	630		1
31387U-MM-0	FNMA Pool 594464 6.000% 07/01/31	01/09/2002	Merrill Lynch		1,820,072	1,852,049	1,808,569	1,808,781	33			11,291	11,291	13,273		1
31387U-MM-0	FNMA Pool 594464 6.000% 07/01/31	01/01/2002	Paydown		1,907	1,907	1,862	1,907	45				0	10		1
31387U-VG-3	FNMA Pool 594715 6.000% 07/01/31	01/09/2002	Merrill Lynch		475,213	483,562	473,891	473,935	7			1,278	1,278	3,466		1
31387U-VG-3	FNMA Pool 594715 6.000% 07/01/31	01/01/2002	Paydown		572	572	561	572	11				0	3		1
31387X-A3-9	FNMA Pool 596826 6.000% 08/01/31	01/09/2002	Merrill Lynch		283,865	288,852	282,071	282,067	47			1,798	1,798	2,070		1
31387X-A3-9	FNMA Pool 596826 6.000% 08/01/31	01/01/2002	Paydown		316	316	309	316	7				0	2		1
31387X-HH-1	FNMA Pool 597032 6.000% 09/01/31	01/09/2002	Merrill Lynch		1,877,426	1,910,410	1,872,202	1,872,410	13			5,016	5,016	13,691		1
31387X-HH-1	FNMA Pool 597032 6.000% 09/01/31	01/01/2002	Paydown		1,772	1,772	1,736	1,772	35				0	9		1
31388D-2Q-0	FNMA Pool 602083 6.000% 09/01/31	01/09/2002	Merrill Lynch		542,397	551,927	538,969	539,042	6			3,355	3,355	3,955		1
31388D-2Q-0	FNMA Pool 602083 6.000% 09/01/31	01/01/2002	Paydown		3,861	3,861	3,770	3,861	90				0	19		1
31388D-7G-7	FNMA Pool 602195 6.000% 10/01/31	01/09/2002	Merrill Lynch		486,449	494,996	493,836	493,831	(7)			(7,382)	(7,382)	3,547		1
31388D-7G-7	FNMA Pool 602195 6.000% 10/01/31	01/01/2002	Paydown		1,779	1,779	1,775	1,779	4				0	9		1
31883G-PV-7	FNMA Pool 604436 7.000% 09/01/16	02/14/2002	Goldman Sachs & Co.		752,719	724,286	742,619	741,733	(887)			10,987	10,987	10,617		1
31388J-D7-7	FNMA Pool 605926 6.000% 09/01/31	01/09/2002	Merrill Lynch		1,693,455	1,723,207	1,682,752	1,682,979	18			10,476	10,476	12,350		1
31388J-D7-7	FNMA Pool 605926 6.000% 09/01/31	01/01/2002	Paydown		1,697	1,697	1,657	1,697	40				0	8		1
31388P-EC-1	FNMA Pool 610431 6.000% 10/01/31	01/09/2002	Merrill Lynch		967,042	984,032	981,725	981,717	(14)			(14,675)	(14,675)	7,052		1
31388P-EC-1	FNMA Pool 610431 6.000% 10/01/31	01/01/2002	Paydown		14,015	14,015	13,982	14,015	33				0	70		1
31388S-7B-5	FNMA Pool 613890 6.500% 11/01/31	03/01/2002	Paydown		4,445	4,445	4,454	4,445	(9)				0	49		1
31388S-7C-3	FNMA Pool 613891 6.500% 11/01/31	03/01/2002	Paydown		6,241	6,241	6,254	6,241	(13)				0	61		1
31388T-NH-2	FNMA Pool 614292 6.500% 11/01/31	03/01/2002	Paydown		295,483	295,483	294,813	295,483	666				0	3,359		1
313921-6A-1	FNMA 2001-T10 A1 7.000% 12/25/41	03/01/2002	Prior Period Adjustment		73,199	73,199	76,402	73,199	(4,512)				0	(15,391)		1PE
911760-LS-3	Vendee Mortgage Trust 8.978% 08/15/27	03/01/2002	Paydown		31,430	31,430	33,920	31,430	(1,974)				0	526		1PE
	U.S.				23,867,477	23,912,275	23,855,347	23,806,234	(54,911)	0	0	61,244	61,244	198,741	0	XXX
	United States				23,867,477	23,912,275	23,855,347	23,806,234	(54,911)	0	0	61,244	61,244	198,741	0	XXX
3199999.	Total - Bonds - Special Revenue & Assessment				23,867,477	23,912,275	23,855,347	23,806,234	(54,911)	0	0	61,244	61,244	198,741	0	XXX
Bonds - Industrial and Miscellaneous																
United States																
00440F-AA-2	Ace Capital Trust II 9.700% 04/01/30	01/02/2002	Salomon Smith Barney		350,811	300,000	350,553	350,370	(8)			441	441	7,760		2
02378J-AF-5	American Airline 6.977% 05/23/21	02/13/2002	Tax Free Exchange		443,894	437,990	443,939	443,894	(18)				0	6,791		2PE
045413-BY-6	Bank One Mortgage 2000- 6.628% 03/15/30	03/01/2002	Paydown		173,418	173,418	172,497	173,418	785				0	1,973		1PE
055959-AP-5	BMW Vehicle Owner Trust 5.110% 05/25/06	01/01/2002	Prior Period Adjustment										0	(1,775)		1
07383H-AB-0	Bear Stearns Cap Trust 5.738% 01/15/27	01/15/2002	Redemption 100.0000		2,050,000	2,050,000	2,034,010	2,035,083	8			14,917	14,917	71,750		2
12189P-AF-9	Burlington North Santa 7.570% 01/02/21	01/02/2002	Redemption 100.0000		35,963	35,963	37,423	37,404				(1,441)	(1,441)	1,361		1PE
12669A-D8-4	Countrywide Home Loans 6.500% 10/25/13	03/01/2002	Paydown		399,781	399,781	381,041	399,781	17,428				0	3,884		1PE
12669B-4V-1	Countrywide Home Loans 6.500% 07/25/31	03/01/2002	Prior Period Adjustment		355,504	355,504	349,782	355,504	10,982				0	(99,788)		1PE
12669B-CN-0	Countrywide Home Loans 6.500% 08/25/14	01/17/2002	Merrill Lynch		2,961,110	2,888,887	2,881,891	2,881,163	(16)			79,946	79,946	27,123		1PE
12669B-CN-0	Countrywide Home Loans 6.500% 08/25/14	01/01/2002	Paydown		225,732	225,732	225,185	225,732	602				0	1,223		1PE
22540A-QX-9	Bank One Mortgage 2000- 6.625% 03/15/15	03/01/2002	Paydown		337,033	337,033	322,156	337,033	12,726				0	3,476		1PE
23321P-T6-5	DLJ Mortgage Accept Cor 6.500% 09/19/28	03/01/2002	Paydown		251,799	251,799	236,973	251,799	14,503				0	2,476		1PE
260543-BL-6	Dow Chemical 6.125% 02/01/11	01/16/2002	Lehman Brothers		1,405,710	1,500,000	1,497,705	1,497,844	19			(92,134)	(92,134)	43,641		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
268917-CF-6...	EQCC Home Equity Loan T 7.500% 06/15/21....	03/15/2002	Paydown		220,229	220,229	220,160	220,229	10				0	2,713		1PE
31331F-AX-9...	Fedex Corp 981A 6.720% 01/15/22	01/15/2002	Redemption 100.0000		24,002	24,002	24,377	24,371				(369)	(369)	806		1
33738M-AE-1...	First Union National Ba 7.800% 08/18/10	02/14/2002	Merrill Lynch		1,300,478	1,175,000	1,303,827	1,301,634	(1,435)			(1,155)	(1,155)	46,334		1PE
373298-BV-9....	Georgia-Pac 8.125% 05/15/11	01/24/2002	Various		430,000	500,000	507,710	507,599	(42)			(77,599)	(77,599)	8,351		2
393533-BD-5...	Green Tree Recreation 6.550% 07/15/28	01/24/2002	J P Morgan		531,481	521,060	525,883	523,204	(59)			8,276	8,276	4,171		1PE
393533-BD-5...	Green Tree Recreation 6.550% 07/15/28	01/15/2002	Paydown		16,261	16,261	16,411	16,261	(69)				0	89		1PE
42307T-AA-6...	Heinz Co. 144A 6.625% 07/15/11	02/25/2002	Bank of America		1,871,676	1,800,000	1,797,480	1,797,645	33			74,031	74,031	76,850		1
438516-AN-6...	Honeywell International 6.125% 11/01/11	01/29/2002	Bony/Barclays Capital Inc.		862,610	875,000	885,203	885,035	(60)			(22,425)	(22,425)	13,547		1PE
460690-AM-2...	Interpublic Group Cos I 7.250% 08/15/11	03/01/2002	Tax Free Exchange		397,417	400,000	397,328	397,417	29				0	15,225		2PE
46625H-AJ-9...	JP Morgan Chase & Co 6.750% 02/01/11	01/30/2002	J P Morgan		1,607,382	1,575,000	1,642,127	1,641,392	(416)			(34,010)	(34,010)	54,042		1
52108H-AT-1...	LB UBS Commercial Mortg 7.950% 01/15/10....	01/11/2002	Deutsche Bank		2,814,453	2,500,000	2,839,160	2,830,235	(1,396)			(15,782)	(15,782)	19,323		1
58550Q-AC-8...	Mellon Auto Grantor Tru 7.180% 10/15/06	03/15/2002	Paydown		382,111	382,111	382,077	382,111	23				0	4,583		1PE
589929-KZ-0....	Merrill Lynch Mrtge Inv 7.051% 12/26/25	03/01/2002	Paydown		208,924	208,924	211,013	208,924	(243)				0	3,349		1
61745M-FY-4...	Morgan Stanley Capital 6.750% 03/25/13	03/01/2002	Paydown		365,029	365,029	357,843	365,029	6,107				0	4,002		1PE
61745M-HM-8..	Morgan Stanley Capital 6.330% 10/15/07	03/01/2002	Paydown		71,604	71,604	71,978	71,604	(138)				0	804		1
66938D-CG-2..	Norwest Integrated 6.500% 04/25/29	03/01/2002	Paydown		684,064	684,064	663,649	684,064	19,197				0	7,259		1PE
74913E-AN-0...	Qwest Capital Funding 7.000% 08/03/09	01/28/2002	Lehman Brothers		1,933,600	2,000,000	1,985,575	1,986,010	272			(52,410)	(52,410)	70,000		2PE
760944-D2-1....	Residential Fdng Mtg Se 6.750% 11/25/23	03/01/2002	Paydown		1,699,549	1,699,549	1,673,524	1,699,549	22,572				0	16,061		1PE
760972-B9-9....	Residential Fdng Mtg Se 6.500% 08/25/13	03/01/2002	Paydown		549,133	549,133	527,081	549,133	19,606				0	5,737		1PE
76110Y-LQ-3...	Residential Funding Mtg 6.500% 06/25/29	03/01/2002	Paydown		215,466	215,466	198,229	215,466	16,172				0	2,034		1PE
786514-BA-6....	Safeway Inc 7.250% 02/01/31	02/05/2002	Goldman Sachs & Co.		1,597,245	1,500,000	1,496,175	1,496,219	4			101,026	101,026	56,490		2
79548K-5F-1....	Salomon Brothers Mtge S 8.000% 09/25/30	03/01/2002	Paydown		155,418	155,418	155,102	155,418	404				0	2,095		1PE
812404-BH-3...	Sears Roebuck Acceptanc 6.750% 08/15/11	03/13/2002	Various		1,009,025	1,000,000	988,850	989,304	146			19,721	19,721	37,453		1
85333J-BX-4....	Standard Credit Card Ma 6.550% 10/07/07	01/11/2002	Deutsche Bank		321,938	300,000	317,660	317,247	(176)			4,691	4,691	5,404		1PE
89232R-AC-7...	Toyota Auto Receivables 7.180% 08/15/04	03/15/2002	Paydown		671,196	671,196	671,093	671,196	56				0	7,921		1PE
907833-AF-4....	Union Pacific Corp 98-B 6.850% 01/02/19	01/02/2002	Redemption 100.0000		16,529	16,529	16,529	16,529					0	566		1PE
909317-BA-6....	United Airlines Pass-th 6.602% 09/01/13	01/09/2002	Lehman Brothers		2,058,200	2,500,000	2,511,450	2,511,229	(14)			(453,029)	(453,029)	65,103		2PE
929903-AA-0....	Wachovia Corp 4.950% 11/01/06	02/19/2002	CS First Boston		298,059	300,000	299,421	299,452	15			(1,393)	(1,393)	4,538		1PE
962166-AU-8...	Weyerhaeuser Co 7.950% 03/15/25	02/13/2002	Goldman Sachs & Co.		526,565	500,000	560,780	557,436	(135)			(30,871)	(30,871)	17,004		1PE
98157D-AK-2...	Worldcom Inc 8.250% 05/15/31	02/06/2002	Morgan Stanley		1,081,176	1,200,000	1,177,176	1,177,302	20			(96,126)	(96,126)	23,650		1
	United States				32,911,575	32,881,682	33,358,026	33,487,269	137,494	0	0	(575,695)	(575,695)	645,399	0	XXX
4599999.	Total - Bonds - Industrial & Miscellaneous				32,911,575	32,881,682	33,358,026	33,487,269	137,494	0	0	(575,695)	(575,695)	645,399	0	XXX
6099997.	Total - Bonds - Part 4				95,111,335	93,821,892	95,826,671	95,651,975	(86,231)	0	0	(540,644)	(540,644)	1,574,740	0	XXX
6099998.	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter				14,732,898	15,025,048	14,853,181	14,839,256	(13,924)			(106,361)	(106,361)	218,406		XXX
6099999.	Total - Bonds				109,844,233	108,846,940	110,679,852	110,491,231	(100,155)	0	0	(647,005)	(647,005)	1,793,146	0	XXX
7299999.	Total - Bonds, Preferred and Common Stocks				109,844,233	XXX	110,679,852	110,491,231	(100,155)	0	0	(647,005)	(647,005)	1,793,146	0	XXX

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

Sch. DB-Part A-Section 1
NONE

Sch. DB-Part B-Section 1
NONE

Sch. DB-Part C-Section 1
NONE

Sch. DB-Part D-Section 1
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
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	5 First Month	6 Second Month	7 Third Month	*
Open Depositories								
Bank One	Columbus, OH				(26,759,737)	(29,083,158)	(39,278,889)	
Chase Manhattan Bank	New York, NY				(31,136)	0		
Fifth Third Bank	Cincinnati, OH				(152,161)	(102,099)	(823,162)	
Firstar Bank	Cincinnati, OH							
Huntington Nat'l Bank	Columbus, OH				(44,156)	(38,793)	(29,949)	
Mellon Bank	Pittsburgh, PA				(969,487)	(493,596)	(1,290,625)	
PNC Bank	Pittsburgh, PA							
Provident Bank	Cincinnati, OH				2,500,887	4,225,879	7,930,243	
Wachovia Nar'l Bank	Columbia, NC				(41,570,903)	(54,802,092)	(93,681,718)	
31338STZ9	FHLMC		216					
0199999. Total Open Depositories		XXX	216	0	(67,026,694)	(80,293,859)	(127,174,100)	XXX
0399999. Total Cash on Deposit		XXX	216	0	(67,026,694)	(80,293,859)	(127,174,100)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	500			XXX
0599999. Total Cash		XXX	216	0	(67,026,194)	(80,293,859)	(127,174,100)	XXX

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Overflow Page
NONE

Overflow Page for Write-Ins