



QUARTERLY STATEMENT

As of June 30, 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 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	4361 Irwin Simpson Road Mason OH 45040-9498 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-872-8100 <i>(Area Code) (Telephone Number)</i>
Mail Address	4361 Irwin Simpson Road Mason OH 45040-9498 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	4361 Irwin Simpson Road Mason OH 45040-9498 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-336-3920 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	anthem.com	
Statement Contact	Lee Dickerson <i>(Name)</i> lee.dickerson@anthem.com <i>(E-Mail Address)</i>	513-336-3920 <i>(Area Code) (Telephone Number) (Extension)</i> 513-336-2155 <i>(Fax Number)</i>
Policyowner Relations Contact	4361 Irwin Simpson Road Mason OH 45040-9498 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-872-8100 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

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

VICE PRESIDENTS

DIRECTORS OR TRUSTEES

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

State of..... Ohio
County of..... Warren

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) Keith Robert Faller _____ (Printed Name) President	_____ (Signature) Nancy Louise Purcell _____ (Printed Name) Secretary	_____ (Signature) George Dominic Martin _____ (Printed Name) Treasurer
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Subscribed and sworn to before me this
.....day of, 2002
.....

ASSETS

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	723,400,711		723,400,711	684,345,262
2. Stocks:				
2.1 Preferred stocks.....	4,178,716		4,178,716	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).....	41,425,435		41,425,435	42,350,448
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	592,835		592,835	620,882
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(113,234,236)) and short-term investments (\$.....56,112,982).....	(57,121,254)		(57,121,254)	5,029,777
6. Other invested assets.....	65,535,268		65,535,268	45,977,142
7. Receivable for securities.....	30,995,761		30,995,761	276,198
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	809,007,472	0	809,007,472	782,785,457
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....	27,071,562	2,432,987	24,638,575	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 \$.....9,860,274 net deferred tax asset) - Anthem insurance Companies Inc.....	83,819,319	56,096,618	27,722,701	25,113,312
16. Guaranty funds receivable or on deposit.....			0	
17. Electronic data processing equipment and software.....	543,728	396,191	147,537	75,814
18. Interest, dividends and real estate income due and accrued.....	7,699,377		7,699,377	7,568,111
19. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
20. Receivable from parent, subsidiaries and affiliates.....	27,598,020		27,598,020	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.....	41,761,550	950,333	40,811,217	39,638,673
24. Other assets nonadmitted.....	24,039,848	24,039,848	0	
25. Aggregate write-ins for other than invested assets.....	58,046,072	23,535,837	34,510,236	30,592,006
26. Total assets excluding protected cell assets (Lines 9 through 25).....	1,079,586,947	107,451,814	972,135,134	931,865,934
27. Protected cell assets.....			0	
28. TOTALS (Lines 26 and 27).....	1,079,586,947	107,451,814	972,135,134	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.....	14,438,182	11,044,866	3,393,316	2,714,108
2502. Federal Employee Program Receivable.....	30,118,919		30,118,919	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.....	12,241,834	11,243,834	998,000	1,897,000
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	58,046,072	23,535,837	34,510,236	30,592,006

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....314,684,653).....	353,999,712	292,674,030
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	13,438,000	11,445,000
4. Commissions payable, contingent commissions and other similar charges.....	14,834,483	16,664,509
5. Other expenses (excluding taxes, licenses and fees).....	28,648,340	38,352,295
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	4,553,806	4,283,286
7. Federal and foreign income taxes (including \$.....0 on realized capital gains (losses) (including \$.....0 net deferred tax liability).....		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).....	41,087,037	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.....	535,271	543,278
15. Remittances and items not allocated.....	11,204,570	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.....	32,491,162	79,631,055
20. Payable for securities.....	62,171,751	11,876,378
21. Liability for amounts held under uninsured accident and health plans.....	950,357	839,558
22. Capital notes \$..... and interest thereon \$.....		
23. Aggregate write-ins for liabilities.....	77,759,470	76,248,546
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	641,673,959	640,665,989
25. Protected cell liabilities.....		
26. Total liabilities (Lines 24 and 25).....	641,673,959	640,665,989
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).....	133,925,345	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).....	330,461,174	291,199,946
36. TOTALS.....	972,135,134	931,865,934

DETAILS OF WRITE-INS

2301. Reserve for Future Policy Benefits.....	24,629,000	21,752,000
2302. Premium Deficiency Reserve.....	2,755,000	3,313,000
2303. Payable for Non-Operating Expenses.....	32,588,718	31,970,172
2398. Summary of remaining write-ins for Line 23 from overflow page.....	17,786,752	19,213,375
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	77,759,470	76,248,546
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 \$.....1,279,343,449).....	1,274,251,906	1,038,551,089	2,156,427,613
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....(1,074,776)).....	(1,074,776)	405	31,472
1.4 Net..... (written \$.....1,280,418,225).....	1,275,326,682	1,038,550,683	2,156,396,141
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,125,952,634):			
2.1 Direct.....	1,091,210,029	876,849,120	1,819,278,685
2.2 Assumed.....			
2.3 Ceded.....	(3,987)	(182,511)	(338,423)
2.4 Net.....	1,091,214,015	877,031,631	1,819,617,108
3. Loss expenses incurred.....	55,759,399	44,675,835	105,836,162
4. Other underwriting expenses incurred.....	98,096,242	104,674,445	186,195,153
5. Aggregate write-ins for underwriting deductions.....	2,288,244	(1,857,677)	(10,593,222)
6. Total underwriting deductions (Lines 2 through 5).....	1,247,357,900	1,024,524,234	2,101,055,201
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	27,968,782	14,026,450	55,340,940
INVESTMENT INCOME			
9. Net investment income earned.....	25,894,935	18,286,997	51,017,696
10. Net realized capital gains (losses).....	(417,682)	(13,980,618)	19,117,137
11. Net investment gain (loss) (Lines 9 + 10).....	25,477,253	4,306,379	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.....	3,194	(1,138,335)	(1,924,549)
15. Total other income (Lines 12 through 14).....	3,194	(1,138,335)	(1,924,549)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	53,449,229	17,194,493	123,551,224
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	53,449,229	17,194,493	123,551,224
19. Federal and foreign income taxes incurred.....	23,082,347	21,567,784	15,970,612
20. Net income (Line 18 minus Line 19) (to Line 22).....	30,366,882	(4,373,291)	107,580,611
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year.....	291,199,947	334,450,452	334,450,452
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20).....	30,366,882	(4,373,291)	107,580,611
23. Net unrealized capital gains or losses.....	19,558,125	8,070,285	(10,386,952)
24. Change in net unrealized foreign exchange capital gain (loss).....			
25. Change in net deferred income taxes.....	(30,833,083)	1,664,774	(80,736,078)
26. Change in nonadmitted assets.....	20,123,534	476,805	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.....	45,770	68,655	126,383
37. Change in surplus as regards policyholders (Lines 22 through 36).....	39,261,229	22,416,044	(43,250,505)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	330,461,176	356,866,496	291,199,947
DETAILS OF WRITE-INS			
0501. Change in Future Policy Reserves.....	2,877,000	1,506,000	(3,840,000)
0502. Change in Premium Deficiency Reserves.....	(558,000)	(2,000,002)	(687,000)
0503. Tri-Care Admin Fees.....	(30,756)	(1,363,675)	(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).....	2,288,244	(1,857,677)	(10,593,222)
1401. Non-Premium Income.....	3,194	22,129	(27,401)
1402. Non-Premium Expense.....		(1,160,464)	(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).....	3,194	(1,138,335)	(1,924,549)
3601. Statutory Adjustment for Transfer of WHA Balance Sheet.....	45,770	68,655	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).....	45,770	68,655	126,383

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	1,280,689,509	2,128,814,203
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	1,084,827,275	1,875,473,941
3. Underwriting expenses paid.....	109,359,703	173,325,405
4. Other underwriting income (expenses).....	(2,288,244)	10,593,221
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	84,214,286	90,608,078
6. Net investment income.....	27,951,864	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.....	(8,006)	(2,464,654)
7.4 Aggregate write-ins for miscellaneous items.....	3,194	(1,924,548)
7.5 Total other income (Lines 7.1 to 7.4).....	(4,812)	(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.....	(45,197,953)	(27,451,931)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9).....	66,963,385	112,618,821
CASH FROM INVESTMENTS		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	265,376,781	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.....	50,295,373	9,510,575
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	315,672,154	899,107,017
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....	305,520,612	904,282,027
12.2 Stocks.....		14,000,072
12.3 Mortgage loans.....		
12.4 Real estate.....	557,403	1,483,612
12.5 Other invested assets.....		
12.6 Miscellaneous applications.....	30,719,563	(2,107,760)
12.7 Total investments acquired (Lines 12.1 to 12.6).....	336,797,578	917,657,951
13. Net cash from investments (Line 11.8 minus Line 12.7).....	(21,125,424)	(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.....	53,555,212	
15.3 Borrowed funds repaid.....		
15.4 Other applications.....	54,433,781	11,330,179
15.5 Total (Lines 15.1 to 15.4).....	107,988,993	152,330,179
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	(107,988,993)	(48,485,639)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16).....	(62,151,032)	45,582,248
18. Cash and short-term investments:		
18.1 Beginning of year.....	5,029,778	(40,552,470)
18.2 End of period (Line 17 plus Line 18.1).....	(57,121,254)	5,029,778
DETAILS OF WRITE-INS		
07.401 Aggregate write-ins for miscellaneous income.....	3,194	(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).....	3,194	(1,924,548)

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 occurring 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 June 30 are as follows:

	June 30, 2002	Dec. 31, 2001
Total of gross deferred tax assets	\$77,512,934	\$107,939,679
Total of deferred tax liabilities	11,556,042	11,149,704
Net deferred tax asset	65,956,892	96,789,975
Deferred tax asset nonadmitted	(56,096,618)	(88,036,802)
Net admitted deferred tax asset	\$9,860,274	\$8,753,174
(Increase) decrease in nonadmitted asset	31,940,184	-

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

	June 30, 2002	Dec. 31, 2001	Change
Total deferred tax assets	\$77,512,934	\$107,939,679	(\$30,426,745)
Total deferred tax liabilities	11,556,042	11,149,704	406,338
Net deferred tax asset (liability)	\$65,956,892	\$96,789,975	(30,833,083)
Tax effect of unrealized gains (losses)			0
Change in net deferred income tax			(\$30,833,083)

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 second 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 Dept 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	\$.....65,535,268
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....45,977,142	\$.....65,535,268
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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 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	42,359,930	0	44,467,495
2. Increase (decrease) by adjustment.....	(752,818)	(757,645)		(2,979,777)
3. Cost of acquired.....				
4. Cost of additions to and permanent improvements.....	141,418	415,985		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	42,018,270	0	42,971,330
9. Total valuation allowance.....				
10. Subtotal (Lines 8 plus 9).....	42,359,930	42,018,270	0	42,971,330
11. Total nonadmitted amounts.....				
12. Statement value, current period (Page 2, real estate lines, current period).....	42,359,930	42,018,270	0	42,971,330

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.....	45,977,142	54,693,673	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	10,841,595		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	65,535,268	0	45,977,142
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	54,693,673	65,535,268	0	45,977,142
12. Total nonadmitted amounts.....				
13. Statement value of long-term invested assets at end of current period.....	54,693,673	65,535,268	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	2	3	4	5	6	7	8
	Statement Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Statement Value End of First Quarter	Statement Value End of Second Quarter	Statement Value End of Third Quarter	Statement Value December 31 Prior Year
BONDS								
1. Class 1.....	623,196,202	278,984,590	208,287,305	(490,084)	623,196,202	693,403,403		707,952,967
2. Class 2.....	87,127,454	11,285,111	12,486,666	184,392	87,127,454	86,110,291		83,963,791
3. Class 3.....								
4. Class 4.....								
5. Class 5.....								
6. Class 6.....								
7. Total Bonds.....	710,323,656	290,269,701	220,773,971	(305,692)	710,323,656	779,513,694	0	791,916,758
PREFERRED STOCK								
8. Class 1.....	4,182,243			(3,527)	4,182,243	4,178,716		4,185,748
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	4,182,243	0	0	(3,527)	4,182,243	4,178,716	0	4,185,748
15. Total Bonds and Preferred Stock.....	714,505,899	290,269,701	220,773,971	(309,219)	714,505,899	783,692,410	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.....	56,112,982	XXX	56,112,982	42,178	

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	13,289,071	0	8,844,645
2. Cost of short-term investments acquired.....	79,165,836	108,294,654		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	65,470,743		772,203,825
7. Book/adjusted carrying value, current period.....	13,289,071	56,112,982	0	107,571,496
8. Total valuation allowance.....				
9. Subtotal (Lines 7 plus 8).....	13,289,071	56,112,982	0	107,571,496
10. Total nonadmitted amounts.....				
11. Statement value (Lines 9 minus 10).....	13,289,071	56,112,982	0	107,571,496
12. Income collected during period.....	220,315	71,963		1,073,446
13. Income earned during period.....	220,315	71,963		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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	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	1,279,343,449	1,059,432,135	1,029,884,346	852,934,853	353,999,712	265,183,000
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	1,279,343,449	1,059,432,135	1,029,884,346	852,934,853	353,999,712	265,183,000

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

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NAIC CODE	State of Domicile	FEI Number	Company	NAIC CODE	State of Domicile	FEI Number	Company
	IN	35-2145715	Anthem, Inc.				
	IN		AI Sub Acquisition Corp.				
28207	IN	35-0781558	Anthem Insurance Companies, Inc.		OH	31-1206558	Anthem Midwest, Inc.
	DE	06-1486838	Anthem East		OH	31-1188944	Anthem Benefit Administrators, Inc.
60049	NY	22-3347426	AnthemHealth & Life Insurance Company of New York		IN	35-1835818	The Anthem Companies, Inc.
60217	CT	06-1475928	Anthem Health Plans, Inc.	85286	TX	75-1461960	Anthem Alliance Health Insurance Company
	CT	06-1428584	HealthReach Services, Inc.	95120	KY	61-1237516	Anthem Health Plans of Kentucky, Inc.
53579	NH	02-0510530	Anthem Health Plans of New Hampshire, Inc.	61069	IN	35-0980405	AnthemLife Insurance Company
95527	NH	02-0494919	Matthew Thornton Health Plan, Inc.		NM	85-0233869	Consolidated Insurance, Inc.
	NH	02-0449033	Health Initiatives, Inc.		IN	35-1840597	AdminaStar Federal, Inc.
	NH	02-0331321	Northeast Consolidated Services, Inc.		OH	31-1192869	Dayton Services Company
	NH	02-0495732	Combined Services LLC	10345	OH	31-1440175	Community Insurance Company
	NH	02-0485783	Northern General Services of New Hampshire, LLC		OH	31-1467763	Paragon Health System, Ltd
52618	ME	31-1705652	Anthem Health Plans of Maine, Inc.		OH	31-1714795	Anthem Prescription Management, LLC
95728	ME	01-0511382	Maine Partners Health Plan, Inc.		KY	61-1079399	Southeastern United Agency, Inc.
	ME	01-0316758	Machigonne, Inc.		KY	61-1147068	SpectraCare, Inc.
	ME	01-0427447	IRM Services, Inc.		IN	35-2129194	Anthem UM Services, Inc.
	ME	01-0442454	Northern General Services		IN	35-2086355	Anthem West, Inc.
	ME	04-3153459	NorthernGeneral Services of Massachusetts, Inc.	11011	CO	84-0747736	Rocky Mountain Hospital and Medical Service, Inc.
	NH	02-0485783	Northern General Services of New Hampshire, LLC	95473	CO	84-1017384	HMO Colorado, Inc.
	NH	02-0495732	Combined Services LLC		DE	84-1050592	Rocky Mountain Health Care Corporation
	IN	35-1292384	Associated Group, Inc.		CO	84-1094892	Occupational Healthcare Management Services
	DE	35-1898945	Anthem Financial, Inc.		CO	84-0976041	Health Management Systems, Inc.
	DE	94-3214943	Lease Partners, 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			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 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.....	979,955,531	819,310,060	83.6	82.8
14. Credit accident and health.....			0.0	
15. Other accident and health.....	294,296,375	271,899,969	92.4	89.2
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.....	1,274,251,906	1,091,210,029	85.6	84.4
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

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	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.....	504,366,589	985,993,482	789,523,568
14. Credit accident and health.....			
15. Other accident and health.....	147,428,927	293,349,966	269,908,567
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.....	651,795,516	1,279,343,449	1,059,432,135
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (a) (Cols. 1 + 2)	2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2002 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (b) (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c) (Cols. 11 + 12)
1. 1999 + Prior		1,390	1,390		.80	.80			1,389	1,389	0	.79	.79
2. 2000		8,794	8,794		1,729	1,729			1,476	1,476	0	(5,589)	(5,589)
3. Subtotals 2000 + Prior	0	10,184	10,184	0	1,809	1,809	0	0	2,865	2,865	0	(5,510)	(5,510)
4. 2001		293,935	293,935		228,225	228,225			37,943	37,943	0	(27,767)	(27,767)
5. Subtotals 2001 + Prior	0	304,119	304,119	0	230,034	230,034	0	0	40,808	40,808	0	(33,277)	(33,277)
6. 2002	XXX	XXX	XXX	XXX	853,621	853,621	XXX		326,630	326,630	XXX	XXX	XXX
7. Totals	0	304,119	304,119	0	1,083,655	1,083,655	0	0	367,438	367,438	0	(33,277)	(33,277)
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.(10.9)%	3.(10.9)%
													Col. 13, Line 7 Line 8
													4.(11.4)%

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(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?	<u>YES</u>
2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	<u>NO</u>
3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	<u>NO</u>

EXPLANATIONS:

BAR CODE:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid Expenses.....	10,904,834	10,904,834	0	1,897,000
2505. Provider Risk Share Receivable.....	1,337,000	339,000	998,000	1,897,000
2597. Summary of remaining write-ins for Line 25 from Assets.....	12,241,834	11,243,834	998,000	1,897,000

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Provider and Other Payables.....	4,420,657	6,314,500
2305. Rate Stabilization Reserve FEP.....	10,070,788	10,070,788
2306. Escheat Funds.....	3,295,307	2,828,087
2397. Summary of remaining write-ins for Line 23 from Liabilities.....	17,786,752	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	Prior Period Adjustment		(990,313)	(1,000,000)	(3,069)	1
01N070-67-5	GNMA TBA 7.000% 07/01/32	06/18/2002	Chase		11,538,680	11,130,000		1
31359M-GH-0	FNMA 6.625% 10/15/07	06/26/2002	Morgan Stanley		1,378,076	1,250,000	16,793	1
31359M-LH-4	FNMA 4.375% 10/15/06	06/26/2002	Morgan Stanley		1,262,354	1,250,000	11,089	1
31359M-MP-5	FNMA 5.250% 04/15/07	06/26/2002	USB Warburg LLC		1,301,611	1,250,000	16,771	1
36200Q-LF-9	GNMA Pool 569226 8.000% 03/15/32	05/02/2002	Lehman Brothers		1,543,711	1,457,620	6,478	1
36200R-AA-0	GNMA Pool 569801 6.000% 05/15/32	05/02/2002	Bear Stearns		1,677,847	1,698,011	5,660	1
36213H-XF-1	GNMA Pool 555178 6.500% 12/15/31	05/02/2002	J P Morgan		3,014,363	2,977,723	10,753	1
36213L-QK-9	GNMA Pool 557658 6.500% 08/15/31	03/15/2002	Prior Period Adjustment		990,312	1,000,000	3,069	1
36225B-MZ-8	GNMA Pool 781276 6.500% 04/15/31	06/05/2002	Goldman Sachs & Co		2,496,742	2,454,931	8,422	1
83162C-JN-4	SBA 98-J 5.500% 10/01/18	05/29/2002	Merrill Lynch		827,102	831,259	7,874	1
83162C-LW-1	SBA 5.340% 11/01/21	06/06/2002	CS First Boston		1,339,100	1,377,409	8,173	1
912810-DX-3	US Treasury Bond 7.500% 11/15/16	05/02/2002	Greenwich Capital		948,500	800,000	28,011	1
912810-FP-8	US Treasury Bond 5.375% 02/15/31	05/21/2002	J P Morgan		383,188	400,000	5,820	1
912827-6J-6	US Treasury Note 5.750% 08/15/10	04/10/2002	Deutsche Bank		776,777	750,000	7,029	1
912827-7F-3	US Treasury Note 3.500% 11/15/06	04/25/2002	Lehman Brothers		385,063	400,000	6,265	1
912827-7H-9	US Treasury Note 3.250% 12/31/03	06/28/2002	J P Morgan		6,067,734	6,000,000	530	1
912827-7J-5	US Treasury Note 3.375% 01/15/12	06/19/2002	Various		2,688,399	2,600,000	35,332	1
912827-7L-0	US Treasury Note 4.875% 02/15/12	05/31/2002	Merrill Lynch		4,934,375	5,000,000	74,068	1
912828-AB-6	US Treasury Note 3.375% 04/30/04	05/31/2002	HSBC Securities		3,013,125	3,000,000	9,905	1
912828-AC-4	US Treasury Note 4.375% 05/15/07	06/28/2002	Lehman Brothers		11,943,813	11,800,000	68,740	1
0399999	Total - Bonds - U.S. Government				57,520,559	56,426,953	327,713	XXX
Bonds - Special Revenue and Special Assessment								
United States								
01F060-67-5	FNMA TBA 6.000% 07/17/30	06/19/2002	Salomon Smith Barney		12,991,875	13,000,000	30,333	1
02R060-47-2	FHLMC TBA 6.000% 07/18/17	06/11/2002	CS First Boston		759,023	750,000	2,125	1
31283H-Q3-2	FGLMC Gold Pool G01374 7.000% 03/01/32	05/02/2002	J P Morgan		2,010,242	1,949,621	4,549	1
31287M-UN-8	FHLMC Gold Pool C62389 6.000% 01/01/32	05/21/2002	CS First Boston		599,459	606,855	1,214	1
31287M-VG-2	FHLMC Gold Pool C62415 6.000% 12/01/31	05/21/2002	CS First Boston		92,099	93,236	186	1
31287M-VJ-6	FHLMC Gold Pool C62417 6.000% 12/01/31	05/21/2002	CS First Boston		1,867,381	1,890,420	3,781	1
31287N-US-5	FHLMC Gold Pool C63293 6.000% 01/01/32	05/21/2002	CS First Boston		413,030	418,126	836	1
31287P-DG-5	FHLMC Gold Pool C63703 5.500% 02/01/32	05/02/2002	Lehman Brothers		1,411,763	1,475,871	2,706	1
31287Q-J9-3	FHLMC Gold Pool C64788 6.000% 03/01/32	05/21/2002	CS First Boston		514,926	521,279	1,043	1
31287Q-QR-5	FHLMC Gold Pool C64964 6.000% 03/01/32	05/21/2002	CS First Boston		345,501	349,764	700	1
31287R-6N-4	FHLMC Gold Pool C66277 6.000% 05/01/32	05/21/2002	CS First Boston		333,046	337,155	674	1
31287R-7B-9	FHLMC Gold Pool C66290 6.000% 05/01/32	05/21/2002	CS First Boston		613,138	620,702	1,241	1
31287R-KK-4	FHLMC Gold Pool C65698 6.000% 04/01/32	05/21/2002	CS First Boston		493,166	499,251	999	1
31287R-PP-8	FHLMC Gold Pool C65830 6.000% 04/01/32	05/21/2002	CS First Boston		648,592	656,594	1,313	1
31287R-VP-1	FHLMC Gold Pool C66022 6.000% 04/01/32	05/21/2002	CS First Boston		492,558	498,636	997	1
31287S-AE-7	FHLMC Gold Pool C66305 6.000% 04/01/32	05/21/2002	CS First Boston		493,831	499,924	1,000	1
31287S-BL-0	FHLMC Gold Pool C66343 6.000% 03/01/32	05/21/2002	CS First Boston		492,091	498,162	996	1
3128GD-KH-2	FHLMC Pool E78396 6.000% 07/01/14	06/19/2002	Direct		4,025,478	3,911,495	11,083	1
3128GS-HX-8	FHLMC Gold Pool E89246 6.500% 04/01/17	05/02/2002	Bear Stearns		1,332,662	1,294,632	3,506	1
3128GS-XE-2	FHLMC Gold Pool E89677 6.000% 05/01/17	05/02/2002	Bear Stearns		1,311,767	1,295,572	3,239	1
31292H-AW-4	FHLMC Gold Pool C00921 7.500% 02/01/30	05/02/2002	Lehman Brothers		1,985,922	1,901,256	4,753	1
31292H-NH-3	FHLMC Gold Pool C01292 6.000% 02/01/32	05/21/2002	CS First Boston		1,773,018	1,794,893	3,590	1
31294J-WU-8	FHLMC Gold Pool E00659 6.000% 04/01/14	05/01/2002	CS First Boston		1,302,500	1,271,701	3,179	1
31298V-W6-0	FHLMC Gold Pool C58769 7.000% 10/01/31	05/02/2002	J P Morgan		1,998,620	1,938,350	4,523	1
31298W-H3-2	FHLMC Gold Pool C59250 7.000% 10/01/31	05/02/2002	J P Morgan		1,013,516	982,953	2,294	1
31371K-QW-4	FNMA Pool 254369 6.000% 06/01/12	06/18/2002	Amherst Sec. Group		2,040,396	1,984,580	5,623	1
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14	06/26/2002	Salomon Smith Barney		2,174,049	2,112,971	5,987	1
31385H-2L-5	FNMA Pool 545379 6.500% 07/01/16	06/07/2002	Countrywide		4,253,008	4,106,087	12,603	1
31389P-M6-4	FNMA Pool 631381 6.500% 03/01/32	06/04/2002	Bank One		506,170	498,229	1,080	1

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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)
31392M-EM-0.....	FHLMC T-41 2A 7.000% 07/25/32.....	06/14/2002.....	Nomura Securities.....		4,067,438	3,900,000	10,228	1PE.....
DC0055-92-1.....	Freddie Mac TBA 6.000% 06/19/17.....	06/19/2002.....	Bank of America.....		2,078,750	2,000,000	6,000	1.....
	U.S.....				54,435,015	53,658,315	132,381	XXX.....
	United States.....				54,435,015	53,658,315	132,381	XXX.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....				54,435,015	53,658,315	132,381	XXX.....

Bonds - Public Utilities

United States								
059165-DV-9.....	Baltimore Gas and Elect 5.250% 12/15/06.....	04/15/2002.....	Tax Free Exchange.....		497,935	500,000	9,042	2PE.....
337932-AC-1.....	Firstenergy Corp 7.375% 11/15/31.....	06/26/2002.....	USB Warburg LLC.....		716,168	750,000	7,068	2PE.....
743263-AJ-4.....	Progress Energy 6.850% 04/15/12.....	04/11/2002.....	Salomon Smith Barney.....		439,529	440,000		2PE.....
	United States.....				1,653,632	1,690,000	16,110	XXX.....
3899999.	Total - Bonds - Public Utilities.....				1,653,632	1,690,000	16,110	XXX.....

Bonds - Industrial and Miscellaneous

United States								
00184A-AF-2.....	AOL Time Warner 6.875% 05/01/12.....	04/30/2002.....	Bank of America.....		473,750	500,000	2,387	2PE.....
001957-AZ-2.....	AT&T Corp 144A 7.300% 11/15/11.....	05/23/2002.....	Various.....		447,918	500,000	9,125	2.....
001957-BA-6.....	AT&T Corp 144A 8.000% 11/15/31.....	06/05/2002.....	Morgan Stanley.....		568,750	650,000	3,611	2.....
023551-AH-7.....	Amerada Hess Corp 6.650% 08/15/11.....	05/22/2002.....	Morgan Stanley.....		1,023,290	1,000,000	19,026	2.....
02378J-BH-0.....	American Airline 7.858% 10/01/11.....	06/28/2002.....	Morgan Stanley.....		969,084	900,000	18,073	2PE.....
073914-ZL-0.....	Bear Stearns Mortgage S 6.500% 03/25/28.....	04/01/2002.....	Bear Stearns.....		3,400,685	3,361,814	1,821	1PE.....
12189P-AL-6.....	Burlington North Santa 5.943% 01/15/22.....	06/20/2002.....	Salomon Smith Barney.....		800,000	800,000		1PE.....
161505-BY-7.....	Chase Commercial Mortga 6.560% 05/18/30.....	05/13/2002.....	First Union Capital Markets.....		1,049,492	1,000,000	2,733	1.....
17303N-AA-5.....	Citicorp Capital II 8.015% 02/15/27.....	06/12/2002.....	Salomon Smith Barney.....		216,310	200,000	5,432	1PE.....
17305E-AY-1.....	Citibank Credit Card 4.400% 05/15/07.....	05/14/2002.....	Salomon Smith Barney.....		1,999,080	2,000,000		1PE.....
20033T-AF-2.....	Comed Transitional Fund 5.630% 06/25/09.....	05/08/2002.....	Salomon Smith Barney.....		1,129,906	1,100,000	8,257	1.....
23322B-CZ-9.....	DLJ Comm Mortg Corp 6.240% 11/12/31.....	05/06/2002.....	Lehman Brothers.....		1,036,563	1,000,000	1,387	1.....
244199-BB-0.....	Deere and Co 6.950% 04/25/14.....	04/25/2002.....	Various.....		755,474	750,000	753	1PE.....
337367-AB-2.....	First Union - Lehman 6.560% 11/18/35.....	05/06/2002.....	Lehman Brothers.....		1,053,281	1,000,000	1,458	1.....
36962G-WB-6.....	General Electric CAP Co 6.125% 02/22/11.....	05/07/2002.....	Lehman Brothers.....		2,496,525	2,500,000	33,177	1PE.....
36962G-XZ-2.....	General Electric CAP Co 6.750% 03/15/32.....	04/17/2002.....	Various.....		1,469,785	1,500,000	8,719	1.....
36962G-YZ-1.....	General Electric CAP Co 5.000% 06/15/07.....	05/31/2002.....	CS First Boston.....		994,860	1,000,000		1PE.....
370424-FV-0.....	GMAC 8.875% 06/01/10.....	05/23/2002.....	Morgan Stanley.....		180,510	160,000	7,021	2PE.....
428236-AF-0.....	Hewlett-Packard Co 5.500% 07/01/07.....	06/21/2002.....	Deutsche Bank.....		1,247,500	1,250,000		1PE.....
438506-AR-8.....	Honeywell International 7.000% 03/15/07.....	06/03/2002.....	Merrill Lynch.....		1,079,520	1,000,000	15,750	1PE.....
46625H-AP-5.....	JP Morgan Chase & Co 5.250% 05/30/07.....	06/05/2002.....	J P Morgan.....		1,845,513	1,850,000	1,240	1PE.....
50075N-AG-9.....	Kraft Foods Inc 5.250% 06/01/07.....	05/15/2002.....	Salomon Smith Barney.....		1,492,125	1,500,000		1.....
50075N-AH-7.....	Kraft Foods Inc 6.250% 06/01/12.....	06/26/2002.....	USB Warburg LLC.....		1,032,480	1,000,000	7,118	1PE.....
552845-AF-6.....	MGIC Investment Corp 6.000% 03/15/07.....	04/12/2002.....	Pershing.....		203,392	200,000	967	1.....
577778-BN-2.....	May Department Stores C 8.000% 07/15/12.....	04/26/2002.....	Morgan Stanley.....		845,528	750,000	17,667	1PE.....
617446-HD-4.....	Morgan St Dean Witter a 7.250% 04/01/32.....	05/07/2002.....	Morgan Stanley.....		248,193	250,000	1,863	1PE.....
61746W-PF-1.....	Morgan Stanley Dean Wit 5.980% 01/15/39.....	06/06/2002.....	Morgan Stanley.....		754,417	750,000	2,118	1.....
634906-CB-5.....	National City Bank of 4.875% 07/20/07.....	05/30/2002.....	Lehman Brothers.....		998,030	1,000,000		1PE.....
655664-AH-3.....	Nordstrom Inc 6.950% 03/15/28.....	05/23/2002.....	Morgan Stanley.....		631,712	675,000	9,643	2PE.....
66938F-JT-2.....	Norwest Corp MTN H 6.750% 06/15/07.....	05/23/2002.....	Bank of America.....		560,369	525,000	16,144	1PE.....
78387G-AF-0.....	SBC Communications Inc 5.750% 05/02/06.....	05/14/2002.....	Bear Stearns.....		1,272,313	1,250,000	2,995	1PE.....
806860-AA-0.....	Schlumberger Tech Corp 6.500% 04/15/12.....	04/04/2002.....	Salomon Smith Barney.....		498,395	500,000		1PE.....
84254Q-AA-7.....	Southern Capital Corp 1 5.700% 06/30/23.....	06/20/2002.....	Chase.....		160,000	160,000		1PE.....
880451-AW-9.....	Tennessee Gass Pipeline 8.375% 06/15/32.....	06/26/2002.....	USB Warburg LLC.....		1,828,943	1,750,000	8,549	2PE.....
88731E-AJ-9.....	Time Warner Entertainme 8.375% 07/15/33.....	04/23/2002.....	USB Warburg LLC.....		175,950	175,000	4,112	2PE.....
891027-AL-8.....	Torchmark Corp 6.250% 12/15/06.....	06/27/2002.....	Bank One.....		795,210	765,000	2,258	1PE.....
902494-AL-7.....	Tyson Foods Inc -CI A 7.250% 10/01/06.....	04/22/2002.....	Tax Free Exchange.....		411,752	400,000	1,692	2PE.....
91529Y-AC-0.....	Unumprovident Corp 7.625% 03/01/11.....	06/25/2002.....	Various.....		321,725	300,000	7,021	2PE.....
962166-BA-1.....	Weyerhaeuser Co 5.950% 11/01/08.....	05/06/2002.....	Tax Free Exchange.....		2,003,201	2,000,000	1,653	2PE.....

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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)
	United States.....				38,471,531	37,971,814	223,770	XXX.....
4599999	Total - Bonds - Industrial & Miscellaneous.....				38,471,531	37,971,814	223,770	XXX.....
6099997	Total - Bonds - Part 3.....				152,080,737	149,747,082	699,974	XXX.....
6099998	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				29,894,313	30,134,437	195,535	XXX.....
6099999	Total - Bonds.....				181,975,050	179,881,519	895,509	XXX.....
7299999	Total - Bonds, Preferred and Common Stocks.....				181,975,050	XXX.....	895,509	XXX.....

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

SCHEDULE D - PART 4

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

1 CUSIP 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.....	06/01/2002	Paydown.....		4,205	4,205	4,185	4,205	19			.0	.0	.58		1
232993-9A-5...	FHA Meadowbrook Manor o 8.500% 08/01/22...	04/02/2002	Direct.....			96,443	96,925	96,814				(96,814)	(96,814)			1
232993-9A-5...	FHA Meadowbrook Manor o 8.500% 08/01/22...	06/01/2002	Prior Period Adjustment.....		281,383	281,383	282,790	281,383	(1,083)			.0	.0	(21,410)		1
3134A2-KZ-0...	FHLMC Notes 5.750% 07/15/03.....	05/02/2002	Greenwich Capital.....		414,320	400,000	411,391	406,787	(490)			7,533	7,533	6,900		1
3134A3-EM-4...	FHLMC 5.750% 03/15/09.....	05/02/2002	Goldman Sachs & Co.....		2,046,719	2,000,000	2,026,266	2,023,758	(255)			22,961	22,961	15,333		1
31359M-ES-8...	FNMA 5.625% 05/14/04.....	05/02/2002	Deutsche Bank.....		1,561,833	1,500,000	1,528,125	1,518,709	(771)			43,124	43,124	39,375		1
36200S-VM-9...	GNMA Pool 571320 7.000% 11/15/31.....	06/01/2002	Paydown.....		72,434	72,434	74,653	72,434	(2,304)			.0	.0	617		1
36201E-LR-9...	GNMA Pool 580936 7.000% 01/15/32.....	06/01/2002	Paydown.....		91,803	91,803	94,614	91,803	(2,813)			.0	.0	1,186		1
36203B-VB-7...	GNMA Pool 344510 7.000% 09/15/23.....	06/01/2002	Paydown.....		2,542	2,542	2,522	2,542	19			.0	.0	44		1
36203C-KA-9...	GNMA Pool 345089 6.500% 12/15/23.....	06/01/2002	Paydown.....		1,961	1,961	1,937	1,961	23			.0	.0	16		1
36203D-JD-3...	GNMA Pool 345960 6.500% 11/15/23.....	06/01/2002	Paydown.....		15,854	15,854	15,658	15,854	191			.0	.0	156		1
36203E-HS-0...	GNMA Pool 346841 7.000% 10/15/23.....	06/01/2002	Paydown.....		17,191	17,191	17,562	17,191	(373)			.0	.0	164		1
36203F-DZ-5...	GNMA Pool 347620 6.000% 03/15/09.....	06/01/2002	Paydown.....		5,248	5,248	5,217	5,248	28			.0	.0	53		1
36203K-ZY-3...	GNMA Pool 351859 7.000% 04/15/08.....	06/01/2002	Paydown.....		380	380	378	380	2			.0	.0	4		1
36203L-GJ-5...	GNMA Pool 352201 7.000% 05/15/08.....	06/01/2002	Paydown.....		1,139	1,139	1,132	1,139	7			.0	.0	13		1
36203L-X8-0...	GNMA Pool 352703 7.000% 07/15/23.....	06/01/2002	Paydown.....		12,256	12,256	12,520	12,256	(266)			.0	.0	155		1
36203N-3U-0...	GNMA Pool 354611 7.000% 07/15/23.....	06/01/2002	Paydown.....		14,764	14,764	14,651	14,764	112			.0	.0	163		1
36203N-S9-0...	GNMA Pool 354344 7.000% 01/15/23.....	06/01/2002	Paydown.....		2,689	2,689	2,747	2,689	(58)			.0	.0	31		1
36203P-QK-2...	GNMA Pool 355158 7.000% 01/15/28.....	06/01/2002	Paydown.....		98,953	98,953	101,442	98,953	(2,540)			.0	.0	588		1
36203P-T3-7...	GNMA Pool 355270 7.000% 10/15/08.....	06/01/2002	Paydown.....		39,997	39,997	39,741	39,997	237			.0	.0	286		1
36203P-TA-1...	GNMA Pool 355245 7.000% 08/15/08.....	06/01/2002	Paydown.....		7,925	7,925	7,874	7,925	44			.0	.0	88		1
36203P-UE-1...	GNMA Pool 355281 7.000% 11/15/08.....	06/01/2002	Paydown.....		3,037	3,037	3,018	3,037	20			.0	.0	36		1
36203Q-HL-8...	GNMA Pool 355835 6.500% 12/15/23.....	06/01/2002	Paydown.....		46,273	46,273	45,702	46,273	554			.0	.0	489		1
36203U-HH-8...	GNMA Pool 359432 7.000% 11/15/08.....	06/01/2002	Paydown.....		7,346	7,346	7,299	7,346	45			.0	.0	85		1
36203V-GP-9...	GNMA Pool 360306 7.000% 06/15/23.....	06/01/2002	Paydown.....		4,950	4,950	4,912	4,950	38			.0	.0	82		1
36203V-K6-6...	GNMA Pool 360417 7.000% 10/15/23.....	06/01/2002	Paydown.....		1,670	1,670	1,706	1,670	(37)			.0	.0	20		1
36203W-3A-4...	GNMA Pool 361793 7.000% 08/15/08.....	06/01/2002	Paydown.....		28,782	28,782	28,598	28,782	173			.0	.0	323		1
36203W-4X-3...	GNMA Pool 361838 6.500% 12/15/23.....	06/01/2002	Paydown.....		4,379	4,379	4,325	4,379	54			.0	.0	53		1
36203W-BE-7...	GNMA Pool 361037 7.000% 07/15/23.....	06/01/2002	Paydown.....		20,369	20,369	20,213	20,369	155			.0	.0	237		1
36203W-CN-6...	GNMA Pool 361077 6.500% 11/15/23.....	06/01/2002	Paydown.....		2,518	2,518	2,487	2,518	31			.0	.0	27		1
36204A-LX-1...	GNMA Pool 364042 7.000% 09/15/23.....	06/01/2002	Paydown.....		20,805	20,805	20,646	20,805	159			.0	.0	252		1
36204B-G9-8...	GNMA Pool 364824 7.000% 12/15/08.....	06/01/2002	Paydown.....		3,108	3,108	3,088	3,108	18			.0	.0	35		1
36204D-HE-2...	GNMA Pool 366629 6.500% 11/15/23.....	06/01/2002	Paydown.....		15,673	15,673	15,479	15,673	192			.0	.0	168		1
36204E-V8-7...	GNMA Pool 367939 6.500% 10/15/23.....	06/01/2002	Paydown.....		2,601	2,601	2,569	2,601	32			.0	.0	16		1
36204E-WU-7...	GNMA Pool 367959 6.500% 10/15/23.....	06/01/2002	Paydown.....		2,547	2,547	2,515	2,547	29			.0	.0	38		1
36204F-LS-1...	GNMA Pool 368537 6.000% 03/15/09.....	06/01/2002	Paydown.....		17,582	17,582	17,479	17,582	95			.0	.0	175		1
36204F-M4-3...	GNMA Pool 368579 6.000% 03/15/09.....	06/01/2002	Paydown.....		15,516	15,516	15,425	15,516	79			.0	.0	213		1
36204F-MF-8...	GNMA Pool 368558 6.000% 03/15/09.....	06/01/2002	Paydown.....		12,017	12,017	11,947	12,017	57			.0	.0	154		1
36204F-NQ-3...	GNMA Pool 368599 6.000% 03/15/09.....	06/01/2002	Paydown.....		11,583	11,583	11,515	11,583	57			.0	.0	82		1
36204F-VX-9...	GNMA Pool 368830 7.000% 11/15/23.....	06/01/2002	Paydown.....		536	536	532	536	4			.0	.0	4		1
36204M-5F-2...	GNMA Pool 374446 6.500% 11/15/23.....	06/01/2002	Paydown.....		357	357	353	357	4			.0	.0	4		1
36204N-LG-0...	GNMA Pool 374827 6.500% 11/15/23.....	06/01/2002	Paydown.....		2,975	2,975	2,938	2,975	36			.0	.0	18		1
36204Q-AF-7...	GNMA Pool 376306 7.000% 12/15/08.....	06/01/2002	Paydown.....		6,918	6,918	6,874	6,918	41			.0	.0	92		1
36204V-ZB-8...	GNMA Pool 381538 6.500% 12/15/23.....	06/01/2002	Paydown.....		6,937	6,937	6,851	6,937	82			.0	.0	111		1
36206F-TE-2...	GNMA Pool 410149 7.000% 10/15/25.....	06/01/2002	Paydown.....		8,822	8,822	8,441	8,822	385			.0	.0	141		1
36206J-GR-9...	GNMA Pool 412508 7.000% 10/15/25.....	06/01/2002	Paydown.....		2,452	2,452	2,346	2,452	107			.0	.0	36		1
36206M-UL-9...	GNMA Pool 415587 6.500% 02/15/28.....	06/01/2002	Paydown.....		2,220	2,220	2,196	2,220	24			.0	.0	24		1
36206P-PY-0...	GNMA Pool 417239 7.000% 02/15/26.....	06/01/2002	Paydown.....		24,045	24,045	23,008	24,045	1,050			.0	.0	289		1
36206W-B2-0...	GNMA Pool 423157 7.500% 10/15/29.....	06/01/2002	Paydown.....		12,044	12,044	12,455	12,044	(428)			.0	.0	159		1
36207A-7M-8...	GNMA Pool 426700 7.000% 06/15/28.....	06/01/2002	Paydown.....		46,805	46,805	47,983	46,805	(1,202)			.0	.0	500		1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
36207B-UT-5	GNMA Pool 427294 7.000% 01/15/28	06/01/2002	Paydown		5,625	5,625	5,767	5,625	(144)				.0	.66	1	
36207F-KS-9	GNMA Pool 430605 6.500% 02/15/28	06/01/2002	Paydown		1,633	1,633	1,616	1,633	17				.0	.22	1	
36207J-U7-6	GNMA Pool 433606 7.000% 02/15/28	06/01/2002	Paydown		27,790	27,790	28,489	27,790	(711)				.0	296	1	
36207K-WK-2	GNMA Pool 434550 7.500% 10/15/29	06/01/2002	Paydown		67,023	67,023	69,107	67,023	(2,149)				.0	834	1	
36207M-RQ-1	GNMA Pool 436195 6.500% 02/15/28	06/01/2002	Paydown		5,786	5,786	5,723	5,786	62				.0	.59	1	
36207M-TP-1	GNMA Pool 436258 6.500% 03/15/28	05/02/2002	Bear Stearns		1,437,350	1,416,545	1,424,956	1,424,921	(198)			12,430	12,430	20,461	1	
36207M-TP-1	GNMA Pool 436258 6.500% 03/15/28	05/01/2002	Paydown		44,891	44,891	45,157	44,891	(272)				.0	309	1	
36207T-UW-9	GNMA Pool 441697 7.000% 03/15/28	06/01/2002	Paydown		1,559	1,559	1,598	1,559	(40)				.0	.19	1	
36207V-3V-6	GNMA Pool 443712 7.000% 06/15/28	06/01/2002	Paydown		42,519	42,519	43,588	42,519	(1,089)				.0	513	1	
36207V-KC-9	GNMA Pool 443191 7.000% 12/15/30	06/01/2002	Paydown		51,141	51,141	53,203	51,141	(2,104)				.0	601	1	
36207X-6Q-0	GNMA Pool 445579 6.500% 02/15/28	06/01/2002	Paydown		2,847	2,847	2,816	2,847	30				.0	.31	1	
36208L-N9-4	GNMA Pool 454116 7.500% 01/15/28	06/01/2002	Paydown		4,443	4,443	4,581	4,443	(142)				.0	.54	1	
36208M-5Z-4	GNMA Pool 455464 7.500% 08/15/27	06/01/2002	Paydown		20,861	20,861	21,696	20,861	(869)				.0	283	1	
36208P-NH-7	GNMA Pool 456792 7.000% 04/15/28	06/01/2002	Paydown		6,856	6,856	7,028	6,856	(177)				.0	.66	1	
36208P-Q3-5	GNMA Pool 456874 7.000% 05/15/28	06/01/2002	Paydown		29,371	29,371	30,110	29,371	(754)				.0	314	1	
36208Q-RP-3	GNMA Pool 457794 7.000% 07/15/28	06/01/2002	Paydown		27,065	27,065	27,746	27,065	(700)				.0	338	1	
36208R-FK-5	GNMA Pool 458370 7.000% 01/15/28	06/01/2002	Paydown		36,247	36,247	37,159	36,247	(929)				.0	413	1	
36208R-V5-0	GNMA Pool 458836 7.000% 03/15/28	06/01/2002	Paydown		3,506	3,506	3,594	3,506	(90)				.0	.37	1	
36208R-WJ-9	GNMA Pool 458849 6.500% 02/15/28	06/01/2002	Paydown		124,620	124,620	123,277	124,620	1,297				.0	1,790	1	
36208W-EG-4	GNMA Pool 462835 7.000% 07/15/28	06/01/2002	Paydown		37,923	37,923	38,877	37,923	(974)				.0	419	1	
36208W-GW-7	GNMA Pool 462913 7.000% 04/15/28	06/01/2002	Paydown		23,466	23,466	24,056	23,466	(599)				.0	338	1	
36209B-5B-0	GNMA Pool 467142 6.500% 08/15/28	06/01/2002	Paydown		61,982	61,982	57,711	61,982	4,312				.0	649	1	
36209F-JG-5	GNMA Pool 470163 7.500% 03/15/29	06/01/2002	Paydown		13,025	13,025	13,470	13,025	(460)				.0	111	1	
36209H-DP-7	GNMA Pool 471810 7.000% 03/15/28	06/01/2002	Paydown		31,100	31,100	31,882	31,100	(800)				.0	427	1	
36209L-MY-9	GNMA Pool 474775 6.500% 04/15/31	06/01/2002	Paydown		54,297	54,297	54,399	54,297	(103)				.0	682	1	
36209N-LS-9	GNMA Pool 476537 7.000% 06/15/28	06/01/2002	Paydown		2,391	2,391	2,451	2,391	(62)				.0	.29	1	
36209N-UK-6	GNMA Pool 476786 7.000% 09/15/28	06/01/2002	Paydown		62,212	62,212	63,777	62,212	(1,570)				.0	371	1	
36209P-6Q-5	GNMA Pool 477979 8.000% 08/15/30	05/02/2002	Bear Stearns		529,631	500,242	521,815	521,976	(1,169)			7,655	7,655	8,893	1	
36209P-6Q-5	GNMA Pool 477979 8.000% 08/15/30	05/01/2002	Paydown		207,136	207,136	216,069	207,136	(9,484)				.0	2,013	1	
36209Q-TF-2	GNMA Pool 478550 6.500% 11/15/28	06/01/2002	Paydown		10,469	10,469	9,747	10,469	712				.0	.58	1	
36209S-W7-2	GNMA Pool 480470 7.000% 08/15/28	06/01/2002	Paydown		1,046	1,046	1,072	1,046	(27)				.0	.12	1	
36209U-6E-1	GNMA Pool 482469 7.000% 10/15/28	06/01/2002	Paydown		16,543	16,543	16,959	16,543	(426)				.0	212	1	
36209Y-RC-4	GNMA Pool 485683 6.500% 08/15/31	06/01/2002	Paydown		237,273	237,273	237,606	237,273	(340)				.0	2,460	1	
36209Y-T5-7	GNMA Pool 485772 6.500% 09/15/31	05/02/2002	Bear Stearns		2,053,404	2,028,366	2,041,361	2,041,183	(107)			12,221	12,221	29,299	1	
36209Y-T5-7	GNMA Pool 485772 6.500% 09/15/31	05/01/2002	Paydown		29,178	29,178	29,365	29,178	(186)				.0	305	1	
36210A-A7-2	GNMA Pool 486130 8.000% 09/15/30	06/01/2002	Paydown		78,307	78,307	81,183	78,307	(3,012)				.0	989	1	
36210D-4F-5	GNMA Pool 489622 7.000% 11/15/28	06/01/2002	Paydown		1,698	1,698	1,741	1,698	(43)				.0	.20	1	
36210D-G6-2	GNMA Pool 489021 7.500% 06/15/29	05/02/2002	Bear Stearns		892,396	851,421	880,656	880,795	(1,149)			11,601	11,601	14,190	1	
36210D-G6-2	GNMA Pool 489021 7.500% 06/15/29	05/01/2002	Paydown		93,954	93,954	97,180	93,954	(3,368)				.0	952	1	
36210E-NY-1	GNMA Pool 490107 7.000% 12/15/28	06/01/2002	Paydown		36,146	36,146	37,056	36,146	(926)				.0	467	1	
36210G-FC-3	GNMA Pool 491663 7.500% 10/15/29	06/01/2002	Paydown		23,490	23,490	24,292	23,490	(833)				.0	287	1	
36211E-AZ-1	GNMA Pool 510424 7.500% 09/15/29	06/01/2002	Paydown		3,515	3,515	3,635	3,515	(126)				.0	.38	1	
36211E-UR-7	GNMA Pool 510992 7.500% 06/15/29	06/01/2002	Paydown		8,516	8,516	8,781	8,516	(271)				.0	104	1	
36211G-AK-9	GNMA Pool 512210 7.500% 11/15/29	06/01/2002	Paydown		89,701	89,701	92,763	89,701	(3,205)				.0	803	1	
36211K-XR-0	GNMA Pool 515588 8.000% 03/15/30	06/01/2002	Paydown		424	424	438	424	(15)				.0	.3	1	
36211N-RG-5	GNMA Pool 518087 7.500% 09/15/29	06/01/2002	Paydown		57,841	57,841	59,884	57,841	(2,110)				.0	546	1	
36211Q-XN-6	GNMA Pool 520085 7.500% 01/15/30	06/18/2002	Chase		1,563,397	1,485,854	1,550,280	1,550,197	(2,351)			13,201	13,201	34,360	1	
36211Q-XN-6	GNMA Pool 520085 7.500% 01/15/30	06/01/2002	Paydown		239,362	239,362	249,740	239,362	(10,744)				.0	3,094	1	
36211R-FW-4	GNMA Pool 520481 7.500% 01/15/30	06/18/2002	Chase		132,500	125,928	130,227	130,232	(134)			2,268	2,268	2,912	1	
36211R-FW-4	GNMA Pool 520481 7.500% 01/15/30	06/01/2002	Paydown		7,596	7,596	7,856	7,596	(268)				.0	.50	1	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
36211S-SB-4	GNMA Pool 521714 7.500% 12/15/29	06/01/2002	Paydown		123,077	123,077	127,279	123,077	(4,404)				.0	1,784		1
36211T-BF-1	GNMA Pool 522138 8.000% 12/15/29	06/01/2002	Paydown		177	177	184	177	(7)				.0	.2		1
36211V-5X-4	GNMA Pool 524762 8.000% 05/15/30	06/01/2002	Paydown		76,918	76,918	79,334	76,918	(2,532)				.0	940		1
36211W-XP-8	GNMA Pool 525486 8.000% 12/15/29	06/01/2002	Paydown		23,414	23,414	24,149	23,414	(759)				.0	467		1
36211X-UQ-7	GNMA Pool 526291 8.000% 05/15/30	06/01/2002	Paydown		9,323	9,323	9,616	9,323	(310)				.0	.77		1
36211Y-U4-4	GNMA Pool 527203 7.500% 01/15/30	06/18/2002	Chase		22,823	21,691	22,566	22,563	(37)			260	260	502		1
36211Y-U4-4	GNMA Pool 527203 7.500% 01/15/30	06/01/2002	Paydown		8,171	8,171	8,500	8,171	(342)				.0	.98		1
36212A-F3-4	GNMA Pool 527686 7.500% 08/15/30	06/18/2002	Chase		22,022	20,930	21,774	21,772	(25)			250	250	484		1
36212A-F3-4	GNMA Pool 527686 7.500% 08/15/30	06/01/2002	Paydown		5,506	5,506	5,728	5,506	(228)				.0	103		1
36212C-QD-6	GNMA Pool 529752 8.000% 02/15/31	06/01/2002	Paydown		95,472	95,472	98,470	95,472	(3,066)				.0	646		1
36212D-RQ-4	GNMA Pool 530695 7.000% 08/15/31	06/01/2002	Paydown		13,984	13,984	14,413	13,984	(436)				.0	184		1
36212K-AW-3	GNMA Pool 535621 7.500% 12/15/30	06/18/2002	Chase		510,670	485,342	502,480	502,426	(669)			8,245	8,245	11,224		1
36212K-AW-3	GNMA Pool 535621 7.500% 12/15/30	06/01/2002	Paydown		119,257	119,257	123,468	119,257	(4,362)				.0	1,470		1
36212M-4Q-9	GNMA Pool 538231 7.500% 08/15/31	06/18/2002	Chase		801,990	762,212	789,128	789,036	(603)			12,955	12,955	17,626		1
36212M-4Q-9	GNMA Pool 538231 7.500% 08/15/31	06/01/2002	Paydown		73,176	73,176	75,760	73,176	(2,633)				.0	841		1
36212Q-PZ-7	GNMA Pool 540540 7.500% 11/15/30	06/18/2002	Chase		48,334	45,937	47,774	47,770	(58)			564	564	1,062		1
36212Q-PZ-7	GNMA Pool 540540 7.500% 11/15/30	06/01/2002	Paydown		5,331	5,331	5,544	5,331	(219)				.0	.85		1
36212Q-YK-0	GNMA Pool 540814 7.500% 10/15/30	06/18/2002	Chase		561,492	533,642	552,486	552,425	(813)			9,067	9,067	12,340		1
36212Q-YK-0	GNMA Pool 540814 7.500% 10/15/30	06/01/2002	Paydown		120,362	120,362	124,613	120,362	(4,420)				.0	1,413		1
36212Q-YQ-7	GNMA Pool 540819 7.500% 10/15/30	06/18/2002	Chase		582,553	553,659	573,210	573,147	(757)			9,406	9,406	12,803		1
36212Q-YQ-7	GNMA Pool 540819 7.500% 10/15/30	06/01/2002	Paydown		104,849	104,849	108,552	104,849	(3,834)				.0	1,136		1
36212S-T9-7	GNMA Pool 542476 7.500% 02/15/31	06/18/2002	Chase		451,195	428,816	445,969	445,929	(611)			5,266	5,266	9,916		1
36212S-T9-7	GNMA Pool 542476 7.500% 02/15/31	06/01/2002	Paydown		49,928	49,928	51,925	49,928	(2,064)				.0	661		1
36212T-TK-0	GNMA Pool 543354 7.500% 10/15/30	06/18/2002	Chase		653,511	621,097	643,030	642,960	(769)			10,551	10,551	14,363		1
36212T-TK-0	GNMA Pool 543354 7.500% 10/15/30	06/01/2002	Paydown		56,136	56,136	58,118	56,136	(2,045)				.0	648		1
36212U-AF-8	GNMA Pool 543706 7.500% 11/15/30	06/18/2002	Chase		66,660	63,353	65,888	65,882	(83)			778	778	1,465		1
36212U-AF-8	GNMA Pool 543706 7.500% 11/15/30	06/01/2002	Paydown		12,330	12,330	12,823	12,330	(508)				.0	138		1
36212U-BE-0	GNMA Pool 543737 7.000% 12/15/30	06/01/2002	Paydown		7,241	7,241	7,463	7,241	(224)				.0	.60		1
36212U-G9-6	GNMA Pool 543924 7.000% 02/15/31	05/02/2002	Bear Stearns		1,490,672	1,443,750	1,481,085	1,480,994	(655)			9,678	9,678	22,458		1
36212U-G9-6	GNMA Pool 543924 7.000% 02/15/31	05/01/2002	Paydown		60,092	60,092	61,646	60,092	(1,577)				.0	485		1
36212U-KR-1	GNMA Pool 544004 7.500% 03/15/31	06/18/2002	Chase		22,296	21,190	22,037	22,035	(35)			260	260	490		1
36212U-KR-1	GNMA Pool 544004 7.500% 03/15/31	06/01/2002	Paydown		5,293	5,293	5,505	5,293	(220)				.0	.65		1
36212V-XM-6	GNMA Pool 545284 7.500% 01/15/31	06/18/2002	Chase		598,454	568,771	588,856	588,793	(767)			9,662	9,662	13,153		1
36212V-XM-6	GNMA Pool 545284 7.500% 01/15/31	06/01/2002	Paydown		103,539	103,539	107,195	103,539	(3,784)				.0	1,242		1
36212Y-JX-2	GNMA Pool 547578 7.500% 03/15/31	06/18/2002	Chase		17,358	16,497	17,162	17,160	(39)			198	198	381		1
36212Y-JX-2	GNMA Pool 547578 7.500% 03/15/31	06/01/2002	Paydown		4,605	4,605	4,791	4,605	(196)				.0	.54		1
36213D-C8-9	GNMA Pool 550995 7.500% 10/15/31	06/18/2002	Chase		721,516	685,730	713,373	713,310	(968)			8,206	8,206	15,858		1
36213D-C8-9	GNMA Pool 550995 7.500% 10/15/31	06/01/2002	Paydown		136,838	136,838	142,354	136,838	(5,697)				.0	865		1
36213D-WZ-7	GNMA Pool 551564 7.500% 07/15/31	06/18/2002	Chase		706,254	671,225	698,074	698,009	(1,042)			8,245	8,245	15,522		1
36213D-WZ-7	GNMA Pool 551564 7.500% 07/15/31	06/01/2002	Paydown		92,242	92,242	95,931	92,242	(3,824)				.0	862		1
36213H-VF-3	GNMA Pool 555114 7.000% 08/15/31	06/01/2002	Paydown		5,097	5,097	5,253	5,097	(158)				.0	.64		1
36213J-C8-6	GNMA Pool 555495 6.000% 09/15/31	06/01/2002	Paydown		30,645	30,645	30,286	30,645	.356				.0	434		1
36213J-QK-4	GNMA Pool 555858 7.000% 08/15/31	06/01/2002	Paydown		6,724	6,724	6,930	6,724	(207)				.0	.62		1
36213L-M2-3	GNMA Pool 557577 7.500% 07/15/31	06/18/2002	Chase		461,522	438,631	456,177	456,137	(327)			5,385	5,385	10,143		1
36213L-M2-3	GNMA Pool 557577 7.500% 07/15/31	06/01/2002	Paydown		39,292	39,292	40,864	39,292	(1,597)				.0	575		1
36213L-QK-9	GNMA Pool 557658 6.500% 08/15/31	06/01/2002	Paydown		28,372	28,372	28,097	28,372	.275				.0	303		1
36213N-QD-1	GNMA Pool 559452 7.500% 11/15/31	06/18/2002	Chase		856,569	814,084	846,902	846,614	(242)			9,955	9,955	18,826		1
36213N-QD-1	GNMA Pool 559452 7.500% 11/15/31	06/01/2002	Paydown		138,188	138,188	143,759	138,188	(5,563)				.0	1,727		1
36213S-XZ-3	GNMA Pool 563296 5.500% 11/15/31	05/02/2002	Bear Stearns		1,521,938	1,591,830	1,521,192	1,521,806	.232			133	133	19,456		1
36213S-XZ-3	GNMA Pool 563296 5.500% 11/15/31	05/01/2002	Paydown		3,296	3,296	3,150	3,296	.145				.0	.23		1
36213T-3E-1	GNMA Pool 564297 7.500% 09/15/31	06/18/2002	Chase		20,386	19,375	20,156	20,155	(14)			232	232	448		1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
36213T-3E-1...	GNMA Pool 564297 7.500% 09/15/31	06/01/2002	Paydown		4,723	4,723	4,914	4,723	(193)				.0	.64		1
36213U-N2-2...	GNMA Pool 564809 7.500% 09/15/31	06/18/2002	Chase		692,715	658,357	680,833	680,810	(423)			11,905	11,905	15,225		1
36213U-N2-2...	GNMA Pool 564809 7.500% 09/15/31	06/01/2002	Paydown		51,100	51,100	52,844	51,100	(1,776)				.0	537		1
36213V-L9-7...	GNMA Pool 565652 7.000% 08/15/31	06/01/2002	Paydown		829	829	854	829	(26)				.0	10		1
36215Y-RB-8...	GNMA II Pool 149082 8.000% 03/20/16	06/01/2002	Paydown		1,513	1,513	1,568	1,513	(52)				.0	20		1
36215Y-SV-3...	GNMA II Pool 149132 8.000% 04/20/16	06/01/2002	Paydown		1,760	1,760	1,823	1,760	(47)				.0	24		1
362160-EQ-2...	GNMA Pool 179343 9.000% 08/20/16	06/01/2002	Paydown		557	557	590	557	(25)				.0	8		1
362160-ET-6...	GNMA Pool 179346 9.000% 09/20/16	06/01/2002	Paydown		1,112	1,112	1,177	1,112	(63)				.0	17		1
362163-EF-0...	GNMA II Pool 182034 8.000% 02/20/17	06/01/2002	Paydown		449	449	466	449	(16)				.0	6		1
36216J-Y4-8...	GNMA II Pool 166431 9.000% 08/20/16	06/01/2002	Paydown		493	493	522	493	(23)				.0	7		1
36216J-Y5-5...	GNMA II Pool 166432 9.000% 08/20/16	06/01/2002	Paydown		1,362	1,362	1,442	1,362	(83)				.0	21		1
36216S-QV-7...	GNMA II Pool 173368 9.000% 08/20/16	06/01/2002	Paydown		50,655	50,655	53,599	50,655	(2,779)				.0	391		1
36216S-QX-3...	GNMA II Pool 173370 9.000% 08/20/16	06/01/2002	Paydown		606	606	641	606	(37)				.0	9		1
36216U-BK-2...	GNMA II Pool 174742 8.000% 08/20/16	06/01/2002	Paydown		3,108	3,108	3,220	3,108	(107)				.0	42		1
36216W-4W-0...	GNMA Pool 177337 9.000% 09/20/16	06/01/2002	Paydown		1,421	1,421	1,504	1,421	(65)				.0	21		1
36216X-6F-3...	GNMA II Pool 178270 9.000% 09/20/16	06/01/2002	Paydown		68,225	68,225	72,190	68,225	(4,026)				.0	1,022		1
36216X-CH-2...	GNMA II Pool 177472 9.000% 10/20/16	06/01/2002	Paydown		492	492	520	492	(29)				.0	7		1
362171-FN-5...	GNMA Pool 209073 8.000% 04/15/17	06/01/2002	Paydown		9,944	9,944	10,329	9,944	(337)				.0	133		1
362175-TR-2...	GNMA Pool 213060 8.000% 05/15/17	06/01/2002	Paydown		883	883	917	883	(32)				.0	12		1
362178-PY-5...	GNMA Pool 215639 8.500% 07/15/17	06/01/2002	Paydown		26	26	24	26	1				.0			1
36218G-AH-9...	GNMA II Pool 221508 8.000% 04/20/17	06/01/2002	Paydown		3,350	3,350	3,470	3,350	(121)				.0	41		1
362195-R4-3...	GNMA Pool 267907 6.500% 01/15/28	06/01/2002	Paydown		188	188	186	188	2				.0	2		1
36219N-WG-1...	GNMA Pool 254547 7.000% 06/15/23	06/01/2002	Paydown		26,321	26,321	26,119	26,321	201				.0	160		1
362201-PR-0...	GNMA Pool 293932 9.500% 08/15/20	06/01/2002	Paydown		112	112	121	112	(7)				.0	2		1
362202-C4-3...	GNMA Pool 294491 9.000% 07/15/21	06/01/2002	Paydown		240	240	243	240	(3)				.0	5		1
362207-YU-0...	GNMA Pool 299623 7.000% 06/15/23	06/01/2002	Paydown		13,535	13,535	13,431	13,535	100				.0	158		1
36220E-BF-3...	GNMA Pool 275538 9.500% 01/15/20	06/01/2002	Paydown		24	24	26	24	(2)				.0			1
36220E-F3-6...	GNMA Pool 275686 9.000% 11/15/19	06/01/2002	Paydown		22	22	22	22					.0			1
36220J-PG-5...	GNMA Pool 279523 9.500% 11/15/19	06/01/2002	Paydown		11,208	11,208	11,801	11,208	(574)				.0	204		1
36220Y-FX-6...	GNMA Pool 291882 9.500% 02/15/21	06/01/2002	Paydown		291	291	314	291	(22)				.0	5		1
36224E-CC-5...	GNMA Pool 325967 7.000% 06/15/23	06/01/2002	Paydown		600	600	595	600	5				.0	7		1
36224J-6B-3...	GNMA Pool 330366 7.000% 06/15/23	06/01/2002	Paydown		23,598	23,598	23,418	23,598	178				.0	359		1
36224J-Y8-9...	GNMA Pool 330235 7.000% 06/15/23	06/01/2002	Paydown		3,545	3,545	3,518	3,545	27				.0	27		1
36224P-U9-7...	GNMA Pool 334608 7.000% 04/15/23	06/01/2002	Paydown		41	41	40	41					.0			1
36224S-MM-1...	GNMA Pool 337064 7.000% 05/15/08	06/01/2002	Paydown		1,444	1,444	1,434	1,444	8				.0	20		1
36224T-Z5-2...	GNMA Pool 338364 7.500% 12/15/22	06/01/2002	Paydown		1,656	1,656	1,670	1,656	(13)				.0	11		1
36224X-X8-9...	GNMA Pool 341903 7.000% 03/15/08	06/01/2002	Paydown		39,919	39,919	39,663	39,919	244				.0	463		1
36224Y-HQ-5...	GNMA Pool 342339 7.000% 04/15/23	06/01/2002	Paydown		28	28	28	28					.0			1
36224Y-UY-3...	GNMA Pool 342699 7.000% 05/15/08	06/01/2002	Paydown		3,747	3,747	3,723	3,747	22				.0	44		1
36225A-6X-3...	GNMA Pool 780886 6.500% 10/15/24	06/01/2002	Paydown		20,084	20,084	18,700	20,084	1,379				.0	222		1
36225A-A6-7...	GNMA Pool 780029 9.000% 11/15/24	06/01/2002	Paydown		25,685	25,685	27,102	25,685	(1,386)				.0	379		1
36225B-FV-5...	GNMA Pool 781080 7.500% 08/15/29	06/01/2002	Paydown		12,513	12,513	13,055	12,513	(558)				.0	154		1
36225B-HL-5...	GNMA Pool 781135 7.500% 12/15/29	06/18/2002	Chase		1,112,457	1,057,280	1,104,858	1,104,790	(1,595)		7,667	7,667	24,450			1
36225B-HL-5...	GNMA Pool 781135 7.500% 12/15/29	06/01/2002	Paydown		156,058	156,058	163,081	156,058	(7,248)				.0	1,847		1
36225B-JC-3...	GNMA Pool 781159 7.500% 04/15/30	06/18/2002	Chase		912,818	867,543	906,582	906,532	(1,389)		6,286	6,286	20,062			1
36225B-JC-3...	GNMA Pool 781159 7.500% 04/15/30	06/01/2002	Paydown		134,497	134,497	140,550	134,497	(6,260)				.0	1,610		1
36225B-JV-1...	GNMA Pool 781176 7.000% 12/15/28	05/02/2002	Bear Stearns		1,921,291	1,859,689	1,902,113	1,902,141	(921)		19,150	19,150	28,928			1
36225B-JV-1...	GNMA Pool 781176 7.000% 12/15/28	05/01/2002	Paydown		136,203	136,203	139,310	136,203	(3,177)				.0	1,138		1
36225B-NR-5...	GNMA Pool 781300 7.000% 06/15/31	06/01/2002	Paydown		71,468	71,468	73,657	71,468	(2,241)				.0	828		1
621997-KQ-7...	FHA Washington PC94 6.900% 03/01/14	06/01/2002	Paydown		12,571	12,571	11,998	12,571	433				.0	139		1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
83162C-HM-8	SBA 97-E 7.300% 05/01/17	05/01/2002	Redemption	100.0000	53,744	53,744	55,692	55,622	(6)			(1,878)	(1,878)	2,069		1
83162C-JF-1	SBA 98-E 6.300% 05/01/18	05/01/2002	Redemption	100.0000	15,952	15,952	15,922	15,926				26	26	507		1
83162C-JG-9	SBA 98-F 6.300% 06/01/18	06/01/2002	Redemption	100.0000	22,241	22,241	22,241	22,241						730		1
83162C-KA-0	SBA 99-F 6.800% 06/01/19	06/01/2002	Redemption	100.0000	52,834	52,834	52,834	52,834						1,844		1
83162C-KT-9	SBA 20-E 8.030% 05/01/20	05/01/2002	Redemption	100.0000	4,960	4,960	4,960	4,960						201		1
91203*-AJ-3	FHA USGI #113 7.430% 06/01/24	06/01/2002	Paydown		5,509	5,509	5,770	5,509	(216)					68		1
912810-DV-7	US Treasury Bond 9.250% 02/15/16	06/26/2002	Various		4,115,014	3,000,000	4,021,055	4,009,352	(8,563)			105,662	105,662	83,103		1
912810-EL-8	US Treasury Bond 8.000% 11/15/21	06/19/2002	Morgan Stanley		5,813,086	4,500,000	5,250,938	5,214,437	(4,026)			598,649	598,649	215,217		1
912810-EZ-7	US Treasury Bond 6.625% 02/15/27	05/22/2002	Various		1,933,145	1,750,000	1,875,742	1,868,604	(227)			64,541	64,541	27,772		1
912810-FH-6	US Treasury Bond Infl I 3.875% 04/15/29	06/28/2002	J P Morgan		1,250,973	1,015,000	1,150,780	1,178,394	8,492			72,579	72,579	30,275		1
912810-FP-8	US Treasury Bond 5.375% 02/15/31	04/16/2002	Lehman Brothers		177,716	185,000	185,087	185,087				(7,371)	(7,371)	1,676		1
912827-2W-1	US Treasury Note 6.500% 05/31/02	05/31/2002	Maturity		400,000	400,000	404,438	400,000	(174)					13,000		1
912827-4Y-5	US Treasury Note Infl I 3.875% 01/15/09	05/02/2002	Bony/Barclays Capital Inc.		229,242	200,000	204,735	221,366	1,026			7,876	7,876	2,602		1
912827-6T-4	US Treasury Note 5.000% 02/15/11	05/01/2002	Various		1,992,977	2,000,000	2,000,625	2,000,494	3			(7,518)	(7,518)	21,651		1
0399999	Total - Bonds - U.S. Government				46,871,485	43,255,716	46,011,413	45,848,440	(156,686)	0	0	1,023,050	1,023,050	894,872	0	XXX

Bonds - Special Revenue and Special Assessment United States

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31280F-DG-4	FHLMC Gold Pool E61003 6.500% 08/01/10	06/01/2002	Paydown		4,051	4,051	4,086	4,051	(25)				0	46		1
31280F-HN-5	FHLMC Gold Pool E61137 6.500% 09/01/10	06/01/2002	Paydown		24,879	24,879	25,092	24,879	(150)				0	174		1
31280G-V3-1	FHLMC Gold Pool E62434 6.500% 01/01/11	06/01/2002	Paydown		1,256	1,256	1,267	1,256	(8)				0	14		1
31280H-AP-3	FHLMC Gold Pool E62714 6.500% 02/01/11	06/01/2002	Paydown		918	918	926	918	(6)				0	10		1
31280H-J3-3	FHLMC Gold Pool E62982 6.500% 03/01/11	06/01/2002	Paydown		14,560	14,560	14,644	14,560	(61)				0	140		1
31280H-MM-7	FHLMC Gold Pool E63064 6.500% 02/01/11	06/01/2002	Paydown		79,596	79,596	80,057	79,596	(350)				0	1,081		1
31283H-PA-7	FGLMC Gold Pool G01317 7.000% 10/01/31	05/02/2002	J P Morgan		1,366,479	1,325,874	1,358,400	1,358,371	(535)		8,108	8,108	18,562		1	
31283H-PA-7	FGLMC Gold Pool G01317 7.000% 10/01/31	05/01/2002	Paydown		80,866	80,866	82,850	80,866	(2,015)				0	668		1
31283K-JH-2	FHLMC Gold Pool G11164 7.000% 05/01/15	06/26/2002	Salomon Smith Barney		2,173,104	2,068,700	2,121,063	2,120,607	(1,910)		52,497	52,497	43,040		1	
31283K-JH-2	FHLMC Gold Pool G11164 7.000% 05/01/15	06/01/2002	Paydown		267,948	267,948	274,730	267,948	(6,971)				0	2,926		1
31283K-LC-0	FHLMC Gold Pool G11223 6.500% 06/01/16	06/01/2002	Paydown		322,285	322,285	331,651	322,285	(9,525)				0	3,234		1
31287M-HQ-6	FHLMC Gold Pool C62039 6.500% 12/01/31	05/02/2002	Lehman Brothers		1,600,585	1,581,923	1,592,799	1,592,686	(58)		7,899	7,899	20,565		1	
31287M-HQ-6	FHLMC Gold Pool C62039 6.500% 12/01/31	05/01/2002	Paydown		8,724	8,724	8,784	8,724	(60)				0	68		1
31287W-WQ-2	FHLMC Gold Pool E73355 5.500% 11/01/13	06/01/2002	Paydown		72,945	72,945	72,130	72,945	746				0	639		1
3128G8-BM-2	FHLMC Gold Pool E73644 5.500% 12/01/13	06/01/2002	Paydown		249,647	249,647	246,858	249,647	2,524				0	2,522		1
3128G8-H7-9	FHLMC Gold Pool E73854 5.500% 12/01/13	06/01/2002	Paydown		35,270	35,270	34,876	35,270	361				0	346		1
3128GL-BK-7	FHLMC Gold Pool E83642 6.000% 05/01/16	06/01/2002	Paydown		84,280	84,280	84,451	84,280	(171)				0	820		1
3128GN-A6-5	FHLMC Gold Pool E85429 6.000% 09/01/16	06/01/2002	Paydown		115,719	115,719	115,783	115,719	(62)				0	1,008		1
3128GN-A9-9	FHLMC Gold Pool E85432 6.000% 09/01/16	06/01/2002	Paydown		130,176	130,176	130,247	130,176	(65)				0	1,557		1
312911-LH-1	FHLMC 1341 K 7.000% 08/15/07	06/01/2002	Paydown		64,444	64,444	66,437	64,444	(1,438)				0	1,044		1PE
31292G-2S-4	FHLMC Gold Pool C00785 6.500% 06/01/29	06/01/2002	Paydown		33,098	33,098	31,999	33,098	1,095				0	341		1
31292G-ZF-6	FHLMC Gold Pool C00742 6.500% 04/01/29	06/01/2002	Paydown		474,019	474,019	473,321	474,019	695				0	5,009		1
31292G-ZZ-2	FHLMC Gold Pool C00760 6.500% 05/01/29	06/01/2002	Paydown		151,439	151,439	150,185	151,439	1,252				0	1,560		1
31292H-FU-3	FHLMC Gold Pool C01079 7.500% 10/01/30	05/02/2002	J P Morgan		905,228	867,024	893,577	893,844	(861)		11,383	11,383	13,005		1	
31292H-FU-3	FHLMC Gold Pool C01079 7.500% 10/01/30	05/01/2002	Paydown		134,971	134,971	139,104	134,971	(4,309)				0	1,200		1
31292H-J5-4	FHLMC Gold Pool C01184 6.500% 06/01/31	06/01/2002	Paydown		106,641	106,641	105,833	106,641	808				0	1,158		1
31292H-K9-4	FHLMC Gold Pool C01220 6.500% 09/01/31	05/02/2002	Lehman Brothers		1,308,197	1,292,944	1,295,975	1,295,951	(43)		12,246	12,246	16,808		1	
31292H-K9-4	FHLMC Gold Pool C01220 6.500% 09/01/31	05/01/2002	Paydown		29,220	29,220	29,288	29,220	(69)				0	243		1
31292H-KX-1	FHLMC Gold Pool C01210 6.500% 08/01/31	06/01/2002	Paydown		27,935	27,935	28,576	27,935	(652)				0	300		1
31292H-L2-8	FHLMC Gold Pool C01245 6.000% 09/01/31	05/02/2002	J P Morgan		1,674,598	1,696,601	1,664,723	1,664,997	76		9,601	9,601	20,359		1	
31292H-L2-8	FHLMC Gold Pool C01245 6.000% 09/01/31	05/01/2002	Paydown		17,858	17,858	17,522	17,858	333				0	138		1
31292H-LY-8	FHLMC Gold Pool C01243 8.000% 08/01/31	05/02/2002	Bear Stearns		583,264	552,693	574,801	575,003	(653)		8,261	8,261	8,843		1	
31292H-LY-8	FHLMC Gold Pool C01243 8.000% 08/01/31	05/01/2002	Paydown		137,792	137,792	143,303	137,792	(5,725)				0	1,563		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

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
31292W-QU-8	FHLMC Gold Pool C12267 6.500% 07/01/28	06/01/2002	Paydown		13,122	13,122	12,514	13,122	608				.0	149	1	
31293M-VE-9	FHLMC Gold Pool C24213 6.500% 04/01/29	06/01/2002	Paydown		38,089	38,089	36,732	38,089	1,352				.0	220	1	
31293Q-A5-2	FHLMC Gold Pool C26328 6.500% 05/01/29	06/01/2002	Paydown		1,740	1,740	1,678	1,740	62				.0	19	1	
31293Q-XX-6	FHLMC Gold Pool C26988 6.500% 05/01/29	06/01/2002	Paydown		18,880	18,880	18,005	18,880	873				.0	186	1	
31293Q-XX-6	FHLMC Gold Pool C26994 6.500% 05/01/29	06/01/2002	Paydown		52,686	52,686	50,809	52,686	1,881				.0	540	1	
31293R-CC-3	FHLMC Gold Pool C27267 6.500% 06/01/29	06/01/2002	Paydown		73,524	73,524	70,118	73,524	3,403				.0	716	1	
31293S-6H-7	FHLMC Gold Pool C28972 6.500% 06/01/29	06/01/2002	Paydown		40,029	40,029	37,387	40,029	2,628				.0	465	1	
31293S-DR-7	FHLMC Gold Pool C28212 6.500% 06/01/29	06/01/2002	Paydown		49,343	49,343	47,986	49,343	1,348				.0	591	1	
31293S-EP-0	FHLMC Gold Pool C28242 6.500% 06/01/29	06/01/2002	Paydown		96,433	96,433	93,781	96,433	2,581				.0	959	1	
31293S-F6-1	FHLMC Gold Pool C28289 6.500% 07/01/29	06/01/2002	Paydown		215,029	215,029	209,115	215,029	5,905				.0	2,368	1	
31293T-FC-6	FHLMC Gold Pool C29163 6.500% 07/01/29	06/01/2002	Paydown		21,109	21,109	20,131	21,109	975				.0	230	1	
31293T-HZ-3	FHLMC Gold Pool C29248 6.500% 08/01/29	06/01/2002	Paydown		44,100	44,100	42,056	44,100	2,048				.0	441	1	
31293W-KV-1	FHLMC Gold Pool C31208 6.500% 09/01/29	06/01/2002	Paydown		19,768	19,768	18,853	19,768	909				.0	214	1	
31293X-DB-1	FHLMC Gold Pool C31898 6.500% 09/01/29	06/01/2002	Paydown		101	101	97	101	3				.0	1	1	
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29	06/01/2002	Paydown		333	333	321	333	11				.0	4	1	
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29	06/01/2002	Paydown		105,439	105,439	106,180	105,439	(794)				.0	1,201	1	
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29	06/01/2002	Paydown		52,370	52,370	51,110	52,370	1,285				.0	553	1	
31294J-YR-3	FHLMC Gold Pool E00720 6.000% 07/01/14	06/01/2002	Paydown		418,345	418,345	405,762	418,345	11,748				.0	4,067	1	
31294K-CW-3	FHLMC Gold Pool E00985 6.000% 06/01/16	06/01/2002	Paydown		189,670	189,670	190,055	189,670	(388)				.0	1,918	1	
31295X-A6-3	FHLMC Gold Pool A01829 8.000% 06/01/15	06/01/2002	Paydown		45,097	45,097	47,063	45,097	(1,786)				.0	604	1	
31335P-AC-9	FHLMC Gold Pool G80003 9.500% 07/25/22	06/01/2002	Paydown		7,139	7,139	7,408	7,139	(261)				.0	112	1	
31335P-EF-8	FHLMC Gold Pool G80134 7.380% 12/17/24	06/01/2002	Paydown		162,973	162,973	167,532	162,973	(4,620)				.0	1,654	1	
31337V-6H-4	FHLMC Remic 2359 PK 6.000% 11/15/20	05/02/2002	Lehman Brothers		771,563	750,000	767,227	767,227			4,336	4,336	8,250		1	
31340M-2G-9	FHLMC Pool 181675 8.000% 01/01/08	06/01/2002	Paydown		26,632	26,632	27,564	26,632	(675)				.0	354	1	
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18	06/01/2002	Paydown		56,097	56,097	58,867	56,097	(2,386)				.0	958	1	
31348S-4G-6	FHLMC ARM Pool 786223 7.076% 01/01/28	06/01/2002	Prior Period Adjustment		279,805	279,805	280,636	279,805	(1,240)				.0	(3,281)	1	
31358N-M5-8	FNMA 1992-119 Z 8.000% 07/25/22	06/01/2002	Paydown		267,173	267,173	267,498	267,173	47				.0	3,268	1	PE
31358Q-CF-0	FNMA 1992-156 J 7.500% 07/25/07	06/01/2002	Paydown		117,963	117,963	122,350	117,963	(871)				.0	1,430	1	
313610-NQ-6	FNMA Pool 46299 8.500% 04/01/17	06/01/2002	Paydown		39,238	39,238	41,458	39,238	(1,720)				.0	284	1	
31361D-Z3-6	FNMA Pool 28662 8.500% 06/01/16	06/01/2002	Paydown		316	316	334	316	(18)				.0	4	1	
31361D-Z4-4	FNMA Pool 28663 8.500% 06/01/16	06/01/2002	Paydown		938	938	991	938	(53)				.0	14	1	
31361E-3V-7	FNMA Pool 29612 8.500% 07/01/16	06/01/2002	Paydown		553	553	585	553	(23)				.0	8	1	
31361E-5U-7	FNMA Pool 29659 8.500% 07/01/16	06/01/2002	Paydown		746	746	788	746	(42)				.0	11	1	
31361M-MW-6	FNMA Pool 35473 8.500% 01/01/17	06/01/2002	Paydown		6,659	6,659	7,036	6,659	(343)				.0	94	1	
31361W-5G-8	FNMA Pool 44047 7.000% 12/01/07	06/01/2002	Paydown		15,287	15,287	15,676	15,287	(350)				.0	168	1	
31361X-4X-0	FNMA Pool 44938 8.500% 04/01/17	06/01/2002	Paydown		1,149	1,149	1,214	1,149	(59)				.0	16	1	
31361X-6L-4	FNMA Pool 44975 8.500% 04/01/17	06/01/2002	Paydown		27,985	27,985	29,568	27,985	(1,590)				.0	396	1	
31361X-XQ-3	FNMA Pool 44787 8.500% 04/01/17	06/01/2002	Paydown		290	290	306	290	(12)				.0	4	1	
31361Y-FW-8	FNMA Pool 45181 8.500% 04/01/17	06/01/2002	Paydown		55,583	55,583	58,727	55,583	(2,964)				.0	397	1	
31362T-BY-8	FNMA Pool 70255 7.500% 09/01/07	06/01/2002	Paydown		159,880	159,880	165,826	159,880	(5,296)				.0	1,998	1	
31366W-A6-9	FNMA Pool 160329 7.150% 10/01/15	06/01/2002	Paydown		8,773	8,773	9,234	8,773	(434)				.0	105	1	
31368H-JS-3	FHLMC ARM Pool 190273 7.000% 08/01/26	06/01/2002	Paydown		24,182	24,182	24,646	24,182	(465)				.0	260	1	
31371F-PU-0	FNMA Pool 250735 5.500% 08/01/11	06/01/2002	Paydown		2,722	2,722	2,670	2,722	48				.0	25	1	
31371G-S6-8	FNMA Pool 251741 5.500% 03/01/13	06/01/2002	Paydown		3,055	3,055	3,001	3,055	49				.0	20	1	
31371J-7A-6	FNMA Pool 253889 6.500% 07/01/31	06/04/2002	Bank One		461,620	454,379	452,284	452,285	(6)			9,336	9,336	8,368	1	
31371J-7A-6	FNMA Pool 253889 6.500% 07/01/31	06/01/2002	Paydown		15,001	15,001	14,931	15,001	69				.0	172	1	
31371K-DG-3	FNMA Pool 254003 6.000% 10/01/16	05/02/2002	Lehman Brothers		1,318,422	1,302,145	1,303,468	1,303,304	(82)			15,118	15,118	16,277	1	
31371K-DG-3	FNMA Pool 254003 6.000% 10/01/16	05/01/2002	Paydown		22,981	22,981	23,004	22,981	(22)				.0	167	1	
31371K-ET-4	FNMA Pool 254046 5.500% 11/01/16	06/01/2002	Paydown		17,366	17,366	17,466	17,366	(100)				.0	162	1	
31371K-EU-1	FNMA Pool 254047 6.000% 11/01/16	06/01/2002	Paydown		29,621	29,621	30,278	29,621	(660)				.0	296	1	
31373M-2R-5	FNMA Pool 297884 8.500% 11/01/24	06/01/2002	Paydown		24,749	24,749	25,656	24,749	(891)				.0	517	1	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
31373U-M4-6	FNMA Pool 303779 6.000% 03/01/11	06/01/2002	Paydown		192,871	192,871	193,956	192,871	(999)				.0	1,871	1	
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28	06/01/2002	Paydown		24,702	24,702	25,177	24,702	(478)				.0	285	1	
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13	06/01/2002	Paydown		146,729	146,729	150,443	146,729	(3,706)				.0	1,550	1	
31374T-KA-6	FNMA Pool 323489 6.072% 11/01/08	06/01/2002	Paydown		3,550	3,550	3,627	3,550	(52)				.0	36	1	
31374T-KD-0	FNMA Pool 323492 6.041% 01/01/09	06/01/2002	Paydown		2,356	2,356	2,419	2,356	(63)				.0	24	1	
31374T-V2-2	FNMA Pool 323833 6.000% 07/01/14	05/14/2002	Salomon Smith Barney		56,122	55,190	51,965	52,143	35			3,979	3,979	690	1	
31374T-V2-2	FNMA Pool 323833 6.000% 07/01/14	05/01/2002	Paydown		2,462	2,462	2,318	2,462	137				.0	17	1	
31376C-AE-4	FNMA Pool 351105 5.500% 05/01/11	06/01/2002	Paydown		4,932	4,932	4,817	4,932	103				.0	39	1	
31377K-UL-7	FNMA Pool 379587 5.500% 06/01/13	06/01/2002	Paydown		15,615	15,615	15,610	15,615	15				.0	108	1	
31377M-4P-3	FNMA Pool 381630 6.200% 05/01/09	06/01/2002	Paydown		1,457	1,457	1,464	1,457	(5)				.0	15	1	
31377M-RE-3	FNMA Pool 381285 5.770% 02/01/09	06/01/2002	Paydown		1,766	1,766	1,770	1,766	(3)				.0	17	1	
31377M-S9-3	FNMA Pool 381344 5.880% 02/01/09	06/01/2002	Paydown		1,852	1,852	1,859	1,852	(5)				.0	18	1	
31377M-TY-7	FNMA Pool 381367 5.770% 03/01/09	06/01/2002	Paydown		1,310	1,310	1,305	1,310	5				.0	13	1	
31377M-UV-1	FNMA Pool 381396 5.730% 03/01/09	06/01/2002	Paydown		1,470	1,470	1,463	1,470	7				.0	14	1	
31377N-HJ-1	FNMA Pool 381933 7.470% 09/01/09	06/01/2002	Paydown		955	955	1,034	955	(77)				.0	12	1	
31378G-MQ-3	FNMA Pool 398267 5.500% 03/01/13	06/01/2002	Paydown		1,661	1,661	1,632	1,661	28				.0	15	1	
31378L-2U-5	FNMA Pool 402287 5.500% 02/01/13	06/01/2002	Paydown		2,469	2,469	2,426	2,469	36				.0	23	1	
31378X-RT-5	FNMA Pool 411898 5.500% 04/01/13	06/01/2002	Paydown		23,095	23,095	22,691	23,095	372				.0	214	1	
31379C-ZP-9	FNMA Pool 415750 5.500% 04/01/13	06/01/2002	Paydown		1,919	1,919	1,885	1,919	32				.0	18	1	
31379F-FH-2	FNMA Pool 417868 5.500% 03/01/13	06/01/2002	Paydown		5,482	5,482	5,386	5,482	83				.0	48	1	
31379F-J5-4	FNMA Pool 417984 5.500% 03/01/13	06/01/2002	Paydown		2,275	2,275	2,236	2,275	35				.0	21	1	
31379F-MA-9	FNMA Pool 418053 5.500% 04/01/13	06/01/2002	Paydown		2,559	2,559	2,514	2,559	38				.0	24	1	
31379H-SK-7	FNMA Pool 420022 6.500% 04/01/13	06/01/2002	Paydown		286,446	286,446	287,700	286,446	(1,112)				.0	2,470	1	
31379J-LF-1	FNMA Pool 420726 5.500% 05/01/13	06/01/2002	Paydown		2,642	2,642	2,596	2,642	42				.0	24	1	
31379J-MS-2	FNMA Pool 420769 5.500% 06/01/13	06/01/2002	Paydown		30,064	30,064	29,538	30,064	468				.0	252	1	
31379J-TB-2	FNMA Pool 420946 5.500% 03/01/13	06/01/2002	Paydown		4,734	4,734	4,652	4,734	77				.0	44	1	
31379J-ZX-7	FNMA Pool 421158 5.500% 05/01/13	06/01/2002	Paydown		6,029	6,029	5,923	6,029	101				.0	56	1	
31379K-PU-1	FNMA Pool 421735 5.500% 04/01/13	06/01/2002	Paydown		2,046	2,046	2,010	2,046	32				.0	19	1	
31379L-YR-6	FNMA Pool 422920 5.500% 04/01/13	06/01/2002	Paydown		8,181	8,181	8,038	8,181	131				.0	75	1	
31379P-UX-8	FNMA Pool 425498 5.500% 06/01/13	06/01/2002	Paydown		6,196	6,196	6,087	6,196	94				.0	57	1	
31379Q-VR-8	FNMA Pool 426424 5.500% 05/01/13	06/01/2002	Paydown		21,872	21,872	21,489	21,872	334				.0	260	1	
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28	06/01/2002	Paydown		9,387	9,387	9,567	9,387	(181)				.0	81	1	
31379V-SK-6	FNMA Pool 430822 5.500% 06/01/13	06/01/2002	Paydown		11,378	11,378	11,375	11,378	6				.0	103	1	
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28	06/01/2002	Paydown		21,560	21,560	21,554	21,560	7				.0	233	1	
31380P-JX-8	FNMA Pool 445878 5.500% 11/01/13	05/14/2002	CS First Boston		120,944	122,050	119,209	119,445	29			1,499	1,499	1,398	1	
31380P-JX-8	FNMA Pool 445878 5.500% 11/01/13	05/01/2002	Paydown		12,787	12,787	12,489	12,787	276				.0	62	1	
31380Q-JE-8	FNMA Pool 446761 5.500% 11/01/13	05/14/2002	CS First Boston		546,149	551,143	538,312	539,428	130			6,721	6,721	6,315	1	
31380Q-JE-8	FNMA Pool 446761 5.500% 11/01/13	05/01/2002	Paydown		7,872	7,872	7,689	7,872	169				.0	55	1	
31380Q-SG-3	FNMA Pool 447019 5.500% 10/01/13	05/14/2002	CS First Boston		70,190	70,832	69,592	69,745	9			445	445	812	1	
31380Q-SG-3	FNMA Pool 447019 5.500% 10/01/13	05/01/2002	Paydown		3,897	3,897	3,829	3,897	60				.0	34	1	
31381A-M5-7	FNMA Pool 454980 6.000% 01/01/14	05/14/2002	Salomon Smith Barney		58,627	57,654	54,285	54,532	34			4,095	4,095	721	1	
31381A-M5-7	FNMA Pool 454980 6.000% 01/01/14	05/01/2002	Paydown		640	640	602	640	35				.0	5	1	
31382J-UK-5	FNMA Pool 483986 6.000% 03/01/14	05/14/2002	Salomon Smith Barney		48,714	47,906	45,106	45,242	34			3,472	3,472	599	1	
31382J-UK-5	FNMA Pool 483986 6.000% 03/01/14	05/01/2002	Paydown		2,607	2,607	2,454	2,607	147				.0	16	1	
31382L-7F-7	FNMA Pool 486094 6.000% 04/01/14	05/14/2002	Salomon Smith Barney		45,315	44,563	41,959	42,127	27			3,188	3,188	557	1	
31382L-7F-7	FNMA Pool 486094 6.000% 04/01/14	05/01/2002	Paydown		680	680	640	680	38				.0	6	1	
31382R-HT-3	FNMA Pool 489942 6.000% 06/01/14	05/14/2002	Salomon Smith Barney		44,460	43,722	41,167	41,353	25			3,106	3,106	547	1	
31382R-HT-3	FNMA Pool 489942 6.000% 06/01/14	05/01/2002	Paydown		1,545	1,545	1,454	1,545	85				.0	14	1	
31382W-ZY-1	FNMA Pool 494959 6.000% 05/01/14	05/14/2002	Salomon Smith Barney		22,387	22,015	20,729	20,785	16			1,601	1,601	275	1	
31382W-ZY-1	FNMA Pool 494959 6.000% 05/01/14	05/01/2002	Paydown		245	245	231	245	14				.0	2	1	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
31383C-CG-8..	FNMA Pool 498771 6.000% 05/01/14.....	05/14/2002	Salomon Smith Barney.....		435,124	427,903	402,898	404,018	308			31,106	31,106	5,349		1.....
31383C-CG-8..	FNMA Pool 498771 6.000% 05/01/14.....	05/01/2002	Paydown.....		29,262	29,262	27,552	29,262	1,654					216		1.....
31383R-H3-9..	FNMA Pool 510650 6.000% 08/01/14.....	06/01/2002	Paydown.....		498	498	469	498	28					6		1.....
31384W-KG-4..	FNMA Pool 535895 6.500% 02/01/31.....	06/01/2002	Paydown.....		861,366	861,366	861,501	861,366	(176)					8,652		1.....
31385H-4D-1..	FNMA Pool 545420 5.609% 12/01/11.....	06/01/2002	Paydown.....		1,975	1,975	1,924	1,975	50					19		1.....
31385H-6R-8..	FNMA Pool 545480 6.500% 06/01/15.....	06/01/2002	Paydown.....		286,747	286,747	294,902	286,747	(8,268)					2,882		1.....
31386E-MR-6..	FNMA Pool 561168 7.500% 12/01/30.....	06/01/2002	Paydown.....		156,251	156,251	157,960	156,251	(1,760)					1,366		1.....
31386F-XZ-3..	FNMA Pool 562396 7.500% 01/01/31.....	06/01/2002	Paydown.....		255,585	255,585	261,156	255,585	(5,848)					3,585		1.....
31386H-HY-0..	FNMA Pool 563747 7.500% 01/01/31.....	06/01/2002	Paydown.....		73,548	73,548	75,151	73,548	(1,661)					843		1.....
31386L-YK-2..	FNMA Pool 566914 7.500% 01/01/31.....	06/01/2002	Paydown.....		46,791	46,791	47,810	46,791	(1,073)					541		1.....
31386N-CA-4..	FNMA Pool 568065 6.500% 06/01/31.....	06/01/2002	Paydown.....		119,976	119,976	118,851	119,976	1,119					1,269		1.....
31386W-4K-1..	FNMA Pool 576026 7.000% 12/01/14.....	06/01/2002	Paydown.....		158,157	158,157	162,506	158,157	(4,315)					2,149		1.....
31387F-M6-8..	FNMA Pool 582781 7.500% 04/01/16.....	06/01/2002	Paydown.....		22,747	22,747	23,594	22,747	(878)					196		1.....
31387H-7D-6..	FNMA Pool 585092 6.500% 06/01/31.....	06/01/2002	Paydown.....		338,480	338,480	336,920	338,480	1,555					4,826		1.....
31387N-WG-8..	FNMA Pool 589347 6.500% 06/01/16.....	05/02/2002	Lehman Brothers.....		1,283,689	1,246,678	1,267,521	1,267,087	(322)			16,601	16,601	16,882		1.....
31387N-WG-8..	FNMA Pool 589347 6.500% 06/01/16.....	05/01/2002	Paydown.....		23,896	23,896	24,295	23,896	(397)					205		1.....
31388S-7B-5..	FNMA Pool 613890 6.500% 11/01/31.....	05/02/2002	Lehman Brothers.....		1,507,743	1,491,431	1,494,460	1,494,393	(47)			13,350	13,350	19,389		1.....
31388S-7B-5..	FNMA Pool 613890 6.500% 11/01/31.....	05/01/2002	Paydown.....		2,881	2,881	2,886	2,881	(6)					23		1.....
31388S-7C-3..	FNMA Pool 613891 6.500% 11/01/31.....	05/02/2002	Lehman Brothers.....		1,505,477	1,489,189	1,492,214	1,492,148	(47)			13,329	13,329	19,359		1.....
31388S-7C-3..	FNMA Pool 613891 6.500% 11/01/31.....	05/01/2002	Paydown.....		3,325	3,325	3,332	3,325	(7)					26		1.....
31388T-NH-2..	FNMA Pool 614292 6.500% 11/01/31.....	06/01/2002	Paydown.....		191,098	191,098	190,665	191,098	431					2,376		1.....
31388X-EZ-3..	FNMA Pool 617652 6.500% 01/01/32.....	06/01/2002	Paydown.....		3,363	3,363	3,376	3,363	(13)					47		1.....
31388X-JX-3..	FNMA Pool 617778 6.000% 01/01/32.....	05/21/2002	CS First Boston.....		321,992	326,068	318,935	318,971	22			3,021	3,021	3,913		1.....
31388X-JX-3..	FNMA Pool 617778 6.000% 01/01/32.....	06/01/2002	Paydown.....		1,286	1,286	1,258	1,286	28					1,643		1.....
31389K-VH-1..	FNMA Pool 628016 6.000% 01/01/32.....	05/21/2002	CS First Boston.....		749,936	759,428	742,816	742,908	53			7,027	7,027	9,113		1.....
31389K-VH-1..	FNMA Pool 628016 6.000% 01/01/32.....	06/01/2002	Paydown.....		11,304	11,304	11,057	11,304	247					3,900		1.....
31389M-P6-8..	FNMA Pool 629645 6.000% 02/01/32.....	05/21/2002	CS First Boston.....		8,075,190	8,177,407	7,998,527	7,999,483	564			75,706	75,706	98,129		1.....
31389M-P6-8..	FNMA Pool 629645 6.000% 02/01/32.....	06/01/2002	Paydown.....		25,714	25,714	25,152	25,714	561					41,146		1.....
313920-XW-5..	FNMA 2001-W2 AF3 5.258% 05/25/29.....	05/13/2002	Countrywide.....		1,316,453	1,300,000	1,309,547	1,309,400	(16)			7,053	7,053	14,240		1.....
313921-6A-1..	FNMA 2001-T10 A1 7.000% 12/25/41.....	06/01/2002	Paydown.....		66,679	66,679	69,596	66,679	(2,712)					720		1PE.....
31392B-MM-5..	FNMA 2001-79 BA 7.000% 03/25/45.....	06/01/2002	Paydown.....		94,432	94,432	96,822	94,432	(2,258)					1,136		1PE.....
911760-LS-3..	Vendee Mortgage Trust 8.982% 08/15/27.....	06/01/2002	Paydown.....		36,460	36,460	39,348	36,460	(2,196)					595		1PE.....
	U.S.....				37,606,288	37,360,178	37,316,594	37,272,199	(46,865)	0	0	334,084	334,084	511,850	0	XXX.....
	United States.....				37,606,288	37,360,178	37,316,594	37,272,199	(46,865)	0	0	334,084	334,084	511,850	0	XXX.....
3199999	Total - Bonds - Special Revenue & Assessment.....				37,606,288	37,360,178	37,316,594	37,272,199	(46,865)	0	0	334,084	334,084	511,850	0	XXX.....
Bonds - Public Utilities																
United States																
059165-DT-4..	Baltimore Gas and Elect 5.250% 12/15/06.....	04/15/2002	Tax Free Exchange.....		497,935	500,000	497,800	497,935	16					9,042		2PE.....
969457-BG-4..	Williams Cos Inc 7.875% 09/01/21.....	05/07/2002	Salomon Smith Barney.....		106,128	115,000	114,823	114,831				(8,703)	(8,703)	1,736		2.....
	United States.....				604,063	615,000	612,623	612,766	16	0	0	(8,703)	(8,703)	10,778	0	XXX.....
3899999	Total - Bonds - Public Utilities.....				604,063	615,000	612,623	612,766	16	0	0	(8,703)	(8,703)	10,778	0	XXX.....
Bonds - Industrial and Miscellaneous																
United States																
001957-BA-6..	AT&T Corp 144A 8.000% 11/15/31.....	06/28/2002	Various.....		2,596,758	3,325,000	3,289,290	3,289,391	101			(692,633)	(692,633)	163,922		2.....
020002-AL-5..	Allstate Corp 7.875% 05/01/05.....	06/27/2002	Merrill Lynch.....		385,455	350,000	348,695	349,200	64			36,255	36,255	18,452		1.....
02378J-AR-9..	American Airline Series 6.977% 05/23/21.....	05/23/2002	Redemption 100.0000.....		7,169	7,169	7,169	7,169						250		2PE.....
045413-BY-6..	Bank One Mortgage 2000- 6.220% 03/15/30.....	06/01/2002	Paydown.....		142,743	142,743	141,984	142,743	605					1,440		1PE.....
046003-JS-9..	Associates Corp NA 5.750% 11/01/03.....	06/12/2002	Lehman Brothers.....		415,096	400,000	408,282	405,102	(758)			9,994	9,994	14,439		1PE.....
066050-CK-9..	Bank Of America Corp 7.125% 05/01/06.....	06/26/2002	First Boston Corp.....		1,086,400	1,000,000	1,085,820	1,074,356	(4,235)			12,044	12,044	46,906		1PE.....
097014-AG-9..	Boeing Capital Corp 6.500% 02/15/12.....	06/26/2002	First Boston Corp.....		1,581,270	1,500,000	1,535,745	1,534,221	(627)			47,049	47,049	36,021		1PE.....

E05.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
125577-AM-8	Cit Group Inc 6.500% 02/07/06	05/17/2002	Baring Securities Inc		1,218,075	1,250,000	1,283,813	1,280,814	(1,056)			(62,739)	(62,739)	23,698		1
12669A-D8-4	Countrywide Home Loans 6.500% 10/25/13	06/01/2002	Paydown		211,457	211,457	201,545	211,457	9,069			0	0	1,962		1PE
12669B-4V-1	Countrywide Home Loans 6.500% 07/25/31	06/01/2002	Paydown		276,731	276,731	272,277	276,731	4,115			0	0	2,278		1PE
20046P-AB-4	COMM 2000-C1 A2 7.416% 08/15/33	05/03/2002	Lehman Brothers		1,635,410	1,500,000	1,608,633	1,603,964	(688)			31,446	31,446	20,703		1
201730-AC-2	Commercial Mortg Asset 6.640% 09/17/10	04/24/2002	Deutsche Bank		2,631,738	2,500,000	2,696,973	2,686,957	(1,586)			(55,218)	(55,218)	22,133		1
205363-AE-4	Computer Sciences Corp 7.375% 06/15/11	06/12/2002	CS First Boston		434,728	400,000	408,157	407,704	(129)			27,024	27,024	14,914		1PE
210805-DJ-3	Continental Airlines In 6.503% 12/15/12	04/16/2002	J P Morgan		1,396,974	1,450,000	1,450,000	1,450,000				(53,027)	(53,027)	32,479		2
22540A-QX-9	Bank One Mortgage 2000- 6.625% 03/15/15	06/01/2002	Paydown		226,740	226,740	216,732	226,740	7,643			0	0	2,545		1PE
23321P-T6-5	DLJ Mortgage Accept Cor 6.500% 09/19/28	06/01/2002	Paydown		283,897	283,897	267,181	283,897	16,311			0	0	3,038		1PE
244217-BG-9	John Deere Capital Corp 7.000% 03/15/12	05/14/2002	Merrill Lynch		440,999	430,000	427,093	427,122	24			13,878	13,878	4,599		1
25156P-AA-1	Deutsche Telekom Int Fi 8.250% 06/15/05	04/09/2002	Goldman Sachs & Co		2,643,608	2,500,000	2,643,825	2,639,872	(1,130)			3,737	3,737	62,652		2PE
260543-BE-2	Dow Chemical 7.375% 03/01/23	05/21/2002	J P Morgan		516,225	500,000	500,490	500,490				15,735	15,735	8,502		1PE
263534-BJ-7	EI Du Pont De Nemours 6.875% 10/15/09	04/22/2002	Morgan Stanley		1,560,679	1,450,000	1,585,198	1,579,880	(928)			(19,201)	(19,201)	52,613		1PE
268917-CF-6	EQCC Home Equity Loan T 7.500% 06/15/21	06/15/2002	Paydown		218,352	218,352	218,284	218,352	18			0	0	2,869		1PE
361849-DY-5	GMAC Commercial Mortgag 6.420% 05/15/35	05/03/2002	Bear Stearns		1,567,852	1,500,000	1,540,195	1,537,933	(302)			29,919	29,919	17,923		1
36962G-XZ-2	General Electric CAP Co 6.750% 03/15/32	04/22/2002	Morgan Stanley		493,450	500,000	477,565	477,583	15			15,867	15,867	3,281		1
370334-AR-5	General Mills Inc 5.125% 02/15/07	04/25/2002	Lehman Brothers		494,350	500,000	498,180	498,240	25			(3,890)	(3,890)	4,911		2PE
370425-RW-2	GMAC 6.125% 09/15/06	05/14/2002	Spear Leeds & Kellogg		504,440	500,000	495,665	496,136	100			8,304	8,304	5,274		2PE
49337W-AA-8	Key Span Corporation 7.250% 11/15/05	05/20/2002	Salomon Smith Barney		427,412	400,000	424,888	420,107	(749)			7,305	7,305	15,144		1
52108H-FL-3	LB UBS Commercial Mortg 6.365% 12/15/28	04/11/2002	Lehman Brothers		757,559	750,000	760,781	760,118	(3)			(2,559)	(2,559)	4,509		1
524908-CV-0	Lehman Brothers Holding 7.000% 02/01/08	05/29/2002	Lehman Brothers		1,578,720	1,500,000	1,587,090	1,582,545	(2,114)			(3,825)	(3,825)	35,583		1PE
574599-AU-0	Masco Corp 6.750% 03/15/06	04/10/2002	Merrill Lynch		360,332	350,000	349,297	349,431	5			10,901	10,901	1,969		2
58550Q-AC-8	Mellon Auto Grantor Tru 7.180% 10/15/06	06/15/2002	Paydown		379,308	379,308	379,274	379,308	21			0	0	4,465		1PE
589929-KZ-0	Merrill Lynch Mrtge Inv 7.056% 12/26/25	06/01/2002	Paydown		190,289	190,289	192,192	190,289	76			0	0	3,162		1
59018Y-KB-6	Merrill Lynch Series MT 5.350% 06/15/04	05/16/2002	Merrill Lynch		1,022,840	1,000,000	1,032,230	1,028,433	(1,808)			(5,593)	(5,593)	23,183		1PE
617446-GL-7	Morgan St Dean Witter a 6.100% 04/15/06	05/29/2002	Lehman Brothers		1,291,150	1,250,000	1,287,228	1,283,444	(1,343)			7,706	7,706	48,292		1
61745M-FY-4	Morgan Stanley Capital 6.750% 03/25/13	06/01/2002	Paydown		366,758	366,758	359,538	366,758	5,372			0	0	3,892		1PE
61745M-HM-8	Morgan Stanley Capital 6.330% 10/15/07	06/01/2002	Paydown		115,506	115,506	116,108	115,506	(269)			0	0	1,220		1
66938D-CG-2	Norwest Integrated 6.500% 04/25/29	06/01/2002	Paydown		396,512	396,512	384,679	396,512	10,965			0	0	3,977		1PE
718507-BQ-8	Phillips Petroleum Co 8.750% 05/25/10	04/29/2002	Spear Leeds & Kellogg		405,703	350,000	348,394	348,607	10			57,096	57,096	13,356		2
74913E-AH-3	Qwest Capital Funding 7.250% 02/15/11	05/01/2002	Deutsche Bank		180,000	250,000	251,781	251,718	(14)			(71,718)	(71,718)	4,078		2
754603-AB-4	Raychem Corp 7.200% 10/15/08	06/28/2002	Morgan Stanley		616,000	800,000	802,617	802,775	(95)			(186,775)	(186,775)	41,280		2PE
755111-AB-7	Raytheon Co 6.500% 07/15/05	05/14/2002	USB Warburg LLC		463,838	450,000	449,604	449,709	11			14,129	14,129	9,913		2PE
760944-D2-1	Residential Fdng Mtg Se 6.750% 11/25/23	06/01/2002	Paydown		948,400	948,400	933,878	948,400	11,671			0	0	9,787		1PE
760972-B9-9	Residential Fdng Mtg Se 6.500% 08/25/13	06/01/2002	Paydown		400,492	400,492	384,409	400,492	13,069			0	0	4,041		1PE
76110Y-LQ-3	Residential Funding Mtg 6.500% 06/25/29	06/01/2002	Paydown		119,397	119,397	109,846	119,397	8,684			0	0	1,279		1PE
792860-AF-5	St Paul Companies 5.750% 03/15/07	06/10/2002	Dain Rauscher		298,281	300,000	298,968	299,014	37			(733)	(733)	4,360		1PE
79548K-5F-1	Salomon Brothers Mtg S 8.000% 09/25/30	06/01/2002	Paydown		194,591	194,591	194,196	194,591	569			0	0	2,752		1PE
85333J-BX-4	Standard Credit Card Ma 6.550% 10/07/07	05/08/2002	Bony/Barclays Capital Inc		1,061,250	1,000,000	1,058,867	1,053,909	3,150			7,341	7,341	39,300		1PE
89232R-AC-7	Toyota Auto Receivables 7.180% 08/15/04	06/15/2002	Prior Period Adjustment		656,655	656,655	656,554	656,655	(41)			0	0	(37,416)		1PE
902494-AH-6	Tyson Foods Inc -CI A 1 7.250% 10/01/06	04/22/2002	Tax Free Exchange		411,752	400,000	412,460	411,752	(135)			0	0	16,111		2PE
908071-AC-7	Union Planters Finance 6.600% 01/25/28	05/16/2002	Morgan Stanley		747,673	728,521	727,269	726,090	(21)			21,583	21,583	10,679		1PE
908071-AC-7	Union Planters Finance 6.600% 01/25/28	05/01/2002	Paydown		14,979	14,979	14,954	14,979	50			0	0	165		1PE
912920-AN-5	US West Communications 5.625% 11/15/08	05/01/2002	Salomon Smith Barney		126,000	150,000	138,996	140,288	113			(14,288)	(14,288)	4,008		2PE
962166-AY-0	Weyerhaeuser Co 144A 5.950% 11/01/08	05/06/2002	Tax Free Exchange		2,003,201	2,000,000	2,003,300	2,003,201	(22)			0	0	64,128		2PE
98155K-AH-5	MCI Worldcom Inc 6.400% 08/15/05	05/01/2002	J P Morgan		337,500	750,000	752,880	752,475	(66)			(414,975)	(414,975)	10,800		1
98157D-AD-8	Worldcom Inc 8.250% 05/15/10	05/02/2002	Deutsche Bank		164,500	350,000	369,721	368,354	(166)			(203,854)	(203,854)	13,796		2PE
	United States				39,007,194	39,483,497	40,390,790	40,420,911	73,608	0	0	(1,413,715)	(1,413,715)	925,617	0	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				39,007,194	39,483,497	40,390,790	40,420,911	73,608	0	0	(1,413,715)	(1,413,715)	925,617	0	XXX

E05.8

**Bonds - Credit Tenant Loans
United States**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
14911R-AD-1...	Caterpillar Financial 5.950% 05/01/06.....	05/14/2002	Morgan Stanley.....	.....	.....1,283,450	.....1,250,000	.....1,269,225	.....1,267,715	.....(487)	.....	.....	.....15,735	.....15,735	.....40,493	.....	1.....
	United States.....				.....1,283,450	.....1,250,000	.....1,269,225	.....1,267,715	.....(487)	.....0	.....0	.....15,735	.....15,735	.....40,493	.....0	.....XXX...
4699999	Total - Bonds - Credit Tenant Loans.....				.....1,283,450	.....1,250,000	.....1,269,225	.....1,267,715	.....(487)	.....0	.....0	.....15,735	.....15,735	.....40,493	.....0	.....XXX...
6099997	Total - Bonds - Part 4.....				...125,372,480	...121,964,391	...125,600,645	...125,422,031	.....(130,414)	.....0	.....0	.....(49,549)	.....(49,549)	.....2,383,610	.....0	.....XXX...
6099998	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				....30,160,081	....30,134,437	....29,894,313	....29,881,209	.....(13,104)	.....	.....	.....278,872	.....278,872	.....282,185	.....	.....XXX...
6099999	Total - Bonds.....				...155,532,561	...152,098,828	...155,494,958	...155,303,240	.....(143,518)	.....0	.....0	.....229,323	.....229,323	.....2,665,795	.....0	.....XXX...
7299999	Total - Bonds, Preferred and Common Stocks.....				...155,532,561	.....XXX.....	...155,494,958	...155,303,240	.....(143,518)	.....0	.....0	.....229,323	.....229,323	.....2,665,795	.....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 Depository	2 Rate of Interest	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			8 *
				5 First Month	6 Second Month	7 Third Month	
Open Depositories							
Bank One.....	Columbus, OH.....			..(42,606,696)	..(38,670,425)	..(36,193,974)	.....
Chase Manhattan Bank.....	New York, NY.....			.....(4,018)	.....	.....296,651	.....
Fifth Third Bank.....	Cincinnati, OH.....			.....(961,181)	.....(231,630)	.....(1,044,143)	.....
Firststar Bank.....	Cincinnati, OH.....			.....	.....	.....	.....
Huntington Nat'l Bank.....	Columbus, OH.....			.....(56,635)	.....(44,389)	.....(41,345)	.....
Mellon Bank.....	Pittsburgh, PA.....			.....(1,140,937)	.....(2,543,214)	.....(2,517,702)	.....
PNC Bank.....	Pittsburgh, PA.....			.....	.....	.....	.....
Provident Bank.....	Cincinnati, OH.....			.....2,919,451	.....5,751,982	.....1,033,931	.....
Wachovia Nat'l Bank.....	Columbia, NC.....			.....(64,814,772)	.....(102,881,751)	.....(74,767,653)	.....
313385VS2.....	FHLMC.....	.....62		.....	.....	.....	.....
313385XQ4.....	FHLMC.....	.....59		.....	.....	.....	.....
0199999. Total Open Depositories.....	.....XXX.....	.....121	.....0	(106,664,789)	(138,619,427)	(113,234,236)	XXX
0399999. Total Cash on Deposit.....	.....XXX.....	.....121	.....0	(106,664,789)	(138,619,427)	(113,234,236)	XXX
0599999. Total Cash.....	.....XXX.....	.....121	.....0	(106,664,789)	(138,619,427)	(113,234,236)	XXX

Overflow Page for Write-Ins

