



HEALTH QUARTERLY STATEMENT

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

Medical Health Insuring Corporation of Ohio

NAIC Group Code..... 730, 730 (Current Period) (Prior Period) NAIC Company Code..... 95828 Employer's ID Number..... 34-1442712

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

Country of Domicile USA

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..... July 13, 1984

Date Commenced Business..... January 1, 1985

Statutory Home Office 2060 E. 9th Street Cleveland Oh 44115-1355
(Street and Number) (City or Town, State and Zip Code)

Address of Main Administrative Office 2060 E. 9th Street Cleveland Oh 44115-1355
(Street and Number) (City or Town, State and Zip Code)

216-687-7000
(Area Code) (Telephone Number)

Mail Address 2060 E. 9th Street Cleveland Oh 44115-1355
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 2060 E. 9th Street Cleveland Oh 44115-1355
(Street and Number) (City or Town, State and Zip Code)

216-687-7000
(Area Code) (Telephone Number)

Internet Website Address www.mmoh.com

Statement Contact Meg Sommers
(Name)

216-687-7390
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Policyowner Relations Contact 2060 E. 9th Street Cleveland Oh 44115-1355
(Street and Number) (City or Town, State and Zip Code)

1-800-700-2583
(Area Code) (Telephone Number) (Extension)

OFFICERS

President KENT W CLAPP TreasurerVACANT

Secretary VACANT

VICE PRESIDENTS

SUSAN TYLER, EVP

JOHN S DORRELL, ESQ

JOHN WIDER, EVP

DIRECTORS OR TRUSTEES

Kent W. Clapp
Samuel H. Miller

Paul Beddia
James V. Patton

Ralph E. Schey
David Young

Glenna E. Watson
Charles A. Bryan

State of.....OHIO...
County of.....CUYAHOGA

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)
KENT W CLAPP
(Printed Name)
President

(Signature)
VACANT
(Printed Name)
Secretary

(Signature)
SUSAN TYLER
(Printed Name)
EVP & CFO

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.....	18,968,966		18,968,966	430,631
2. Stocks:				
2.1 Preferred stocks.....			.0	
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 (Schedule A):				
4.1 Properties occupied by the company (less \$.0 encumbrances).....			(a) .0	
4.2 Properties held for the production of income (less \$.0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.0 encumbrances).....			.0	
5. Cash (\$.21,996,026) and short-term investments (\$.0).....	21,996,026		21,996,026	40,556,222
6. Other long-term invested assets.....			.0	
7. Receivable for securities.....			.0	
8. Aggregate write-ins for invested assets.....	0	0	.0	.0
9. Subtotal, cash and invested assets (Lines 1 to 8).....	40,964,992	0	40,964,992	40,986,853
10. Accident and health premiums due and unpaid.....	10,784,790		10,784,790	6,245,127
11. Health care receivables.....	2,351,772	2,234,111	117,661	783,065
12. Amounts recoverable from reinsurers.....			.0	
13. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
14. Investment income due and accrued.....	183,333		183,333	17,943
15. Amounts due from parent, subsidiaries and affiliates.....			.0	2,632,392
16. Amounts receivable relating to uninsured accident and health plans.....			.0	
17. Furniture and equipment.....			.0	
18. Amounts due from agents.....			.0	
19. Federal and foreign income tax recoverable and interest thereon (including \$.0 net deferred tax asset).....			.0	
20. Electronic data processing equipment and software.....			.0	
21. Other nonadmitted assets.....			.0	
22. Aggregate write-ins for other than invested assets.....	0	0	.0	500,000
23. Total assets (Lines 9 plus 10 through 22).....	54,284,887	2,234,111	52,050,776	51,165,380

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
2201. Deposits.....			.0	500,000
2202. ....			.0	
2203. ....			.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).....	0	0	.0	500,000

(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).....	27,333,820		27,333,820	29,832,810
2. Accrued medical incentive pool and bonus payments.....	493,575		493,575	498,300
3. Unpaid claims adjustment expenses.....	969,985		969,985	974,365
4. Aggregate policy reserves.....			.0	
5. Aggregate claim reserves.....			.0	
6. Premiums received in advance.....	1,123,155		1,123,155	958,159
7. General expenses due or accrued.....			.0	
8. Federal and foreign income tax payable and interest thereon (including \$.....0 on realized capital gains (losses)) (including \$.....0 net deferred tax liability).....			.0	
9. Amounts withheld or retained for the account of others.....			.0	
10. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			.0	
11. Amounts due to parent, subsidiaries and affiliates.....	2,343,065		2,343,065	
12. Payable for securities.....			.0	
13. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers).....			.0	
14. Reinsurance in unauthorized companies.....			.0	
15. Net adjustments in assets and liabilities due to foreign exchange rates.....			.0	
16. Liability for amounts held under uninsured accident and health plans.....			.0	
17. Aggregate write-ins for other liabilities (including \$.....0 current).....	1,957,684	0	1,957,684	2,505,176
18. Total liabilities (Lines 1 to 17).....	34,221,284	0	34,221,284	34,768,810
19. Common capital stock.....	XXX	XXX	4,000,000	4,000,000
20. Preferred capital stock.....	XXX	XXX		
21. Gross paid in and contributed surplus.....	XXX	XXX	76,757,163	76,757,163
22. Surplus notes.....	XXX	XXX		
23. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	.0	.0
24. Unassigned funds (surplus).....	XXX	XXX	(62,927,671)	(64,360,593)
25. Less treasury stock at cost:				
25.1 .....0.000 shares common (value included in Line 19 \$.....0).....	XXX	XXX		
25.2 .....0.000 shares preferred (value included in Line 20 \$.....0).....	XXX	XXX		
26. Total capital and surplus (Lines 19 to 24 less 25).....	XXX	XXX	17,829,492	16,396,570
27. Total liabilities, capital and surplus (Lines 18 and 26).....	XXX	XXX	52,050,776	51,165,380

DETAILS OF WRITE-INS

1701. Risk Corridor Reserve.....	313,893		313,893	1,433,000
1702. Capitation Payable.....	580,239		580,239	315,313
1703. Other Liabilities.....	255,553		255,553	756,863
1798. Summary of remaining write-ins for Line 17 from overflow page.....	807,999	0	807,999	0
1799. Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above).....	1,957,684	0	1,957,684	2,505,176
2301.	XXX	XXX		
2302.	XXX	XXX		
2303.	XXX	XXX		
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	459,058	1,501,750
2. Net premium income.....	XXX	106,966,305	273,699,760
3. Change in unearned premium reserves and reserve for rate credits.....	XXX		
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX		
5. Risk revenue.....	XXX		
6. Aggregate write-ins for other health care related revenues.....	XXX	.0	.0
7. Total revenues (Lines 2 to 6).....	XXX	106,966,305	273,699,760
Medical and Hospital:			
8. Hospital/medical benefits.....		40,385,021	115,922,176
9. Other professional services.....		6,212,472	17,118,781
10. Outside referrals.....			
11. Emergency room and out-of-area.....		2,761,098	12,347,304
12. Prescription Drugs.....		22,292,676	51,489,899
13. Aggregate write-ins for other medical and hospital.....	.0	20,791,258	60,389,891
14. Incentive pool and withhold adjustments.....		493,575	356,570
15. Subtotal (Lines 8 to 14).....	.0	92,936,100	257,624,621
Less:			
16. Net reinsurance recoveries.....			282,406
17. Total medical and hospital (Lines 15 minus 16).....	.0	92,936,100	257,342,215
18. Claims adjustment expenses.....		3,106,809	8,222,049
19. General administrative expenses.....		6,670,470	17,653,144
20. Increase in reserves for accident and health contracts.....			
21. Total underwriting deductions (Lines 17 through 20).....	.0	102,713,379	283,217,408
22. Net underwriting gain or (loss) (Lines 7 minus 21).....	XXX	4,252,926	(9,517,648)
23. Net investment income earned.....		462,951	1,220,096
24. Net realized capital gains or (losses).....			
25. Net investment gains or (losses) (Lines 23 plus 24).....	.0	462,951	1,220,096
26. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)].....			
27. Aggregate write-ins for other income or expenses.....	.0	.0	(340,198)
28. Net income or (loss) before federal income taxes (Lines 22 plus 25 plus 26 plus 27).....	.0	4,715,877	(8,637,750)
29. Federal and foreign income taxes incurred.....	XXX		
30. Net income (loss) (Lines 28 minus 29).....	XXX	4,715,877	(8,637,750)

DETAILS OF WRITE-INS

0601.	XXX		
0602.	XXX		
0603.	XXX		
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. Outpatient.....		20,017,963	55,740,996
1302. Care management, Utilization Review and Other.....		773,295	4,648,895
1303.			
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).....	.0	20,791,258	60,389,891
2701. Other Income.....			86,531
2702. Write-Off Intangible Assets.....			(426,729)
2703.			
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	.0	(340,198)

STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1	2
	Current Year-to-Date	Prior Year
31. Capital and surplus prior reporting period.....	16,396,570	15,953,831
GAINS AND LOSSES TO CAPITAL & SURPLUS		
32. Net income or (loss) from Line 30.....	4,715,877	(8,637,750)
33. Change in valuation basis of aggregate policy and claim reserves.....		
34. Net unrealized capital gains and losses.....		(1,406)
35. Change in net unrealized foreign exchange capital gain or (loss).....		
36. Change in net deferred income tax.....		
37. Change in nonadmitted assets.....	346,970	2,581,895
38. Change in unauthorized reinsurance.....		
39. Change in treasury stock.....		
40. Change in surplus notes.....		
41. Cumulative effect of changes in accounting principles.....	(3,629,925)	
42. Capital changes:		
42.1 Paid in.....		
42.2 Transferred from surplus (Stock Dividend).....		
42.3 Transferred to surplus.....		
43. Surplus adjustments:		
43.1 Paid in.....		6,500,000
43.2 Transferred to capital (Stock Dividend).....		
43.3 Transferred from capital.....		
44. Dividends to stockholders.....		
45. Aggregate write-ins for gains or (losses) in surplus.....	0	0
46. Net change in capital and surplus (Lines 32 to 45).....	1,432,922	442,739
47. Capital and surplus end of reporting period (Line 31 plus 46).....	17,829,492	16,396,570

DETAILS OF WRITE-INS

4501.		
4502.		
4503.		
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.....	102,591,638	271,672,648
2. Claims and claims adjustment expenses.....	99,405,184	259,300,873
3. General administrative expenses paid.....	6,670,471	17,653,144
4. Other underwriting income (expenses).....	(820,714)	6,364,601
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	(4,304,731)	1,083,232
6. Net Investment income.....	312,759	1,215,563
7. Other income (expenses).....		(340,198)
8. Federal and foreign income taxes (paid) recovered.....		
9. Net cash from operations (Lines 5 to 8).....	(3,991,972)	1,958,597
CASH FROM INVESTMENTS		
10. Proceeds from investments sold, matured or repaid:		
10.1 Bonds.....	1,523,326	400,000
10.2 Stocks.....		
10.3 Mortgage loans.....		
10.4 Real estate.....		
10.5 Other invested assets.....		
10.6 Net gains or (losses) on cash and short-term investments.....		
10.7 Miscellaneous proceeds.....		
10.8 Total investment proceeds (Lines 10.1 to 10.7).....	1,523,326	400,000
11. Cost of investments acquired (long-term only):		
11.1 Bonds.....	20,076,860	431,260
11.2 Stocks.....		
11.3 Mortgage loans.....		
11.4 Real estate.....		
11.5 Other invested assets.....		
11.6 Miscellaneous applications.....		
11.7 Total investments acquired (Lines 11.1 to 11.6).....	20,076,860	431,260
12. Net cash from investments (Line 10.8 minus Line 11.7).....	(18,553,534)	(31,260)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
13. Cash provided:		
13.1 Surplus notes, capital and surplus paid in.....		6,500,000
13.2 Net transfers from affiliates.....	3,485,310	31,292,762
13.3 Borrowed funds received.....		
13.4 Other cash provided.....	500,000	736,123
13.5 Total (Lines 13.1 to 13.4).....	3,985,310	38,528,885
14. Cash applied:		
14.1 Dividends to stockholders paid.....		
14.2 Net transfers to affiliates.....		
14.3 Borrowed funds repaid.....		
14.4 Other applications.....		
14.5 Total (Lines 14.1 to 14.4).....	0	0
15. Net cash from financing and miscellaneous sources (Line 13.5 minus Line 14.5).....	3,985,310	38,528,885
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
16. Net change in cash and short-term investments (Line 9 plus Line 12 plus Line 15).....	(18,560,196)	40,456,222
17. Cash and short-term investments:		
17.1 Beginning of period.....	40,556,222	100,000
17.2 End of period (Line 16 plus Line 17.1).....	21,996,026	40,556,222

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.....	100,860	505	86,902	81			7,417		5,955	
2. First Quarter.....	76,819	464	70,865	79			5,411			
3. Second Quarter.....	74,880	372	69,118	76			5,314			
4. Third Quarter.....	0									
5. Current Year.....	0									
6. Current Year Member Months.....	459,058	2,653	422,792	470			33,143			
Total Member Ambulatory Encounters for Period:										
7. Physician.....	282,467	2,942	253,712	676			20,198		4,939	
8. Non-Physician.....	79,361	795	70,678	84			6,304		1,500	
9. Total.....	361,828	3,737	324,390	760	0	0	26,502	0	6,439	0
10. Hospital Patient Days Incurred.....	17,070	349	15,456	89			1,176			
11. Number of Inpatient Admissions.....	4,473	75	4,132	19			247			
12. Premiums Collected.....	102,591,638	1,131,959	93,914,028	72,684			6,888,913		584,054	
13. Premiums Earned.....	106,966,305	1,186,985	98,479,311	76,217			7,223,792			
14. Amount Paid for Provision of Health Care Services.....	95,439,814	2,204,944	86,082,892	57,894			6,502,630		591,454	
15. Amount Incurred for Provision of Health Care Services.....	92,936,100	2,415,913	83,927,960	57,925			6,534,302			

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)						
0599999. Unreported Claims and Other Claim Reserves.....						27,333,820
0799999. Total Claims Payable.....						27,333,820
0899999. Accrued Medical Incentive Pool.....						493,575

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).....	23,553,504	64,429,607	2,597,234	23,011,498	26,150,738	27,144,088
2. Medicare Supplement.....	24,921	32,973		19,745	24,921	19,715
3. Dental only.....					0	
4. Vision only.....					0	
5. Federal Employees Health Benefits Plan Premiums.....	1,581,974	4,920,656	131,723	1,503,620	1,713,697	1,603,672
6. Title XVIII - Medicare.....					0	
7. Title XIX - Medicaid.....	591,454		70,000		661,454	1,065,335
8. Other.....					0	
9. Subtotal	25,751,853	69,383,236	2,798,957	24,534,863	28,550,810	29,832,810
10. Medical incentive pools, accruals and disbursements.....	304,725		193,575	300,000	498,300	498,300
11. Totals.....	26,056,578	69,383,236	2,992,532	24,834,863	29,049,110	30,331,110

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

A. Describe material changes in accounting principles and/or correction of errors.

During 2002, the Company changed its method of accounting for premium taxes. Under the new policy, premium taxes are now accrued in the period in which the premiums on which they are based are earned, rather than in the period for which the tax is levied. As a result of this change, the Company recorded a charge to surplus of \$1,490,146 in 2002, which was reported as a cumulative effect of a change in accounting principle on Page 5, Line 41. In addition, net income for the year to date as reported was \$62,883 less than it would have been under the previous method of accounting.

B. Describe the cumulative effect of changes in accounting principles as a result of the initial implementation of Codification

Effective January 1, 2001, all domestic insurers were required under Ohio Administrative Code Rule 3901-3-18 to implement the codified statutory accounting guidance and the resulting cumulative effect adjustment to their January 1, 2001 surplus. However, accounting and financial reporting of admitted assets for Health Insuring Corporations as described in Ohio Revised Code (ORC) 1751.28 (A) (1) was allowed to be followed by a reporting entity during 2001. Accordingly, Medical Health Insurance Corporation of Ohio (the Company) elected to follow ORC 1751.28 (A) (1) in accounting and reporting of admitted assets and followed Codification for all other accounting and reporting.

As a result of accounting changes adopted to conform to the provisions of the NAIC *Accounting Practices and Procedures Manual*, the Company reported a cumulative effect change in accounting principle as a reduction in surplus as regards policyholders of \$2,139,779 as of January 1, 2002. The reduction is due to an increase in non-admitted assets.

17c. Wash Sales

The Company executed no wash sales in 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 [X] No []

1.2 If yes, explain:..... See Notes to Financial Statements

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.12/31/2000.....

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.12/31/2000.....

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).08/15/2001.....

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: \$N/A.....

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

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.....	\$.....2,632,392	\$.....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
FIFTH THIRD BANK	38 FOUNTAIN SQUARE PLAZA, CINCINNATI, OH. 45263

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 [X] No []

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A	FIFTH THIRD BANK	MARCH 2002	NEW ACCOUNT OPENED

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
DEPOSITORY TRUST COMPANY	FIFTH THIRD BANK	1404 E. 9TH ST. CLEVELAND OHIO 44114

SCHEDULE A - VERIFICATION

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

NONE

SCHEDULE B - VERIFICATION

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

NONE

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

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

NONE

SCHEDULE D - PART 1B

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

	1	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.....	947,323	19,556,916	1,519,462	(15,811)	947,323	18,968,966		40,885,909
2. Class 2.....								
3. Class 3.....								
4. Class 4.....								
5. Class 5.....								
6. Class 6.....								
7. Total Bonds.....	947,323	19,556,916	1,519,462	(15,811)	947,323	18,968,966	0	40,885,909
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	947,323	19,556,916	1,519,462	(15,811)	947,323	18,968,966	0	40,885,909

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Purchase Price	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999. Totals.....		NONE			
		XXX			

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.....	40,455,278	(0)	0	
2. Cost of short-term investments acquired.....				40,455,278
3. Increase (decrease) by adjustment.....	(40,455,278)			
4. Increase (decrease) by foreign exchange adjustment.....				
5. Total profit (loss) on disposal of short-term investments.....				
6. Consideration received on disposal of short-term investments.....				
7. Book/adjusted carrying value, current period.....	(0)	(0)	0	40,455,278
8. Total valuation allowance.....				
9. Subtotal (Lines 7 plus 8).....	(0)	(0)	0	40,455,278
10. Total nonadmitted amounts.....				
11. Statement value (Lines 9 minus 10).....	(0)	(0)	0	40,455,278
12. Income collected during period.....				689,003
13. Income earned during period.....				689,003

SCHEDULE DB - PART F - SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description

NONE

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replicated Asset Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value.....	XXX		XXX	NONE	XXX		XXX		XXX	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

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)
------------------------------	------------------------------	------------------------	---------------	---

NONE

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				
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		No				
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	No	Yes	99,742,513			7,223,792
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. U.S. Virgin Islands.....VI		No				
56. Canada.....CN		XXX				
57. Aggregate Other alien.....OT	XXX	XXX	0	0	0	0
58. Total (Direct Business).....	XXX	(a).....1	99,742,513	0	0	7,223,792

DETAILS OF WRITE-INS

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

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1704. Accrued Premium Taxes.....	807,999		807,999	
1797. Summary of remaining write-ins for Line 17 from Liabilities.....	807,999	0	807,999	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						

NONE

E01

SCHEDULE A - PART 3

Showing all Real Estate SOLD During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation

NONE

E02

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

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

NONE

SCHEDULE BA - PART 1

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

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							

NONE

E03

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Date Acquired	6 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book/ Adjusted Carrying Value Less Encumbrances at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										

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								
312925-KP-4	FED HOME LN MTG CORP	05/03/2002	5th 3rd		500,391	500,000		1PE
3133MK-GJ-0	FEDERAL HOME LN BKS	04/22/2002	5th 3rd		1,991,280	2,000,000	28,632	1PE
3133MM-PQ-0	FEDERAL HOME LN BKS	04/09/2002	5th 3rd		1,000,450	1,000,000	639	1PE
312924-Y7-2	FEDERAL HOME LN MTG CORP	04/23/2002	5th 3rd		1,992,160	2,000,000	18,104	1PE
31359M-GM-9	FEDERAL NATL MTG ASSN	04/12/2002	5th 3rd		1,047,620	1,000,000	19,500	1PE
3136F1-ZQ-6	FEDERAL NATL MTG ASSN	04/16/2002	5th 3rd		1,000,000	1,000,000		1PE
3136F1-ZQ-6	FEDERAL NATL MTG ASSN	04/22/2002	5th 3rd		1,000,850	1,000,000		1PE
3136F0-5T-5	FEDERAL NATL MTG ASSN	05/08/2002	5th 3rd		993,450	1,000,000	16,250	1PE
0399999	Total - Bonds - U.S. Government				9,526,201	9,500,000	83,125	XXX
Bonds - Public Utilities								
United States								
079860-AC-6	BELLSOUTH CORP	05/01/2002	5th 3rd		497,235	500,000	1,458	1PE
	United States				497,235	500,000	1,458	XXX
3899999	Total - Bonds - Public Utilities				497,235	500,000	1,458	XXX
Bonds - Industrial and Miscellaneous								
United States								
002824-AM-2	ABBOTT LABORATORIES	04/24/2002	5th 3rd		512,485	500,000	8,828	1PE
017475-AA-2	ALLEGIANCE CORP	04/16/2002	5th 3rd		536,620	500,000	101	1
020002-AM-3	ALLSTATE CORP	04/26/2002	5th 3rd		1,010,680	1,000,000	21,351	1
025816-AM-1	AMERICAN EXPRESS	04/30/2002	5th 3rd		771,908	725,000	277	1PE
22541L-AA-1	CREDIT SUISSE	04/24/2002	5th 3rd		509,660	500,000	6,773	1
260003-AA-6	DOVER CORP NT	05/08/2002	5th 3rd		632,778	600,000	19,135	1PE
494368-AV-5	KIMBERLY CLARK	04/26/2002	5th 3rd		1,003,470	1,000,000	4,625	1PE
50075N-AA-2	KRAFT FOODS INC	04/15/2002	5th 3rd		488,285	500,000	10,470	1PE
637432-CQ-6	NATIONAL RURAL UTILITIES	04/12/2002	5th 3rd		502,840	500,000	12,250	1PE
71713U-AG-7	PHARMACIA CORP	04/26/2002	5th 3rd		514,165	500,000	11,580	1PE
743315-AG-8	PROGRESSIVE CORP OHIO	04/24/2002	5th 3rd		521,590	500,000	9,075	1PE
772347-AP-3	ROCKWELL INTL CORP	04/19/2002	5th 3rd		525,200	500,000	12,698	1PE
867914-AU-7	SUNTRUST BANKS	05/30/2002	5th 3rd		1,003,050	1,000,000		1PE
	United States				8,532,731	8,325,000	117,163	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				8,532,731	8,325,000	117,163	XXX
6099997	Total - Bonds - Part 3				18,556,166	18,325,000	201,746	XXX
6099998	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter				1,000,750	1,000,000	2,639	XXX
6099999	Total - Bonds				19,556,916	19,325,000	204,385	XXX
7299999	Total - Bonds, Preferred and Common Stocks				19,556,916	XXX	204,385	XXX

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

E04

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
Bonds - Industrial and Miscellaneous																
United States																
073902-BD-9...	BEAR STEARNS COS INC.....	05/23/2002	5th 3rd.....		.523,325	.500,000	.519,943	.519,943	(1,191)			4,572	4,572	.21,807		1PE.....
	United States.....				.523,325	.500,000	.519,943	.519,943	(1,191)	0	0	4,572	4,572	.21,807	0	XXX..
4599999.	Total - Bonds - Industrial & Miscellaneous.....				.523,325	.500,000	.519,943	.519,943	(1,191)	0	0	4,572	4,572	.21,807	0	XXX..
6099997.	Total - Bonds - Part 4.....				.523,325	.500,000	.519,943	.519,943	(1,191)	0	0	4,572	4,572	.21,807	0	XXX..
6099998.	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				1,000,000	1,000,000	1,000,750	1,000,709	(41)			(709)	(709)			XXX..
6099999.	Total - Bonds.....				1,523,325	1,500,000	1,520,693	1,520,652	(1,232)	0	0	3,863	3,863	.21,807	0	XXX..
7299999.	Total - Bonds, Preferred and Common Stocks.....				1,523,325	XXX.....	1,520,693	1,520,652	(1,232)	0	0	3,863	3,863	.21,807	0	XXX..

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income

NONE

E06

SCHEDULE DB - PART B - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income

NONE

SCHEDULE DB - PART C - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure

NONE

E07

SCHEDULE DB - PART D - SECTION 1

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2	3	4	Book Balance at End of Each Month During Current Quarter			8
				5	6	7	
	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories							
National City Bank.....				.....82	.....82	.....82	.....
Dreyfus Funds.....	.....1.651	.....85,363		...20,296,402	...18,834,229	...20,513,277	.....
Money Market Funds.....	.....1.670	.....20,048	.....860	...6,166,675	...1,324,174	...1,482,667	.....
0199999. Total Open Depositories.....	.....XXX	.....105,411	.....860	...26,463,160	...20,158,486	...21,996,026	XXX
0399999. Total Cash on Deposit.....	.....XXX	.....105,411	.....860	...26,463,160	...20,158,486	...21,996,026	XXX
0599999. Total Cash.....	.....XXX	.....105,411	.....860	...26,463,160	...20,158,486	...21,996,026	XXX