



HEALTH QUARTERLY STATEMENT

As of June 30, 2002
of the Condition and Affairs of the

United HealthCare of Ohio, Inc.

NAIC Group Code..... 0707, 0707 NAIC Company Code..... 95186 Employer's ID Number..... 31-1142815
(Current Period) (Prior Period)

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

Country of Domicile United States of America

Licensed as Business Type Life, Accident & Health [] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity [] Dental Service Corporation [] Vision Service Corporation [] Health Maintenance Organization [X] Other []

Is HMO Federally Qualified? Yes [] No [X]

Date Incorporated or Organized..... May 14, 1985 Date Commenced Business..... August 6, 1985

Statutory Home Office 9200 Worthington Road Westerville OH 43082-8823
(Street and Number) (City or Town, State and Zip Code)

Address of Main Administrative Office 9200 Worthington Road Westerville OH 43082-8823 614-410-7000
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 9200 Worthington Road Westerville OH 43082-8823
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 5901 Lincoln Drive Edina MN 55436 952-992-4854
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address N/A

Statement Contact Joseph Shane Hardy 513-603-6941
(Name) (Area Code) (Telephone Number) (Extension)
joseph_s_hardy@uhc.com 513-603-6263
(E-Mail Address) (Fax Number)

Policyowner Relations Contact (City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

OFFICERS

President Brett Lawrence Baby # Treasurer Allan Jay Weiss
Secretary Christina Regina Palme-Krizak

OTHER OFFICERS

David James Lubben Daniel James McAthie William Arnold Munsell Robert John Sheehy
Elwood (Budd) Fisher #

DIRECTORS OR TRUSTEES

Brett Lawrence Baby Owen Elwood Johnson, M.D. William Arnold Munsell Elwood (Budd) Fisher #
Robert John Sheehy

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

State of.....Minnesota
County of.....Hennepin

State of.....Minnesota
County of.....Hennepin

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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 manuals 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)
Brett Lawrence Baby
(Printed Name)
President

(Signature)
Christina Regina Palme-Krizak
(Printed Name)
Secretary

(Signature)
Allan Jay Weiss
(Printed Name)
Treasurer

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

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

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

ASSETS

| | Current Period | | | Prior Year |
|---|----------------|----------------------------|--------------------------------|--------------------------------|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets | 4 Net Admitted Assets |
| 1. Bonds..... | 312,903,298 | 24,999 | 312,878,299 | 305,819,938 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 0 | 0 | 0 | 1,696,846 |
| 2.2 Common stocks..... | 0 | 0 | 0 | 0 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | 0 | 0 | 0 | 0 |
| 3.2 Other than first liens..... | 0 | 0 | 0 | 0 |
| 4. Real estate (Schedule A): | | | | |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances)..... | 0 | 0 | (a).....0 | 0 |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances)..... | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less \$.....0 encumbrances)..... | 0 | 0 | 0 | 0 |
| 5. Cash (\$.....(25,577,947)) and short-term investments (\$.....13,045,105)..... | (12,532,842) | 0 | (12,532,842) | 25,009,212 |
| 6. Other long-term invested assets..... | 0 | 0 | 0 | 0 |
| 7. Receivable for securities..... | 3,955,222 | 0 | 3,955,222 | 23,666 |
| 8. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 9. Subtotal, cash and invested assets (Lines 1 to 8)..... | 304,325,678 | 24,999 | 304,300,679 | 332,549,662 |
| 10. Accident and health premiums due and unpaid..... | 30,010,502 | 0 | 30,010,502 | 16,266,904 |
| 11. Health care receivables..... | 1,578,506 | 1,578,506 | 0 | 1,084,007 |
| 12. Amounts recoverable from reinsurers..... | 0 | 0 | 0 | 364,674 |
| 13. Net adjustment in assets and liabilities due to foreign exchange rates..... | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued..... | 3,801,869 | 0 | 3,801,869 | 4,031,228 |
| 15. Amounts due from parent, subsidiaries and affiliates..... | 2,771,441 | 2,771,441 | 0 | 0 |
| 16. Amounts receivable relating to uninsured accident and health plans..... | 0 | 0 | 0 | 0 |
| 17. Furniture and equipment..... | 169,682 | 0 | 169,682 | 185,232 |
| 18. Amounts due from agents..... | 0 | 0 | 0 | 0 |
| 19. Federal and foreign income tax recoverable and interest thereon (including \$.....7,480,915 net deferred tax asset)..... | 7,480,915 | 0 | 7,480,915 | 7,095,620 |
| 20. Electronic data processing equipment and software..... | 891,617 | 0 | 891,617 | 1,447,510 |
| 21. Other nonadmitted assets..... | 7,447 | 7,447 | 0 | 0 |
| 22. Aggregate write-ins for other than invested assets..... | 5,689,565 | 5,689,565 | 0 | 0 |
| 23. Total assets (Lines 9 plus 10 through 22)..... | 356,727,222 | 10,071,958 | 346,655,264 | 363,024,837 |

DETAILS OF WRITE-INS

| | | | | |
|--|-----------|-----------|---|---|
| 0801. | 0 | 0 | 0 | 0 |
| 0802. | 0 | 0 | 0 | 0 |
| 0803. | 0 | 0 | 0 | 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 |
| 2201. Prepays..... | 5,689,565 | 5,689,565 | 0 | 0 |
| 2202. | 0 | 0 | 0 | 0 |
| 2203. | 0 | 0 | 0 | 0 |
| 2298. Summary of remaining write-ins for Line 22 from overflow page..... | 0 | 0 | 0 | 0 |
| 2299. Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above)..... | 5,689,565 | 5,689,565 | 0 | 0 |

(a) \$.....0 health care delivery assets included in Line 4.1, Column 3.

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|----------------|----------------|-------------|-------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$.....0 reinsurance ceded)..... | 145,014,646 | 14,645,337 | 159,659,983 | 175,386,964 |
| 2. Accrued medical incentive pool and bonus payments..... | 0 | 0 | 0 | 0 |
| 3. Unpaid claims adjustment expenses..... | 0 | 0 | 0 | 0 |
| 4. Aggregate policy reserves..... | 208 | 0 | 208 | 169 |
| 5. Aggregate claim reserves..... | 2,261,084 | 229,645 | 2,490,730 | 2,259,131 |
| 6. Premiums received in advance..... | 7,839,943 | 0 | 7,839,943 | 34,012,946 |
| 7. General expenses due or accrued..... | 2,792,460 | 0 | 2,792,460 | 3,533,519 |
| 8. Federal and foreign income tax payable and interest thereon (including \$.....0 on realized capital gains (losses)) (including \$.....0 net deferred tax liability)..... | 7,274,181 | 0 | 7,274,181 | 9,460,181 |
| 9. Amounts withheld or retained for the account of others..... | 181,555 | 0 | 181,555 | 69,773 |
| 10. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)..... | 0 | 0 | 0 | 0 |
| 11. Amounts due to parent, subsidiaries and affiliates..... | 30,769,462 | 0 | 30,769,462 | 23,585,832 |
| 12. Payable for securities..... | 4,083,204 | 0 | 4,083,204 | 0 |
| 13. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers)..... | 0 | 0 | 0 | 0 |
| 14. Reinsurance in unauthorized companies..... | 0 | 0 | 0 | 0 |
| 15. Net adjustments in assets and liabilities due to foreign exchange rates..... | 0 | 0 | 0 | 0 |
| 16. Liability for amounts held under uninsured accident and health plans..... | 0 | 0 | 0 | 0 |
| 17. Aggregate write-ins for other liabilities (including \$.....0 current)..... | 231,233 | 0 | 231,233 | 939,470 |
| 18. Total liabilities (Lines 1 to 17)..... | 200,447,975 | 14,874,983 | 215,322,958 | 249,247,985 |
| 19. Common capital stock..... | XXX | XXX | 37,329,784 | 37,329,784 |
| 20. Preferred capital stock..... | XXX | XXX | 0 | 0 |
| 21. Gross paid in and contributed surplus..... | XXX | XXX | 19,000,000 | 19,000,000 |
| 22. Surplus notes..... | XXX | XXX | 0 | 0 |
| 23. Aggregate write-ins for other than special surplus funds..... | XXX | XXX | 0 | 0 |
| 24. Unassigned funds (surplus)..... | XXX | XXX | 75,002,522 | 57,447,068 |
| 25. Less treasury stock at cost: | | | | |
| 25.10.000 shares common (value included in Line 19 \$.....0)..... | XXX | XXX | 0 | 0 |
| 25.20.000 shares preferred (value included in Line 20 \$.....0)..... | XXX | XXX | 0 | 0 |
| 26. Total capital and surplus (Lines 19 to 24 less 25)..... | XXX | XXX | 131,332,306 | 113,776,852 |
| 27. Total liabilities, capital and surplus (Lines 18 and 26)..... | XXX | XXX | 346,655,264 | 363,024,837 |

DETAILS OF WRITE-INS

| | | | | |
|--|---------|-----|---------|---------|
| 1701. Other Liabilities..... | 231,233 | 0 | 231,233 | 939,470 |
| 1702. | 0 | 0 | 0 | 0 |
| 1703. | 0 | 0 | 0 | 0 |
| 1798. Summary of remaining write-ins for Line 17 from overflow page..... | 0 | 0 | 0 | 0 |
| 1799. Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)..... | 231,233 | 0 | 231,233 | 939,470 |
| 2301. | XXX | XXX | 0 | 0 |
| 2302. | XXX | XXX | 0 | 0 |
| 2303. | XXX | XXX | 0 | 0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | XXX | XXX | 0 | 0 |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)..... | XXX | XXX | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year-to-Date | | Prior Year |
|--|----------------------|-------------|---------------|
| | 1 Uncovered | 2 Total | 3 Total |
| 1. Member months..... | XXX | 3,494,270 | 8,504,111 |
| 2. Net premium income..... | XXX | 771,460,495 | 1,668,382,552 |
| 3. Change in unearned premium reserves and reserve for rate credits..... | XXX | .0 | .0 |
| 4. Fee-for-service (net of \$.....0 medical expenses)..... | XXX | .0 | .0 |
| 5. Risk revenue..... | XXX | .0 | .0 |
| 6. Aggregate write-ins for other health care related revenues..... | XXX | .0 | .0 |
| 7. Total revenues (Lines 2 to 6)..... | XXX | 771,460,495 | 1,668,382,552 |
| Medical and Hospital: | | | |
| 8. Hospital/medical benefits..... | 46,352,150 | 533,954,928 | 1,168,775,092 |
| 9. Other professional services..... | .0 | 538,828 | 739,573 |
| 10. Outside referrals..... | .0 | .0 | .0 |
| 11. Emergency room and out-of-area..... | .0 | .0 | .0 |
| 12. Prescription Drugs..... | 10,224,847 | 100,852,476 | 233,902,579 |
| 13. Aggregate write-ins for other medical and hospital..... | (172,773) | (1,873,896) | (2,712,825) |
| 14. Incentive pool and withhold adjustments..... | .0 | .0 | (1,303,429) |
| 15. Subtotal (Lines 8 to 14)..... | 56,404,224 | 633,472,336 | 1,399,400,989 |
| Less: | | | |
| 16. Net reinsurance recoveries..... | .0 | 1,160,674 | 2,843,887 |
| 17. Total medical and hospital (Lines 15 minus 16)..... | 56,404,224 | 632,311,662 | 1,396,557,102 |
| 18. Claims adjustment expenses..... | .0 | 31,768,797 | 66,641,972 |
| 19. General administrative expenses..... | .0 | 87,260,041 | 183,086,661 |
| 20. Increase in reserves for accident and health contracts..... | .0 | .0 | .0 |
| 21. Total underwriting deductions (Lines 17 through 20)..... | 56,404,224 | 751,340,500 | 1,646,285,735 |
| 22. Net underwriting gain or (loss) (Lines 7 minus 21)..... | XXX | 20,119,995 | 22,096,816 |
| 23. Net investment income earned..... | .0 | 9,030,410 | 17,943,855 |
| 24. Net realized capital gains or (losses)..... | .0 | 746,854 | (114,232) |
| 25. Net investment gains or (losses) (Lines 23 plus 24)..... | .0 | 9,777,264 | 17,829,623 |
| 26. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]..... | .0 | .0 | .0 |
| 27. Aggregate write-ins for other income or expenses..... | .0 | 12,250 | 36,027 |
| 28. Net income or (loss) before federal income taxes (Lines 22 plus 25 plus 26 plus 27)..... | .0 | 29,909,509 | 39,962,466 |
| 29. Federal and foreign income taxes incurred..... | XXX | 7,477,000 | 6,592,000 |
| 30. Net income (loss) (Lines 28 minus 29)..... | XXX | 22,432,509 | 33,370,466 |

DETAILS OF WRITE-INS

| | | | |
|--|-----------|-------------|-------------|
| 0601. | XXX | .0 | .0 |
| 0602. | XXX | .0 | .0 |
| 0603. | XXX | .0 | .0 |
| 0698. Summary of remaining write-ins for Line 6 from overflow page..... | XXX | .0 | .0 |
| 0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)..... | XXX | .0 | .0 |
| 1301. Other Medical Costs..... | (172,773) | (1,873,896) | (2,712,825) |
| 1302. | .0 | .0 | .0 |
| 1303. | .0 | .0 | .0 |
| 1398. Summary of remaining write-ins for Line 13 from overflow page..... | .0 | .0 | .0 |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)..... | (172,773) | (1,873,896) | (2,712,825) |
| 2701. Other Revenues..... | .0 | 12,250 | 36,027 |
| 2702. | .0 | .0 | .0 |
| 2703. | .0 | .0 | .0 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page..... | .0 | .0 | .0 |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)..... | .0 | 12,250 | 36,027 |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| | 1 Current Year-to-Date | 2 Prior Year |
|---|------------------------------|--------------------|
| CAPITAL AND SURPLUS ACCOUNT | | |
| 31. Capital and surplus prior reporting period..... | 113,776,852 | 45,226,606 |
| GAINS AND LOSSES TO CAPITAL & SURPLUS | | |
| 32. Net income or (loss) from Line 30..... | 22,432,509 | 33,370,466 |
| 33. Change in valuation basis of aggregate policy and claim reserves..... | 0 | 0 |
| 34. Net unrealized capital gains and losses..... | 0 | 0 |
| 35. Change in net unrealized foreign exchange capital gain or (loss)..... | 0 | 0 |
| 36. Change in net deferred income tax..... | 0 | 0 |
| 37. Change in nonadmitted assets..... | (4,877,055) | 22,178,692 |
| 38. Change in unauthorized reinsurance..... | 0 | 0 |
| 39. Change in treasury stock..... | 0 | 0 |
| 40. Change in surplus notes..... | 0 | 0 |
| 41. Cumulative effect of changes in accounting principles..... | 0 | (5,998,912) |
| 42. Capital changes: | | |
| 42.1 Paid in..... | 0 | 0 |
| 42.2 Transferred from surplus (Stock Dividend)..... | 0 | 0 |
| 42.3 Transferred to surplus..... | 0 | 0 |
| 43. Surplus adjustments: | | |
| 43.1 Paid in..... | 0 | 19,000,000 |
| 43.2 Transferred to capital (Stock Dividend)..... | 0 | 0 |
| 43.3 Transferred from capital..... | 0 | 0 |
| 44. Dividends to stockholders..... | 0 | 0 |
| 45. Aggregate write-ins for gains or (losses) in surplus..... | 0 | 0 |
| 46. Net change in capital and surplus (Lines 32 to 45)..... | 17,555,454 | 68,550,246 |
| 47. Capital and surplus end of reporting period (Line 31 plus 46)..... | 131,332,306 | 113,776,852 |

DETAILS OF WRITE-INS

| | | |
|--|---|---|
| 4501. | 0 | 0 |
| 4502. | 0 | 0 |
| 4503. | 0 | 0 |
| 4598. Summary of remaining write-ins for Line 45 from overflow page..... | 0 | 0 |
| 4599. Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above)..... | 0 | 0 |

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year |
|---|---------------------------|-----------------|
| CASH FROM OPERATIONS | | |
| 1. Premiums and revenues collected net of reinsurance..... | 733,335,912 | 1,667,778,631 |
| 2. Claims and claims adjustment expenses..... | 679,211,167 | 1,483,156,988 |
| 3. General administrative expenses paid..... | 88,001,101 | 183,679,314 |
| 4. Other underwriting income (expenses)..... | 12,250 | 36,027 |
| 5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)..... | (33,864,105) | 978,356 |
| 6. Net Investment income..... | 10,113,381 | 17,888,821 |
| 7. Other income (expenses)..... | (6,351,752) | (2,567,986) |
| 8. Federal and foreign income taxes (paid) recovered..... | (9,663,000) | (4,227,439) |
| 9. Net cash from operations (Lines 5 to 8)..... | (39,765,477) | 12,071,752 |
| CASH FROM INVESTMENTS | | |
| 10. Proceeds from investments sold, matured or repaid: | | |
| 10.1 Bonds..... | 131,802,154 | 117,752,197 |
| 10.2 Stocks..... | 1,751,000 | 1,264,958 |
| 10.3 Mortgage loans..... | 0 | 0 |
| 10.4 Real estate..... | 0 | 0 |
| 10.5 Other invested assets..... | 0 | 0 |
| 10.6 Net gains or (losses) on cash and short-term investments..... | 0 | 0 |
| 10.7 Miscellaneous proceeds..... | (3,931,556) | 114,232 |
| 10.8 Total investment proceeds (Lines 10.1 to 10.7)..... | 129,621,598 | 119,131,387 |
| 11. Cost of investments acquired (long-term only): | | |
| 11.1 Bonds..... | 138,244,053 | 173,253,441 |
| 11.2 Stocks..... | 0 | 0 |
| 11.3 Mortgage loans..... | 0 | 0 |
| 11.4 Real estate..... | 0 | 0 |
| 11.5 Other invested assets..... | 0 | 0 |
| 11.6 Miscellaneous applications..... | (3,336,350) | 373,671 |
| 11.7 Total investments acquired (Lines 11.1 to 11.6)..... | 134,907,703 | 173,627,112 |
| 12. Net cash from investments (Line 10.8 minus Line 11.7)..... | (5,286,105) | (54,495,725) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | |
| 13. Cash provided: | | |
| 13.1 Surplus notes, capital and surplus paid in..... | 0 | 19,000,000 |
| 13.2 Net transfers from affiliates..... | 7,183,631 | 355,369 |
| 13.3 Borrowed funds received..... | 0 | 0 |
| 13.4 Other cash provided..... | 1,767,233 | 20,613,299 |
| 13.5 Total (Lines 13.1 to 13.4)..... | 8,950,864 | 39,968,668 |
| 14. Cash applied: | | |
| 14.1 Dividends to stockholders paid..... | 0 | 0 |
| 14.2 Net transfers to affiliates..... | 0 | 0 |
| 14.3 Borrowed funds repaid..... | 0 | 0 |
| 14.4 Other applications..... | 1,441,335 | 0 |
| 14.5 Total (Lines 14.1 to 14.4)..... | 1,441,335 | 0 |
| 15. Net cash from financing and miscellaneous sources (Line 13.5 minus Line 14.5)..... | 7,509,528 | 39,968,668 |
| RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS | | |
| 16. Net change in cash and short-term investments (Line 9 plus Line 12 plus Line 15)..... | (37,542,054) | (2,455,305) |
| 17. Cash and short-term investments: | | |
| 17.1 Beginning of period..... | 25,009,212 | 27,464,517 |
| 17.2 End of period (Line 16 plus Line 17.1)..... | (12,532,842) | 25,009,212 |

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 Total | Comprehensive (Hospital & Medical) | | 4 Medicare Supplement | 5 Vision Only | 6 Dental Only | 7 Federal Employees Health Benefit Plans | 8 Title XVIII Medicare | 9 Title XIX Medicaid | 10 Other |
|--|-------------|------------------------------------|-------------|-----------------------------|---------------------|---------------------|--|------------------------------|----------------------------|-------------|
| | | 2 Individual | 3 Group | | | | | | | |
| Total Members at End of: | | | | | | | | | | |
| 1. Prior Year..... | 665,322 | 790 | 600,557 | 0 | 0 | 0 | 16,433 | 47,542 | 0 | 0 |
| 2. First Quarter..... | 590,934 | 801 | 537,051 | 0 | 0 | 0 | 15,123 | 37,959 | 0 | 0 |
| 3. Second Quarter..... | 565,494 | 756 | 513,878 | 0 | 0 | 0 | 15,018 | 35,842 | 0 | 0 |
| 4. Third Quarter..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Current Year..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Current Year Member Months..... | 3,494,270 | 4,688 | 3,160,274 | 0 | 0 | 0 | 88,040 | 241,268 | 0 | 0 |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician..... | 4,158,290 | 10,280 | 3,489,723 | 0 | 0 | 0 | 0 | 658,287 | 0 | 0 |
| 8. Non-Physician..... | 3,267,259 | 10,404 | 2,715,730 | 0 | 0 | 0 | 0 | 541,125 | 0 | 0 |
| 9. Total..... | 7,425,549 | 20,684 | 6,205,453 | 0 | 0 | 0 | 0 | 1,199,412 | 0 | 0 |
| 10. Hospital Patient Days Incurred..... | 129,142 | 116 | 78,000 | 0 | 0 | 0 | 0 | 51,026 | 0 | 0 |
| 11. Number of Inpatient Admissions..... | 25,637 | 28 | 18,936 | 0 | 0 | 0 | 0 | 6,673 | 0 | 0 |
| 12. Premiums Collected..... | 735,267,774 | 2,004,085 | 608,849,178 | 0 | 0 | 0 | 19,763,716 | 104,556,199 | 0 | 94,596 |
| 13. Premiums Earned..... | 773,392,356 | 2,106,592 | 624,831,105 | 0 | 0 | 0 | 20,606,493 | 125,751,846 | 0 | 96,320 |
| 14. Amount Paid for Provision of Health Care Services..... | 655,893,305 | 1,773,925 | 526,158,047 | 0 | 0 | 0 | 19,672,426 | 108,286,939 | 0 | 1,968 |
| 15. Amount Incurred for Provision of Health Care Services..... | 633,472,336 | 1,722,508 | 510,907,248 | 0 | 0 | 0 | 19,102,219 | 101,738,393 | 0 | 1,968 |

7

CLAIMS PAYABLE (Reported and Unreported)

Aging Analysis of Unpaid Claims

| 1 Account | 2 1 - 30 Days | 3 31 - 60 Days | 4 61 - 90 Days | 5 91 - 120 Days | 6 Over 120 Days | 7 Total |
|--|------------------|-------------------|-------------------|--------------------|--------------------|-------------|
| Claims Payable (Reported) | | | | | | |
| 0299999. Aggregate Accounts Not Individually Listed-Uncovered..... | 5,361,251 | 674,358 | 12,051 | (918) | 7,942 | 6,054,684 |
| 0399999. Aggregate Accounts Not Individually Listed-Covered..... | 52,786,803 | 6,639,725 | 118,650 | (9,039) | 78,198 | 59,614,337 |
| 0499999. Subtotals..... | 58,148,054 | 7,314,083 | 130,701 | (9,957) | 86,140 | 65,669,021 |
| 0599999. Unreported Claims and Other Claim Reserves..... | | | | | | 93,990,962 |
| 0799999. Total Claims Payable..... | | | | | | 159,659,983 |

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

| Line of Business | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 | 6 |
|--|--|---|---|---|--|---|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid December 31 of Prior Year | 4 On Claims Incurred During the Year | Claims Incurred in Prior Years (Columns 1 + 3) | Estimated Claim Reserve and Claim Liability December 31 of Prior Year |
| 1. Comprehensive (Hospital and Medical)..... | 111,522,321 | 435,680,612 | 9,542,654 | 115,409,211 | 121,064,975 | 133,896,884 |
| 2. Medicare Supplement..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 3. Dental only..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Vision only..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. Federal Employees Health Benefits Plan Premiums..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 6. Title XVIII - Medicare..... | 34,331,994 | 72,833,031 | 4,644,813 | 32,554,035 | 38,976,807 | 43,749,210 |
| 7. Title XIX - Medicaid..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 8. Other..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 9. Subtotal | 145,854,315 | 508,513,643 | 14,187,467 | 147,963,246 | 160,041,782 | 177,646,094 |
| 10. Medical incentive pools, accruals and disbursements..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 11. Totals..... | 145,854,315 | 508,513,643 | 14,187,467 | 147,963,246 | 160,041,782 | 177,646,094 |

6

NOTES TO FINANCIAL STATEMENTS

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of a health maintenance organization, for determining its solvency under Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

The state had adopted certain prescribed accounting practices that differ from those found in NAIC SAP, specifically certain fixed assets as furniture and fixtures and EDP equipment and software. The monetary effect on accumulated surplus of the differences between the state prescribed practices and those found in NAIC SAP are an increase in reported statutory surplus of \$ 1,061,000.

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.12/31/1999.....

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.12/31/1999.....

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).10/04/2001.....

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

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

8.2 If yes, give full information:

GENERAL INTERROGATORIES (continued)

INVESTMENT

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

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

9.2 If yes, explain:..... _____

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

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

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

12. Amount of real estate and mortgages held in short-term investments: \$.....0

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

13.2 If yes, please complete the following:

| | 1 Prior Year-End Statement Value | 2 Current Quarter Statement Value |
|--|--|---|
| 13.21 Bonds..... | \$.....0 | \$.....0 |
| 13.22 Preferred Stock..... | \$.....0 | \$.....0 |
| 13.23 Common Stock..... | \$.....0 | \$.....0 |
| 13.24 Short-Term Investments..... | \$.....0 | \$.....0 |
| 13.25 Mortgages, Loans or Real Estate..... | \$.....0 | \$.....0 |
| 13.26 All Other..... | \$.....0 | \$.....0 |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)..... | \$.....0 | \$.....0 |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above | \$.....0 | \$.....0 |
| 13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above..... | \$.....0 | \$.....0 |

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

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

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

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|---------------------------|--|
| State Street Bank | 801 Pennsylvania Ave, 4th Floor, Kansas City, MO 64105 |

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 |
|--------------------------------------|----------------------------|---|
| 43373 | Travelers Asset Management | One Tower Square, Hartford, CT 06183-2030 |

SCHEDULE A - VERIFICATION

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|--|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value, beginning of period..... | 0 | 0 | 0 | 0 |
| 2. Increase (decrease) by adjustment..... | 0 | 0 | 0 | 0 |
| 3. Cost of acquired..... | 0 | 0 | 0 | 0 |
| 4. Cost of additions to and permanent improvements..... | 0 | 0 | 0 | 0 |
| 5. Total profit (loss) on sales..... | 0 | 0 | 0 | 0 |
| 6. Increase (decrease) by foreign exchange adjustment..... | 0 | 0 | 0 | 0 |
| 7. Amount received on sales..... | 0 | 0 | 0 | 0 |
| 8. Book/adjusted carrying value at end of current period..... | 0 | 0 | 0 | 0 |
| 9. Total valuation allowance..... | 0 | 0 | 0 | 0 |
| 10. Subtotal (Lines 8 plus 9)..... | 0 | 0 | 0 | 0 |
| 11. Total nonadmitted amounts..... | 0 | 0 | 0 | 0 |
| 12. Statement value, current period (Page 2, real estate lines, current period)..... | 0 | 0 | 0 | 0 |

NONE

SCHEDULE B - VERIFICATION

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|---|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period..... | 0 | 0 | 0 | 0 |
| 2. Amount loaned during period: | | | | |
| 2.1 Actual cost at time of acquisitions..... | 0 | 0 | 0 | 0 |
| 2.2 Additional investment made after acquisitions..... | 0 | 0 | 0 | 0 |
| 3. Accrual of discount and mortgage interest points and commitment fees..... | 0 | 0 | 0 | 0 |
| 4. Increase (decrease) by adjustment..... | 0 | 0 | 0 | 0 |
| 5. Total profit (loss) on sale..... | 0 | 0 | 0 | 0 |
| 6. Amounts paid on account or in full during the period..... | 0 | 0 | 0 | 0 |
| 7. Amortization of premium..... | 0 | 0 | 0 | 0 |
| 8. Increase (decrease) by foreign exchange adjustment..... | 0 | 0 | 0 | 0 |
| 9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period..... | 0 | 0 | 0 | 0 |
| 10. Total valuation allowance..... | 0 | 0 | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10)..... | 0 | 0 | 0 | 0 |
| 12. Total nonadmitted amounts..... | 0 | 0 | 0 | 0 |
| 13. Statement value of mortgages owned at end of current period..... | 0 | 0 | 0 | 0 |

NONE

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|--|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value of long-term invested assets owned, beginning of period..... | 0 | 0 | 0 | 0 |
| 2. Cost of acquisitions during period: | | | | |
| 2.1 Actual cost at time of acquisitions..... | 0 | 0 | 0 | 0 |
| 2.2 Additional investment made after acquisitions..... | 0 | 0 | 0 | 0 |
| 3. Accrual of discount..... | 0 | 0 | 0 | 0 |
| 4. Increase (decrease) by adjustment..... | 0 | 0 | 0 | 0 |
| 5. Total profit (loss) on sale..... | 0 | 0 | 0 | 0 |
| 6. Amounts paid on account or in full during the period..... | 0 | 0 | 0 | 0 |
| 7. Amortization of premium..... | 0 | 0 | 0 | 0 |
| 8. Increase (decrease) by foreign exchange adjustment..... | 0 | 0 | 0 | 0 |
| 9. Book/adjusted carrying value of long-term invested assets at end of current period..... | 0 | 0 | 0 | 0 |
| 10. Total valuation allowance..... | 0 | 0 | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10)..... | 0 | 0 | 0 | 0 |
| 12. Total nonadmitted amounts..... | 0 | 0 | 0 | 0 |
| 13. Statement value of long-term invested assets at end of current period..... | 0 | 0 | 0 | 0 |

NONE

SCHEDULE D - PART 1B

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

| | 1 | 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..... | 300,286,425 | 249,436,392 | 237,844,124 | (297,329) | 300,286,425 | 311,581,363 | 0 | 343,264,258 |
| 2. Class 2..... | 10,517,932 | 4,998,100 | 1,249,464 | 473 | 10,517,932 | 14,267,041 | 0 | 11,648,763 |
| 3. Class 3..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,223,952 |
| 4. Class 4..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 120,250 |
| 5. Class 5..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Class 6..... | 0 | 0 | 0 | 75,000 | 0 | 75,000 | 0 | 182,500 |
| 7. Total Bonds..... | 310,804,357 | 254,434,492 | 239,093,588 | (221,856) | 310,804,357 | 325,923,404 | 0 | 356,439,723 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,696,846 |
| 9. Class 2..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Class 3..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Class 4..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Class 5..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Class 6..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Total Preferred Stock..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,696,846 |
| 15. Total Bonds and Preferred Stock..... | 310,804,357 | 254,434,492 | 239,093,588 | (221,856) | 310,804,357 | 325,923,404 | 0 | 358,136,569 |

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Amount of Interest Received Current Quarter | 5 Paid for Accrued Interest |
|----------------------|--------------------------------------|----------------|---------------------|---|-----------------------------------|
| 8099999. Totals..... | 13,045,105 | XXX | 13,045,105 | 169 | 0 |

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..... | 50,619,814 | 34,132,278 | 0 | 45,260,281 |
| 2. Cost of short-term investments acquired..... | 225,756,359 | 165,768,741 | 0 | 804,440,467 |
| 3. Increase (decrease) by adjustment..... | 0 | 0 | 0 | 0 |
| 4. Increase (decrease) by foreign exchange adjustment..... | 0 | 0 | 0 | 0 |
| 5. Total profit (loss) on disposal of short-term investments..... | 0 | 0 | 0 | 0 |
| 6. Consideration received on disposal of short-term investments..... | 242,243,895 | 186,855,914 | 0 | 799,080,934 |
| 7. Book/adjusted carrying value, current period..... | 34,132,278 | 13,045,105 | 0 | 50,619,814 |
| 8. Total valuation allowance..... | 0 | 0 | 0 | 0 |
| 9. Subtotal (Lines 7 plus 8)..... | 34,132,278 | 13,045,105 | 0 | 50,619,814 |
| 10. Total nonadmitted amounts..... | 0 | 0 | 0 | 0 |
| 11. Statement value (Lines 9 minus 10)..... | 34,132,278 | 13,045,105 | 0 | 50,619,814 |
| 12. Income collected during period..... | 281,851 | 174,613 | 0 | 1,935,480 |
| 13. Income earned during period..... | 281,851 | 174,613 | 0 | 1,935,480 |

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1 NAIC Company Code | 2 Federal ID Number | 3 Name of Reinsurer | 4 Location | 5 Is Insurer Authorized? (Yes or No) |
|------------------------------|------------------------------|---|-------------------|---|
| A&H Affiliates | | | | |
| 79413..... | 36-2739571..... | United HealthCare Insurance Company, Inc..... | Hartford, CT..... | Yes..... |

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

| State, Etc. | 1 Guaranty Fund (Yes or No) | 2 Is Insurer Licensed? (Yes or No) | Direct Business Only Year-to-Date | | | |
|----------------------------------|-----------------------------------|--|-----------------------------------|---------------------------|-------------------------|---|
| | | | 3 Premiums | 4 Medicare Title XVIII | 5 Medicaid Title XIX | 6 Federal Employees Health Benefits Program Premiums |
| 1. Alabama.....AL | No..... | No..... | 0 | 0 | 0 | 0 |
| 2. Alaska.....AK | No..... | No..... | 0 | 0 | 0 | 0 |
| 3. Arizona.....AZ | No..... | No..... | 0 | 0 | 0 | 0 |
| 4. Arkansas.....AR | No..... | No..... | 0 | 0 | 0 | 0 |
| 5. California.....CA | No..... | No..... | 0 | 0 | 0 | 0 |
| 6. Colorado.....CO | No..... | No..... | 0 | 0 | 0 | 0 |
| 7. Connecticut.....CT | No..... | No..... | 0 | 0 | 0 | 0 |
| 8. Delaware.....DE | No..... | No..... | 0 | 0 | 0 | 0 |
| 9. District of Columbia.....DC | No..... | No..... | 0 | 0 | 0 | 0 |
| 10. Florida.....FL | No..... | No..... | 0 | 0 | 0 | 0 |
| 11. Georgia.....GA | No..... | No..... | 0 | 0 | 0 | 0 |
| 12. Hawaii.....HI | No..... | No..... | 0 | 0 | 0 | 0 |
| 13. Idaho.....ID | No..... | No..... | 0 | 0 | 0 | 0 |
| 14. Illinois.....IL | No..... | No..... | 0 | 0 | 0 | 0 |
| 15. Indiana.....IN | No..... | No..... | 0 | 0 | 0 | 0 |
| 16. Iowa.....IA | No..... | No..... | 0 | 0 | 0 | 0 |
| 17. Kansas.....KS | No..... | No..... | 0 | 0 | 0 | 0 |
| 18. Kentucky.....KY | No..... | Yes..... | 9,769,018 | 0 | 0 | 0 |
| 19. Louisiana.....LA | No..... | No..... | 0 | 0 | 0 | 0 |
| 20. Maine.....ME | No..... | No..... | 0 | 0 | 0 | 0 |
| 21. Maryland.....MD | No..... | No..... | 0 | 0 | 0 | 0 |
| 22. Massachusetts.....MA | No..... | No..... | 0 | 0 | 0 | 0 |
| 23. Michigan.....MI | No..... | No..... | 0 | 0 | 0 | 0 |
| 24. Minnesota.....MN | No..... | No..... | 0 | 0 | 0 | 0 |
| 25. Mississippi.....MS | No..... | No..... | 0 | 0 | 0 | 0 |
| 26. Missouri.....MO | No..... | No..... | 0 | 0 | 0 | 0 |
| 27. Montana.....MT | No..... | No..... | 0 | 0 | 0 | 0 |
| 28. Nebraska.....NE | No..... | No..... | 0 | 0 | 0 | 0 |
| 29. Nevada.....NV | No..... | No..... | 0 | 0 | 0 | 0 |
| 30. New Hampshire.....NH | No..... | No..... | 0 | 0 | 0 | 0 |
| 31. New Jersey.....NJ | No..... | No..... | 0 | 0 | 0 | 0 |
| 32. New Mexico.....NM | No..... | No..... | 0 | 0 | 0 | 0 |
| 33. New York.....NY | No..... | No..... | 0 | 0 | 0 | 0 |
| 34. North Carolina.....NC | No..... | No..... | 0 | 0 | 0 | 0 |
| 35. North Dakota.....ND | No..... | No..... | 0 | 0 | 0 | 0 |
| 36. Ohio.....OH | No..... | Yes..... | 614,174,737 | 102,669,146 | 0 | 20,606,493 |
| 37. Oklahoma.....OK | No..... | No..... | 0 | 0 | 0 | 0 |
| 38. Oregon.....OR | No..... | No..... | 0 | 0 | 0 | 0 |
| 39. Pennsylvania.....PA | No..... | No..... | 0 | 0 | 0 | 0 |
| 40. Rhode Island.....RI | No..... | No..... | 0 | 0 | 0 | 0 |
| 41. South Carolina.....SC | No..... | No..... | 0 | 0 | 0 | 0 |
| 42. South Dakota.....SD | No..... | No..... | 0 | 0 | 0 | 0 |
| 43. Tennessee.....TN | No..... | No..... | 0 | 0 | 0 | 0 |
| 44. Texas.....TX | No..... | No..... | 0 | 0 | 0 | 0 |
| 45. Utah.....UT | No..... | No..... | 0 | 0 | 0 | 0 |
| 46. Vermont.....VT | No..... | No..... | 0 | 0 | 0 | 0 |
| 47. Virginia.....VA | No..... | No..... | 0 | 0 | 0 | 0 |
| 48. Washington.....WA | No..... | No..... | 0 | 0 | 0 | 0 |
| 49. West Virginia.....WV | No..... | No..... | 0 | 0 | 0 | 0 |
| 50. Wisconsin.....WI | No..... | No..... | 0 | 0 | 0 | 0 |
| 51. Wyoming.....WY | No..... | No..... | 0 | 0 | 0 | 0 |
| 52. American Samoa.....AS | No..... | No..... | 0 | 0 | 0 | 0 |
| 53. Guam.....GU | No..... | No..... | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR | No..... | No..... | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands.....VI | No..... | No..... | 0 | 0 | 0 | 0 |
| 56. Canada.....CN | No..... | XXX..... | 0 | 0 | 0 | 0 |
| 57. Aggregate Other alien.....OT | XXX..... | XXX..... | 0 | 0 | 0 | 0 |
| 58. Total (Direct Business)..... | XXX..... | (a).....2 | 623,943,755 | 102,669,146 | 0 | 20,606,493 |

DETAILS OF WRITE-INS

| | | | | |
|--|---|---|---|---|
| 5701. | 0 | 0 | 0 | 0 |
| 5702. | 0 | 0 | 0 | 0 |
| 5703. | 0 | 0 | 0 | 0 |
| 5798. Summary of remaining write-ins for line 57 from overflow page..... | 0 | 0 | 0 | 0 |
| 5799. Total (Lines 5701 thru 5703 plus 5798) (Line 57 above)..... | 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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

YES

EXPLANATION:

BAR CODE:

**Overflow Page
NONE**

**Sch. A-Part 2
NONE**

**Sch. A-Part 3
NONE**

**Sch. B-Part 1
NONE**

**Sch. B-Part 2
NONE**

**Sch. BA-Part 1
NONE**

**Sch. BA-Part 2
NONE**

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Date Acquired | 4 Name of Vendor | 5 Number of Shares of Stock | 6 Actual Cost | 7 Par Value | 8 Paid for Accrued Interest and Dividends | 9 NAIC Designation (a) |
|---|--|-----------------------|-------------------------|-----------------------------------|------------------|----------------|---|------------------------------|
| Bonds - U.S. Government | | | | | | | | |
| 912827-6D-9 | U.S. Treasury Note 6.750% 05/15/05 | 05/13/2002 | Mellon Bank | | 541,641 | 500,000 | 16,782 | 1PE |
| 912827-7L-0 | U.S. Treasury Note 4.875% 02/15/12 | 06/27/2002 | CS First Boston Corp | | 10,067,188 | 10,000,000 | 179,109 | 1 |
| 0399999 | Total - Bonds - U.S. Government | | | | 10,608,829 | 10,500,000 | 195,891 | XXX |
| Bonds - States, Territories and Possessions | | | | | | | | |
| Minnesota | | | | | | | | |
| 604128-2A-5 | Minnesota State General 5.000% 10/01/08 | 04/04/2002 | Lehman Bros Inc | | 3,155,670 | 3,000,000 | 3,333 | 1PE |
| | Minnesota | | | | 3,155,670 | 3,000,000 | 3,333 | XXX |
| New York | | | | | | | | |
| 733581-WT-5 | Port Authority of NY & 5.750% 10/15/08 | 04/11/2002 | JP Morgan | | 5,429,500 | 5,000,000 | 799 | 1PE |
| | New York | | | | 5,429,500 | 5,000,000 | 799 | XXX |
| Pennsylvania | | | | | | | | |
| 709141-RM-9 | Pennsylvania State Gene 5.000% 09/15/07 | 04/03/2002 | Chase Manhattan Bank | | 4,927,433 | 4,700,000 | 15,014 | 1PE |
| | Pennsylvania | | | | 4,927,433 | 4,700,000 | 15,014 | XXX |
| Wisconsin | | | | | | | | |
| 977056-RP-7 | Wisconsin State General 5.500% 11/01/14 | 06/28/2002 | Advest Inc | | 4,048,772 | 3,635,000 | 34,432 | 1PE |
| 977123-PL-6 | Wisconsin State 5.500% 07/01/09 | 04/09/2002 | Paine Webber | | 4,566,200 | 4,250,000 | 14,285 | 1PE |
| 977123-PU-6 | Wisconsin State 5.750% 07/01/17 | 04/09/2002 | Paine Webber | | 6,378,900 | 6,000,000 | 21,083 | 1PE |
| 977123-PU-6 | Wisconsin State 5.750% 07/01/17 | 04/16/2002 | Oppenheimer and Co | | 3,377,525 | 3,150,000 | 11,069 | 1PE |
| | Wisconsin | | | | 18,371,397 | 17,035,000 | 80,869 | XXX |
| | United States | | | | 31,884,000 | 29,735,000 | 100,015 | XXX |
| 1799999 | Total - Bonds - States, Territories & Possessions | | | | 31,884,000 | 29,735,000 | 100,015 | XXX |
| Bonds - Political Subdivisions of States | | | | | | | | |
| Nevada | | | | | | | | |
| 181054-5C-7 | Clark Cnty Nevada Sch D 5.000% 06/15/12 | 06/06/2002 | Paine Webber | | 4,889,524 | 4,600,000 | 15,333 | 1PE |
| | Nevada | | | | 4,889,524 | 4,600,000 | 15,333 | XXX |
| | United States | | | | 4,889,524 | 4,600,000 | 15,333 | XXX |
| 2499999 | Total - Bonds - Political Subdivision | | | | 4,889,524 | 4,600,000 | 15,333 | XXX |
| Bonds - Special Revenue and Special Assessment | | | | | | | | |
| Connecticut | | | | | | | | |
| 207757-V2-8 | Connecticut State Speci 5.000% 10/01/08 | 04/03/2002 | Lehman Bros Inc | | 7,620,983 | 7,250,000 | 7,049 | 1PE |
| | Connecticut | | | | 7,620,983 | 7,250,000 | 7,049 | XXX |
| New Jersey | | | | | | | | |
| 646135-SH-7 | New Jersey State 6.000% 06/15/13 | 06/20/2002 | Merrill Lynch | | 5,940,108 | 5,145,000 | 8,575 | 1PE |
| | New Jersey | | | | 5,940,108 | 5,145,000 | 8,575 | XXX |
| Utah | | | | | | | | |
| 45884A-VA-8 | Intermountain Pwr 5.000% 07/01/12 | 05/22/2002 | Goldman Sachs | | 3,140,130 | 3,000,000 | 0 | 1PE |
| | Utah | | | | 3,140,130 | 3,000,000 | 0 | XXX |
| United States | | | | | | | | |
| 312911-DA-5 | Federal Home Loan Mtg C 7.000% 07/15/07 | 04/01/2002 | Interest Capitalization | | 13,549 | 13,549 | 0 | 1 |
| 312911-DA-5 | Federal Home Loan Mtg C 7.000% 07/15/07 | 05/01/2002 | Interest Capitalization | | 13,628 | 13,628 | 0 | 1 |
| 45188R-T3-3 | Illinois Dev Fin Auth 5.000% 03/01/10 | 06/20/2002 | Bear Stearns Sec | | 5,869,814 | 5,495,000 | 0 | 1PE |
| | U.S. | | | | 5,896,991 | 5,522,177 | 0 | XXX |
| | United States | | | | 22,598,212 | 20,917,177 | 15,624 | XXX |
| 3199999 | Total - Bonds - Special Revenue & Special Assessments | | | | 22,598,212 | 20,917,177 | 15,624 | XXX |
| Bonds - Public Utilities | | | | | | | | |
| United States | | | | | | | | |
| 743263-AH-8 | Progress Energy Inc 6.050% 04/15/07 | 04/11/2002 | Bank of America Sec | | 4,998,100 | 5,000,000 | 0 | 2PE |
| | United States | | | | 4,998,100 | 5,000,000 | 0 | XXX |
| 3899999 | Total - Bonds - Public Utilities | | | | 4,998,100 | 5,000,000 | 0 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | |
| United States | | | | | | | | |
| 41011W-AV-2 | John Hancock Glb Corpor 5.000% 07/27/07 | 06/12/2002 | Bank of America Sec | | 4,997,250 | 5,000,000 | 0 | 1PE |
| 76110Y-MB-5 | Residential Funding Mtg 6.500% 07/25/14 ** (See note below.) | 03/15/2002 | Bank of America Sec | | (440,519) | (435,888) | (2,282) | 1PE |

FOIA

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..... | | | | 4,556,731 | 4,564,112 | (2,282) | XXX..... |
| 4599999 | Total - Bonds - Industrial & Miscellaneous..... | | | | 4,556,731 | 4,564,112 | (2,282) | XXX..... |
| 6099997 | Total - Bonds - Part 3..... | | | | 79,535,396 | 75,316,289 | 324,581 | XXX..... |
| 6099998 | Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter..... | | | | 5,277,303 | 5,286,810 | 1,500 | XXX..... |
| 6099999 | Total - Bonds..... | | | | 84,812,699 | 80,603,099 | 326,081 | XXX..... |
| 7299999 | Total - Bonds, Preferred and Common Stocks..... | | | | 84,812,699 | XXX..... | 326,081 | XXX..... |

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

** Negative amount is an adjustment to first quarter purchase cost based on corrected data received from bank.

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) |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | |
| 31359M-GJ-6... | Federal Natl Mortgage A 6.625% 11/15/10..... | 06/20/2002 | Morgan Stanley..... | | 4,376,876 | 4,000,000 | 4,242,808 | 4,231,841 | (4,688) | 0 | 0 | 145,035 | 145,035 | 159,000 | | 1PE..... |
| 83162C-FX-6... | Small Bus Admin - Prtc 7.750% 04/01/15..... | 04/01/2002 | Paydown..... | | 36,979 | 36,979 | 37,453 | 36,979 | (369) | 0 | 0 | 0 | 0 | 1,953 | | 1..... |
| 912827-5N-8... | U.S. Treasury Note 6.000% 08/15/09..... | 04/16/2002 | Morgan Stanley..... | | 2,642,578 | 2,500,000 | 2,667,676 | 2,661,539 | (813) | 0 | 0 | (18,961) | (18,961) | 25,276 | | 1PE..... |
| 912827-7B-2... | U.S. Treasury Note 5.000% 08/15/11..... | 06/27/2002 | CS First Boston Corp..... | | 10,277,447 | 10,110,000 | 9,862,181 | 9,868,560 | 5,201 | 0 | 0 | 408,887 | 408,887 | 185,722 | | 1..... |
| 912827-7F-3... | U.S. Treasury Note 3.500% 11/15/06..... | 06/20/2002 | Greenwich Cap Mkts..... | | 736,348 | 750,000 | 725,625 | 727,410 | 1,050 | 0 | 0 | 8,937 | 8,937 | 15,764 | | 1..... |
| 912827-F4-9... | U.S. Treasury Note 7.500% 05/15/02..... | 05/15/2002 | Maturity..... | | 500,000 | 500,000 | 509,570 | 500,000 | (598) | 0 | 0 | 0 | 0 | 18,750 | | 1..... |
| 912827-Y5-5... | U.S. Treasury Note 7.000% 07/15/06..... | 06/20/2002 | Deutsche Bank..... | | 4,886,841 | 4,375,000 | 4,767,383 | 4,746,462 | (18,222) | 0 | 0 | 140,379 | 140,379 | 132,821 | | 1PE..... |
| 0399999 | Total - Bonds - U.S. Government..... | | | | 23,457,069 | 22,271,979 | 22,812,696 | 22,772,791 | (18,439) | 0 | 0 | 684,277 | 684,277 | 539,286 | 0 | XXX.. |
| Bonds - States, Territories and Possessions | | | | | | | | | | | | | | | | |
| Minnesota | | | | | | | | | | | | | | | | |
| 604128-G8-5... | Minnesota State GO Unit 5.000% 06/01/04..... | 04/04/2002 | Lehman Bros Inc..... | | 3,127,410 | 3,000,000 | 3,047,730 | 3,029,414 | (286) | 0 | 0 | 97,996 | 97,996 | 53,333 | | 1PE..... |
| | Minnesota..... | | | | 3,127,410 | 3,000,000 | 3,047,730 | 3,029,414 | (286) | 0 | 0 | 97,996 | 97,996 | 53,333 | 0 | XXX.. |
| Wisconsin | | | | | | | | | | | | | | | | |
| 977055-N4-0... | Wisconsin State GO Unit 5.125% 11/01/07..... | 06/28/2002 | Advest Inc..... | | 3,905,850 | 3,565,000 | 3,570,348 | 3,569,098 | (170) | 0 | 0 | 336,752 | 336,752 | 122,819 | | 1PE..... |
| | Wisconsin..... | | | | 3,905,850 | 3,565,000 | 3,570,348 | 3,569,098 | (170) | 0 | 0 | 336,752 | 336,752 | 122,819 | 0 | XXX.. |
| | United States..... | | | | 7,033,260 | 6,565,000 | 6,618,078 | 6,598,512 | (456) | 0 | 0 | 434,748 | 434,748 | 176,152 | 0 | XXX.. |
| 1799999 | Total - Bonds - States, Territories & Possessions..... | | | | 7,033,260 | 6,565,000 | 6,618,078 | 6,598,512 | (456) | 0 | 0 | 434,748 | 434,748 | 176,152 | 0 | XXX.. |
| Bonds - Political Subdivisions of States | | | | | | | | | | | | | | | | |
| Tennessee | | | | | | | | | | | | | | | | |
| 499731-XP-7... | Knoxville TN GO Unitd - 5.000% 06/01/02..... | 06/01/2002 | Maturity..... | | 2,500,000 | 2,500,000 | 2,525,500 | 2,500,000 | (2,530) | 0 | 0 | 0 | 0 | 62,500 | | 1PE..... |
| | Tennessee..... | | | | 2,500,000 | 2,500,000 | 2,525,500 | 2,500,000 | (2,530) | 0 | 0 | 0 | 0 | 62,500 | 0 | XXX.. |
| | United States..... | | | | 2,500,000 | 2,500,000 | 2,525,500 | 2,500,000 | (2,530) | 0 | 0 | 0 | 0 | 62,500 | 0 | XXX.. |
| 2499999 | Total - Bonds - Political Subdivisions..... | | | | 2,500,000 | 2,500,000 | 2,525,500 | 2,500,000 | (2,530) | 0 | 0 | 0 | 0 | 62,500 | 0 | XXX.. |
| Bonds - Special Revenue and Special Assessment | | | | | | | | | | | | | | | | |
| New Jersey | | | | | | | | | | | | | | | | |
| 646135-DY-6... | New Jersey State 6.000% 06/15/02..... | 06/15/2002 | Maturity..... | | 1,750,000 | 1,750,000 | 1,861,143 | 1,750,000 | (4,578) | 0 | 0 | 0 | 0 | 52,500 | | 1PE..... |
| | New Jersey..... | | | | 1,750,000 | 1,750,000 | 1,861,143 | 1,750,000 | (4,578) | 0 | 0 | 0 | 0 | 52,500 | 0 | XXX.. |
| United States | | | | | | | | | | | | | | | | |
| 3128G7-U6-8... | Federal Home Loan Mtg C 6.000% 11/01/13..... | 04/01/2002 | Paydown..... | | 7,250 | 7,250 | 6,822 | 7,250 | 378 | 0 | 0 | 0 | 0 | 36 | | 1..... |
| 3128G7-U6-8... | Federal Home Loan Mtg C 6.000% 11/01/13..... | 05/01/2002 | Paydown..... | | 4,170 | 4,170 | 3,924 | 4,170 | 217 | 0 | 0 | 0 | 0 | 42 | | 1..... |
| 3128G7-U6-8... | Federal Home Loan Mtg C 6.000% 11/01/13..... | 06/01/2002 | Paydown..... | | 8,491 | 8,491 | 7,990 | 8,491 | 443 | 0 | 0 | 0 | 0 | 127 | | 1..... |
| 312911-DA-5... | Federal Home Loan Mtg C 7.000% 07/15/07..... | 06/01/2002 | Paydown..... | | 33,445 | 33,445 | 33,239 | 33,445 | 175 | 0 | 0 | 0 | 0 | 585 | | 1..... |
| 31294J-XE-3... | Federal Home Loan Mtg P 6.000% 06/01/14..... | 04/01/2002 | Paydown..... | | 77,636 | 77,636 | 73,051 | 77,636 | 4,076 | 0 | 0 | 0 | 0 | 388 | | 1..... |
| 31294J-XE-3... | Federal Home Loan Mtg P 6.000% 06/01/14..... | 05/01/2002 | Paydown..... | | 70,823 | 70,823 | 66,640 | 70,823 | 3,718 | 0 | 0 | 0 | 0 | 708 | | 1..... |
| 31294J-XE-3... | Federal Home Loan Mtg P 6.000% 06/01/14..... | 06/01/2002 | Paydown..... | | 75,473 | 75,473 | 71,015 | 75,473 | 3,962 | 0 | 0 | 0 | 0 | 1,132 | | 1..... |
| 3133T6-ML-2... | Federal Home Loan Mtg C 6.500% 02/15/07..... | 04/01/2002 | Paydown..... | | 81,944 | 81,944 | 79,665 | 81,944 | 1,718 | 0 | 0 | 0 | 0 | 444 | | 1PE..... |
| 3133T6-ML-2... | Federal Home Loan Mtg C 6.500% 02/15/07..... | 05/01/2002 | Paydown..... | | 55,109 | 55,109 | 53,576 | 55,109 | 1,155 | 0 | 0 | 0 | 0 | 597 | | 1PE..... |
| 3133T6-ML-2... | Federal Home Loan Mtg C 6.500% 02/15/07..... | 06/01/2002 | Paydown..... | | 65,980 | 65,980 | 64,145 | 65,980 | 1,383 | 0 | 0 | 0 | 0 | 1,072 | | 1PE..... |
| 31345N-CS-5... | Federal Home Loan Mtg C 9.500% 04/01/05..... | 04/01/2002 | Paydown..... | | 7,577 | 7,577 | 7,899 | 7,577 | (57) | 0 | 0 | 0 | 0 | 60 | | 1..... |
| 31345N-CS-5... | Federal Home Loan Mtg C 9.500% 04/01/05..... | 05/01/2002 | Paydown..... | | 7,661 | 7,661 | 7,986 | 7,661 | (58) | 0 | 0 | 0 | 0 | 121 | | 1..... |
| 31345N-CS-5... | Federal Home Loan Mtg C 9.500% 04/01/05..... | 06/01/2002 | Paydown..... | | 15,058 | 15,058 | 15,698 | 15,058 | (114) | 0 | 0 | 0 | 0 | 358 | | 1..... |
| 31358N-M5-8... | Federal Nat'l Mortgage 8.000% 07/25/22..... | 04/01/2002 | Paydown..... | | 53,884 | 53,884 | 53,950 | 53,884 | (12) | 0 | 0 | 0 | 0 | 359 | | 1PE..... |
| 31358N-M5-8... | Federal Nat'l Mortgage 8.000% 07/25/22..... | 05/01/2002 | Paydown..... | | 47,871 | 47,871 | 47,929 | 47,871 | (11) | 0 | 0 | 0 | 0 | 638 | | 1PE..... |
| 31358N-M5-8... | Federal Nat'l Mortgage 8.000% 07/25/22..... | 06/01/2002 | Paydown..... | | 31,832 | 31,832 | 31,871 | 31,832 | (7) | 0 | 0 | 0 | 0 | 637 | | 1PE..... |
| 31362W-ZW-9... | Federal National Mortga 6.915% 10/01/06..... | 04/01/2002 | Paydown..... | | 10,110 | 10,110 | 10,150 | 10,110 | 4 | 0 | 0 | 0 | 0 | 58 | | 1..... |
| 31362W-ZW-9... | Federal National Mortga 6.915% 10/01/06..... | 05/01/2002 | Paydown..... | | 10,174 | 10,174 | 10,214 | 10,174 | 4 | 0 | 0 | 0 | 0 | 117 | | 1..... |
| 31362W-ZW-9... | Federal National Mortga 6.915% 10/01/06..... | 06/01/2002 | Paydown..... | | 10,238 | 10,238 | 10,279 | 10,238 | 4 | 0 | 0 | 0 | 0 | 177 | | 1..... |
| 31365D-H4-0... | Federal Nat'l Mortgage 7.500% 11/01/07..... | 04/01/2002 | Paydown..... | | 11,320 | 11,320 | 11,488 | 11,320 | (109) | 0 | 0 | 0 | 0 | 71 | | 1..... |
| 31365D-H4-0... | Federal Nat'l Mortgage 7.500% 11/01/07..... | 05/01/2002 | Paydown..... | | 9,630 | 9,630 | 9,773 | 9,630 | (93) | 0 | 0 | 0 | 0 | 120 | | 1..... |
| 31365D-H4-0... | Federal Nat'l Mortgage 7.500% 11/01/07..... | 06/01/2002 | Paydown..... | | 7,795 | 7,795 | 7,910 | 7,795 | (75) | 0 | 0 | 0 | 0 | 146 | | 1..... |

E05

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) |
| 31368H-YJ-6... | Federal Nat'l Mtg Assoc 6.000% 03/01/04 | 04/01/2002 | Paydown | | 13,552 | 13,552 | 13,184 | 13,552 | 148 | 0 | 0 | 0 | 0 | .68 | | 1 |
| 31368H-YJ-6... | Federal Nat'l Mtg Assoc 6.000% 03/01/04 | 05/01/2002 | Paydown | | 13,327 | 13,327 | 12,965 | 13,327 | 146 | 0 | 0 | 0 | 0 | .133 | | 1 |
| 31368H-YJ-6... | Federal Nat'l Mtg Assoc 6.000% 03/01/04 | 06/01/2002 | Paydown | | 17,780 | 17,780 | 17,296 | 17,780 | 195 | 0 | 0 | 0 | 0 | .267 | | 1 |
| 31371G-TS-9... | Federal Nat'l Mortgage 6.500% 06/01/13 | 04/01/2002 | Paydown | | 3,847 | 3,847 | 3,864 | 3,847 | (9) | 0 | 0 | 0 | 0 | .21 | | 1 |
| 31371G-TS-9... | Federal Nat'l Mortgage 6.500% 06/01/13 | 05/01/2002 | Paydown | | 2,817 | 2,817 | 2,829 | 2,817 | (7) | 0 | 0 | 0 | 0 | .31 | | 1 |
| 31371G-TS-9... | Federal Nat'l Mortgage 6.500% 06/01/13 | 06/01/2002 | Paydown | | 2,868 | 2,868 | 2,880 | 2,868 | (7) | 0 | 0 | 0 | 0 | .47 | | 1 |
| 31371H-VJ-4... | Federal National Mtg As 7.500% 09/01/29 | 04/01/2002 | Paydown | | 7,703 | 7,703 | 7,720 | 7,703 | (14) | 0 | 0 | 0 | 0 | .48 | | 1 |
| 31371H-VJ-4... | Federal National Mtg As 7.500% 09/01/29 | 05/01/2002 | Paydown | | 6,041 | 6,041 | 6,054 | 6,041 | (11) | 0 | 0 | 0 | 0 | .76 | | 1 |
| 31371H-VJ-4... | Federal National Mtg As 7.500% 09/01/29 | 06/01/2002 | Paydown | | 4,850 | 4,850 | 4,860 | 4,850 | (9) | 0 | 0 | 0 | 0 | .91 | | 1 |
| 31374S-2U-4... | Federal National Mortga 6.000% 03/01/13 | 04/01/2002 | Paydown | | 24,572 | 24,572 | 23,474 | 24,572 | 992 | 0 | 0 | 0 | 0 | .123 | | 1 |
| 31374S-2U-4... | Federal National Mortga 6.000% 03/01/13 | 05/01/2002 | Paydown | | 23,606 | 23,606 | 22,551 | 23,606 | 953 | 0 | 0 | 0 | 0 | .236 | | 1 |
| 31374S-2U-4... | Federal National Mortga 6.000% 03/01/13 | 06/01/2002 | Paydown | | 19,996 | 19,996 | 19,102 | 19,996 | 807 | 0 | 0 | 0 | 0 | .300 | | 1 |
| 31374S-5U-1... | Federal National Mortga 7.500% 04/01/28 | 04/01/2002 | Paydown | | 63,990 | 63,990 | 64,130 | 63,990 | (116) | 0 | 0 | 0 | 0 | .400 | | 1 |
| 31374S-5U-1... | Federal National Mortga 7.500% 04/01/28 | 05/01/2002 | Paydown | | 46,893 | 46,893 | 46,996 | 46,893 | (85) | 0 | 0 | 0 | 0 | .586 | | 1 |
| 31374S-5U-1... | Federal National Mortga 7.500% 04/01/28 | 06/01/2002 | Paydown | | 46,700 | 46,700 | 46,802 | 46,700 | (84) | 0 | 0 | 0 | 0 | .876 | | 1 |
| 31374T-M8-9... | Federal National Mtg As 7.500% 12/01/09 | 04/01/2002 | Paydown | | 35,640 | 35,640 | 36,169 | 35,640 | (386) | 0 | 0 | 0 | 0 | .223 | | 1 |
| 31374T-M8-9... | Federal National Mtg As 7.500% 12/01/09 | 05/01/2002 | Paydown | | 24,222 | 24,222 | 24,582 | 24,222 | (262) | 0 | 0 | 0 | 0 | .303 | | 1 |
| 31374T-M8-9... | Federal National Mtg As 7.500% 12/01/09 | 06/01/2002 | Paydown | | 29,252 | 29,252 | 29,687 | 29,252 | (317) | 0 | 0 | 0 | 0 | .548 | | 1 |
| 31374T-RH-4... | Federal National Mtg As 7.500% 03/01/29 | 04/01/2002 | Paydown | | 10,799 | 10,799 | 10,823 | 10,799 | (20) | 0 | 0 | 0 | 0 | .67 | | 1 |
| 31374T-RH-4... | Federal National Mtg As 7.500% 03/01/29 | 05/01/2002 | Paydown | | 9,871 | 9,871 | 9,893 | 9,871 | (18) | 0 | 0 | 0 | 0 | .123 | | 1 |
| 31374T-RH-4... | Federal National Mtg As 7.500% 03/01/29 | 06/01/2002 | Paydown | | 7,516 | 7,516 | 7,532 | 7,516 | (14) | 0 | 0 | 0 | 0 | .141 | | 1 |
| 31376A-YZ-5... | Federal National Mtg As 7.500% 12/01/25 | 04/01/2002 | Paydown | | 8,708 | 8,708 | 8,727 | 8,708 | (15) | 0 | 0 | 0 | 0 | .54 | | 1 |
| 31376A-YZ-5... | Federal National Mtg As 7.500% 12/01/25 | 05/01/2002 | Paydown | | 9,812 | 9,812 | 9,833 | 9,812 | (17) | 0 | 0 | 0 | 0 | .123 | | 1 |
| 31376A-YZ-5... | Federal National Mtg As 7.500% 12/01/25 | 06/01/2002 | Paydown | | 6,718 | 6,718 | 6,732 | 6,718 | (12) | 0 | 0 | 0 | 0 | .126 | | 1 |
| 31376Q-TH-6... | Federal National Mortga 7.500% 06/01/08 | 04/01/2002 | Paydown | | 50,490 | 50,490 | 50,893 | 50,490 | (137) | 0 | 0 | 0 | 0 | .316 | | 1 |
| 31376Q-TH-6... | Federal National Mortga 7.500% 06/01/08 | 05/01/2002 | Paydown | | 35,052 | 35,052 | 35,331 | 35,052 | (95) | 0 | 0 | 0 | 0 | .438 | | 1 |
| 31376Q-TH-6... | Federal National Mortga 7.500% 06/01/08 | 06/01/2002 | Paydown | | 59,515 | 59,515 | 59,989 | 59,515 | (162) | 0 | 0 | 0 | 0 | 1,116 | | 1 |
| 31379A-AK-1... | Federal National Mtg As 6.000% 04/01/28 | 04/01/2002 | Paydown | | 141 | 141 | 139 | 141 | 2 | 0 | 0 | 0 | 0 | .1 | | 1 |
| 31379A-AK-1... | Federal National Mtg As 6.000% 04/01/28 | 05/01/2002 | Paydown | | 148 | 148 | 147 | 148 | 2 | 0 | 0 | 0 | 0 | .1 | | 1 |
| 31379A-AK-1... | Federal National Mtg As 6.000% 04/01/28 | 06/01/2002 | Paydown | | 79 | 79 | 78 | 79 | 1 | 0 | 0 | 0 | 0 | .1 | | 1 |
| 31379J-4J-2... | Federal National Mtg As 6.500% 05/01/13 | 04/01/2002 | Paydown | | 674 | 674 | 677 | 674 | (2) | 0 | 0 | 0 | 0 | .4 | | 1 |
| 31379J-4J-2... | Federal National Mtg As 6.500% 05/01/13 | 05/01/2002 | Paydown | | 530 | 530 | 533 | 530 | (1) | 0 | 0 | 0 | 0 | .6 | | 1 |
| 31379J-4J-2... | Federal National Mtg As 6.500% 05/01/13 | 06/01/2002 | Paydown | | 1,046 | 1,046 | 1,051 | 1,046 | (3) | 0 | 0 | 0 | 0 | .17 | | 1 |
| 31379J-4N-3... | Federal National Mtg As 6.500% 05/01/13 | 04/01/2002 | Paydown | | 4,113 | 4,113 | 4,131 | 4,113 | (10) | 0 | 0 | 0 | 0 | .22 | | 1 |
| 31379J-4N-3... | Federal National Mtg As 6.500% 05/01/13 | 05/01/2002 | Paydown | | 2,456 | 2,456 | 2,467 | 2,456 | (6) | 0 | 0 | 0 | 0 | .27 | | 1 |
| 31379J-4N-3... | Federal National Mtg As 6.500% 05/01/13 | 06/01/2002 | Paydown | | 5,235 | 5,235 | 5,258 | 5,235 | (13) | 0 | 0 | 0 | 0 | .85 | | 1 |
| 31379J-S9-8... | Federal National Mtg As 6.500% 03/01/13 | 04/01/2002 | Paydown | | 7,853 | 7,853 | 7,887 | 7,853 | (19) | 0 | 0 | 0 | 0 | .43 | | 1 |
| 31379J-S9-8... | Federal National Mtg As 6.500% 03/01/13 | 05/01/2002 | Paydown | | 5,910 | 5,910 | 5,936 | 5,910 | (14) | 0 | 0 | 0 | 0 | .64 | | 1 |
| 31379J-S9-8... | Federal National Mtg As 6.500% 03/01/13 | 06/01/2002 | Paydown | | 4,517 | 4,517 | 4,537 | 4,517 | (11) | 0 | 0 | 0 | 0 | .73 | | 1 |
| 31379K-J6-1... | Federal National Mortga 6.500% 03/01/13 | 04/01/2002 | Paydown | | 518 | 518 | 520 | 518 | (1) | 0 | 0 | 0 | 0 | .3 | | 1 |
| 31379K-J6-1... | Federal National Mortga 6.500% 03/01/13 | 05/01/2002 | Paydown | | 521 | 521 | 523 | 521 | (1) | 0 | 0 | 0 | 0 | .6 | | 1 |
| 31379K-J6-1... | Federal National Mortga 6.500% 03/01/13 | 06/01/2002 | Paydown | | 525 | 525 | 527 | 525 | (1) | 0 | 0 | 0 | 0 | .9 | | 1 |
| 31379S-T8-9... | Federal National Mtg As 6.500% 05/01/13 | 04/01/2002 | Paydown | | 1,675 | 1,675 | 1,682 | 1,675 | (4) | 0 | 0 | 0 | 0 | .9 | | 1 |
| 31379S-T8-9... | Federal National Mtg As 6.500% 05/01/13 | 05/01/2002 | Paydown | | 1,486 | 1,486 | 1,492 | 1,486 | (4) | 0 | 0 | 0 | 0 | .16 | | 1 |
| 31379S-T8-9... | Federal National Mtg As 6.500% 05/01/13 | 06/01/2002 | Paydown | | 20,485 | 20,485 | 20,575 | 20,485 | (50) | 0 | 0 | 0 | 0 | .333 | | 1 |
| 31380K-KF-6... | Federal National Mtg As 6.000% 10/01/28 | 04/01/2002 | Paydown | | 1,025 | 1,025 | 1,013 | 1,025 | 11 | 0 | 0 | 0 | 0 | .5 | | 1 |
| 31380K-KF-6... | Federal National Mtg As 6.000% 10/01/28 | 05/01/2002 | Paydown | | 3,400 | 3,400 | 3,362 | 3,400 | 36 | 0 | 0 | 0 | 0 | .34 | | 1 |
| 31380K-KF-6... | Federal National Mtg As 6.000% 10/01/28 | 06/01/2002 | Paydown | | 125 | 125 | 123 | 125 | 1 | 0 | 0 | 0 | 0 | .2 | | 1 |
| 31382X-QP-8... | Federal National Mtg As 6.000% 05/01/14 | 04/01/2002 | Paydown | | 63,696 | 63,696 | 61,422 | 63,696 | 2,098 | 0 | 0 | 0 | 0 | .318 | | 1 |
| 31382X-QP-8... | Federal National Mtg As 6.000% 05/01/14 | 05/01/2002 | Paydown | | 134,637 | 134,637 | 129,830 | 134,637 | 4,434 | 0 | 0 | 0 | 0 | 1,346 | | 1 |

E05.1

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) |
| 31382X-QP-8 | Federal National Mtg As 6.000% 05/01/14 | 06/01/2002 | Paydown | | 36,687 | 36,687 | 35,377 | 36,687 | 1,208 | 0 | 0 | 0 | 0 | 550 | | 1 |
| 31383C-V6-9 | Federal National Mtg As 7.500% 08/01/29 | 04/01/2002 | Paydown | | 34,113 | 34,113 | 34,187 | 34,113 | (63) | 0 | 0 | 0 | 0 | 213 | | 1 |
| 31383C-V6-9 | Federal National Mtg As 7.500% 08/01/29 | 05/01/2002 | Paydown | | 28,494 | 28,494 | 28,556 | 28,494 | (52) | 0 | 0 | 0 | 0 | 356 | | 1 |
| 31383C-V6-9 | Federal National Mtg As 7.500% 08/01/29 | 06/01/2002 | Paydown | | 15,298 | 15,298 | 15,332 | 15,298 | (28) | 0 | 0 | 0 | 0 | 287 | | 1 |
| 31383Q-HA-5 | Federal National Mortga 7.500% 01/01/13 | 04/01/2002 | Paydown | | 6,056 | 6,056 | 6,146 | 6,056 | (72) | 0 | 0 | 0 | 0 | 38 | | 1 |
| 31383Q-HA-5 | Federal National Mortga 7.500% 01/01/13 | 05/01/2002 | Paydown | | 8,753 | 8,753 | 8,882 | 8,753 | (104) | 0 | 0 | 0 | 0 | 109 | | 1 |
| 31383Q-HA-5 | Federal National Mortga 7.500% 01/01/13 | 06/01/2002 | Paydown | | 5,771 | 5,771 | 5,856 | 5,771 | (69) | 0 | 0 | 0 | 0 | 108 | | 1 |
| 31385H-N8-1 | Federal National Mtg As 6.000% 06/01/16 | 04/01/2002 | Paydown | | 56,724 | 56,724 | 56,077 | 56,724 | 629 | 0 | 0 | 0 | 0 | 284 | | 1 |
| 31385H-N8-1 | Federal National Mtg As 6.000% 06/01/16 | 05/01/2002 | Paydown | | 65,877 | 65,877 | 65,126 | 65,877 | 731 | 0 | 0 | 0 | 0 | 659 | | 1 |
| 31385H-N8-1 | Federal National Mtg As 6.000% 06/01/16 | 06/01/2002 | Paydown | | 64,431 | 64,431 | 63,696 | 64,431 | 714 | 0 | 0 | 0 | 0 | 966 | | 1 |
| 31386X-ND-4 | Federal National Mtg As 6.000% 04/01/16 | 04/01/2002 | Paydown | | 310,816 | 310,816 | 312,808 | 310,816 | (1,947) | 0 | 0 | 0 | 0 | 1,554 | | 1 |
| 31386X-ND-4 | Federal National Mtg As 6.000% 04/01/16 | 05/01/2002 | Paydown | | 74,879 | 74,879 | 75,359 | 74,879 | (469) | 0 | 0 | 0 | 0 | 749 | | 1 |
| 31386X-ND-4 | Federal National Mtg As 6.000% 04/01/16 | 06/01/2002 | Paydown | | 296,347 | 296,347 | 298,246 | 296,347 | (1,856) | 0 | 0 | 0 | 0 | 4,445 | | 1 |
| 31386X-RX-6 | Federal National Mtg As 6.000% 12/01/13 | 04/01/2002 | Paydown | | 13,580 | 13,580 | 13,571 | 13,580 | 11 | 0 | 0 | 0 | 0 | 68 | | 1 |
| 31386X-RX-6 | Federal National Mtg As 6.000% 12/01/13 | 05/01/2002 | Paydown | | 22,486 | 22,486 | 22,472 | 22,486 | 19 | 0 | 0 | 0 | 0 | 225 | | 1 |
| 31386X-RX-6 | Federal National Mtg As 6.000% 12/01/13 | 06/01/2002 | Paydown | | 22,764 | 22,764 | 22,750 | 22,764 | 19 | 0 | 0 | 0 | 0 | 341 | | 1 |
| 31387D-J9-1 | Federal National Mtg As 6.000% 05/01/16 | 04/01/2002 | Paydown | | 46,670 | 46,670 | 46,357 | 46,670 | 308 | 0 | 0 | 0 | 0 | 233 | | 1 |
| 31387D-J9-1 | Federal National Mtg As 6.000% 05/01/16 | 05/01/2002 | Paydown | | 41,086 | 41,086 | 40,809 | 41,086 | 271 | 0 | 0 | 0 | 0 | 411 | | 1 |
| 31387D-J9-1 | Federal National Mtg As 6.000% 05/01/16 | 06/01/2002 | Paydown | | 17,827 | 17,827 | 17,707 | 17,827 | 118 | 0 | 0 | 0 | 0 | 267 | | 1 |
| 31387J-VT-0 | Federal National Mtg As 6.000% 05/01/16 | 04/01/2002 | Paydown | | 61,215 | 61,215 | 60,167 | 61,215 | 1,017 | 0 | 0 | 0 | 0 | 306 | | 1 |
| 31387J-VT-0 | Federal National Mtg As 6.000% 05/01/16 | 05/01/2002 | Paydown | | 45,895 | 45,895 | 45,110 | 45,895 | 762 | 0 | 0 | 0 | 0 | 459 | | 1 |
| 31387J-VT-0 | Federal National Mtg As 6.000% 05/01/16 | 06/01/2002 | Paydown | | 56,837 | 56,837 | 55,865 | 56,837 | 944 | 0 | 0 | 0 | 0 | 853 | | 1 |
| 31389D-QH-3 | Federal Nat'l Mortg Ass 6.000% 12/01/16 | 04/01/2002 | Paydown | | 14,146 | 14,146 | 14,219 | 14,146 | (71) | 0 | 0 | 0 | 0 | 71 | | 1 |
| 31389D-QH-3 | Federal Nat'l Mortg Ass 6.000% 12/01/16 | 05/01/2002 | Paydown | | 30,492 | 30,492 | 30,649 | 30,492 | (154) | 0 | 0 | 0 | 0 | 305 | | 1 |
| 31389D-QH-3 | Federal Nat'l Mortg Ass 6.000% 12/01/16 | 06/01/2002 | Paydown | | 30,871 | 30,871 | 31,030 | 30,871 | (156) | 0 | 0 | 0 | 0 | 463 | | 1 |
| | U.S. | | | | 2,958,518 | 2,958,518 | 2,930,376 | 2,958,518 | 26,300 | 0 | 0 | 0 | 0 | 31,619 | 0 | XXX |
| | United States | | | | 4,708,518 | 4,708,518 | 4,791,519 | 4,708,518 | 21,722 | 0 | 0 | 0 | 0 | 84,119 | 0 | XXX |
| 3199999 | Total - Bonds - Special Revenue & Assessment | | | | 4,708,518 | 4,708,518 | 4,791,519 | 4,708,518 | 21,722 | 0 | 0 | 0 | 0 | 84,119 | 0 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | |
| 001957-AY-5 | AT&T Corporate Note - 6.500% 11/15/06 | 06/03/2002 | Alex. Brown & Sons Inc. | | 950,000 | 1,000,000 | 999,850 | 999,851 | 1 | 0 | 0 | (49,851) | (49,851) | 35,208 | | 2 |
| 045413-BX-8 | Bank One Mortgage Serie 6.226% 03/15/30 | 04/01/2002 | Paydown | | 9,959 | 9,959 | 10,047 | 9,959 | (80) | 0 | 0 | 0 | 0 | 52 | | 1PE |
| 045413-BX-8 | Bank One Mortgage Serie 6.226% 03/15/30 | 05/01/2002 | Paydown | | 11,264 | 11,264 | 11,364 | 11,264 | (90) | 0 | 0 | 0 | 0 | 119 | | 1PE |
| 045413-BX-8 | Bank One Mortgage Serie 6.226% 03/15/30 | 06/01/2002 | Paydown | | 19,656 | 19,656 | 19,829 | 19,656 | (157) | 0 | 0 | 0 | 0 | 309 | | 1PE |
| 060505-AD-6 | Bank of America Corpora 7.800% 02/15/10 | 04/03/2002 | Bank of America Sec. | | 1,090,520 | 1,000,000 | 1,004,380 | 1,004,069 | (7) | 0 | 0 | 86,451 | 86,451 | 11,483 | | 1 |
| 126690-FD-3 | Countrywide Mtg Backed 7.125% 12/25/23 | 04/01/2002 | Paydown | | 95,403 | 95,403 | 94,091 | 95,403 | 1,065 | 0 | 0 | 0 | 0 | 566 | | 1PE |
| 126690-FD-3 | Countrywide Mtg Backed 7.125% 12/25/23 | 05/01/2002 | Paydown | | 116,133 | 116,133 | 114,536 | 116,133 | 1,296 | 0 | 0 | 0 | 0 | 1,379 | | 1PE |
| 126690-FD-3 | Countrywide Mtg Backed 7.125% 12/25/23 | 06/01/2002 | Paydown | | 71,473 | 71,473 | 70,490 | 71,473 | 798 | 0 | 0 | 0 | 0 | 1,273 | | 1PE |
| 172921-V5-4 | Citicorp Mortgage 5.750% 06/25/09 | 04/01/2002 | Paydown | | 53,688 | 53,688 | 54,158 | 53,688 | (423) | 0 | 0 | 0 | 0 | 257 | | 1PE |
| 172921-V5-4 | Citicorp Mortgage 5.750% 06/25/09 | 05/01/2002 | Paydown | | 29,276 | 29,276 | 29,532 | 29,276 | (231) | 0 | 0 | 0 | 0 | 281 | | 1PE |
| 172921-V5-4 | Citicorp Mortgage 5.750% 06/25/09 | 06/01/2002 | Paydown | | 58,444 | 58,444 | 58,955 | 58,444 | (460) | 0 | 0 | 0 | 0 | 840 | | 1PE |
| 20825U-AB-0 | Conco Funding Co Corpor 6.350% 10/15/11 | 04/03/2002 | JP Morgan | | 250,030 | 250,000 | 249,595 | 249,612 | 1 | 0 | 0 | 418 | 418 | 7,805 | | 2 |
| 22540A-QX-9 | CS First Boston Mtg Sec 6.625% 03/15/15 | 04/01/2002 | Paydown | | 52,923 | 52,923 | 50,587 | 52,923 | 1,885 | 0 | 0 | 0 | 0 | 292 | | 1PE |
| 22540A-QX-9 | CS First Boston Mtg Sec 6.625% 03/15/15 | 05/01/2002 | Paydown | | 40,278 | 40,278 | 38,500 | 40,278 | 1,435 | 0 | 0 | 0 | 0 | 445 | | 1PE |
| 22540A-QX-9 | CS First Boston Mtg Sec 6.625% 03/15/15 | 06/01/2002 | Paydown | | 57,959 | 57,959 | 55,401 | 57,959 | 2,065 | 0 | 0 | 0 | 0 | 960 | | 1PE |
| 40427L-AB-0 | HSBC Cap Funding Prv Pl 10.176% 12/31/49 | 04/03/2002 | Warburg Dillon Read | | 1,266,610 | 1,000,000 | 1,099,140 | 1,099,140 | 0 | 0 | 0 | 167,470 | 167,470 | 27,701 | | 1 |
| 58550Q-AA-2 | Mellon Auto Gr Trust Se 5.460% 09/15/03 | 04/15/2002 | Paydown | | 55,800 | 55,800 | 54,797 | 55,800 | 445 | 0 | 0 | 0 | 0 | 254 | | 1PE |
| 58550Q-AA-2 | Mellon Auto Gr Trust Se 5.460% 09/15/03 | 05/15/2002 | Paydown | | 51,953 | 51,953 | 51,019 | 51,953 | 414 | 0 | 0 | 0 | 0 | 473 | | 1PE |
| 58550Q-AA-2 | Mellon Auto Gr Trust Se 5.460% 09/15/03 | 06/15/2002 | Paydown | | 48,837 | 48,837 | 47,960 | 48,837 | 389 | 0 | 0 | 0 | 0 | 667 | | 1PE |
| 66937R-GP-8 | Norwest Asset Securitie 6.250% 01/25/14 | 04/01/2002 | Paydown | | 96,248 | 96,248 | 89,060 | 96,248 | 6,465 | 0 | 0 | 0 | 0 | 501 | | 1PE |
| 66937R-GP-8 | Norwest Asset Securitie 6.250% 01/25/14 | 05/01/2002 | Paydown | | 54,991 | 54,991 | 50,884 | 54,991 | 3,694 | 0 | 0 | 0 | 0 | 573 | | 1PE |

E05.2

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) |
| 66937R-GP-8... | Norwest Asset Securitie 6.250% 01/25/14..... | 06/01/2002 | Paydown..... | | 65,743 | 65,743 | 60,833 | 65,743 | 4,416 | 0 | 0 | 0 | 0 | 1,027 | | 1PE..... |
| 74434T-DH-7... | Prudential Home Mortgag 7.500% 03/25/08..... | 04/01/2002 | Paydown..... | | 84,876 | 84,876 | 84,478 | 84,876 | 408 | 0 | 0 | 0 | 0 | 530 | | 1PE..... |
| 74434T-DH-7... | Prudential Home Mortgag 7.500% 03/25/08..... | 05/01/2002 | Paydown..... | | 54,490 | 54,490 | 54,235 | 54,490 | 262 | 0 | 0 | 0 | 0 | 681 | | 1PE..... |
| 74434T-DH-7... | Prudential Home Mortgag 7.500% 03/25/08..... | 06/01/2002 | Paydown..... | | 44,801 | 44,801 | 44,591 | 44,801 | 215 | 0 | 0 | 0 | 0 | 840 | | 1PE..... |
| 760947-XU-0... | Residential Funding Ser 7.000% 05/25/11..... | 04/01/2002 | Paydown..... | | 25,457 | 25,457 | 26,380 | 25,457 | (850) | 0 | 0 | 0 | 0 | 148 | | 1PE..... |
| 760947-XU-0... | Residential Funding Ser 7.000% 05/25/11..... | 05/01/2002 | Paydown..... | | 22,158 | 22,158 | 22,961 | 22,158 | (739) | 0 | 0 | 0 | 0 | 257 | | 1PE..... |
| 760947-XU-0... | Residential Funding Ser 7.000% 05/25/11..... | 06/01/2002 | Paydown..... | | 38,448 | 38,448 | 39,842 | 38,448 | (1,283) | 0 | 0 | 0 | 0 | 666 | | 1PE..... |
| 98157D-AJ-5... | Worldcom Inc Corporate 7.500% 05/15/11..... | 06/28/2002 | Basis Adjustment..... | | 0 | 500,000 | 394,520 | 394,947 | 163 | 0 | 0 | (394,947) | (394,947) | 0 | | 6..... |
| | United States..... | | | | 4,817,418 | 5,010,258 | 4,982,015 | 5,007,877 | 21,097 | 0 | 0 | (190,459) | (190,459) | 95,587 | 0 | XXX.. |
| Canada | | | | | | | | | | | | | | | | |
| 92857T-AG-2... | Vodafone Airtouch PLC P 7.750% 02/15/10..... | 04/11/2002 | Bear Stearns Sec..... | | 1,479,349 | 1,375,000 | 1,527,738 | 1,522,654 | (617) | 0 | 0 | (43,305) | (43,305) | 18,056 | | 1..... |
| | Canada..... | | | | 1,479,349 | 1,375,000 | 1,527,738 | 1,522,654 | (617) | 0 | 0 | (43,305) | (43,305) | 18,056 | 0 | XXX.. |
| 4599999 | Total - Bonds - Industrial & Miscellaneous..... | | | | 6,296,767 | 6,385,258 | 6,509,753 | 6,530,531 | 20,480 | 0 | 0 | (233,764) | (233,764) | 113,643 | 0 | XXX.. |
| 6099997 | Total - Bonds - Part 4..... | | | | 43,995,614 | 42,430,755 | 43,257,546 | 43,110,352 | 20,777 | 0 | 0 | 885,261 | 885,261 | 975,700 | 0 | XXX.. |
| 6099998 | Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter..... | | | | 5,294,360 | 5,286,810 | 5,277,303 | 5,274,266 | (3,037) | 0 | 0 | 20,093 | 20,093 | 8,679 | | XXX.. |
| 6099999 | Total - Bonds..... | | | | 49,289,974 | 47,717,565 | 48,534,849 | 48,384,618 | 17,740 | 0 | 0 | 905,354 | 905,354 | 984,379 | 0 | XXX.. |
| 7299999 | Total - Bonds, Preferred and Common Stocks..... | | | | 49,289,974 | XXX..... | 48,534,849 | 48,384,618 | 17,740 | 0 | 0 | 905,354 | 905,354 | 984,379 | 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 | | | | | | | | |
| National City Bank..... | Cleveland, Ohio..... | 0.000 | 0 | 0 | 2,938,314 | 1,782,794 | 3,178,760 | |
| Mellon Bank..... | Pittsburgh, Pennsylvania..... | 0.000 | 0 | 0 | 127 | 440 | 208 | |
| JPMorgan Chase Bank..... | New York, New York..... | 0.000 | 0 | 0 | 84,679 | 72,058 | 82,516 | |
| JPMorgan Chase Bank..... | New York, New York..... | 0.000 | 0 | 0 | (26,424,142) | (25,341,494) | (34,960,791) | |
| US Bank..... | St. Paul, Minnesota..... | 0.000 | 0 | 0 | 14,408 | 14,408 | 14,408 | |
| Blue Ridge Asset..... | Discounted Comm Paper Due 4/8/2002..... | 0.754 | 2,848 | 0 | 0 | 0 | 0 | |
| Sheffield Receivables Corp..... | Discounted Comm Paper Due 4/4/2002..... | 0.423 | 1,221 | 0 | 0 | 0 | 0 | |
| CVS Corporation..... | Discounted Comm Paper Due 4/2/2002..... | 0.231 | 174 | 0 | 0 | 0 | 0 | |
| Marsh & McLennan Co Inc..... | Discounted Comm Paper Due 4/3/2002..... | 0.463 | 1,028 | 0 | 0 | 0 | 0 | |
| Parker Hannifin Corporation..... | Discounted Comm Paper Due 4/8/2002..... | 0.997 | 3,598 | 0 | 0 | 0 | 0 | |
| Blue Ridge Asset..... | Discounted Comm Paper Due 4/1/2002..... | 0.000 | 0 | 0 | 0 | 0 | 0 | |
| Sheffield Receivable Corp..... | Discounted Comm Paper Due 4/24/2002..... | 1.842 | 2,704 | 0 | 0 | 0 | 0 | |
| CVS Corporation..... | Discounted Comm Paper Due 4/16/2002..... | 1.801 | 2,380 | 0 | 0 | 0 | 0 | |
| Marsh & McLennan Co Inc..... | Discounted Comm Paper Due 4/10/2002..... | 1.801 | 3,500 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 4/5/2002..... | 1.830 | 411 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 4/8/2002..... | 1.710 | 1,151 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 4/9/2002..... | 1.750 | 300 | 0 | 0 | 0 | 0 | |
| AIG Funding Inc..... | Discounted Comm Paper Due 4/16/2002..... | 1.761 | 1,956 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 4/10/2002..... | 1.710 | 138 | 0 | 0 | 0 | 0 | |
| Parker Hannifin Corporation..... | Discounted Comm Paper Due 5/1/2002..... | 1.827 | 3,630 | 0 | 3,300,000 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 4/11/2002..... | 1.710 | 235 | 0 | 0 | 0 | 0 | |
| President & Fellow Harvard Co..... | Discounted Comm Paper Due 4/16/2002..... | 1.731 | 2,307 | 0 | 0 | 0 | 0 | |
| PFD Receivables Funding..... | Discounted Comm Paper Due 5/10/2002..... | 1.828 | 7,105 | 0 | 4,897,793 | 0 | 0 | |
| AIG Funding Inc..... | Discounted Comm Paper Due 5/7/2002..... | 1.786 | 11,293 | 0 | 10,996,771 | 0 | 0 | |
| President & Fellow Harvard Co..... | Discounted Comm Paper Due 4/17/2002..... | 1.720 | 342 | 0 | 0 | 0 | 0 | |
| Sheffield Receivables Corp..... | Discounted Comm Paper Due 4/29/2002..... | 1.781 | 1,483 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 4/18/2002..... | 1.720 | 112 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 4/19/2002..... | 1.750 | 56 | 0 | 0 | 0 | 0 | |
| Parker Hannifin Corporation..... | Discounted Comm Paper Due 5/10/2002..... | 1.782 | 1,311 | 0 | 0 | 0 | 0 | |
| Boston Edison Co..... | Discounted Comm Paper Due 4/23/2002..... | 1.730 | 223 | 0 | 0 | 0 | 0 | |
| Blue Ridge Asset..... | Discounted Comm Paper Due 5/3/2002..... | 1.806 | 544 | 0 | 1,099,891 | 0 | 0 | |
| PFD Receivables Funding..... | Discounted Comm Paper Due 4/26/2002..... | 1.720 | 220 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 4/26/2002..... | 1.760 | 76 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 4/29/2002..... | 1.800 | 579 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 4/30/2002..... | 1.840 | 326 | 0 | 0 | 0 | 0 | |
| Delaware Funding Corp..... | Discounted Comm Paper Due 5/22/2002..... | 1.807 | 2,828 | 0 | 2,597,300 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 5/2/2002..... | 1.830 | 192 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 5/3/2002..... | 1.800 | 189 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 5/6/2002..... | 1.710 | 696 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 5/7/2002..... | 1.760 | 239 | 0 | 0 | 0 | 0 | |
| Parker Hannifin Corporation..... | Discounted Comm Paper Due 5/31/2002..... | 1.772 | 1,770 | 0 | 0 | 0 | 0 | |
| CVS Corporation..... | Discounted Comm Paper Due 5/28/2002..... | 1.782 | 2,664 | 0 | 0 | 0 | 0 | |
| Paccar Financial Corp..... | Discounted Comm Paper Due 5/13/2002..... | 1.740 | 450 | 0 | 0 | 0 | 0 | |
| Delaware Funding Corp..... | Discounted Comm Paper Due 5/14/2002..... | 1.780 | 155 | 0 | 0 | 0 | 0 | |
| Knight Ridder..... | Discounted Comm Paper Due 5/16/2002..... | 1.780 | 307 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 5/16/2002..... | 1.860 | 43 | 0 | 0 | 0 | 0 | |
| General Electric Cap Corp..... | Discounted Comm Paper Due 6/18/2002..... | 1.773 | 6,461 | 0 | 0 | 0 | 0 | |
| General Electric Cap Corp..... | Discounted Comm Paper Due 6/17/2002..... | 1.787 | 2,096 | 0 | 0 | 1,647,709 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 5/23/2002..... | 1.650 | 46 | 0 | 0 | 0 | 0 | |
| Blue Ridge Asset..... | Discounted Comm Paper Due 6/5/2002..... | 1.796 | 639 | 0 | 0 | 999,803 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 5/29/2002..... | 1.860 | 226 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 5/30/2002..... | 1.880 | 228 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 5/31/2002..... | 1.840 | 122 | 0 | 0 | 0 | 0 | |
| Sheffield Receivable Corp..... | Discounted Comm Paper Due 6/28/2002..... | 1.848 | 2,932 | 0 | 0 | 1,997,270 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/3/2002..... | 1.835 | 585 | 0 | 0 | 3,879,610 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/4/2002..... | 1.830 | 320 | 0 | 0 | 0 | 0 | |
| Sheffield Receivables Corp..... | Discounted Comm Paper Due 7/18/2002..... | 1.819 | 0 | 4,829 | 0 | 0 | 3,596,953 | |
| General Electric Cap Corp..... | Discounted Comm Paper Due 6/18/2002..... | 1.751 | 632 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 6/11/2002..... | 1.760 | 48 | 0 | 0 | 0 | 0 | |
| Blue Ridge Asset..... | Discounted Comm Paper Due 6/18/2002..... | 1.880 | 272 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/19/2002..... | 1.730 | 305 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/25/2002..... | 1.741 | 1,353 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/20/2002..... | 1.700 | 300 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/21/2002..... | 1.700 | 300 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/24/2002..... | 1.700 | 1,318 | 0 | 0 | 0 | 0 | |
| Windmill FDG Corp..... | Discounted Comm Paper Due 6/24/2002..... | 1.720 | 1,003 | 0 | 0 | 0 | 0 | |
| Gillette Co..... | Discounted Comm Paper Due 6/25/2002..... | 1.740 | 108 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 6/25/2002..... | 1.760 | 455 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 6/26/2002..... | 1.760 | 301 | 0 | 0 | 0 | 0 | |
| Household Finance Corp..... | Discounted Comm Paper Due 6/27/2002..... | 1.760 | 306 | 0 | 0 | 0 | 0 | |
| UBS Financial Inc..... | Discounted Comm Paper Due 7/1/2002..... | 2.028 | 0 | 418 | 0 | 0 | 2,510,000 | |
| 0199999. Total Open Depositories..... | XXX..... | 81,137 | 5,247 | (494,859) | (14,947,401) | (25,577,947) | XXX | |
| 0399999. Total Cash on Deposit..... | XXX..... | 81,137 | 5,247 | (494,859) | (14,947,401) | (25,577,947) | XXX | |
| 0599999. Total Cash..... | XXX..... | 81,137 | 5,247 | (494,859) | (14,947,401) | (25,577,947) | XXX | |