PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

QUARTERLY STATEMENT

As of September 30, 2002

of the Condition and Affairs of the

Community Insurance Company

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

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

Country of Domicile US

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

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

OFFICERS

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

VICE PRESIDENTS

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me this

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

....

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
1. Bonds	748,361,230		748,361,230	684,345,262
2. Stocks:				
2.1 Preferred stocks	4,175,086		4,175,086	4,185,748
2.2 Common stocks			0	
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	40,370,018		40,370,018	42,350,448
4.2 Properties held for the production of income (less $..........0 encumbrances)	578,812		578,812	620,882
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(101,239,035)) and short-term investments ($.....44,795,253)	(56,443,783)		(56,443,783)	5,029,777
6. Other invested assets	75,126,523		75,126,523	45,977,142
7. Receivable for securities	1,704,423		1,704,423	276,198
8. Aggregate write-ins for invested assets	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8)	813,872,309	0	813,872,309	782,785,457
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection	29,066,308	1,801,935	27,264,373	24,909,859
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
10.3 Accrued retrospective premiums			0	
11. Funds held by or deposited with reinsured companies			0	
12. Bills receivable, taken for premiums			0	
13. Amounts receivable under high deductible policies			0	
14. Reinsurance recoverables on loss and loss adjustment expense payments			0	
15. Federal and foreign income tax recoverable and interest thereon (including $.....(7,753,407) net deferred tax asset) - Anthem Insurance Companies, Inc.	57,705,148	49,098,416	8,606,732	25,113,312
16. Guaranty funds receivable or on deposit			0	
17. Electronic data processing equipment and software	463,492	332,025	131,467	75,814
18. Interest, dividends and real estate income due and accrued	7,654,579		7,654,579	7,568,111
19. Net adjustments in assets and liabilities due to foreign exchange rates			0	
20. Receivable from parent, subsidiaries and affiliates	85,188,089		85,188,089	21,182,701
21. Amounts due from/to protected cells			0	
22. Equities and deposits in pools and associations			0	
23. Amounts receivable relating to uninsured accident and health plans	43,335,989	1,002,659	42,333,331	39,638,673
24. Other assets nonadmitted	22,881,818	22,881,818	0	
25. Aggregate write-ins for other than invested assets	56,869,838	17,521,964	39,347,875	30,592,006
26. Total assets excluding protected cell assets (Lines 9 through 25)	1,117,037,570	92,638,816	1,024,398,755	931,865,933
27. Protected cell assets			0	
28. TOTALS (Lines 26 and 27)	1,117,037,570	92,638,816	1,024,398,755	931,865,933

DETAILS OF WRITE-INS

	1	2	3	4
0801.			0	
0802.			0	
0803.			0	
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0
2501. Deposit Accounts	17,711,388	13,610,586	4,100,801	2,714,108
2502. Federal Employee Program Receivable	34,965,073		34,965,073	24,733,760
2503. Goodwill	1,247,138	1,247,138	0	1,247,138
2598. Summary of remaining write-ins for Line 25 from overflow page	2,946,240	2,664,240	282,000	1,897,000
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	56,869,838	17,521,964	39,347,875	30,592,006

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....333,165,666)	371,280,047	292,674,030
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	13,415,000	11,445,000
4.	Commissions payable, contingent commissions and other similar charges	14,887,421	16,664,509
5.	Other expenses (excluding taxes, licenses and fees)	36,854,872	38,352,295
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	23,405,953	4,283,286
7.	Federal and foreign income taxes (including $.....(103,016) on realized capital gains (losses) (including $..........0 net deferred tax liability)	3,708,875	19,506,217
8.	Borrowed money $.....19,000,000 and interest thereon $..........0	19,000,000	
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $...........0 and including warranty reserves of $..........0)	59,717,796	35,995,494
10.	Advance premium		43,122,987
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	531,410	543,278
15.	Remittances and items not allocated	12,586,586	9,483,355
16.	Provision for reinsurance		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	37,028,222	79,631,055
20.	Payable for securities	1,743,336	11,876,378
21.	Liability for amounts held under uninsured accident and health plans	950,357	839,558
22.	Capital notes $..... and interest thereon $		
23.	Aggregate write-ins for liabilities	81,665,208	76,248,546
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	676,775,083	640,665,988
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	676,775,083	640,665,988
27.	Aggregate write-ins for special surplus funds	0	0
28.	Common capital stock	1,142,307	1,142,307
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds	0	0
31.	Surplus notes		
32.	Gross paid in and contributed surplus	195,393,523	195,393,523
33.	Unassigned funds (surplus)	151,087,842	94,664,116
34.	Less treasury stock, at cost:		
	34.1 ....0.000 shares common (value included in Line 28 $..........0)		
	34.2 ....0.000 shares preferred (value included in Line 29 $..........0)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	347,623,672	291,199,946
36.	TOTALS	1,024,398,755	931,865,934

DETAILS OF WRITE-INS

2301.	Reserve for Future Policy Benefits	26,626,000	21,752,000
2302.	Premium Deficiency Reserve	2,474,000	3,313,000
2303.	Payable for Non-Operating Expenses	31,832,450	31,970,172
2398.	Summary of remaining write-ins for Line 23 from overflow page	20,732,758	19,213,374
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	81,665,208	76,248,546
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page	0	0
3099.	Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct............ (written $.....1,966,069,603)	1,942,347,301	1,587,313,548	2,156,427,613
1.2 Assumed........ (written $..........0)			
1.3 Ceded............ (written $.....(925,495))	(925,495)	4,424	31,472
1.4 Net................ (written $.....1,966,995,098)	1,943,272,797	1,587,309,124	2,156,396,141
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,692,771,308):			
2.1 Direct	1,665,409,722	1,334,525,121	1,819,278,685
2.2 Assumed			
2.3 Ceded	(3,987)	(266,423)	(338,423)
2.4 Net	1,665,413,709	1,334,791,544	1,819,617,108
3. Loss expenses incurred	92,510,593	63,219,787	105,836,162
4. Other underwriting expenses incurred	162,751,782	148,122,495	186,195,153
5. Aggregate write-ins for underwriting deductions	4,000,410	(1,653,892)	(10,593,222)
6. Total underwriting deductions (Lines 2 through 5)	1,924,676,493	1,544,479,934	2,101,055,201
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	18,596,303	42,829,190	55,340,940
INVESTMENT INCOME			
9. Net investment income earned	39,269,722	28,766,698	51,017,696
10. Net realized capital gains (losses)	(294,330)	20,049,330	19,117,137
11. Net investment gain (loss) (Lines 9 + 10)	38,975,393	48,816,028	70,134,833
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(36,590)	(1,500,293)	(1,924,549)
15. Total other income (Lines 12 through 14)	(36,590)	(1,500,293)	(1,924,549)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	57,535,107	90,144,925	123,551,224
17. Dividends to policyholders			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	57,535,107	90,144,925	123,551,224
19. Federal and foreign income taxes incurred	9,816,150	20,418,800	15,970,612
20. Net income (Line 18 minus Line 19) (to Line 22)	47,718,957	69,726,125	107,580,612
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year	291,199,946	334,450,452	334,450,452
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	47,718,957	69,726,125	107,580,612
23. Net unrealized capital gains or losses	29,149,381	(17,943,060)	(10,386,952)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income taxes	(55,444,967)	(1,901,746)	(80,736,078)
26. Change in nonadmitted assets	34,936,532	(5,706,176)	66,484,052
27. Change in provision for reinsurance			
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles		14,681,478	14,681,478
31. Capital changes:			
31.1 Paid in			
31.2 Transferred from surplus (Stock Dividend)			
31.3 Transferred to surplus			
32. Surplus adjustments:			
32.1 Paid in			
32.2 Transferred to capital (Stock Dividend)			
32.3 Transferred from capital			
33. Net remittances from or (to) Home Office			
34. Dividends to stockholders			(141,000,000)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus	63,823	98,947	126,382
37. Change in surplus as regards policyholders (Lines 22 through 36)	56,423,726	58,955,568	(43,250,506)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	347,623,672	393,406,020	291,199,946

DETAILS OF WRITE-INS

	1	2	3
0501. Change in Future Policy Reserves	4,874,000	2,830,000	(3,840,000)
0502. Change in Premium Deficiency Reserves	(839,000)	312,999	(687,000)
0503. TRICARE Admin Fees	(34,590)	(1,486,311)	(1,504,765)
0598. Summary of remaining write-ins for Line 5 from overflow page	0	(3,310,580)	(4,561,457)
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	4,000,410	(1,653,892)	(10,593,222)
1401. Non-Premium Income		28,513	(27,401)
1402. Non-Premium Expense	(36,590)	(1,528,806)	(1,897,148)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(36,590)	(1,500,293)	(1,924,549)
3601. Statutory Adjustment for Transfer of WHA Balance Sheet	63,823	98,947	126,382
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above)	63,823	98,947	126,382

CASH FLOW

		1 Current Year to Date	2 Prior Year Ended December 31
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	1,964,640,585	2,128,814,203
2.	Loss and loss adjustment expenses paid (net of salvage and subrogation)	1,680,042,943	1,875,473,941
3.	Underwriting expenses paid	146,903,626	173,325,405
4.	Other underwriting income (expenses)	(4,000,410)	10,593,221
5.	Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	133,693,606	90,608,078
6.	Net investment income	41,550,112	53,851,876
7.	Other income (expenses):		
	7.1 Agents' balances charged off		
	7.2 Net funds held under reinsurance treaties		
	7.3 Net amount withheld or retained for account of others	(11,868)	(2,464,654)
	7.4 Aggregate write-ins for miscellaneous items	(36,590)	(1,924,548)
	7.5 Total other income (Lines 7.1 to 7.4)	(48,458)	(4,389,202)
8.	Dividends to policyholders on direct business, less $..............0 dividends on reinsurance assumed or ceded (net)		
9.	Federal and foreign income taxes (paid) recovered	(9,106,912)	(27,451,931)
10.	Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	166,088,348	112,618,821
	CASH FROM INVESTMENTS		
11.	Proceeds from investments sold, matured or repaid:		
	11.1 Bonds	361,561,253	706,419,347
	11.2 Stocks		183,177,097
	11.3 Mortgage loans		
	11.4 Real estate	716,228	
	11.5 Other invested assets		
	11.6 Net gains or (losses) on cash and short-term investments		(2)
	11.7 Miscellaneous proceeds		9,510,575
	11.8 Total investment proceeds (Lines 11.1 to 11.7)	362,277,481	899,107,017
12.	Cost of investments acquired (long-term only):		
	12.1 Bonds	425,988,046	904,282,027
	12.2 Stocks		14,000,072
	12.3 Mortgage loans		
	12.4 Real estate	933,429	1,483,612
	12.5 Other invested assets		
	12.6 Miscellaneous applications	11,561,267	(2,107,760)
	12.7 Total investments acquired (Lines 12.1 to 12.6)	438,482,742	917,657,951
13.	Net cash from investments (Line 11.8 minus Line 12.7)	(76,205,261)	(18,550,934)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
14.	Cash provided:		
	14.1 Surplus notes, capital and surplus paid in		
	14.2 Capital notes $..........0 less amounts repaid $..........0		
	14.3 Net transfers from affiliates		103,844,540
	14.4 Borrowed funds received	19,000,000	
	14.5 Other cash provided		
	14.6 Total (Lines 14.1 to 14.5)	19,000,000	103,844,540
15.	Cash applied:		
	15.1 Dividends to stockholders paid		141,000,000
	15.2 Net transfers to affiliates	106,608,221	
	15.3 Borrowed funds repaid		
	15.4 Other applications	63,748,428	11,330,180
	15.5 Total (Lines 15.1 to 15.4)	170,356,649	152,330,180
16.	Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	(151,356,649)	(48,485,640)
	RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17.	Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	(61,473,561)	45,582,247
18.	Cash and short-term investments:		
	18.1 Beginning of year	5,029,777	(40,552,470)
	18.2 End of period (Line 17 plus Line 18.1)	(56,443,784)	5,029,777

DETAILS OF WRITE-INS

07.401	Aggregate write-ins for miscellaneous income	(36,590)	(1,924,548)
07.402			
07.403			
07.498	Summary of remaining write-ins for Line 7.4 from overflow page	0	0
07.499	Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above)	(36,590)	(1,924,548)

NOTES TO FINANCIAL STATEMENTS

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

1. Summary of Significant Accounting Policies

The accompanying financial statements of Community Insurance Companies, Inc. (the "Company"), have been prepared in conformity with the National Association of Insurance Commissioners' ("NAIC") Annual Statement Instructions and Accounting Practices and Procedures manuals, except to the extent that state laws may differ. The statements are also prepared in conformity with accounting practices prescribed or permitted by the Ohio Department of Insurance. The preparation of financial statements in conformity with statutory accounting practices prescribed or permitted by the Ohio Department of Insurance requires management to make estimates and assumptions that affect the amounts reported in the financial statements. Actual results could differ from those estimates.

9. Income Taxes

A. The components of deferred tax assets/(liabilities) at September 30 are as follows:

	Sept. 30, 2002	Dec. 31, 2001
Total of gross deferred tax assets	$76,026,681	$107,939,679
Total of deferred tax liabilities	34,681,672	11,149,704
Net deferred tax asset	41,345,009	96,789,975
Deferred tax asset nonadmitted	(49,098,416)	(88,036,802)
Net admitted deferred tax asset/(Liability)	(7,753,407)	$8,753,174
(Increase) decrease in nonadmitted asset	38,938,386	-

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

	Sept. 30, 2002	Dec. 31, 2001	Change
Total deferred tax assets	$76,026,681	$107,939,679	$(31,912,998)
Total deferred tax liabilities	34,681,672	11,149,704	25,531,968
Net deferred tax asset (liability)	$41,345,009	$96,789,975	(55,444,966)
Tax effect of unrealized gains (losses)			0
Change in net deferred income tax			$(55,444,966)

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

11. Debt

All Other Debt

On August 21, 2002, the Company signed a promissory note with Anthem, whereby Anthem will loan excess cash to the Company to invest in long-term securities. The Company received $19,000,000 from Anthem. The rate of interest under the note will be determined by the Company's average return on its short-term investments, as such rate is determined on a monthly basis by reference to the immediately preceding month. The Company shall begin accruing and paying quarterly interest beginning on September 30, 2002, and thereafter on the last day of each successive quarter ending, until the entire unpaid principal amount of the note has been paid in full.

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

C. Wash Sales

The Company had no wash sales during the nine months ended September 30th 2002.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

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

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/1997.....................

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

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

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

8.2 If yes, give full information:

GENERAL INTERROGATORIES (continued)

INVESTMENT

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

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

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

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

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

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

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

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

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds	$..............................0	$..0
13.22 Preferred Stock	$..............................0	$..0
13.23 Common Stock	$..............................0	$..0
13.24 Short-Term Investments	$..............................0	$..0
13.25 Mortgages, Loans or Real Estate	$..............................0	$..0
13.26 All Other	$...............45,977,142	$...........................75,126,523
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$...............45,977,142	$...........................75,126,523
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	$..............................0	$..0
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above	$..............................0	$..0

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	42,971,330	42,359,930	42,018,270	44,467,495
2. Increase (decrease) by adjustment	(752,818)	(757,645)	(729,237)	(2,979,777)
3. Cost of acquired				
4. Cost of additions to and permanent improvements	141,418	415,985	376,025	1,483,612
5. Total profit (loss) on sales				
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales				
8. Book/adjusted carrying value at end of current period	42,359,930	42,018,270	41,665,058	42,971,330
9. Total valuation allowance			(716,228)	
10. Subtotal (Lines 8 plus 9)	42,359,930	42,018,270	40,948,830	42,971,330
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	42,359,930	42,018,270	40,948,830	42,971,330

SCHEDULE B - VERIFICATION

NONE

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

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	45,977,142	54,693,673	65,535,268	20,177,926
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions				
2.2 Additional investment made after acquisitions				
3. Accrual of discount				
4. Increase (decrease) by adjustment	8,716,531	10,841,595	9,591,255	25,799,216
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period				
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	54,693,673	65,535,268	75,126,523	45,977,142
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	54,693,673	65,535,268	75,126,523	45,977,142
12. Total nonadmitted amounts				
13. Statement value of long-term invested assets at end of current period	54,693,673	65,535,268	75,126,523	45,977,142

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	693,403,403	234,203,531	219,752,036	2,231,669	623,196,202	693,403,403	710,086,567	707,952,967
2. Class 2	86,110,291	11,878,181	12,506,025	(2,412,531)	87,127,454	86,110,291	83,069,916	83,963,791
3. Class 3			18,782	18,782				
4. Class 4								
5. Class 5								
6. Class 6								
7. Total Bonds	779,513,694	246,081,712	232,276,843	(162,080)	710,323,656	779,513,694	793,156,483	791,916,758
PREFERRED STOCK								
8. Class 1	4,178,716			(3,631)	4,182,243	4,178,716	4,175,085	4,185,748
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	4,178,716	0	0	(3,631)	4,182,243	4,178,716	4,175,085	4,185,748
15. Total Bonds and Preferred Stock	783,692,410	246,081,712	232,276,843	(165,711)	714,505,899	783,692,410	797,331,568	796,102,506

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999. Totals	44,795,253	XXX	44,795,253	56,651	

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	107,571,496	13,289,071	56,112,982	8,844,645
2. Cost of short-term investments acquired	79,165,836	108,294,654	125,614,279	870,930,676
3. Increase (decrease) by adjustment				
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments				
6. Consideration received on disposal of short-term investments	173,448,261	65,470,743	136,932,009	772,203,825
7. Book/adjusted carrying value, current period	13,289,071	56,112,982	44,795,252	107,571,496
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	13,289,071	56,112,982	44,795,252	107,571,496
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	13,289,071	56,112,982	44,795,252	107,571,496
12. Income collected during period	220,315	71,963	187,362	1,073,446
13. Income earned during period	220,315	71,963	187,362	1,073,446

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

Sch. F
NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	NO						
2. Alaska AK	NO						
3. Arizona AZ	NO						
4. Arkansas AR	NO						
5. California CA	NO						
6. Colorado CO	NO						
7. Connecticut CT	NO						
8. Delaware DE	NO						
9. District of Columbia DC	NO						
10. Florida FL	NO						
11. Georgia GA	NO						
12. Hawaii HI	NO						
13. Idaho ID	NO						
14. Illinois IL	NO						
15. Indiana IN	YES						
16. Iowa IA	NO						
17. Kansas KS	NO						
18. Kentucky KY	NO						
19. Louisiana LA	NO						
20. Maine ME	NO						
21. Maryland MD	NO						
22. Massachusetts MA	NO						
23. Michigan MI	NO						
24. Minnesota MN	NO						
25. Mississippi MS	NO						
26. Missouri MO	NO						
27. Montana MT	NO						
28. Nebraska NE	NO						
29. Nevada NV	NO						
30. New Hampshire NH	NO						
31. New Jersey NJ	NO						
32. New Mexico NM	NO						
33. New York NY	NO						
34. North Carolina NC	NO						
35. North Dakota ND	NO						
36. Ohio OH	YES	1,966,069,603	1,605,063,794	1,586,803,705	1,300,553,854	371,280,047	275,240,000
37. Oklahoma OK	NO						
38. Oregon OR	NO						
39. Pennsylvania PA	NO						
40. Rhode Island RI	NO						
41. South Carolina SC	NO						
42. South Dakota SD	NO						
43. Tennessee TN	NO						
44. Texas TX	NO						
45. Utah UT	NO						
46. Vermont VT	NO						
47. Virginia VA	NO						
48. Washington WA	NO						
49. West Virginia WV	NO						
50. Wisconsin WI	NO						
51. Wyoming WY	NO						
52. American Samoa AS	NO						
53. Guam GU	NO						
54. Puerto Rico PR	NO						
55. US Virgin Islands VI	NO						
56. Canada CN	NO						
57. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
58. Totals	(a) 2	1,966,069,603	1,605,063,794	1,586,803,705	1,300,553,854	371,280,047	275,240,000

DETAILS OF WRITE-INS

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

(a) Insert the number of yes responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

NAIC CODE	State of Domicile	FEI Number	Company
	IN	35-2145715	Anthem, Inc.
	IN		AI Sub Acquisition Corp.
28207	IN	35-0781558	Anthem Insurance Companies, Inc.
	DE	06-1486838	Anthem East
60049	NY	22-3347426	AnthemHealth & Life Insurance Company of New York
60217	CT	06-1475928	Anthem Health Plans, Inc.
	CT	06-1428584	HealthReach Services, Inc.
53579	NH	02-0510530	Anthem Health Plans of New Hampshire, Inc.
95527	NH	02-0494919	Matthew Thornton Health Plan, Inc.
	NH	02-0449033	Health Initiatives, Inc.
	NH	02-0331321	Northeast Consolidated Services, Inc.
	NH	02-0495732	Combined Services LLC
	NH	02-0485783	Northern General Services of New Hampshire, LLC
52618	ME	31-1705652	Anthem Health Plans of Maine, Inc.
95728	ME	01-0511382	Maine Partners Health Plan, Inc.
	ME	01-0316758	Machigonne, Inc.
	IN	35-1292384	Associated Group, Inc.
	DE	35-1898945	Anthem Financial, Inc.
	DE	94-3214943	Lease Partners, Inc.
	IN		Anthem Southeast, Inc.
	VA	54-0946534	Monticello Service Agency, Inc.
	DE	51-0320357	Consolidated Holdings Corporation
71768	VA	54-1637426	Trigon Health & Life Insurance Company
	VA	54-1237939	Health Management Corporation
	MO	43-1542030	Healthy Homecomings, Inc
	MO		Healthy Homecomings, Inc. of St. Louis
95169	VA	54-1356687	Healthkeepers, Inc.
71835	VA	54-0357120	Trigon Insurance Company
	VA	54-1769341	Primary Care First, LLC
	VA	54-1619756	Priority, Inc
96512	VA	54-1239244	Priority Healthcare, Inc.
	VA	54-1619760	Priority Insurance Agency, Inc.
95167	VA	54-1650230	Peninsula Health Care, Inc.
	VA	55-0712302	Trigon Services, Inc.
	VA		Trigon Adminstrators, Inc.

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.0	
2. Allied lines			0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril			0.0	
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine			0.0	
10. Financial guaranty			0.0	
11.1. Medical malpractice-occurrence			0.0	
11.2. Medical malpractice-claims made			0.0	
12. Earthquake			0.0	
13. Group accident and health	1,497,468,080	1,251,078,543	83.5	83.3
14. Credit accident and health			0.0	
15. Other accident and health	444,879,222	414,331,179	93.1	86.3
16. Workers' compensation			0.0	
17.1 Other liability-occurrence			0.0	
17.2 Other liability-claims made			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability			0.0	
19.3, 19.4 Commercial auto liability			0.0	
21. Auto physical damage			0.0	
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety			0.0	
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0.0	0.0
34. Totals	1,942,347,301	1,665,409,722	85.7	84.1
DETAILS OF WRITE-INS				
3301. 0			0.0	
3302. 0			0.0	
3303. 0			0.0	
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0.0	0.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1. Medical malpractice-occurrence			
11.2. Medical malpractice-claims made			
12. Earthquake			
13. Group accident and health	535,297,461	1,521,290,943	1,198,066,818
14. Credit accident and health			
15. Other accident and health	151,428,694	444,778,660	406,996,976
16. Workers' compensation			
17.1. Other liability-occurrence			
17.2. Other liability-claims made			
18.1. Products liability-occurrence			
18.2. Products liability-claims made			
19.1, 19.2 Private passenger auto liability			
19.3, 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0
34. Totals	686,726,155	1,966,069,603	1,605,063,794
DETAILS OF WRITE-INS			
3301. 0			
3302. 0			
3303. 0			
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	0	0

0
0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (a) (Cols. 1 + 2)	4 2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2002 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (b) (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c) (Cols. 11 + 12)
1. 1999 + Prior		1,390	1,390		(683)	(683)			1,247	1,247	0	(826)	(826)
2. 2000		8,794	8,794		1,400	1,400			782	782	0	(6,612)	(6,612)
3. Subtotals 2000 + Prior	0	10,184	10,184	0	717	717	0	0	2,029	2,029	0	(7,438)	(7,438)
4. 2001		293,935	293,935		239,449	239,449			37,462	37,462	0	(17,024)	(17,024)
5. Subtotals 2001 + Prior	0	304,119	304,119	0	240,166	240,166	0	0	39,491	39,491	0	(24,462)	(24,462)
6. 2002	XXX	XXX	XXX	XXX	1,437,182	1,437,182	XXX		345,204	345,204	XXX	XXX	XXX
7. Totals	0	304,119	304,119	0	1,677,348	1,677,348	0	0	384,695	384,695	0	(24,462)	(24,462)
8. Prior Year-End's Surplus As Regards Policyholders	291,200										Col. 11, Line 7 As % of Col. 1, Line 7 1. 0.0 %	Col. 12, Line 7 As % of Col. 2, Line 7 2. (8.0)%	Col. 13, Line 7 As % of Col. 3, Line 7 3. (8.0)%
													Col. 13, Line 7 Line 8 4. (8.4)%

(a) Should equal prior year-end Annual Statement; Page 3, Col. 1, Lines 1 + 3.
(b) Should equal Q.S. Page 3, Col.1, Lines 1 and 3.
(c) Should also equal Cols. 6 + 10 less Col. 3 for Lines 1 through 5 only.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATIONS:

BAR CODE:

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Prepaid Expenses	1,831,240	1,831,240	0	
2505. Provider Risk Share Receivable	1,115,000	833,000	282,000	1,897,000
2597. Summary of remaining write-ins for Line 25 from Assets	2,946,240	2,664,240	282,000	1,897,000

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Provider and Other Payables	7,586,362	6,314,500
2305. Rate Stabilization Reserve FEP	10,070,788	10,070,788
2306. Escheat Funds	3,075,608	2,828,086
2397. Summary of remaining write-ins for Line 23 from Liabilities	20,732,758	19,213,374

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
0504. Reclass of Risk Shares Receivables out of Beginning Loss Reserves per SSAP 84		(1,860,313)	(3,111,190)
0505. Reclass of ITS Payable out of Loss Reserves		(1,450,267)	(1,450,267)
0597. Summary of remaining write-ins for Line 5 from Statement of Income	0	(3,310,580)	(4,561,457)

Sch. A-Part 2
NONE

Sch. A-Part 3
NONE

Sch. B-Part 1
NONE

Sch. B-Part 2
NONE

Sch. BA-Part 1
NONE

Sch. BA-Part 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Bonds - U.S. Government								
01N070-67-5	GNMA TBA 7.000% 07/01/32	06/18/2002	Prior Period Adjustment		(11,538,680)	(11,130,000)		1
3134A4-NW-0	FHLMC Notes 4.875% 03/15/07	08/23/2002	Morgan Stanley		3,527,969	3,350,000	74,852	1
31359M-FS-7	FNMA 7.125% 06/15/10	08/23/2002	CS First Boston		964,638	825,000	11,593	1
36201R-YF-2	GNMA Pool 591210 6.000% 08/15/32	07/19/2002	Greenwich Capital		4,306,056	4,264,742	14,216	1
36201R-Z5-3	GNMA Pool 591264 6.000% 08/15/32	07/19/2002	Greenwich Capital		735,275	728,220	2,427	1
36210D-MH-1	GNMA Pool 489160 7.000% 03/15/31	06/18/2002	Prior Period Adjustment		134,773	130,000	531	1
36212W-LE-5	GNMA Pool 545825 7.000% 07/15/31	06/18/2002	Prior Period Adjustment		5,183,592	4,999,998	20,417	1
36225B-PC-6	GNMA Pool 781319 7.000% 07/15/31	06/18/2002	Prior Period Adjustment		6,220,312	6,000,000	24,500	1
912810-DX-3	US Treasury Bond 7.500% 11/15/16	07/19/2002	Deutsche Bank		4,917,031	4,000,000	55,435	1
912810-FB-9	US Treasury Bond 6.125% 11/15/27	09/25/2002	Merrill Lynch		1,001,771	850,000	19,523	1
912810-FP-8	US Treasury Bond 5.375% 02/15/31	07/11/2002	J P Morgan		327,133	325,000	7,094	1
912827-6D-9	US Treasury Note 6.750% 05/15/05	09/17/2002	Goldman Sachs & Co		3,896,211	3,500,000	82,174	1
912827-J7-8	US Treasury Note 6.250% 02/15/03	08/30/2002	G X Clarke & Co		10,203,125	1,000,000	35,666	1
912828-AG-5	US Treasury Note 2.250% 07/31/04	09/25/2002	Lehman Brothers		2,514,746	2,500,000	9,324	1
912828-AH-3	US Treasury Note 3.250% 08/15/07	08/20/2002	J P Morgan		474,555	475,000	336	1
912828-AJ-9	US Treasury Note 4.375% 08/15/12	08/20/2002	Merrill Lynch		339,606	335,000	319	1
0399999.	Total - Bonds - U.S. Government				33,208,113	22,152,960	358,407	XXX
Bonds - Special Revenue and Special Assessment								
United States								
01F060-67-5	FNMA TBA 6.000% 07/17/30	06/19/2002	Prior Period Adjustment		(12,991,875)	(13,000,000)	(30,333)	1
02R060-47-2	FHLMC TBA 6.000% 07/18/17	06/11/2002	Prior Period Adjustment		(759,023)	(750,000)	(2,125)	1
31283K-NA-2	FHLMC Gold Pool G11285 6.500% 12/01/15	06/19/2002	Prior Period Adjustment		2,078,750	2,000,000	6,500	1
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14	06/19/2002	Prior Period Adjustment		(65,499)	(63,645)	(181)	1
3128GR-FZ-7	FHLMC Gold Pool E88284 6.000% 03/01/17	06/11/2002	Prior Period Adjustment		759,023	750,000	2,126	1
31335H-TJ-2	FHLMC Gold Pool C90553 6.500% 06/01/22	07/30/2002	Salomon Smith Barney		10,027,064	9,732,061	22,843	1
3133TV-DE-3	FHLMC Remic 2356 GC 6.000% 04/15/15	08/30/2002	CS First Boston		4,718,672	4,500,000	3,000	1PE
31371K-QW-4	FNMA Pool 254369 6.000% 06/01/12	06/18/2002	Prior Period Adjustment		(18,176)	(17,680)	(50)	1
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14	06/26/2002	Prior Period Adjustment		(38,599)	(37,515)	(106)	1
31384V-QX-3	FNMA Pool 535170 5.500% 09/01/14	09/12/2002	CS First Boston		7,236,717	7,001,510	19,254	1
31389X-4Q-3	FNMA Pool 639031 6.000% 04/01/32	06/19/2002	Prior Period Adjustment		12,991,875	13,000,000	30,334	1
31391A-YU-7	FNMA Pool 661423 6.000% 09/01/32	08/22/2002	Chase		644,525	635,000	1,588	1
31392D-F4-9	FNMA 2002-W6 2A1 7.000% 06/25/42	07/16/2002	Nomura Securities		1,528,995	1,458,791	3,688	1PE
31392E-AE-0	FNMA 2002-55 QC 5.500% 12/25/14	08/23/2002	UBS Securities Inc		1,553,906	1,500,000	6,646	1PE
31392E-AF-7	FNMA 2002-55 QD 5.500% 04/25/16	08/15/2002	UBS Securities Inc		1,537,969	1,500,000	6,646	1PE
31392E-RR-3	FNMA 2002-56 DA 5.500% 05/25/32	08/19/2002	Lehman Brothers		1,503,725	1,498,107	6,637	1PE
31392E-UH-1	FNMA 2002-59 UB 5.500% 09/25/15	08/15/2002	First Boston Corp		1,540,781	1,500,000	6,646	1PE
31392M-EM-0	FHLMC T-41 2A 7.000% 07/25/32	06/14/2002	Prior Period Adjustment		(78,760)	(75,458)	(202)	1PE
31392T-4E-4	FHLMC 2483 DC 5.500% 07/15/14	08/23/2002	Bear Stearns		1,037,500	1,000,000	4,431	1PE
31392T-FJ-1	FHLMC 2480 PB 5.000% 10/15/21	08/20/2002	Lehman Brothers		1,534,897	1,489,288	5,999	1PE
DC0055-92-1	Freddie Mac TBA 6.000% 06/19/17	06/19/2002	Prior Period Adjustment		(2,078,750)	(2,000,000)	(6,000)	1
	U.S.				32,663,717	31,620,459	87,341	XXX
	United States				32,663,717	31,620,459	87,341	XXX
3199999.	Total - Bonds - Special Revenue & Special Assessments				32,663,717	31,620,459	87,341	XXX
Bonds - Public Utilities								
United States								
25746U-AJ-8	Dominion Resources Inc 6.250% 06/30/12	07/15/2002	UBS Securities Inc		568,124	565,000	2,060	2
337932-AA-5	Firstenergy Corp Series 5.500% 11/15/06	08/15/2002	USB Warburg LLC		214,871	230,000	3,338	2
49337E-AA-8	Keyspan Gas East 7.875% 02/01/10	07/11/2002	UBS Securities Inc		1,139,280	1,000,000	36,094	1PE
872375-AF-7	Teco Energy Inc 6.125% 05/01/07	07/15/2002	First Boston Corp		237,914	230,000	2,544	2
882389-CB-3	Texas Eastern Transmiss 5.250% 07/15/07	07/16/2002	J P Morgan		986,550	1,000,000	2,479	1PE
	United States				3,146,739	3,025,000	46,515	XXX
3899999.	Total - Bonds - Public Utilities				3,146,739	3,025,000	46,515	XXX
Bonds - Industrial and Miscellaneous								

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								
001957-BC-2	AT&T Corp 7.300% 11/15/11	08/13/2002	Tax Free Exchange		448,782	500,000	8,922	2
001957-BD-0	AT&T Corp 8.000% 11/15/31	08/13/2002	Tax Free Exchange		720,912	850,000	16,622	2
013817-AF-8	Alcoa Inc 6.000% 01/15/12	07/10/2002	UBS Securities Inc.		517,670	500,000		1PE
05523U-AA-8	BAE Systems Hldg 144A 6.400% 12/15/11	07/17/2002	UBS Securities Inc.		461,817	445,000	2,927	1
060505-AQ-7	Bank Of America Corp 6.250% 04/15/12	07/25/2002	Bank of America		183,895	175,000	2,977	1
060505-AR-5	Bank Of America Corp 4.875% 09/15/12	09/19/2002	Bank of America		1,718,566	1,725,000		1PE
066048-AA-7	BankAmerica Capital II 8.000% 12/15/26	08/14/2002	Various		402,866	375,000	3,511	1
097014-AG-9	Boeing Capital Corp 6.500% 02/15/12	07/22/2002	Bear Stearns		594,115	560,000	16,178	1PE
12476V-AT-8	CAPCO America 6.260% 10/15/30	07/31/2002	Bear Stearns		536,660	500,000	2,087	1
125581-AA-6	CIT Group Inc 7.375% 04/02/07	07/25/2002	Various		1,337,313	1,300,000	28,763	1
125581-AC-2	CIT Group Inc MTN 5.750% 09/25/07	09/18/2002	CS First Boston		724,596	725,000		1PE
125715-JT-0	CMC Securities Corporat 6.750% 11/25/28	08/15/2002	UBS Securities Inc.		755,288	727,989	2,593	1PE
126408-GB-3	CSX Corp 6.300% 03/15/12	07/17/2002	Lehman Brothers		515,540	500,000	11,725	2
17248R-AJ-5	Cingular Wireless 7.125% 12/15/31	09/06/2002	Tax Free Exchange		401,020	400,000	6,413	1PE
172967-AZ-4	Citigroup Inc 7.250% 10/01/10	09/10/2002	J P Morgan		702,081	625,000	20,391	1
172967-BF-7	Citigroup Inc 5.750% 05/10/06	07/19/2002	Morgan Stanley		526,080	500,000	5,910	1
172967-BP-5	Citigroup Inc 5.625% 08/27/12	08/19/2002	Salomon Smith Barney		1,340,334	1,350,000		1PE
17303N-AA-5	Citicorp Capital II 8.015% 02/15/27	08/13/2002	RBC Dominion		164,400	150,000	33	1PE
201730-AC-2	Commercial Mortg Asset 6.640% 09/17/10	07/30/2002	Salomon Smith Barney		539,922	500,000	1,937	1
209864-AT-4	Consolidated Rail Corp 9.750% 06/15/20	09/17/2002	Lazard Freres & Co		438,337	325,000	8,362	2PE
224044-BE-6	Cox Communications 7.125% 10/01/12	09/17/2002	Salomon Smith Barney		193,563	195,000		2PE
22541L-AC-7	Credit Suisse First Bos 6.500% 01/15/12	07/17/2002	CS First Boston		504,845	500,000	632	1
25179S-AC-4	Devon Energy Corp 6.875% 09/30/11	09/12/2002	Bank of America		411,908	375,000	11,960	2
260543-BR-3	Dow Chemical 6.000% 10/01/12	08/28/2002	Merrill Lynch		405,636	400,000	267	1PE
263534-BJ-7	El Du Pont De Nemours 6.875% 10/15/09	08/28/2002	Various		433,496	380,000	10,015	1PE
345370-BZ-2	Ford Motor Company 6.375% 02/01/29	08/28/2002	Bear Stearns		851,215	1,085,000	6,148	2
345397-ST-1	Ford Motor Credit Co 7.875% 06/15/10	08/16/2002	Bear Stearns		782,816	800,000	11,550	2
370424-FV-0	GMAC 8.875% 06/01/10	07/12/2002	Dain Rauscher		221,582	200,000	2,268	2PE
381317-AQ-9	Golden West Financial C 4.750% 10/01/12	09/19/2002	Lehman Brothers		1,489,485	1,500,000		1PE
38141G-BU-7	Goldman Sachs Group Inc 6.600% 01/15/12	07/25/2002	Goldman Sachs & Co		182,926	175,000	481	1
42307T-AE-8	HJ Heinz Finance Series 6.750% 03/15/32	09/25/2002	J P Morgan		457,080	400,000	1,125	1
441812-JY-1	Household Finance Corp 7.000% 05/15/12	08/07/2002	Morgan Stanley		944,687	975,000	15,167	1
449182-AN-4	Hyundai Auto Receivable 2.800% 02/15/07	09/18/2002	Bony/Barclays Capital Inc.		699,934	700,000		1PE
46625H-AP-5	JP Morgan Chase & Co 5.250% 05/30/07	07/17/2002	CS First Boston		1,010,720	1,000,000	7,583	1PE
494550-AN-6	Kinder Morgan Energy 7.300% 08/15/33	08/14/2002	Salomon Smith Barney		749,550	750,000		2PE
50075N-AG-9	Kraft Foods Inc 5.250% 06/01/07	07/10/2002	Bear Stearns		564,861	550,000	4,411	1
571748-AD-4	Marsh & McLennan Cos 5.375% 03/15/07	07/01/2002	Tax Free Exchange		597,422	600,000	9,138	1PE
577778-BN-2	May Department Stores C 8.000% 07/15/12	07/15/2002	Morgan Keegan		865,838	750,000	500	1PE
617446-GM-5	Morgan St Dean Witter a 6.750% 04/15/11	08/27/2002	Bear Stearns		694,655	650,000	16,453	1
617446-HB-8	Morgan St Dean Witter a 5.800% 04/01/07	07/19/2002	Morgan Stanley		832,336	800,000	14,307	1
617446-HC-6	Morgan St Dean Witter a 6.600% 04/01/12	07/25/2002	Morgan Stanley		182,131	175,000	3,754	1
61746W-GB-0	Morgan Stanley Dean Wit 6.660% 02/15/33	07/30/2002	Goldman Sachs & Co		484,822	450,000	83	1
61980A-AA-1	Motiva Enterprise 144A 5.200% 09/15/12	09/18/2002	Salomon Smith Barney		274,137	275,000		1PE
629568-AG-1	Nabors Industries Inc 1 5.375% 08/15/12	08/15/2002	Lehman Brothers		277,724	280,000		1PE
637432-CV-5	National Rural Utilitie 5.750% 08/28/09	08/23/2002	Baring Securities Inc.		541,507	545,000		1PE
655356-JG-9	Nomura Asset Securities 6.690% 03/15/30	07/29/2002	Lehman Brothers		701,289	650,000	2,416	1
655844-AQ-1	Norfolk Southern Corp 7.250% 02/15/31	07/10/2002	J P Morgan		527,435	500,000	15,104	2
786514-BB-4	Safeway Inc 6.150% 03/01/06	07/17/2002	Bank of America		1,044,380	1,000,000	24,088	2
786514-BE-8	Safeway Inc 4.800% 07/16/07	07/30/2002	Bony/Barclays Capital Inc.		601,584	600,000	1,280	2PE
792860-AD-0	St Paul Companies 8.125% 04/15/10	09/13/2002	Morgan Stanley		219,085	198,000	6,837	2PE
855030-AG-7	Staples Inc 144A 7.375% 10/01/12	09/25/2002	Chase		287,480	290,000		2PE
891027-AL-8	Torchmark Corp 6.250% 12/15/06	08/30/2002	Bank One		568,855	535,000	7,431	1PE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
904764-AG-2	Unilever Capital 7.125% 11/01/10	07/23/2002	Bony/Barclays Capital Inc.		789,663	700,000	11,776	1
907770-BG-5	Union Oil Co of Califor 5.050% 10/01/12	09/30/2002	J P Morgan		348,698	350,000		2PE
913017-BE-8	United Technologies Cor 4.875% 11/01/06	08/27/2002	CS First Boston		671,203	650,000	10,474	1
91529Y-AC-0	Unumprovident Corp 7.625% 03/01/11	09/10/2002	Goldman Sachs & Co.		262,708	250,000	635	2PE
929757-AA-0	Wachovia Asset 6.250% 10/25/33	09/20/2002	Wachovia Securities		4,125,625	4,000,000	18,056	1Z
94977T-AP-3	Wells Fargo Mortgage 6.500% 11/25/31	08/16/2002	Salomon Smith Barney		1,542,188	1,500,000	5,417	1PE
962166-BE-3	Weyerhaeuser Co 6.750% 03/15/12	07/17/2002	Bear Stearns		594,815	575,000	14,016	2
	United States				39,970,078	39,040,989	372,723	XXX
Foreign								
06738C-AG-4	Barclays Bank PLC 144A 6.860% Perpet	09/18/2002	Bony/Barclays Capital Inc.		550,000	550,000		1PE
780097-AL-5	Royal Bank of Scotland 5.000% 10/01/14	09/25/2002	Bank of America		1,394,638	1,400,000		1PE
	Foreign				1,944,638	1,950,000	0	XXX
4599999.	Total - Bonds - Industrial & Miscellaneous				41,914,716	40,990,989	372,723	XXX
6099997.	Total - Bonds - Part 3				110,933,285	97,789,408	864,986	XXX
6099998.	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter				9,534,154	9,504,555	62,187	XXX
6099999.	Total - Bonds				120,467,439	107,293,963	927,173	XXX
7299999.	Total - Bonds, Preferred and Common Stocks				120,467,439	XXX	927,173	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
Bonds - U.S. Government																
156996-9A-0	FHA Century Hlth Cap 8.220% 06/01/36	09/01/2002	Paydown		4,293	4,293	4,272	4,293	20				0	59		1
3134A3-5H-5	FHLMC Notes 6.875% 09/15/10	08/23/2002	CS First Boston		923,500	800,000	841,406	837,496	(546)			86,004	86,004	24,597		1
31359M-FV-0	FNMA 7.000% 07/15/05	08/23/2002	Morgan Stanley		5,566,600	5,000,000	5,255,859	5,174,515	(8,521)			392,085	392,085	214,861		1
31359M-GH-0	FNMA 6.625% 10/15/07	08/23/2002	Goldman Sachs & Co.		1,412,451	1,250,000	1,378,076	1,374,649	(3,250)			37,802	37,802	30,135		1
31359M-LH-4	FNMA 4.375% 10/15/06	08/30/2002	First Boston Corp.		1,301,883	1,250,000	1,262,354	1,261,914	(419)			39,968	39,968	20,964		1
31359M-MP-5	FNMA 5.250% 04/15/07	08/30/2002	Goldman Sachs & Co.		1,342,236	1,250,000	1,301,611	1,299,922	(1,612)			42,315	42,315	28,620		1
36200Q-LF-9	GNMA Pool 569226 8.000% 03/15/32	09/01/2002	Paydown		203,557	203,557	215,579	203,557	(12,005)				0	2,953		1
36200R-AA-0	GNMA Pool 569801 6.000% 05/15/32	09/01/2002	Paydown		25,271	25,271	24,971	25,271	299				0	351		1
36200S-VM-9	GNMA Pool 571320 7.000% 11/15/31	09/01/2002	Paydown		30,940	30,940	31,887	30,940	(984)				0	437		1
36200S-WW-6	GNMA Pool 571361 6.500% 12/15/31	07/01/2002	Prior Period Adjustment		(2,334)			(1,375)	(1,375)			(959)	(959)	14,841		1
36201E-LR-9	GNMA Pool 580936 7.000% 01/15/32	09/01/2002	Paydown		81,475	81,475	83,970	81,475	(2,483)				0	1,090		1
36203B-VB-7	GNMA Pool 344510 7.000% 09/15/23	09/01/2002	Paydown		4,004	4,004	3,973	4,004	31				0	47		1
36203C-KA-9	GNMA Pool 345089 6.500% 12/15/23	09/01/2002	Paydown		2,140	2,140	2,114	2,140	26				0	22		1
36203D-JD-3	GNMA Pool 345960 6.500% 11/15/23	09/01/2002	Paydown		26,426	26,426	26,100	26,426	318				0	319		1
36203E-HS-0	GNMA Pool 346841 7.000% 10/15/23	09/01/2002	Paydown		15,239	15,239	15,567	15,239	(330)				0	168		1
36203F-DZ-5	GNMA Pool 347620 6.000% 03/15/09	09/01/2002	Paydown		48,060	48,060	47,778	48,060	254				0	392		1
36203K-ZY-3	GNMA Pool 351859 7.000% 04/15/08	09/01/2002	Paydown		387	387	385	387	2				0	5		1
36203L-GJ-5	GNMA Pool 352201 7.000% 05/15/08	09/01/2002	Paydown		1,415	1,415	1,406	1,415	8				0	20		1
36203L-X8-0	GNMA Pool 352703 7.000% 07/15/23	09/01/2002	Paydown		31,589	31,589	32,270	31,589	(683)				0	503		1
36203N-3U-0	GNMA Pool 354611 7.000% 07/15/23	09/01/2002	Paydown		21,342	21,342	21,178	21,342	162				0	260		1
36203N-S9-0	GNMA Pool 354344 7.000% 01/15/23	09/01/2002	Paydown		2,908	2,908	2,970	2,908	(62)				0	33		1
36203P-QK-2	GNMA Pool 355158 7.000% 01/15/28	09/01/2002	Paydown		61,903	61,903	63,460	61,903	(1,587)				0	849		1
36203P-T3-7	GNMA Pool 355270 7.000% 10/15/08	09/01/2002	Paydown		8,593	8,593	8,538	8,593	50				0	100		1
36203P-TA-1	GNMA Pool 355245 7.000% 08/15/08	09/01/2002	Paydown		7,233	7,233	7,186	7,233	40				0	85		1
36203P-UE-1	GNMA Pool 355281 7.000% 11/15/08	09/01/2002	Paydown		4,570	4,570	4,540	4,570	30				0	62		1
36203Q-HL-8	GNMA Pool 355835 6.500% 12/15/23	09/01/2002	Paydown		33,960	33,960	33,541	33,960	405				0	364		1
36203U-HH-8	GNMA Pool 359432 7.000% 11/15/08	09/01/2002	Paydown		10,995	10,995	10,924	10,995	67				0	160		1
36203V-GP-9	GNMA Pool 360306 7.000% 06/15/23	09/01/2002	Paydown		20,111	20,111	19,957	20,111	154				0	291		1
36203V-K6-6	GNMA Pool 360417 7.000% 10/15/23	09/01/2002	Paydown		72,432	72,432	73,993	72,432	(1,580)				0	785		1
36203W-3A-4	GNMA Pool 361793 7.000% 08/15/08	09/01/2002	Paydown		39,407	39,407	39,155	39,407	234				0	604		1
36203W-4X-3	GNMA Pool 361838 6.500% 12/15/23	09/01/2002	Paydown		4,383	4,383	4,329	4,383	54				0	54		1
36203W-BE-7	GNMA Pool 361037 7.000% 07/15/23	09/01/2002	Paydown		53,422	53,422	53,013	53,422	407				0	749		1
36203W-CN-6	GNMA Pool 361077 6.500% 11/15/23	09/01/2002	Paydown		1,767	1,767	1,745	1,767	22				0	27		1
36204A-LX-1	GNMA Pool 364042 7.000% 09/15/23	09/01/2002	Paydown		9,742	9,742	9,667	9,742	74				0	161		1
36204B-G9-8	GNMA Pool 364824 7.000% 12/15/08	09/01/2002	Paydown		2,919	2,919	2,901	2,919	17				0	34		1
36204D-HE-2	GNMA Pool 366629 6.500% 11/15/23	09/01/2002	Paydown		12,330	12,330	12,178	12,330	151				0	133		1
36204E-V8-7	GNMA Pool 367939 6.500% 10/15/23	09/01/2002	Paydown		3,350	3,350	3,308	3,350	42				0	36		1
36204E-WU-7	GNMA Pool 367959 6.500% 10/15/23	09/01/2002	Paydown		2,718	2,718	2,685	2,718	31				0	17		1
36204F-LS-1	GNMA Pool 368537 6.000% 03/15/09	09/01/2002	Paydown		2,251	2,251	2,238	2,251	12				0	23		1
36204F-M4-3	GNMA Pool 368579 6.000% 03/15/09	09/01/2002	Paydown		3,627	3,627	3,606	3,627	18				0	37		1
36204F-MF-8	GNMA Pool 368558 6.000% 03/15/09	09/01/2002	Paydown		5,210	5,210	5,179	5,210	25				0	53		1
36204F-NQ-3	GNMA Pool 368599 6.000% 03/15/09	09/01/2002	Paydown		14,731	14,731	14,645	14,731	71				0	146		1
36204F-VX-9	GNMA Pool 368830 7.000% 11/15/23	09/01/2002	Paydown		1,088	1,088	1,080	1,088	8				0	7		1
36204M-5F-2	GNMA Pool 374446 6.500% 11/15/23	09/01/2002	Paydown		7,880	7,880	7,783	7,880	96				0	97		1
36204N-LG-0	GNMA Pool 374827 6.500% 11/15/23	09/01/2002	Paydown		5,304	5,304	5,239	5,304	64				0	47		1
36204Q-AF-7	GNMA Pool 376306 7.000% 12/15/08	09/01/2002	Paydown		4,533	4,533	4,504	4,533	27				0	45		1
36204V-ZB-8	GNMA Pool 381538 6.500% 12/15/23	09/01/2002	Paydown		355	355	350	355	4				0	4		1
36206F-TE-2	GNMA Pool 410149 7.000% 10/15/25	09/01/2002	Paydown		60,326	60,326	57,725	60,326	2,630				0	533		1
36206J-GR-9	GNMA Pool 412508 7.000% 10/15/25	09/01/2002	Paydown		4,275	4,275	4,090	4,275	186				0	46		1
36206M-UL-9	GNMA Pool 415587 6.500% 02/15/28	09/01/2002	Paydown		2,693	2,693	2,664	2,693	29				0	27		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
36206P-PY-0	GNMA Pool 417239 7.000% 02/15/26	09/01/2002	Paydown		27,525	27,525	26,338	27,525	1,201				0	358		1
36206W-B2-0	GNMA Pool 423157 7.500% 10/15/29	09/01/2002	Paydown		20,781	20,781	21,491	20,781	(738)				0	295		1
36207A-7M-8	GNMA Pool 426700 7.000% 06/15/28	09/01/2002	Paydown		57,447	57,447	58,893	57,447	(1,474)				0	605		1
36207B-UT-5	GNMA Pool 427294 7.000% 01/15/28	09/01/2002	Paydown		2,598	2,598	2,663	2,598	(67)				0	30		1
36207F-KS-9	GNMA Pool 430605 6.500% 02/15/28	09/01/2002	Paydown		3,396	3,396	3,360	3,396	36				0	34		1
36207J-U7-6	GNMA Pool 433606 7.000% 02/15/28	09/01/2002	Paydown		27,271	27,271	27,957	27,271	(697)				0	304		1
36207K-WK-2	GNMA Pool 434550 7.500% 10/15/29	09/01/2002	Paydown		108,494	108,494	111,868	108,494	(3,477)				0	1,306		1
36207M-RQ-1	GNMA Pool 436195 6.500% 02/15/28	09/01/2002	Paydown		706	706	698	706	8				0	10		1
36207T-UW-9	GNMA Pool 441697 7.000% 03/15/28	09/01/2002	Paydown		12,689	12,689	13,009	12,689	(324)				0	148		1
36207V-3V-6	GNMA Pool 443712 7.000% 06/15/28	09/01/2002	Paydown		65,753	65,753	67,407	65,753	(1,682)				0	875		1
36207V-KC-9	GNMA Pool 443191 7.000% 12/15/30	09/01/2002	Paydown		148,322	148,322	154,301	148,322	(6,093)				0	1,834		1
36207X-6Q-0	GNMA Pool 445579 6.500% 02/15/28	09/01/2002	Paydown		2,843	2,843	2,813	2,843	30				0	31		1
36208L-N9-4	GNMA Pool 454116 7.500% 01/15/28	09/01/2002	Paydown		7,302	7,302	7,529	7,302	(234)				0	102		1
36208M-5Z-4	GNMA Pool 455464 7.500% 08/15/27	09/01/2002	Paydown		7,722	7,722	8,031	7,722	(322)				0	112		1
36208P-NH-7	GNMA Pool 456792 7.000% 04/15/28	09/01/2002	Paydown		13,597	13,597	13,939	13,597	(350)				0	171		1
36208P-Q3-5	GNMA Pool 456874 7.000% 05/15/28	09/01/2002	Paydown		40,172	40,172	41,182	40,172	(1,030)				0	446		1
36208Q-RP-3	GNMA Pool 457794 7.000% 07/15/28	09/01/2002	Paydown		29,895	29,895	30,647	29,895	(772)				0	190		1
36208R-FK-5	GNMA Pool 458370 7.000% 01/15/28	09/01/2002	Paydown		35,810	35,810	36,711	35,810	(917)				0	516		1
36208R-V5-0	GNMA Pool 458836 7.000% 03/15/28	09/01/2002	Paydown		3,471	3,471	3,558	3,471	(89)				0	38		1
36208R-WJ-9	GNMA Pool 458849 6.500% 02/15/28	09/01/2002	Paydown		90,961	90,961	89,980	90,961	944				0	1,469		1
36208W-EG-4	GNMA Pool 462835 7.000% 07/15/28	09/01/2002	Paydown		50,750	50,750	52,027	50,750	(1,303)				0	592		1
36208W-GW-7	GNMA Pool 462913 7.000% 04/15/28	09/01/2002	Paydown		67,559	67,559	69,258	67,559	(1,722)				0	695		1
36209B-5B-0	GNMA Pool 467142 6.500% 08/15/28	09/01/2002	Paydown		46,276	46,276	43,087	46,276	3,217				0	501		1
36209F-JG-5	GNMA Pool 470163 7.500% 03/15/29	09/01/2002	Paydown		2,573	2,573	2,660	2,573	(91)				0	32		1
36209H-DP-7	GNMA Pool 471810 7.000% 03/15/28	09/01/2002	Paydown		21,816	21,816	22,365	21,816	(561)				0	212		1
36209L-MY-9	GNMA Pool 474775 6.500% 04/15/31	09/01/2002	Paydown		66,602	66,602	66,727	66,602	(126)				0	567		1
36209N-LS-9	GNMA Pool 476537 7.000% 06/15/28	09/01/2002	Paydown		49,322	49,322	50,563	49,322	(1,274)				0	849		1
36209N-UK-6	GNMA Pool 476786 7.000% 09/15/28	09/01/2002	Paydown		1,344	1,344	1,378	1,344	(34)				0	16		1
36209Q-TF-2	GNMA Pool 478550 6.500% 11/15/28	09/01/2002	Paydown		9,233	9,233	8,596	9,233	626				0	51		1
36209S-W7-2	GNMA Pool 480470 7.000% 08/15/28	09/01/2002	Paydown		32,725	32,725	33,549	32,725	(840)				0	196		1
36209U-6E-1	GNMA Pool 482469 7.000% 10/15/28	09/01/2002	Paydown		17,924	17,924	18,375	17,924	(461)				0	170		1
36209Y-RC-4	GNMA Pool 485683 6.500% 08/15/31	09/01/2002	Paydown		486,774	486,774	487,459	486,774	(692)				0	4,859		1
36210A-A7-2	GNMA Pool 486130 8.000% 09/15/30	09/01/2002	Paydown		82,001	82,001	85,012	82,001	(3,153)				0	1,025		1
36210D-4F-5	GNMA Pool 489622 7.000% 11/15/28	09/01/2002	Paydown		2,540	2,540	2,604	2,540	(65)				0	33		1
36210D-MH-1	GNMA Pool 489160 7.000% 03/15/31	09/01/2002	Prior Period Adjustment		33,743	33,743	34,982	33,743	(1,239)				0	298		1
36210E-NY-1	GNMA Pool 490107 7.000% 12/15/28	09/01/2002	Paydown		9,870	9,870	10,119	9,870	(253)				0	115		1
36210G-FC-3	GNMA Pool 491663 7.500% 10/15/29	09/01/2002	Paydown		16,725	16,725	17,296	16,725	(593)				0	206		1
36211E-AZ-1	GNMA Pool 510424 7.500% 09/15/29	09/01/2002	Paydown		8,244	8,244	8,525	8,244	(294)				0	112		1
36211E-UR-7	GNMA Pool 510992 7.500% 06/15/29	09/01/2002	Paydown		10,091	10,091	10,405	10,091	(321)				0	94		1
36211G-AK-9	GNMA Pool 512210 7.500% 11/15/29	09/01/2002	Paydown		52,214	52,214	53,996	52,214	(1,865)				0	777		1
36211K-XR-0	GNMA Pool 515588 8.000% 03/15/30	09/01/2002	Paydown		763	763	787	763	(27)				0	13		1
36211N-RG-5	GNMA Pool 518087 7.500% 09/15/29	09/01/2002	Paydown		62,616	62,616	64,827	62,616	(2,283)				0	935		1
36211Q-XN-6	GNMA Pool 520085 7.500% 01/15/30	07/01/2002	Prior Period Adjustment		(3,161)			(2,623)	(2,623)			(538)	(538)	9,022		1
36211R-FW-4	GNMA Pool 520481 7.500% 01/15/30	07/01/2002	Prior Period Adjustment		(6)			(4)	(4)			(2)	(2)	787		1
36211S-SB-4	GNMA Pool 521714 7.500% 12/15/29	09/01/2002	Paydown		67,903	67,903	70,221	67,903	(2,429)				0	745		1
36211T-BF-1	GNMA Pool 522138 8.000% 12/15/29	09/01/2002	Paydown		23,515	23,515	24,379	23,515	(891)				0	340		1
36211V-5X-4	GNMA Pool 524762 8.000% 05/15/30	09/01/2002	Paydown		30,489	30,489	31,447	30,489	(1,003)				0	208		1
36211W-XP-8	GNMA Pool 525486 8.000% 12/15/29	09/01/2002	Paydown		8,748	8,748	9,023	8,748	(283)				0	174		1
36211X-UQ-7	GNMA Pool 526291 8.000% 05/15/30	09/01/2002	Paydown		5,272	5,272	5,438	5,272	(175)				0	61		1
36211Y-U4-4	GNMA Pool 527203 7.500% 01/15/30	07/01/2002	Prior Period Adjustment		(1)			(1)	(1)				0	135		1

Statement as of September 30, 2002 of the **Community Insurance Company**

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)
36212A-F3-4	GNMA Pool 527686 7.500% 08/15/30	07/01/2002	Prior Period Adjustment		(1)				(1)				0	131		1
36212C-QD-6	GNMA Pool 529752 8.000% 02/15/31	09/01/2002	Paydown		278,524	278,524	287,271	278,524	(8,940)				0	3,010		1
36212D-RP-6	GNMA Pool 530694 6.500% 08/15/31	07/01/2002	Prior Period Adjustment		(515)			(303)	(303)			(212)	(212)	16,223		1
36212D-RQ-4	GNMA Pool 530695 7.000% 08/15/31	09/01/2002	Paydown		31,788	31,788	32,762	31,788	(991)				0	406		1
36212K-AW-3	GNMA Pool 535621 7.500% 12/15/30	07/01/2002	Prior Period Adjustment		(787)			(531)	(531)			(256)	(256)	2,967		1
36212M-4Q-9	GNMA Pool 538231 7.500% 08/15/31	07/01/2002	Prior Period Adjustment		(1,528)			(1,031)	(1,030)			(498)	(498)	4,636		1
36212Q-PZ-7	GNMA Pool 540540 7.500% 11/15/30	07/01/2002	Prior Period Adjustment		(179)			(137)	(137)			(42)	(42)	272		1
36212Q-YK-0	GNMA Pool 540814 7.500% 10/15/30	07/01/2002	Prior Period Adjustment		(1,286)			(868)	(868)			(419)	(419)	3,228		1
36212Q-YQ-7	GNMA Pool 540819 7.500% 10/15/30	07/01/2002	Prior Period Adjustment		(1,066)			(719)	(719)			(347)	(347)	3,371		1
36212S-T9-7	GNMA Pool 542476 7.500% 02/15/31	07/01/2002	Prior Period Adjustment		(932)			(713)	(713)			(219)	(219)	2,602		1
36212T-TK-0	GNMA Pool 543354 7.500% 10/15/30	07/01/2002	Prior Period Adjustment		(444)			(300)	(300)			(145)	(145)	3,844		1
36212U-AF-8	GNMA Pool 543706 7.500% 11/15/30	07/01/2002	Prior Period Adjustment		(305)			(233)	(233)			(72)	(72)	370		1
36212U-BE-0	GNMA Pool 543737 7.000% 12/15/30	09/01/2002	Paydown		8,457	8,457	8,716	8,457	(261)				0	107		1
36212U-KR-1	GNMA Pool 544004 7.500% 03/15/31	07/01/2002	Prior Period Adjustment		(36)			(28)	(27)			(8)	(8)	129		1
36212V-XM-6	GNMA Pool 545284 7.500% 01/15/31	07/01/2002	Prior Period Adjustment		(1,720)			(1,160)	(1,160)			(560)	(560)	3,411		1
36212W-LE-5	GNMA Pool 545825 7.000% 07/15/31	09/01/2002	Prior Period Adjustment		587,905	587,905	609,492	587,905	(21,587)				0	5,064		1
36212Y-JX-2	GNMA Pool 547578 7.500% 03/15/31	07/01/2002	Prior Period Adjustment		(47)			(36)	(37)			(11)	(11)	99		1
36213D-C8-9	GNMA Pool 550995 7.500% 10/15/31	07/01/2002	Prior Period Adjustment		(71)			(55)	(55)			(16)	(16)	4,280		1
36213D-WZ-7	GNMA Pool 551564 7.500% 07/15/31	07/01/2002	Prior Period Adjustment		(888)			(679)	(679)			(209)	(209)	4,120		1
36213H-VF-3	GNMA Pool 555114 7.000% 08/15/31	09/01/2002	Paydown		11,506	11,506	11,859	11,506	(356)				0	165		1
36213H-XF-1	GNMA Pool 555178 6.500% 12/15/31	09/01/2002	Paydown		216,397	216,397	219,060	216,397	(2,660)				0	2,880		1
36213J-C8-6	GNMA Pool 555495 6.000% 09/15/31	09/01/2002	Paydown		61,440	61,440	60,720	61,440	711				0	894		1
36213J-QK-4	GNMA Pool 555858 7.000% 08/15/31	09/01/2002	Paydown		15,787	15,787	16,270	15,787	(484)				0	207		1
36213L-M2-3	GNMA Pool 557577 7.500% 07/15/31	07/01/2002	Prior Period Adjustment		(1,467)			(1,122)	(1,122)			(345)	(345)	2,619		1
36213L-QK-9	GNMA Pool 557658 6.500% 08/15/31	09/01/2002	Paydown		141,691	141,691	140,319	141,691	1,367				0	1,742		1
36213N-QD-1	GNMA Pool 559452 7.500% 11/15/31	07/01/2002	Prior Period Adjustment		(31)			(23)	(23)			(7)	(7)	5,085		1
36213T-3E-1	GNMA Pool 564297 7.500% 09/15/31	07/01/2002	Prior Period Adjustment		(21)			(16)	(16)			(5)	(5)	120		1
36213U-N2-2	GNMA Pool 564809 7.500% 09/15/31	07/01/2002	Prior Period Adjustment		(865)			(565)	(566)			(300)	(300)	4,042		1
36213V-L9-7	GNMA Pool 565652 7.000% 08/15/31	09/01/2002	Paydown		2,233	2,233	2,302	2,233	(69)				0	26		1
36215Y-RB-8	GNMA II Pool 149082 8.000% 03/20/16	09/01/2002	Paydown		92,067	92,067	95,375	92,067	(3,138)				0	618		1
36215Y-SV-3	GNMA II Pool 149132 8.000% 04/20/16	09/01/2002	Paydown		1,798	1,798	1,862	1,798	(47)				0	24		1
362160-EQ-2	GNMA Pool 179343 9.000% 08/20/16	09/01/2002	Paydown		571	571	604	571	(25)				0	9		1
362160-ET-6	GNMA Pool 179346 9.000% 09/20/16	09/01/2002	Paydown		1,139	1,139	1,205	1,139	(64)				0	17		1
362163-EF-0	GNMA II Pool 182034 8.000% 02/20/17	09/01/2002	Paydown		631	631	654	631	(22)				0	9		1
36216J-Y4-8	GNMA II Pool 166431 9.000% 08/20/16	09/01/2002	Paydown		566	566	599	566	(26)				0	9		1
36216J-Y5-5	GNMA II Pool 166432 9.000% 08/20/16	09/01/2002	Paydown		1,337	1,337	1,415	1,337	(81)				0	20		1
36216S-QV-7	GNMA II Pool 173368 9.000% 08/20/16	09/01/2002	Paydown		70,874	70,874	74,994	70,874	(3,868)				0	538		1
36216S-QX-3	GNMA II Pool 173370 9.000% 08/20/16	09/01/2002	Paydown		623	623	659	623	(38)				0	9		1
36216U-BK-2	GNMA II Pool 174742 8.000% 08/20/16	09/01/2002	Paydown		3,043	3,043	3,152	3,043	(104)				0	42		1
36216W-4W-0	GNMA Pool 177337 9.000% 09/20/16	09/01/2002	Paydown		1,444	1,444	1,528	1,444	(65)				0	22		1
36216X-6F-3	GNMA II Pool 178270 9.000% 09/20/16	09/01/2002	Paydown		485	485	514	485	(29)				0	7		1
36216X-CH-2	GNMA II Pool 177472 9.000% 10/20/16	09/01/2002	Paydown		503	503	533	503	(30)				0	8		1
362171-FN-5	GNMA Pool 209073 8.000% 04/15/17	09/01/2002	Paydown		1,255	1,255	1,303	1,255	(42)				0	17		1
362175-TR-2	GNMA Pool 213060 8.000% 05/15/17	09/01/2002	Paydown		10,611	10,611	11,022	10,611	(388)				0	141		1
362178-PY-5	GNMA Pool 215639 8.500% 07/15/17	09/01/2002	Paydown		26	26	25	26	1				0			1
36218G-AH-9	GNMA II Pool 221508 8.000% 04/20/17	09/01/2002	Paydown		29	29	30	29	(1)				0			1
362195-R4-3	GNMA Pool 267907 6.500% 01/15/28	09/01/2002	Paydown		4,287	4,287	4,241	4,287	46				0	69		1
36219N-WG-1	GNMA Pool 254547 7.000% 06/15/23	09/01/2002	Paydown		75,384	75,384	74,807	75,384	576				0	1,166		1
362201-PR-0	GNMA Pool 293932 9.500% 08/15/20	09/01/2002	Paydown		115	115	125	115	(7)				0	2		1
362202-C4-3	GNMA Pool 294491 9.000% 07/15/21	09/01/2002	Paydown		451	451	457	451	(6)				0	7		1
362207-YU-0	GNMA Pool 299623 7.000% 06/15/23	09/01/2002	Paydown		24,197	24,197	24,011	24,197	179				0	281		1

Statement as of September 30, 2002 of the **Community Insurance Company**

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)
36220E-BF-3	GNMA Pool 275538 9.500% 01/15/20	09/01/2002	Paydown		25	25	27	25	(2)				0			1
36220E-F3-6	GNMA Pool 275686 9.000% 11/15/19	09/01/2002	Paydown		20	20	20	20					0			1
36220J-PG-5	GNMA Pool 279523 9.500% 11/15/19	09/01/2002	Paydown		390	390	410	390	(20)				0	6		1
36220Y-FX-6	GNMA Pool 291882 9.500% 02/15/21	09/01/2002	Paydown		4,470	4,470	4,827	4,470	(341)				0	38		1
36224E-CC-5	GNMA Pool 325967 7.000% 06/15/23	09/01/2002	Paydown		9,780	9,780	9,705	9,780	75				0	168		1
36224J-6B-3	GNMA Pool 330366 7.000% 06/15/23	09/01/2002	Paydown		485	485	481	485	4				0	6		1
36224J-Y8-9	GNMA Pool 330235 7.000% 06/15/23	09/01/2002	Paydown		2,953	2,953	2,931	2,953	22				0	38		1
36224P-U9-7	GNMA Pool 334608 7.000% 04/15/23	09/01/2002	Paydown		39	39	39	39					0			1
36224S-MM-1	GNMA Pool 337064 7.000% 05/15/08	09/01/2002	Paydown		2,077	2,077	2,064	2,077	12				0	17		1
36224T-Z5-2	GNMA Pool 338364 7.500% 12/15/22	09/01/2002	Paydown		2,146	2,146	2,163	2,146	(17)				0	34		1
36224X-X8-9	GNMA Pool 341903 7.000% 03/15/08	09/01/2002	Paydown		29,006	29,006	28,820	29,006	176				0	220		1
36224Y-HQ-5	GNMA Pool 342339 7.000% 04/15/23	09/01/2002	Paydown		569	569	565	569	4				0	10		1
36224Y-UY-3	GNMA Pool 342699 7.000% 05/15/08	09/01/2002	Paydown		17,149	17,149	17,039	17,149	100				0	169		1
36225A-6X-3	GNMA Pool 780886 6.500% 10/15/24	09/01/2002	Paydown		24,546	24,546	22,855	24,546	1,682				0	281		1
36225A-A6-7	GNMA Pool 780029 9.000% 11/15/24	09/01/2002	Paydown		18,508	18,508	19,528	18,508	(998)				0	285		1
36225B-FV-5	GNMA Pool 781080 7.500% 08/15/29	09/01/2002	Paydown		15,146	15,146	15,802	15,146	(675)				0	209		1
36225B-HL-5	GNMA Pool 781135 7.500% 12/15/29	07/01/2002	Prior Period Adjustment		(2,451)			(2,110)	(2,110)			(341)	(341)	6,402		1
36225B-JC-3	GNMA Pool 781159 7.500% 04/15/30	07/01/2002	Prior Period Adjustment		(1,955)			(1,684)	(1,684)			(272)	(272)	5,258		1
36225B-MZ-8	GNMA Pool 781276 6.500% 04/15/31	09/01/2002	Paydown		201,168	201,168	204,594	201,168	(3,428)				0	2,331		1
36225B-NR-5	GNMA Pool 781300 7.000% 06/15/31	09/01/2002	Paydown		91,453	91,453	94,254	91,453	(2,866)				0	1,138		1
36225B-PC-6	GNMA Pool 781319 7.000% 07/15/31	09/01/2002	Prior Period Adjustment		583,950	583,950	605,392	583,950	(21,442)				0	5,314		1
621997-KQ-7	FHA Washington PC94 6.900% 03/01/14	09/01/2002	Prior Period Adjustment		13,945	13,945	13,309	13,945	600				0	(5,045)		1
83162C-FW-8	SBA 95-C 8.100% 03/01/15	09/01/2002	Redemption 100.0000		158,692	158,692	165,897	161,545	(139)			(2,854)	(2,854)	6,427		1
91203*-AJ-3	FHA USGI #113 7.430% 06/01/24	09/01/2002	Paydown		5,573	5,573	5,837	5,573	(217)				0	68		1Z
912810-FM-5	US Treasury Bond 6.250% 05/15/30	09/30/2002	Various		2,078,691	1,750,000	1,938,125	1,935,919	(584)			142,772	142,772	36,133		1
912827-3G-5	US Treasury Note 6.250% 08/31/02	08/31/2002	Maturity		4,500,000	4,500,000	4,620,938	4,500,000	(14,242)				0	140,625		1
912827-4Y-5	US Treasury Note Infl I 3.875% 01/15/09	07/10/2002	Bony/Barclays Capital Inc.		2,209,331	1,900,000	2,036,755	2,132,293	1,286			77,038	77,038	39,467		1
912827-7J-5	US Treasury Note Infl I 3.375% 01/15/12	09/24/2002	Bony/Barclays Capital Inc.		1,092,598	975,000	966,420	982,504	4,525			110,094	110,094	23,371		1
912828-AC-4	US Treasury Note 4.375% 05/15/07	09/25/2002	Various		12,392,422	11,800,000	11,943,813	11,939,726	(4,086)			452,696	452,696	150,914		1
0399999.	Total - Bonds - U.S. Government				38,562,410	36,239,795	37,431,925	37,190,270	(159,513)	0	0	1,372,137	1,372,137	871,896	0	XXX
Bonds - Special Revenue and Special Assessment																
United States																
31280F-DG-4	FHLMC Gold Pool E61003 6.500% 08/01/10	09/01/2002	Paydown		5,277	5,277	5,322	5,277	(32)				0	54		1
31280F-HN-5	FHLMC Gold Pool E61137 6.500% 09/01/10	09/01/2002	Paydown		6,877	6,877	6,937	6,877	(40)				0	75		1
31280G-V3-1	FHLMC Gold Pool E62434 6.500% 01/01/11	09/01/2002	Paydown		1,347	1,347	1,358	1,347	(8)				0	15		1
31280H-AP-3	FHLMC Gold Pool E62714 6.500% 02/01/11	09/01/2002	Paydown		952	952	960	952	(6)				0	10		1
31280H-J3-3	FHLMC Gold Pool E62982 6.500% 03/01/11	09/01/2002	Paydown		18,937	18,937	19,047	18,937	(78)				0	224		1
31280H-MM-7	FHLMC Gold Pool E63064 6.500% 02/01/11	09/01/2002	Paydown		47,002	47,002	47,274	47,002	(203)				0	467		1
31283H-Q3-2	FHLMC Gold Pool G01374 7.000% 03/01/32	09/01/2002	Paydown		204,620	204,620	210,982	204,620	(6,348)				0	2,641		1
31283K-JH-2	FHLMC Gold Pool G11164 7.000% 05/01/15	07/01/2002	Prior Period Adjustment		(2,395)	2	2	(1,190)	(1,192)			(1,205)	(1,205)	11,910		1
31283K-LC-0	FHLMC Gold Pool G11223 6.500% 06/01/16	09/01/2002	Paydown		389,709	389,709	401,034	389,709	(11,464)				0	4,716		1
31283K-NA-2	FHLMC Gold Pool G11285 6.500% 12/01/15	09/01/2002	Prior Period Adjustment		156,983	156,983	163,164	156,983	(6,181)				0	1,315		1
31287M-UN-8	FHLMC Gold Pool C62389 6.000% 01/01/32	09/01/2002	Paydown		26,550	26,550	26,227	26,550	323				0	336		1
31287M-VG-2	FHLMC Gold Pool C62415 6.000% 12/01/31	09/01/2002	Paydown		2,039	2,039	2,015	2,039	25				0	19		1
31287M-VJ-6	FHLMC Gold Pool C62417 6.000% 12/01/31	09/01/2002	Paydown		56,018	56,018	55,335	56,018	682				0	777		1
31287N-US-5	FHLMC Gold Pool C63293 6.000% 01/01/32	09/01/2002	Paydown		19,001	19,001	18,770	19,001	231				0	191		1
31287P-DG-5	FHLMC Gold Pool C63703 5.500% 02/01/32	09/01/2002	Paydown		5,752	5,752	5,502	5,752	249				0	53		1
31287Q-J9-3	FHLMC Gold Pool C64788 6.000% 03/01/32	09/01/2002	Paydown		10,483	10,483	10,355	10,483	128				0	61		1
31287Q-QR-5	FHLMC Gold Pool C64964 6.000% 03/01/32	09/01/2002	Paydown		5,073	5,073	5,012	5,073	62				0	51		1
31287R-6N-4	FHLMC Gold Pool C66277 6.000% 05/01/32	09/01/2002	Prior Period Adjustment		1,353	1,353	1,337	1,353	13				0	4		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
31287R-7B-9	FHLMC Gold Pool C66290 6.000% 05/01/32	09/01/2002	Paydown		1,739	1,739	1,718	1,739	21				0	18		1
31287R-KK-4	FHLMC Gold Pool C65698 6.000% 04/01/32	09/01/2002	Paydown		1,542	1,542	1,523	1,542	19				0	15		1
31287R-PP-8	FHLMC Gold Pool C65830 6.000% 04/01/32	09/01/2002	Paydown		2,195	2,195	2,169	2,195	27				0	23		1
31287R-VP-1	FHLMC Gold Pool C66022 6.000% 04/01/32	09/01/2002	Paydown		2,406	2,406	2,377	2,406	29				0	23		1
31287S-AE-7	FHLMC Gold Pool C66305 6.000% 04/01/32	09/01/2002	Paydown		1,239	1,239	1,224	1,239	15				0	13		1
31287S-BL-0	FHLMC Gold Pool C66343 6.000% 03/01/32	09/01/2002	Prior Period Adjustment		1,495	1,495	1,476	1,495	11				0	15		1
3128G7-WQ-2	FHLMC Gold Pool E73355 5.500% 11/01/13	09/01/2002	Paydown		86,550	86,550	85,583	86,550	877				0	689		1
3128G8-BM-2	FHLMC Gold Pool E73644 5.500% 12/01/13	09/01/2002	Paydown		187,108	187,108	185,017	187,108	1,873				0	1,669		1
3128G8-H7-9	FHLMC Gold Pool E73854 5.500% 12/01/13	09/01/2002	Paydown		130,092	130,092	128,638	130,092	1,319				0	1,522		1
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14	09/01/2002	Prior Period Adjustment		186,098	186,098	191,521	186,098	(5,423)				0	1,519		1
3128GL-BK-7	FHLMC Gold Pool E83642 6.000% 05/01/16	09/01/2002	Paydown		152,018	152,018	152,326	152,018	(300)				0	1,776		1
3128GN-A6-5	FHLMC Gold Pool E85429 6.000% 09/01/16	09/01/2002	Paydown		219,350	219,350	219,470	219,350	(111)				0	1,976		1
3128GN-A9-9	FHLMC Gold Pool E85432 6.000% 09/01/16	09/01/2002	Paydown		449,259	449,259	449,505	449,259	(207)				0	5,489		1
3128GR-FZ-7	FHLMC Gold Pool E88284 6.000% 03/01/17	09/01/2002	Prior Period Adjustment		58,059	58,059	58,757	58,059	(699)				0	424		1
3128GS-HX-8	FHLMC Gold Pool E89246 6.500% 04/01/17	09/01/2002	Paydown		71,490	71,490	73,590	71,490	(2,089)				0	1,082		1
3128GS-XE-2	FHLMC Gold Pool E89677 6.000% 05/01/17	09/01/2002	Paydown		44,627	44,627	45,185	44,627	(555)				0	462		1
312911-LH-1	FHLMC 1341 K 7.000% 08/15/07	09/01/2002	Paydown		150,671	150,671	155,332	150,671	(3,254)				0	1,704		1PE
31292G-2S-4	FHLMC Gold Pool C00785 6.500% 06/01/29	09/01/2002	Paydown		39,624	39,624	38,309	39,624	1,309				0	468		1
31292G-ZF-6	FHLMC Gold Pool C00742 6.500% 04/01/29	09/01/2002	Paydown		626,850	626,850	625,928	626,850	921				0	7,557		1
31292G-ZZ-2	FHLMC Gold Pool C00760 6.500% 05/01/29	09/01/2002	Paydown		181,826	181,826	180,321	181,826	1,502				0	2,183		1
31292H-AW-4	FHLMC Gold Pool C00921 7.500% 02/01/30	09/01/2002	Paydown		257,843	257,843	269,326	257,843	(11,454)				0	3,555		1
31292H-J5-4	FHLMC Gold Pool C01184 6.500% 06/01/31	09/01/2002	Paydown		216,864	216,864	215,221	216,864	1,642				0	2,771		1
31292H-KX-1	FHLMC Gold Pool C01210 6.500% 08/01/31	09/01/2002	Paydown		70,639	70,639	72,261	70,639	(1,646)				0	919		1
31292H-NH-3	FHLMC Gold Pool C01292 6.000% 02/01/32	09/01/2002	Paydown		33,640	33,640	33,230	33,640	410				0	374		1
31292W-QU-8	FHLMC Gold Pool C12267 6.500% 07/01/28	09/01/2002	Paydown		11,552	11,552	11,017	11,552	535				0	150		1
31293M-VE-9	FHLMC Gold Pool C24213 6.500% 04/01/29	09/01/2002	Paydown		78,648	78,648	75,847	78,648	2,788				0	890		1
31293Q-A5-2	FHLMC Gold Pool C26328 6.500% 05/01/29	09/01/2002	Paydown		487	487	470	487	17				0	7		1
31293Q-XR-9	FHLMC Gold Pool C26988 6.500% 05/01/29	09/01/2002	Paydown		19,140	19,140	18,253	19,140	884				0	206		1
31293Q-XX-6	FHLMC Gold Pool C26994 6.500% 05/01/29	09/01/2002	Paydown		62,399	62,399	60,176	62,399	2,226				0	777		1
31293R-CC-3	FHLMC Gold Pool C27267 6.500% 06/01/29	09/01/2002	Paydown		75,262	75,262	71,775	75,262	3,480				0	926		1
31293S-6H-7	FHLMC Gold Pool C28972 6.500% 06/01/29	09/01/2002	Paydown		45,618	45,618	42,607	45,618	2,991				0	535		1
31293S-DR-7	FHLMC Gold Pool C28212 6.500% 06/01/29	09/01/2002	Paydown		19,662	19,662	19,121	19,662	536				0	279		1
31293S-EP-0	FHLMC Gold Pool C28242 6.500% 06/01/29	09/01/2002	Paydown		76,897	76,897	74,783	76,897	2,052				0	868		1
31293S-F6-1	FHLMC Gold Pool C28289 6.500% 07/01/29	09/01/2002	Paydown		255,350	255,350	248,327	255,350	7,006				0	3,177		1
31293T-FC-6	FHLMC Gold Pool C29163 6.500% 07/01/29	09/01/2002	Paydown		31,311	31,311	29,860	31,311	1,445				0	360		1
31293T-HZ-3	FHLMC Gold Pool C29248 6.500% 08/01/29	09/01/2002	Paydown		56,850	56,850	54,216	56,850	2,638				0	736		1
31293W-KV-1	FHLMC Gold Pool C31208 6.500% 09/01/29	09/01/2002	Paydown		14,059	14,059	13,408	14,059	646				0	82		1
31293X-DB-1	FHLMC Gold Pool C31898 6.500% 09/01/29	09/01/2002	Paydown		2,427	2,427	2,340	2,427	82				0	14		1
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29	09/01/2002	Paydown		17,878	17,878	17,241	17,878	606				0	289		1
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29	09/01/2002	Paydown		103,282	103,282	104,008	103,282	(778)				0	1,518		1
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29	09/01/2002	Paydown		37,315	37,315	36,417	37,315	915				0	481		1
31294J-WU-8	FHLMC Gold Pool E00659 6.000% 04/01/14	09/01/2002	Paydown		79,780	79,780	81,713	79,780	(1,941)				0	843		1
31294J-YR-3	FHLMC Gold Pool E00720 6.000% 07/01/14	09/01/2002	Paydown		515,376	515,376	499,875	515,376	14,346				0	5,620		1
31294K-CW-3	FHLMC Gold Pool E00985 6.000% 06/01/16	09/01/2002	Paydown		346,990	346,990	347,694	346,990	(696)				0	3,982		1
31295X-A6-3	FHLMC Gold Pool A01829 8.000% 06/01/15	09/01/2002	Paydown		59,812	59,812	62,419	59,812	(2,348)				0	775		1
31298V-W6-0	FHLMC Gold Pool C58769 7.000% 10/01/31	09/01/2002	Paydown		203,758	203,758	210,093	203,758	(6,321)				0	1,973		1
31298W-H3-2	FHLMC Gold Pool C59250 7.000% 10/01/31	09/01/2002	Paydown		68,554	68,554	70,686	68,554	(2,127)				0	930		1
31335P-AC-9	FHLMC Gold Pool G80003 9.500% 07/25/22	09/01/2002	Paydown		6,324	6,324	6,563	6,324	(231)				0	101		1
31335P-EF-8	FHLMC Gold Pool G80134 7.380% 12/17/24	09/01/2002	Paydown		153,112	153,112	157,394	153,112	(4,332)				0	1,921		1
3133T0-J5-4	FHLMC 1578 H 6.650% 07/15/22	09/01/2002	Paydown		154,661	154,661	158,406	154,661	(3,044)				0	1,814		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
31340M-2G-9	FHLMC Pool 181675 8.000% 01/01/08	09/01/2002	Paydown		26,580	26,580	27,510	26,580	(650)				0	349		1
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18	09/01/2002	Paydown		23,647	23,647	24,815	23,647	(997)				0	424		1
31348S-4G-6	FHLMC ARM Pool 786223 6.479% 01/01/28	09/01/2002	Paydown		191,122	191,122	191,689	191,122	(662)				0	2,173		1
31358N-M5-8	FNMA 1992-119 Z 8.000% 07/25/22	09/01/2002	Paydown		203,599	203,599	203,847	203,599	37				0	2,794		1
31358Q-CF-0	FNMA 1992-156 J 7.500% 07/25/07	09/01/2002	Paydown		112,036	112,036	116,202	112,036	(732)				0	1,482		1
313610-NQ-6	FNMA Pool 46299 8.500% 04/01/17	09/01/2002	Paydown		832	832	879	832	(36)				0	11		1
31361D-Z3-6	FNMA Pool 28662 8.500% 06/01/16	09/01/2002	Paydown		344	344	363	344	(20)				0	5		1
31361D-Z4-4	FNMA Pool 28663 8.500% 06/01/16	09/01/2002	Paydown		1,074	1,074	1,135	1,074	(60)				0	14		1
31361E-3V-7	FNMA Pool 29612 8.500% 07/01/16	09/01/2002	Paydown		71,286	71,286	75,318	71,286	(2,946)				0	1,511		1
31361E-5U-7	FNMA Pool 29659 8.500% 07/01/16	09/01/2002	Paydown		763	763	807	763	(43)				0	11		1
31361M-MW-6	FNMA Pool 35473 8.500% 01/01/17	09/01/2002	Paydown		50,622	50,622	53,485	50,622	(2,595)				0	779		1
31361W-5G-8	FNMA Pool 44047 7.000% 12/01/07	09/01/2002	Paydown		17,650	17,650	18,099	17,650	(390)				0	206		1
31361X-4X-0	FNMA Pool 44938 8.500% 04/01/17	09/01/2002	Paydown		1,175	1,175	1,242	1,175	(60)				0	17		1
31361X-6L-4	FNMA Pool 44975 8.500% 04/01/17	09/01/2002	Paydown		372	372	393	372	(21)				0	5		1
31361X-XQ-3	FNMA Pool 44787 8.500% 04/01/17	09/01/2002	Paydown		296	296	313	296	(13)				0	4		1
31361Y-FW-8	FNMA Pool 45181 8.500% 04/01/17	09/01/2002	Paydown		483	483	510	483	(26)				0	7		1
31362T-BY-8	FNMA Pool 70255 7.500% 09/01/07	09/01/2002	Paydown		140,692	140,692	145,924	140,692	(4,491)				0	1,784		1
31366W-A6-9	FNMA Pool 160329 7.150% 10/01/15	09/01/2002	Paydown		8,941	8,941	9,411	8,941	(435)				0	107		1
31368H-JS-3	FHLMC ARM Pool 190273 7.000% 08/01/26	09/01/2002	Paydown		24,273	24,273	24,740	24,273	(466)				0	299		1
31371F-PU-0	FNMA Pool 250735 5.500% 08/01/11	09/01/2002	Paydown		4,627	4,627	4,540	4,627	81				0	52		1
31371G-S6-8	FNMA Pool 251741 5.500% 03/01/13	09/01/2002	Paydown		4,865	4,865	4,780	4,865	77				0	54		1
31371K-ET-4	FNMA Pool 254046 5.500% 11/01/16	09/01/2002	Paydown		31,018	31,018	31,197	31,018	(175)				0	350		1
31371K-EU-1	FNMA Pool 254047 6.000% 11/01/16	09/01/2002	Paydown		48,932	48,932	50,017	48,932	(1,078)				0	528		1
31371K-QW-4	FNMA Pool 254369 6.000% 06/01/12	09/01/2002	Prior Period Adjustment		56,686	56,686	58,281	56,686	(1,594)				0	476		1
31373M-2R-5	FNMA Pool 297884 8.500% 11/01/24	09/01/2002	Paydown		12,693	12,693	13,159	12,693	(457)				0	262		1
31373U-M4-6	FNMA Pool 303779 6.000% 03/01/11	09/01/2002	Paydown		198,372	198,372	199,488	198,372	(1,002)				0	1,968		1
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28	09/01/2002	Paydown		24,126	24,126	24,590	24,126	(466)				0	303		1
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13	09/01/2002	Paydown		149,044	149,044	152,816	149,044	(3,727)				0	1,746		1
31374T-KA-6	FNMA Pool 323489 6.072% 11/01/08	09/01/2002	Paydown		3,610	3,610	3,688	3,610	(51)				0	37		1
31374T-KD-0	FNMA Pool 323492 6.041% 01/01/09	09/01/2002	Paydown		2,396	2,396	2,461	2,396	(61)				0	24		1
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14	09/01/2002	Prior Period Adjustment		110,113	110,113	113,296	110,113	(3,183)				0	857		1
31376C-AE-4	FNMA Pool 351105 5.500% 05/01/11	09/01/2002	Paydown		3,584	3,584	3,500	3,584	74				0	33		1
31377K-UL-7	FNMA Pool 379587 5.500% 06/01/13	09/01/2002	Paydown		7,797	7,797	7,795	7,797	8				0	70		1
31377M-4P-3	FNMA Pool 381630 6.200% 05/01/09	09/01/2002	Paydown		1,483	1,483	1,489	1,483	(5)				0	15		1
31377M-RE-3	FNMA Pool 381285 5.770% 02/01/09	09/01/2002	Paydown		1,797	1,797	1,801	1,797	(2)				0	17		1
31377M-S9-3	FNMA Pool 381344 5.880% 02/01/09	09/01/2002	Paydown		1,885	1,885	1,891	1,885	(5)				0	19		1
31377M-TY-7	FNMA Pool 381367 5.770% 03/01/09	09/01/2002	Paydown		1,331	1,331	1,326	1,331	5				0	13		1
31377M-UV-1	FNMA Pool 381396 5.730% 03/01/09	09/01/2002	Paydown		1,496	1,496	1,489	1,496	7				0	14		1
31377N-HJ-1	FNMA Pool 381933 7.470% 09/01/09	09/01/2002	Paydown		976	976	1,057	976	(76)				0	12		1
31378G-MQ-3	FNMA Pool 398267 5.500% 03/01/13	09/01/2002	Paydown		3,485	3,485	3,424	3,485	58				0	32		1
31378L-2U-5	FNMA Pool 402287 5.500% 02/01/13	09/01/2002	Paydown		2,462	2,462	2,419	2,462	36				0	23		1
31378X-RT-5	FNMA Pool 411898 5.500% 04/01/13	09/01/2002	Paydown		39,020	39,020	38,337	39,020	623				0	496		1
31379C-ZP-9	FNMA Pool 415750 5.500% 04/01/13	09/01/2002	Paydown		4,777	4,777	4,694	4,777	79				0	43		1
31379F-FH-2	FNMA Pool 417868 5.500% 03/01/13	09/01/2002	Paydown		6,247	6,247	6,138	6,247	94				0	62		1
31379F-J5-4	FNMA Pool 417984 5.500% 03/01/13	09/01/2002	Paydown		2,284	2,284	2,244	2,284	35				0	21		1
31379F-MA-9	FNMA Pool 418053 5.500% 04/01/13	09/01/2002	Paydown		9,765	9,765	9,594	9,765	145				0	122		1
31379H-SK-7	FNMA Pool 420022 6.500% 04/01/13	09/01/2002	Paydown		496,017	496,017	498,187	496,017	(1,898)				0	5,212		1
31379J-LF-1	FNMA Pool 420726 5.500% 05/01/13	09/01/2002	Paydown		1,626	1,626	1,597	1,626	26				0	15		1
31379J-MS-2	FNMA Pool 420769 5.500% 06/01/13	09/01/2002	Paydown		33,459	33,459	32,873	33,459	515				0	388		1
31379J-TB-2	FNMA Pool 420946 5.500% 03/01/13	09/01/2002	Paydown		3,927	3,927	3,859	3,927	63				0	44		1
31379J-ZX-7	FNMA Pool 421158 5.500% 05/01/13	09/01/2002	Paydown		2,016	2,016	1,980	2,016	34				0	18		1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value At Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
31379K-PU-1	FNMA Pool 421735 5.500% 04/01/13	09/01/2002	Paydown		6,887	6,887	6,766	6,887	106				0	63		1
31379L-YR-6	FNMA Pool 422920 5.500% 04/01/13	09/01/2002	Paydown		7,987	7,987	7,847	7,987	127				0	73		1
31379P-UX-8	FNMA Pool 425498 5.500% 06/01/13	09/01/2002	Paydown		28,034	28,034	27,543	28,034	421				0	311		1
31379Q-VR-8	FNMA Pool 426424 5.500% 05/01/13	09/01/2002	Paydown		52,008	52,008	51,098	52,008	784				0	498		1
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28	09/01/2002	Paydown		4,772	4,772	4,863	4,772	(92)				0	56		1
31379V-SK-6	FNMA Pool 430822 5.500% 06/01/13	09/01/2002	Paydown		11,838	11,838	11,834	11,838	6				0	103		1
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28	09/01/2002	Paydown		31,306	31,306	31,296	31,306	11				0	379		1
31383R-H3-9	FNMA Pool 510650 6.000% 08/01/14	09/01/2002	Paydown		978	978	920	978	55				0	10		1
31384W-KG-4	FNMA Pool 535895 6.500% 02/01/31	09/01/2002	Paydown		1,267,280	1,267,280	1,267,478	1,267,280	(253)				0	15,366		1
31385H-2L-5	FNMA Pool 545379 6.500% 07/01/16	09/01/2002	Paydown		398,225	398,225	412,474	398,225	(14,252)				0	4,523		1
31385H-4D-1	FNMA Pool 545420 5.608% 12/01/11	09/01/2002	Paydown		2,008	2,008	1,956	2,008	50				0	18		1
31385H-6R-8	FNMA Pool 545480 6.500% 06/01/15	09/01/2002	Paydown		305,949	305,949	314,649	305,949	(8,760)				0	3,556		1
31386E-MR-6	FNMA Pool 561168 7.500% 12/01/30	09/01/2002	Paydown		70,521	70,521	71,293	70,521	(794)				0	792		1
31386F-XZ-3	FNMA Pool 562396 7.500% 01/01/31	08/22/2002	Prior Period Adjustment		219,107	209,923	214,499	213,812	(914)			5,294	5,294	4,298		1
31386H-HY-0	FNMA Pool 563747 7.500% 01/01/31	08/22/2002	Prior Period Adjustment		283,869	273,478	279,439	277,876	(1,777)			5,993	5,993	5,176		1
31386L-YK-2	FNMA Pool 566914 7.500% 01/01/31	08/22/2002	Prior Period Adjustment		320,772	309,207	315,947	314,105	(2,193)			6,667	6,667	5,952		1
31386N-CA-4	FNMA Pool 568065 6.500% 06/01/31	09/01/2002	Paydown		187,348	187,348	185,592	187,348	1,744				0	2,360		1
31386W-4K-1	FNMA Pool 576026 7.000% 12/01/14	09/01/2002	Paydown		271,141	271,141	278,597	271,141	(7,343)				0	3,202		1
31387F-M6-8	FNMA Pool 582781 7.500% 04/01/16	09/01/2002	Paydown		9,003	9,003	9,338	9,003	(347)				0	163		1
31387H-7D-6	FNMA Pool 585092 6.500% 06/01/31	09/01/2002	Paydown		107,393	107,393	106,898	107,393	493				0	1,164		1
31388T-NH-2	FNMA Pool 614292 6.500% 11/01/31	09/01/2002	Paydown		828,423	828,423	826,546	828,423	1,871				0	11,039		1
31388X-EZ-3	FNMA Pool 617652 6.500% 01/01/32	09/01/2002	Paydown		7,636	7,636	7,665	7,636	(29)				0	99		1
31389P-M6-4	FNMA Pool 631381 6.500% 03/01/32	09/01/2002	Paydown		27,749	27,749	28,191	27,749	(442)				0	388		1
31389X-4Q-3	FNMA Pool 639031 6.000% 04/01/32	09/01/2002	Prior Period Adjustment		79,519	79,519	79,469	79,519	50				0	727		1
313921-6A-1	FNMA 2001-T10 A1 7.000% 12/25/41	09/01/2002	Paydown		80,143	80,143	83,649	80,143	(3,127)				0	961		1PE
31392B-MM-5	FNMA 2001-79 BA 7.000% 03/25/45	09/01/2002	Paydown		94,426	94,426	96,816	94,426	(2,131)				0	1,157		1
31392M-EM-0	FHLMC T-41 2A 7.000% 07/25/32	09/01/2002	Prior Period Adjustment		119,693	119,693	124,769	119,693	(5,004)				0	1,206		1
911760-LS-3	Vendee Mortgage Trust 8.975% 08/15/27	09/01/2002	Paydown		37,821	37,821	40,817	37,821	(2,275)				0	566		1PE
	U.S.				13,634,845	13,606,102	13,714,287	13,618,095	(88,668)	0	0	16,749	16,749	177,933	0	XXX
	United States				13,634,845	13,606,102	13,714,287	13,618,095	(88,668)	0	0	16,749	16,749	177,933	0	XXX
3199999.	Total - Bonds - Special Revenue & Assessment				13,634,845	13,606,102	13,714,287	13,618,095	(88,668)	0	0	16,749	16,749	177,933	0	XXX
Bonds - Public Utilities																
United States																
079857-AH-1	Bellsouth Capital Fundi 7.875% 02/15/30	07/10/2002	Lehman Brothers		567,665	500,000	568,165	567,639	(33)			26	26	16,406		1
	United States				567,665	500,000	568,165	567,639	(33)	0	0	26	26	16,406	0	XXX
3899999.	Total - Bonds - Public Utilities				567,665	500,000	568,165	567,639	(33)	0	0	26	26	16,406	0	XXX
Bonds - Industrial and Miscellaneous																
United States																
001957-AZ-2	AT&T Corp 144A 7.300% 11/15/11	08/13/2002	Tax Free Exchange		448,782	500,000	447,918	448,782	423				0	8,922		2
001957-BA-6	AT&T Corp 144A 8.000% 11/15/31	08/13/2002	Tax Free Exchange		568,877	650,000	568,750	568,877	85				0	12,711		2
045413-BY-6	Bank One Mortgage 2000- 5.840% 03/15/30	09/01/2002	Paydown		84,316	84,316	83,868	84,316	343				0	938		1PE
057224-AK-3	Baker Hughes Inc 6.875% 01/15/29	09/25/2002	J P Morgan		1,571,979	1,500,000	1,543,785	1,543,464	(57)			28,515	28,515	57,292		1PE
073914-ZL-0	Bear Stearns Mortgage S 6.500% 03/25/28	09/01/2002	Paydown		1,025,665	1,025,665	1,037,524	1,025,665	(8,859)				0	10,548		1PE
12189P-AF-9	Burlington North Santa 7.570% 01/02/21	07/02/2002	Redemption 100.0000		1,188	1,188	1,236	1,235				(47)	(47)	45		1PE
12669A-D8-4	Countrywide Home Loans 6.500% 10/25/13	09/01/2002	Paydown		373,948	373,948	356,419	373,948	15,952				0	3,898		1PE
12669B-4V-1	Countrywide Home Loans 6.500% 07/25/31	09/01/2002	Paydown		591,620	591,620	582,099	591,620	8,614				0	6,943		1PE
17248R-AG-1	Cingular Wireless 144A 7.125% 12/15/31	09/06/2002	Tax Free Exchange		401,020	400,000	401,020	401,020					0	6,413		1
17453B-AB-7	Citizens Communications 9.250% 05/15/11	08/01/2002	Various		385,165	500,000	559,245	555,906	(420)			(170,741)	(170,741)	10,186		2
20029P-AL-3	Comcast Cable 6.750% 01/30/11	08/20/2002	Merrill Lynch		452,813	525,000	524,806	524,867	2			(72,055)	(72,055)	19,983		2
22237L-LD-2	Countrywide Home Loan 5.250% 06/15/04	08/14/2002	Lehman Brothers		884,553	860,000	879,531	873,700	(967)			10,853	10,853	8,027		1

SCHEDULE D - PART 4

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

1	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)
22540A-QX-9	CS First Boston Mortgag 6.625% 03/15/15	09/01/2002	Paydown		243,025	243,025	232,297	243,025	8,062				0	2,852		1PE
23321P-T6-5	DLJ Mortgage Accept Cor 6.500% 09/19/28	09/01/2002	Paydown		228,471	228,471	215,019	228,471	13,099				0	2,636		1PE
260543-BJ-1	Dow Chemical 7.375% 11/01/29	07/11/2002	J P Morgan		863,960	800,000	766,888	767,198	15			96,762	96,762	12,292		1
268917-CF-6	EQCC Home Equity Loan T 7.500% 06/15/21	09/15/2002	Paydown		238,872	238,872	238,797	238,872	19				0	3,014		1PE
31331F-AX-9	Fedex Corp 981A 6.720% 01/15/22	07/15/2002	Redemption 100.0000		10,759	10,759	10,927	10,923				(163)	(163)	362		1
31410H-AS-0	Federated Department St 6.625% 04/01/11	07/30/2002	Lehman Brothers		415,232	400,000	393,822	394,327	41			20,905	20,905	8,907		2
320958-AA-9	First NBC Credit Card 6.150% 09/15/04	08/15/2002	Paydown		5,500,000	5,500,000	5,515,039	5,500,000	(311)				0	56,375		1PE
33901A-AA-6	Fleet Boston Corp 7.375% 12/01/09	07/10/2002	First Boston Corp		460,254	425,000	455,889	453,407	(119)			6,847	6,847	3,831		1
345397-TR-4	Ford Motor Credit Co 6.875% 02/01/06	08/28/2002	Bear Stearns		501,385	500,000	509,920	508,212	(370)			(6,827)	(6,827)	20,243		2
441812-JT-2	Household Finance Corp 6.500% 01/24/06	09/24/2002	Bank of America		748,875	750,000	787,230	779,852	(1,963)			(30,977)	(30,977)	32,906		1
46625H-AP-5	JP Morgan Chase & Co 5.250% 05/30/07	08/20/2002	J P Morgan		514,820	500,000	497,765	497,856	57			16,964	16,964	6,052		1PE
49337W-AB-6	Key Span Corporation 7.625% 11/15/10	07/11/2002	Lehman Brothers		1,671,945	1,500,000	1,665,000	1,656,310	(608)			15,635	15,635	19,380		1
500255-AF-1	Kohls Corp 7.250% 06/01/29	07/22/2002	Morgan Stanley		546,060	500,000	527,065	526,893	(24)			19,167	19,167	5,438		1PE
550060-AC-1	Lumbermens Mutual Casua 8.300% 12/01/37	09/12/2002	Salomon Smith Barney		60,000	150,000	119,026	119,159	18			(59,159)	(59,159)	3,666		2PE
552845-AF-6	MGIC Investment Corp 6.000% 03/15/07	09/25/2002	Bank of America		264,453	250,000	249,990	249,990				14,462	14,462	8,000		1
571748-AF-9	Marsh & McLennan Cos Se 5.375% 03/15/07	07/01/2002	Tax Free Exchange		597,422	600,000	597,288	597,422					0	9,138		1
58550Q-AC-8	Mellon Auto Grantor Tru 7.180% 10/15/06	09/15/2002	Paydown		343,582	343,582	343,552	343,582	18				0	4,123		1PE
585907-AK-4	Mellon Bank 7.000% 03/15/06	07/15/2002	J P Morgan		1,092,230	1,000,000	1,085,620	1,072,573	(854)			19,657	19,657	23,917		1PE
589929-KZ-0	Merrill Lynch Mrtge Inv 7.063% 12/26/25	09/01/2002	Paydown		73,520	73,520	74,255	73,520	50				0	932		1
59156R-AC-2	Metlife 6.125% 12/01/11	08/13/2002	Lehman Brothers		516,860	500,000	491,795	492,229	77			24,631	24,631	6,380		1
61745M-FY-4	Morgan Stanley Capital 6.750% 03/25/13	09/01/2002	Paydown		83,909	83,909	82,257	83,909	1,175				0	919		1PE
61745M-HM-8	Morgan Stanley Capital 6.330% 10/15/07	09/01/2002	Paydown		102,424	102,424	102,958	102,424	(217)				0	1,066		1
66938D-CG-2	Norwest Integrated 6.500% 04/25/29	09/01/2002	Paydown		438,522	438,522	425,435	438,522	10,136				0	4,742		1PE
674599-BV-6	Occidental Petroleum Co 6.750% 01/15/12	09/17/2002	Bank of America		1,674,795	1,500,000	1,545,495	1,544,052	(721)			130,743	130,743	79,875		2
693476-AP-8	PNC Funding Corp 7.500% 11/01/09	07/18/2002	Goldman Sachs & Co.		323,565	300,000	321,423	320,417	(136)			3,148	3,148	5,125		2PE
754603-AB-4	Raychem Corp 8.200% 10/15/08	07/01/2002	Morgan Stanley					18,782	18,782			(18,782)	(18,782)	578		3Z
755111-AD-3	Raytheon Co 6.450% 08/15/02	08/15/2002	Maturity		2,400,000	2,400,000	2,408,976	2,400,000	(899)				0	77,400		2PE
760944-D2-1	Residential Fdng Mtg Se 6.750% 11/25/23	09/01/2002	Paydown		799,088	799,088	786,852	799,088	9,333				0	9,851		1PE
760972-B9-9	Residential Fdng Mtg Se 6.500% 08/25/13	09/01/2002	Paydown		333,691	333,691	320,291	333,691	10,532				0	3,988		1PE
76110Y-LQ-3	Residential Funding Mtg 6.500% 06/25/29	09/01/2002	Paydown		277,083	277,083	254,916	277,083	20,127				0	3,392		1PE
78387G-AF-0	SBC Communications Inc 5.750% 05/02/06	07/10/2002	Lehman Brothers		468,333	450,000	458,033	457,738	(71)			10,595	10,595	5,247		1
79548K-5F-1	Salomon Brothers Mtge S 8.000% 09/25/30	09/01/2002	Paydown		115,622	115,622	115,387	115,622	346				0	1,260		1PE
852060-AJ-1	Sprint Capital Corp 7.625% 01/30/11	07/26/2002	J P Morgan		397,500	750,000	780,510	779,310	(199)			(381,810)	(381,810)	28,594		2
86787G-AB-8	Suntrust Bank 6.375% 04/01/11	07/17/2002	Morgan Stanley		342,206	325,000	342,485	341,485	(86)			721	721	6,388		1PE
87612E-AF-3	Target Corporation 7.000% 07/15/31	07/17/2002	Lehman Brothers		105,015	100,000	106,650	106,610	(5)			(1,595)	(1,595)	3,636		1
880451-AW-9	Tennessee Gass Pipeline 8.375% 06/15/32	07/26/2002	J P Morgan		1,435,000	1,750,000	1,828,943	1,828,908	(35)			(393,908)	(393,908)	20,763		2
89232R-AC-7	Toyota Auto Receivables 7.180% 08/15/04	09/15/2002	Prior Period Adjustment		559,379	559,379	559,293	559,379	27				0	(1,212)		1PE
893830-AF-6	Transocean Sedco Forex 7.500% 04/15/31	07/17/2002	UBS Securities Inc.		425,584	400,000	405,112	405,109	(1)			20,475	20,475	8,083		2PE
90333W-AA-6	Pepco Holdings Inc 6.375% 08/01/11	07/17/2002	Bank of America		658,081	625,000	643,850	642,862	(86)			15,220	15,220	18,926		1
91529Y-AC-0	Unumprovident Corp 7.625% 03/01/11	09/16/2002	Salomon Smith Barney		110,012	105,000	107,958	107,641	(49)			2,371	2,371	4,403		2PE
92344G-AM-8	Verizon Global Funding 7.750% 12/01/30	07/15/2002	Merrill Lynch		476,400	500,000	555,980	555,567	(31)			(79,167)	(79,167)	5,059		1PE
925524-AJ-9	Viacom Inc 7.700% 07/30/10	07/15/2002	Lehman Brothers		326,862	300,000	326,859	324,883	(111)			1,979	1,979	10,780		1PE
	United States				33,534,722	33,739,684	34,243,048	34,290,303	100,134	0	0	(755,581)	(755,581)	675,213	0	XXX
Foreign																
873169-AJ-5	TXU Eastern Funding Com 6.750% 05/15/09	07/31/2002	First Albany		129,000	150,000	143,392	144,153	63			(15,153)	(15,153)	2,250		2PE
	Foreign				129,000	150,000	143,392	144,153	63	0	0	(15,153)	(15,153)	2,250	0	XXX
4599999.	Total - Bonds - Industrial & Miscellaneous				33,663,722	33,889,684	34,386,440	34,434,456	100,197	0	0	(770,734)	(770,734)	677,463	0	XXX
6099997.	Total - Bonds - Part 4				86,428,642	84,235,581	86,100,817	85,810,460	(148,017)	0	0	618,178	618,178	1,743,698	0	XXX
6099998.	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter				9,755,844	9,504,555	9,534,154	9,534,386	232			221,458	221,458	104,061		XXX
6099999.	Total - Bonds				96,184,486	93,740,136	95,634,971	95,344,846	(147,785)	0	0	839,636	839,636	1,847,759	0	XXX

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)
7299999.	Total - Bonds, Preferred and Common Stocks				96,184,486	........XXX.........	95,634,971	95,344,846	.....(147,785)	0	0	839,636	839,636	1,847,759	0	......XXX...

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

Sch. DB-Part A-Section 1
NONE

Sch. DB-Part B-Section 1
NONE

Sch. DB-Part C-Section 1
NONE

Sch. DB-Part D-Section 1
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
					5	6	7	
Depository		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								
Bank One	Columbus, OH				(34,343,786)	(48,438,662)	(43,339,561)	
Chase Manhattan Bank	New York, NY				(118,073)	(5,537,765)	(753,996)	
Fifth Third Bank	Cincinnati, OH				(289,787)	(1,494,917)	(35,843)	
Firstar Bank	Cincinnati, OH						(323)	
Huntington Nat'l Bank	Columbus, OH				(45,241)	(11,804)	(47,582)	
Mellon Bank	Pittsburgh, PA				(3,280,416)	(2,415,422)	(2,433,471)	
PNC Bank	Pittsburgh, PA							
Provident Bank	Cincinnati, OH				5,679,734	2,112,714	3,519,326	
Wachovia Nar'l Bank	Columbia, NC				(54,615,057)	(76,086,815)	(70,001,600)	
National City	Louisville, KY						1,905,222	
Sun Trust	Atlanta, GA						9,948,792	
0199999. Total Open Depositories		XXX	0	0	(87,012,626)	(131,872,671)	(101,239,035)	XXX
0399999. Total Cash on Deposit		XXX	0	0	(87,012,626)	(131,872,671)	(101,239,035)	XXX
0599999. Total Cash		XXX	0	0	(87,012,626)	(131,872,671)	(101,239,035)	XXX

Overflow Page for Write-Ins

Overflow Page for Write-Ins