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QUARTERLY STATEMENT

As of March 31, 2002

of the Condition and Affairs of the

MICO INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 40932 | Employer's ID Number..... 31-1022150

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

Country of Domicile US

Incorporated..... November 30, 1981 | Commenced Business..... December 3, 1981

Statutory Home Office	471 East Broad Street….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	471 East Broad Street….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 East Broad Street….. Columbus ..... OH ..... 43215 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	471 East Broad Street….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Website Address	MotoristsGroup.com	
Statement Contact	James E. Vermillion *(Name)*	614-225-8331 *(Area Code) (Telephone Number) (Extension)*
	MIC-AHIG.Accounting@MotoristsGroup.com *(E-Mail Address)*	614-225-8330 *(Fax Number)*
Policyowner Relations Contact	471 East Broad Street….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	1-800-876-6642 *(Area Code) (Telephone Number) (Extension)*

OFFICERS

President ..... John Jacob Bishop | Treasurer ..... Michael Lee Wiseman | Secretary ..... Thomas Charles Ogg

VICE PRESIDENTS

DIRECTORS OR TRUSTEES

John Jacob Bishop | Thomas Charles Ogg | Robert Elvin Herman Rabold | Michael Lee Wiseman

State of........ Ohio
County of..... Franklin

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

John J. Bishop	Thomas C. Ogg	Michael L. Wiseman
President	Secretary	Treasurer

Subscribed and sworn to before me this

3rd day of May, 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	17,176,660		17,176,660	17,778,915
2. Stocks:				
2.1 Preferred stocks	261,500		261,500	267,500
2.2 Common stocks	10,354,281		10,354,281	10,174,797
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)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....2,705,030) and short-term investments ($.....2,011,477)	4,716,506		4,716,506	3,875,854
6. Other invested assets			0	
7. Receivable for securities			0	1,530
8. Aggregate write-ins for invested assets	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8)	32,508,947	0	32,508,947	32,098,597
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection	15,424	5,355	10,069	6,230
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	1,273,531	337,815	935,716	768,385
10.3 Accrued retrospective premiums			0	
11. Funds held by or deposited with reinsured companies	18,414		18,414	
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	2,381
15. Federal and foreign income tax recoverable and interest thereon (including $.....87,168 net deferred tax asset)	87,168		87,168	194,596
16. Guaranty funds receivable or on deposit			0	
17. Electronic data processing equipment and software			0	
18. Interest, dividends and real estate income due and accrued	292,857		292,857	256,586
19. Net adjustments in assets and liabilities due to foreign exchange rates			0	
20. Receivable from parent, subsidiaries and affiliates			0	
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			0	
24. Other assets nonadmitted			0	
25. Aggregate write-ins for other than invested assets	5,098	5,098	0	0
26. Total assets excluding protected cell assets (Lines 9 through 25)	34,201,440	348,268	33,853,172	33,326,774
27. Protected cell assets			0	
28. TOTALS (Lines 26 and 27)	34,201,440	348,268	33,853,172	33,326,774

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. Prepaid Pension Asset	5,098	5,098	0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	5,098	5,098	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....1,059,003)	3,639,743	3,631,670
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	844,981	817,220
4.	Commissions payable, contingent commissions and other similar charges	163,399	148,115
5.	Other expenses (excluding taxes, licenses and fees)	59,746	67,478
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,830	157,266
7.	Federal and foreign income taxes (including $..........0 on realized capital gains (losses) (including $..........0 net deferred tax liability)	89,076	
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)	1,334,910	1,187,616
10.	Advance premium	88,507	
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	8,579	15,485
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	79,228	371
15.	Remittances and items not allocated	4,504	6,061
16.	Provision for reinsurance		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	467,506	349,155
19.	Payable to parent, subsidiaries and affiliates	169,939	130,125
20.	Payable for securities		167,728
21.	Liability for amounts held under uninsured accident and health plans		
22.	Capital notes $..... and interest thereon $		
23.	Aggregate write-ins for liabilities	48,693	41,646
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	7,063,640	6,719,936
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	7,063,640	6,719,936
27.	Aggregate write-ins for special surplus funds	0	0
28.	Common capital stock	2,252,000	2,252,000
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	1,126,000	1,126,000
33.	Unassigned funds (surplus)	23,411,531	23,228,838
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)	26,789,531	26,606,838
36.	TOTALS	33,853,172	33,326,774

DETAILS OF WRITE-INS

2301.	Miscellaneous liabilities	21,048	15,116
2302.	Uncashed drafts and checks that are pending escheatment to a state	27,644	26,530
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	48,693	41,646
2701.	Appropriation for federal income tax on unrealized capital gains		
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 $.....2,932,940)	2,785,646	2,466,203	10,290,522
1.2 Assumed (written $..........0)			
1.3 Ceded (written $.....38,117)	38,117	37,438	157,931
1.4 Net (written $.....2,894,822)	2,747,529	2,428,765	10,132,591
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,796,121):			
2.1 Direct	1,749,892	1,417,353	5,673,634
2.2 Assumed			
2.3 Ceded	(3,862)	49,334	12,597
2.4 Net	1,753,754	1,368,019	5,661,037
3. Loss expenses incurred	383,149	312,821	1,175,393
4. Other underwriting expenses incurred	803,387	829,642	3,578,089
5. Aggregate write-ins for underwriting deductions	0	(2,044)	(4,582)
6. Total underwriting deductions (Lines 2 through 5)	2,940,290	2,508,438	10,409,938
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(192,761)	(79,673)	(277,347)
INVESTMENT INCOME			
9. Net investment income earned	341,104	398,677	1,543,227
10. Net realized capital gains (losses)	151,711	(18,074)	821,511
11. Net investment gain (loss) (Lines 9 + 10)	492,816	380,603	2,364,738
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....(44,978))	(44,978)		
13. Finance and service charges not included in premiums	30,925	53,746	193,524
14. Aggregate write-ins for miscellaneous income	660	980	4,120
15. Total other income (Lines 12 through 14)	(13,394)	54,726	197,644
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	286,661	355,656	2,285,036
17. Dividends to policyholders			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	286,661	355,656	2,285,036
19. Federal and foreign income taxes incurred	89,076	126,978	547,011
20. Net income (Line 18 minus Line 19) (to Line 22)	197,585	228,678	1,738,025
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year	26,606,839	30,422,280	30,422,280
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	197,585	228,678	1,738,025
23. Net unrealized capital gains or losses	18,388	(1,141,603)	(1,695,823)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income taxes		331,511	(7,684)
26. Change in nonadmitted assets	(33,279)	(66,799)	(196,267)
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		(610,953)	(613,491)
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			(3,040,200)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus	0	0	0
37. Change in surplus as regards policyholders (Lines 22 through 36)	182,694	(1,259,166)	(3,815,441)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	26,789,533	29,163,114	26,606,839

DETAILS OF WRITE-INS

0501. Premium recognition transition adjustment		(2,044)	(4,582)
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	(2,044)	(4,582)
1401. Other Income	660	980	4,120
1402.			
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)	660	980	4,120
3601. Lines 23 and 29 from 2000 Annual Statement			
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)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year Ended December 31
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	2,747,334	9,983,153
2.	Loss and loss adjustment expenses paid (net of salvage and subrogation)	1,998,751	6,696,562
3.	Underwriting expenses paid	901,588	3,515,428
4.	Other underwriting income (expenses)	(22,151)	152,021
5.	Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	(175,156)	(76,816)
6.	Net investment income	291,470	1,624,618
7.	Other income (expenses):		
	7.1 Agents' balances charged off	(44,978)	
	7.2 Net funds held under reinsurance treaties		
	7.3 Net amount withheld or retained for account of others		
	7.4 Aggregate write-ins for miscellaneous items	31,585	197,644
	7.5 Total other income (Lines 7.1 to 7.4)	(13,394)	197,644
8.	Dividends to policyholders on direct business, less $..............0 dividends on reinsurance assumed or ceded (net)		
9.	Federal and foreign income taxes (paid) recovered	107,428	(662,657)
10.	Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	210,348	1,082,789
	CASH FROM INVESTMENTS		
11.	Proceeds from investments sold, matured or repaid:		
	11.1 Bonds	2,605,114	3,028,300
	11.2 Stocks	1,268,475	12,130,184
	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		
	11.7 Miscellaneous proceeds	125	16
	11.8 Total investment proceeds (Lines 11.1 to 11.7)	3,873,714	15,158,500
12.	Cost of investments acquired (long-term only):		
	12.1 Bonds	1,962,040	
	12.2 Stocks	1,322,775	11,137,830
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Miscellaneous applications		
	12.7 Total investments acquired (Lines 12.1 to 12.6)	3,284,815	11,137,830
13.	Net cash from investments (Line 11.8 minus Line 12.7)	588,899	4,020,670
	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	39,815	223,899
	14.4 Borrowed funds received		
	14.5 Other cash provided	1,589	1,446,807
	14.6 Total (Lines 14.1 to 14.5)	41,404	1,670,706
15.	Cash applied:		
	15.1 Dividends to stockholders paid		3,040,200
	15.2 Net transfers to affiliates		
	15.3 Borrowed funds repaid		
	15.4 Other applications		
	15.5 Total (Lines 15.1 to 15.4)	0	3,040,200
16.	Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	41,404	(1,369,494)
	RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17.	Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	840,651	3,733,965
18.	Cash and short-term investments:		
	18.1 Beginning of year	3,875,854	141,889
	18.2 End of period (Line 17 plus Line 18.1)	4,716,505	3,875,854

DETAILS OF WRITE-INS

07.401	Finance and service charges	30,925	193,524
07.402	Other Income	660	4,120
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)	31,585	197,644

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices
The accompanying financial statements have been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

B. Use of Estimates in the Preparation of the Financial Statements
The preparation of financial statements in conformity with Statutory Accounting Principles as described in the Annual Statement Instructions and the Accounting Practices and Procedures manual requires that management make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates. Refer to the previous year annual statement for additional disclosure information.

C. Accounting Policy
Premiums are earned over the terms of the related insurance polices and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of the premiums written. Such reserves are computed using the daily method for direct business.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.
(2) Bonds not backed by other loans are stated at amortized cost using the scientific amortization method.
(3) Common Stocks are valued at market.
(4) Preferred stocks are stated at cost, unless qualified at market.
(5) The company has no mortgage loans.
(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost includes pre-payment assumptions based on values obtained from market data vendors or broker dealers. The retrospective adjustment method is used to value these securities.
(7) No investments are held in subsidiaries or affiliates.
(8) The company's investments in joint ventures and partnerships, if any, are valued based on the underlying equity of the investee as presented in audited GAAP financial reports.
(9) No derivative securities are held.
(10) The company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property/Casualty Contracts-Premiums. No deficiency reserve is required.
(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amounts are adequate, the ultimate liabilities may be in excess of or less than the amounts provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

2. Accounting Changes and Correction of Errors

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 prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual – version effective January 1, 2001 subject to any deviations prescribed or permitted by the State of Ohio insurance commissioner. There were no accounting changes or corrections of errors in 2002.

17 C. **Wash Sales**

In the course of the company's asset management, no securities were sold and reacquired within 30 days of the sale date to enhance the company's yield on its investment portfolio.

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 [ ] N/A [X]

If yes, attach an explanation.

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

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/1998.......................

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....06/15/2000.......................

7.4 By what department or departments?..................................... Ohio

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

8.2 If yes, give full information:

GENERAL INTERROGATORIES (continued)

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 [ ] No [X]

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	$.................................0	$..0
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$.................................0	$..0
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
Banc One	1111 Polaris Parkway, Columbus, Ohio 43271

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
	ABN AMRO Asset Management Inc.	208 S. LaSalle St., Chicago, IL 60604
	Deutsche Asset Management	222 S. Riverside Plaza, Chicago, IL 60606-5808

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   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	0	0	0	
2. Increase (decrease) by adjustment				
3. Cost of acquired				
4. Cost of additions to and permanent improvements				
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	0	0	0	0
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	0	0	0	0
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	0	0	0	0

NONE

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	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

NONE

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	0	0	0	
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions				
2.2 Additional investment made after acquisitions				
3. Accrual of discount				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period				
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	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 long-term invested assets at end of current period	0	0	0	0

NONE

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	16,559,003	1,962,040	2,012,008	2,497	16,511,531			16,559,003
2. Class 2	2,970,150		584,604	(1,600)	2,383,947			2,970,150
3. Class 3	251,323			41,336	292,658			251,323
4. Class 4								
5. Class 5								
6. Class 6								
7. Total Bonds	19,780,476	1,962,040	2,596,612	42,233	19,188,136	0	0	19,780,476
PREFERRED STOCK								
8. Class 1	267,500			(6,000)	261,500			267,500
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	267,500	0	0	(6,000)	261,500	0	0	267,500
15. Total Bonds and Preferred Stock	20,047,976	1,962,040	2,596,612	36,233	19,449,636	0	0	20,047,976

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	2,011,477	XXX	1,999,589		

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	2,001,561	0	0	
2. Cost of short-term investments acquired				1,999,589
3. Increase (decrease) by adjustment	9,916			1,972
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				
7. Book/adjusted carrying value, current period	2,011,477	0	0	2,001,561
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	2,011,477	0	0	2,001,561
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	2,011,477	0	0	2,001,561
12. Income collected during period	9,916			1,972
13. Income earned during period	9,916			1,972

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
U.S. Insurers				
10348	06-1430254	Arch Reinsurance Company	Greenwich, Connecticut	Yes
24767	13-6108721	Harco National Insurance Company	Schaumburg, Illinois	Yes
60739	74-0484030	American National Insurance Company	Texas	Yes
23043	04-1543470	Liberty Mutual Insurance Company	Boston, Massachusetts	Yes
35432	22-2187459	New Jersey Re-Insurance Company	West Trenton, New Jersey	No
All Other Insurers				
	AA-1120002	Lloyd's Syndicate Number 0002	U.K.	Yes
	AA-1121241	Lloyd's Syndicate Number 1241	U.K.	Yes
	AA-1121245	Lloyd's Syndicate Number 1245	U.K.	Yes
	AA-1122987	Lloyd's Syndicate Number 2987	U.K.	Yes

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Is Insurer Licensed? (Yes or No)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	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	248,858	223,367	234,755	159,316	513,841	568,887
16. Iowa IA	NO						
17. Kansas KS	NO						
18. Kentucky KY	YES	119,895	116,327	83,887	75,803	428,545	502,026
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	2,531,517	2,145,928	1,481,138	1,141,533	2,872,987	2,572,859
37. Oklahoma OK	NO						
38. Oregon OR	NO						
39. Pennsylvania PA	YES						
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	YES	32,669	25,703	5,614	1,349	39,564	46,920
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) 5	2,932,940	2,511,325	1,805,394	1,378,000	3,854,937	3,690,691
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

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			0.0	
14. Credit accident and health			0.0	
15. Other accident and health			0.0	
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	1,988,255	1,166,874	58.7	54.5
19.3, 19.4 Commercial auto liability			0.0	
21. Auto physical damage	797,391	583,018	73.1	65.0
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	2,785,646	1,749,892	62.8	57.5
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			
14. Credit accident and health			
15. Other accident and health			
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	2,093,030	2,093,030	1,797,708
19.3, 19.4 Commercial auto liability			
21. Auto physical damage	839,909	839,909	713,617
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	2,932,940	2,932,940	2,511,325
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	690	19	709	192		192	487	8	(20)	475	(11)	(31)	(42)
2. 2000	932	103	1,034	180	7	187	673	6	66	745	(78)	(24)	(102)
3. Subtotals 2000 + Prior	1,622	122	1,744	372	7	379	1,161	15	45	1,220	(89)	(55)	(145)
4. 2001	2,228	477	2,705	571	228	799	1,361	82	254	1,697	(296)	87	(209)
5. Subtotals 2001 + Prior	3,850	599	4,449	943	235	1,178	2,521	97	299	2,917	(385)	31	(354)
6. 2002	XXX	XXX	XXX	XXX	923	923	XXX	1,260	307	1,567	XXX	XXX	XXX
7. Totals	3,850	599	4,449	943	1,158	2,101	2,521	1,357	606	4,485	(385)	31	(354)
8. Prior Year-End's Surplus As Regards Policyholders	26,607												

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. (10.0)%	2. 5.2 %	3. (8.0)%

Col. 13, Line 7 Line 8
4. (1.3)%

(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:

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

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

Overflow Page
NONE

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								
31359M-MB-6	Federal National Mortga 6.000% 01/18/12	03/20/2002	RW Baird		1,962,040	2,000,000	22,333	1PE
0399999.	Total - Bonds - U.S. Government				1,962,040	2,000,000	22,333	XXX
6099997.	Total - Bonds - Part 3				1,962,040	2,000,000	22,333	XXX
6099999.	Total - Bonds				1,962,040	2,000,000	22,333	XXX
Common Stocks - Public Utilities								
United States								
131347-10-6	Calpine Corporation	03/28/2002	SEI Financial Services Inc.	2,000.000	26,312			L
98157D-10-6	WorldCom Inc.	03/28/2002	Various	3,400.000	27,322			L
	United States				53,634	XXX	0	XXX
6699999.	Total - Common Stocks - Public Utilities				53,634	XXX	0	XXX
Common Stocks - Banks, Trust and Insurance Companies								
United States								
020002-10-1	Allstate Corporation	02/08/2002	Merrill Lynch	1,600.000	54,119			L
026874-10-7	American Intl Group Inc.	02/26/2002	Merrill Lynch	331.000	23,915			L
14040H-10-5	Capital One Financial C	02/27/2002	Merrill Lynch	1,100.000	54,253			L
339030-10-8	FleetBoston Finl Corpor	01/23/2002	Various	1,000.000	35,030			L
46625H-10-0	J P Morgan Chase & Co.	02/25/2002	Various	600.000	18,353			L
493267-10-8	KeyCorp	02/08/2002	Goldman Sachs	1,400.000	32,270			L
635405-10-3	National City Corporati	03/04/2002	Lehman Brothers	800.000	23,810			L
693475-10-5	PNC Bank Corporation	03/01/2002	Various	1,500.000	85,553			L
867914-10-3	Suntrust Banks Incorpor	03/04/2002	Credit Suisse 1st Boston Corp	500.000	32,622			L
902973-30-4	US Bancorp	03/19/2002	Salomon Smith Barney	1,900.000	43,444			L
	United States				403,369	XXX	0	XXX
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos				403,369	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous								
United States								
00724F-10-1	Adobe Systems Incorpora	01/03/2002	Archipelago BCC Capitol	500.000	16,472			L
013817-10-1	Alcoa Inc.	03/28/2002	Various	1,500.000	57,052			L
037411-10-5	Apache Corporation	12/27/2001	Stock Dividend	91.000				L
110122-10-8	Bristol-Myers Squibb	03/20/2002	Various	400.000	17,662			L
12189T-10-4	Burlington Northern San	01/23/2002	CIBC World Markets Corp	300.000	8,331			L
134429-10-9	Campbell Soup	01/23/2002	First Union Capital Markets	500.000	14,625			L
166764-10-0	Chevron Texaco Corpora	03/04/2002	CIBC World Markets Corp	700.000	59,313			L
253651-10-3	Diebold Inc.	02/11/2002	Investment Technology Group	200.000	7,364			L
260543-10-3	Dow Chemical Company	01/23/2002	Various	1,400.000	44,215			L
28336L-10-9	El Paso Corporation	02/12/2002	Merrill Lynch	500.000	18,519			L
291011-10-4	Emerson Electric Compan	02/08/2002	Various	400.000	21,791			L
369550-10-8	General Dynamics Corpor	03/08/2002	SEI Financial Services Inc.	730.000	64,213			L
369604-10-3	General Electric	03/05/2002	SEI Financial Services Inc.	2,300.000	93,218			L
428236-10-3	Hewlett Packard Company	02/13/2002	Various	3,900.000	84,263			L
438516-10-6	Honeywell International	02/08/2002	Various	400.000	13,684			L
500255-10-4	Kohl's Corporation	03/14/2002	SEI Financial Services Inc.	930.000	64,389			L
580135-10-1	McDonalds Corporation	01/04/2002	First Tennessee	200.000	5,370			L
589331-10-7	Merck & Company Incorpo	03/28/2002	Various	1,500.000	88,663			L
718507-10-6	Phillips Petroleum Comp	03/28/2002	Gerard Klauer Mattison & Co.	100.000	6,224			L
737464-10-7	Post Properties Inc.	03/26/2002	Prudential Securities Inc.	700.000	24,003			L
740189-10-5	Precision Castparts Cor	03/14/2002	SEI Financial Services Inc.	770.000	26,454			L
786514-20-8	Safeway Incorporated	02/12/2002	Merrill Lynch	400.000	16,524			L
800907-10-7	Sanmina Corp	02/13/2002	Various	1,700.000	23,148			L
803111-10-3	Sara Lee	03/18/2002	Various	500.000	10,736			L
872941-10-9	TMP Worldwide Inc.	02/26/2002	Merrill Lynch	600.000	16,748			L
883203-10-1	Textron Incorporated	02/11/2002	Investment Technology Group	600.000	26,411			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
941848-10-3	Waters Corporation	03/15/2002	Salomon Smith Barney	800.000	27,093			L
	United States				856,485	XXX	0	XXX
Foreign								
055622-10-4	BP Amoco PLC Sponsored	01/31/2002	Lehman Brothers	200.000	9,289			L
	Foreign				9,289	XXX	0	XXX
6899999.	Total - Common Stocks - Industrial & Miscellaneous				865,774	XXX	0	XXX
7099997.	Total - Common Stocks - Part 3				1,322,777	XXX	0	XXX
7099999.	Total - Common Stocks				1,322,777	XXX	0	XXX
7199999.	Total - Preferred and Common Stocks				1,322,777	XXX	0	XXX
7299999.	Total - Bonds, Preferred and Common Stocks				3,284,817	XXX	22,333	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																
36208K-B9-9	GNMA Pool #452864 8.000% 09/15/24	03/01/2002	Paydown		4,939	4,939	5,223	4,939	(259)				0	66		1
36209H-RH-0	GNMA Pool #472188 6.740% 04/15/34	03/01/2002	Paydown		2,422	2,422	2,477	2,422	(52)				0	27		1
36215W-6N-9	GNMA Pool #147677 10.500% 01/15/16	03/01/2002	Paydown		64	64	69	64	(6)				0	1		1
36217U-PF-7	GNMA Pool #203922 9.500% 03/15/17	03/01/2002	Paydown		2,162	2,162	2,297	2,162	(93)				0	18		1
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31	03/01/2002	Paydown		2,064	2,064	2,187	2,064	(110)				0	27		1
36219M-HR-6	GNMA Pool #253240 10.000% 12/15/18	03/01/2002	Paydown		257	257	262	257	(3)				0	4		1
36219Q-YP-2	GNMA Pool #256418 9.500% 07/15/19	03/01/2002	Paydown		100	100	101	100	(1)				0	2		1
0399999.	Total - Bonds - U.S. Government				12,008	12,008	12,616	12,008	(524)	0	0	0	0	145	0	XXX
Bonds - Industrial and Miscellaneous																
United States																
345220-AB-3	Ford Capital B V 9.500% 06/01/10	01/30/2002	Morgan Keegan & Company Inc.		553,335	500,000	577,405	557,397	(494)			(4,062)	(4,062)	8,313		2PE
59018S-VX-9	Merrill Lynch MTN 7.190% 08/07/12	03/20/2002	RW Baird		2,013,000	2,000,000	2,000,000	2,000,000				13,000	13,000	91,073		1PE
667294-AJ-1	Northwest Airlines Corp 7.360% 08/01/21	02/01/2002	Redemption 100.0000		26,771	26,771	27,215	27,208	2			(437)	(437)	985		2
	United States				2,593,106	2,526,771	2,604,620	2,584,605	(492)	0	0	8,501	8,501	100,371	0	XXX
4599999.	Total - Bonds - Industrial & Miscellaneous				2,593,106	2,526,771	2,604,620	2,584,605	(492)	0	0	8,501	8,501	100,371	0	XXX
6099997.	Total - Bonds - Part 4				2,605,114	2,538,779	2,617,236	2,596,613	(1,016)	0	0	8,501	8,501	100,516	0	XXX
6099999.	Total - Bonds				2,605,114	2,538,779	2,617,236	2,596,613	(1,016)	0	0	8,501	8,501	100,516	0	XXX
Common Stocks - Public Utilities																
United States																
00130H-10-5	AES Corporation	03/28/2002	SEI Financial Services Inc.	1,800.000	16,157		34,855	29,430	5,425			(18,698)	(18,698)			L
92343V-10-4	Verizon Communications	02/26/2002	Merrill Lynch	1,100.000	51,681		61,677	52,206	9,471			(9,996)	(9,996)		424	L
	United States				67,838	XXX	96,532	81,636	14,896	0	0	(28,694)	(28,694)	0	424	XXX
6699999.	Total - Common Stocks - Public Utilities				67,838	XXX	96,532	81,636	14,896	0	0	(28,694)	(28,694)	0	424	XXX
Common Stocks - Banks, Trust and Insurance Companies																
United States																
339030-10-8	FleetBoston Finl Corpor	02/12/2002	Merrill Lynch	800.000	26,249		31,783	29,200	2,583			(5,534)	(5,534)		280	L
81369Y-80-3	Technology Select Secto	01/18/2002	Morgan Stanley	3,300.000	79,663		81,835	79,200	2,635			(2,173)	(2,173)			L
	United States				105,912	XXX	113,618	108,400	5,218	0	0	(7,707)	(7,707)	0	280	XXX
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies				105,912	XXX	113,618	108,400	5,218	0	0	(7,707)	(7,707)	0	280	XXX
Common Stocks - Industrial and Miscellaneous																
United States																
00724F-10-1	Adobe Systems Incorpora	01/28/2002	Various	1,400.000	47,882		42,510	43,470	(960)			5,372	5,372		18	L
037411-10-5	Apache Corporation	03/08/2002	SEI Financial Services Inc.	91.000	5,454		5,483	4,988	948			(29)	(29)		9	L
038222-10-5	Applied Materials Inc.	03/12/2002	Various	2,100.000	94,779		90,662	84,210	6,452			4,116	4,116			L
053611-10-9	Avery Dennison Corporat	03/13/2002	J P Morgan	500.000	30,453		24,362	28,265	(3,903)			6,091	6,091		165	L
075887-10-9	Becton Dickinson	03/12/2002	Morgan Stanley	900.000	32,355		32,593	29,835	2,758			(237)	(237)		176	L
205887-10-2	ConAgra Incorporated	02/06/2002	First Union Capital Markets	1,500.000	35,811		32,220	35,655	(3,435)			3,591	3,591		353	L
235811-10-6	Dana Corporation	03/20/2002	J P Morgan	1,400.000	28,823		24,989	19,432	5,557			3,834	3,834		14	L
247025-10-9	Dell Computer Corporati	01/15/2002	Warburg Dillon Read LLC	1,400.000	39,574		35,780	38,052	(2,272)			3,794	3,794			L
294429-10-5	Equifax Incorporated	03/04/2002	Credit Suisse 1st Boston Corp.	1,900.000	56,817		47,471	45,885	1,586			9,346	9,346		38	L
31410H-10-1	Federated Dept Stores I	01/16/2002	Warburg Dillon Read LLC	800.000	33,029		25,577	32,720	(7,143)			7,452	7,452			L
31428X-10-6	FedEx Corporation	01/17/2002	Various	2,300.000	115,148		93,423	119,324	(25,901)			21,725	21,725			L
364730-10-1	Gannett Company Incorpo	03/01/2002	Weeden & Company	400.000	30,389		26,036	26,892	(856)			4,352	4,352		92	L
532716-10-7	The Limited Incorporate	03/07/2002	Warburg Dillon Read LLC	1,700.000	29,682		27,801	25,024	2,777			1,881	1,881		128	L
548661-10-7	Lowe's Companies Inc.	03/12/2002	SEI Financial Services Inc.	1,800.000	78,252		31,327	83,538	(52,211)			46,925	46,925		36	L
574599-10-6	Masco Corporation	03/20/2002	Various	2,400.000	62,275		62,225	58,800	3,425			50	50		324	L
655664-10-0	Nordstrom Incorporated	02/19/2002	Various	2,600.000	62,676		55,791	52,598	3,193			6,885	6,885			L
724479-10-0	Pitney Bowes Inc.	03/13/2002	Credit Suisse 1st Boston Corp.	1,300.000	53,822		53,912	48,893	5,019			(91)	(91)		384	L
742718-10-9	Procter & Gamble Compan	02/28/2002	First Union Capital Markets	500.000	42,498		35,146	39,565	(4,419)			7,353	7,353		190	L

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)
902124-10-6	Tyco International Ltd	01/30/2002	Merrill Lynch	1,000.000	34,449		22,861	58,900	(36,039)			11,588	11,588		13	L
913017-10-9	United Technologies	01/14/2002	Lehman Brothers	700.000	43,758		33,446	45,241	(11,795)			10,312	10,312			L
918204-10-8	V F Corporation	01/30/2002	J P Morgan	500.000	19,916		18,390	19,505	(1,115)			1,526	1,526			L
923436-10-9	VERITAS Software Corpor	03/11/2002	Merrill Lynch	900.000	40,566		19,668	40,347	(20,679)			20,898	20,898			L
983919-10-1	Xilinx Incorporated	02/12/2002	Merrill Lynch	810.000	31,151		25,041	31,631	(6,589)			6,109	6,109			L
	United States				1,049,559	XXX	866,714	1,012,770	(145,602)	0	0	182,843	182,843	0	1,940	XXX
Foreign																
904784-70-9	Unilever NV - NY Shares	01/04/2002	Lehman Brothers	800.000	45,167		48,528	46,088	2,440			(3,361)	(3,361)			L
	Foreign				45,167	XXX	48,528	46,088	2,440	0	0	(3,361)	(3,361)	0	0	XXX
6899999.	Total - Common Stocks - Industrial & Miscellaneous				1,094,726	XXX	915,242	1,058,858	(143,162)	0	0	179,482	179,482	0	1,940	XXX
7099997.	Total - Common Stocks - Part 4				1,268,476	XXX	1,125,392	1,248,894	(123,048)	0	0	143,081	143,081	0	2,644	XXX
7099998.	Total - Common Stocks - Summary Item for Common Stocks Bought and Sold This Quarter					XXX							0		1	XXX
7099999.	Total - Common Stocks				1,268,476	XXX	1,125,392	1,248,894	(123,048)	0	0	143,081	143,081	0	2,645	XXX
7199999.	Total - Preferred and Common Stocks				1,268,476	XXX	1,125,392	1,248,894	(123,048)	0	0	143,081	143,081	0	2,645	XXX
7299999.	Total - Bonds, Preferred and Common Stocks				3,873,590	XXX	3,742,628	3,845,507	(124,064)	0	0	151,582	151,582	100,516	2,645	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								
National City Bank	Columbus, OH				718,263	178,842	566,763	
Fidelity Instl Cash Portfolio	Boston, MA				1,529,583	1,527,134	1,529,583	
The One Group Prime Money Market Fund	Chicago, IL				608,683	785,851	608,683	
0199999. Total Open Depositories		XXX	0	0	2,856,530	2,491,827	2,705,030	XXX
0399999. Total Cash on Deposit		XXX	0	0	2,856,530	2,491,827	2,705,030	XXX
0599999. Total Cash		XXX	0	0	2,856,530	2,491,827	2,705,030	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