# QUARTERLY STATEMENT

OF THE

## The Health Plan of the Upper Ohio Valley, Inc.

OF

St. Clairsville

IN THE STATE OF

Ohio

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF OHIO

AS OF

SEPTEMBER 30, 2002

2002



HEALTH

2002

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# HEALTH QUARTERLY STATEMENT

## AS OF SEPTEMBER 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

## The Health Plan of the Upper Ohio Valley, Inc.

NAIC Group Code 1297 (Current Period) 1297 (Prior Period) NAIC Company Code 95677 Employer's ID Number 55-0585592

Organized under the Laws of West Virginia, State of Domicile or Port of Entry West Virginia

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Dental Service Corporation [ ]
Vision Service Corporation [ ] Other [ ] Health Maintenance Organization [ X ]
Hospital, Medical & Dental Service or Indemnity [ ] Is HMO, Federally Qualified? Yes [ X ] No [ ]

Incorporated 08/08/1978 Commenced Business 11/01/1979

Statutory Home Office 52160 National Road (Street and Number), St. Clairsville, OH 43950 (City or Town, State and Zip Code)

Main Administrative Office 52160 National Road (Street and Number)
St. Clairsville, OH 43950 (City or Town, State and Zip Code) 740-695-3585 (Area Code) (Telephone Number)

Mail Address 52160 National Road (Street and Number or P.O. Box), St. Clairsville, OH 43950 (City or Town, State and Zip Code)

Primary Location of Books and Records 52160 National Road (Street and Number)
St. Clairsville, OH 43950 (City or Town, State and Zip Code) 740-695-7585 (Area Code) (Telephone Number)

Internet Website Address

Statement Contact Jeffrey Michael Knight (Name) 740-695-7585 (Area Code) (Telephone Number) (Extension)
Jeffk@healthplan.org (E-mail Address) 740-699-6161 (FAX Number)

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

## OFFICERS

President Philip D. Wright Secretary Donald Molter
Treasurer John J. Yeager

## VICE PRESIDENTS

Patricia M. Fast E. David Mathieu Robert C. Kota

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Nick P. Zervos | Robert Dunlevy | John D. Holloway M.D. |
| Jerry Fisher | Frank Joanou | David A. Ghaphery |
| John E. Wright IV | Mitch Jacques M.D. | Edward P. Polack M.D. |
| Kiki Mehallis | Donald Molter | Ronald L. Hobbs |
| Charles P. Newmeyer | James Newton | Joseph M. Kurey |
| John Schellhase | Bernard G. Westfall | |
| Philip D. Wright | Charles Monfradi | |

State of Ohio } ss
County of Belmont

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.

Philip D. Wright, President — Donald Molter, Secretary — John J. Yeager, Treasurer

Subscribed and sworn to before me this 15th day of November 2002

MICHAEL A. KUTYS, Notary Public
State of Ohio
My Commission Expires June 22, 2005

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# ASSETS

| | Current Period 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets | Prior Year 4 Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 15,619,547 | | 15,619,547 | 18,508,078 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 19,985,235 | 12,000 | 19,973,235 | 23,003,196 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | | |
| 3.2 Other than first liens | | | | |
| 4. Real estate (Schedule A): | | | | |
| 4.1 Properties occupied by the company (less $ encumbrances) | 1,640,978 | | (a) 1,640,978 | 1,667,126 |
| 4.2 Properties held for the production of income (less $ encumbrances) | | | | |
| 4.3 Properties held for sale (less $ encumbrances) | | | | |
| 5. Cash ($ 3,577,790 ) and short-term investments ($ 12,701,189 ) | 16,278,979 | | 16,278,979 | 13,042,418 |
| 6. Other long-term invested assets | | | | |
| 7. Receivable for securities | | | | |
| 8. Aggregate write-ins for invested assets | | | | |
| 9. Subtotals, cash and invested assets (Lines 1 to 8) | 53,524,740 | 12,000 | 53,512,740 | 56,220,818 |
| 10. Accident and health premiums due and unpaid | 2,978,920 | | 2,978,920 | 2,405,499 |
| 11. Health care receivables | 298,383 | 298,485 | (102) | 240,036 |
| 12. Amounts recoverable from reinsurers | 31,948 | | 31,948 | 260,492 |
| 13. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 14. Investment income due and accrued | 113,545 | | 113,545 | 207,075 |
| 15. Amounts due from parent, subsidiaries and affiliates | 1,235,577 | 559,436 | 676,141 | 2,768,253 |
| 16. Amounts receivable relating to uninsured accident and health plans | 22,301 | | 22,301 | 148,556 |
| 17. Furniture and equipment | 323,813 | 323,813 | 0 | |
| 18. Amounts due from agents | | | | |
| 19. Federal and foreign income tax recoverable and interest thereon (including $ net deferred tax asset) | | | | |
| 20. Electronic data processing equipment and software | 383,264 | 114,964 | 268,300 | 304,288 |
| 21. Other nonadmitted assets | 606,330 | 606,330 | 0 | |
| 22. Aggregate write-ins for other than invested assets | 20,096 | | 20,096 | 19,338 |
| 23. Total assets (Lines 9 plus 10 through 22) | 59,538,915 | 1,915,027 | 57,623,888 | 62,574,354 |
| **DETAILS OF WRITE-INS** | | | | |
| 0801. | | | | |
| 0802. | | | | |
| 0803. | | | | |
| 0898. Summary of remaining write-ins for Line 8 from overflow page | | | | |
| 0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | | | |
| 2201. Miscellaneous Accounts Receivable | 20,096 | | 20,096 | 19,338 |
| 2202. | | | | |
| 2203. | | | | |
| 2298. Summary of remaining write-ins for Line 22 from overflow page | | | | |
| 2299. Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above) | 20,096 | | 20,096 | 19,338 |

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

# LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|---|---|---|---|
| | 1<br>Covered | 2<br>Uncovered | 3<br>Total | 4<br>Total |
| 1. Claims unpaid (less $ reinsurance ceded) | 27,157,981 | | 27,157,981 | 26,049,324 |
| 2. Accrued medical incentive pool and bonus payments | | | | |
| 3. Unpaid claims adjustment expenses | 781,060 | | 781,060 | 781,060 |
| 4. Aggregate policy reserves | | | | 151,639 |
| 5. Aggregate claim reserves | | | | |
| 6. Premiums received in advance | 2,116,709 | | 2,116,709 | 5,274,969 |
| 7. General expenses due or accrued | 784,968 | | 784,968 | 931,658 |
| 8. Federal and foreign income tax payable and interest thereon (including $ on realized capital gains (losses) (including $ net deferred tax liability) | | | | |
| 9. Amounts withheld or retained for the account of others | | | | |
| 10. Borrowed money (including $ current) and interest thereon $ (including $ current) | | | | |
| 11. Amounts due to parent, subsidiaries and affiliates | (3,072) | | (3,072) | 36,189 |
| 12. Payable for securities | | | | |
| 13. Funds held under reinsurance treaties with ($ authorized reinsurers and $ unauthorized reinsurers) | | | | |
| 14. Reinsurance in unauthorized companies | | | | |
| 15. Net adjustments in assets and liabilities due to foreign exchange rates | | | | |
| 16. Liability for amounts held under uninsured accident and health plans | 751,717 | | 751,717 | 33,961 |
| 17. Aggregate write-ins for other liabilities (including $ current) | 848,972 | | 848,972 | 1,125,303 |
| 18 Total liabilities (Lines 1 to 17) | 32,438,335 | | 32,438,335 | 34,384,103 |
| 19. Common capital stock | XXX | XXX | | |
| 20 Preferred capital stock | XXX | XXX | | |
| 21. Gross paid in and contributed surplus | XXX | XXX | | |
| 22. Surplus notes | XXX | XXX | | |
| 23. Aggregate write-ins for other than special surplus funds | XXX | XXX | (1,930,257) | 1,556,384 |
| 24. Unassigned funds (surplus) | XXX | XXX | 27,115,811 | 26,633,867 |
| 25. Less treasury stock, at cost: | | | | |
| 25.1 shares common (value included in Line 19) $ ) | XXX | XXX | | |
| 25.2 shares preferred (value included in Line 20) $ ) | XXX | XXX | | |
| 26. Total capital and surplus (Lines 19 to 25) | XXX | XXX | 25,185,554 | 28,190,252 |
| 27. Total liabilities, capital and surplus (Lines 18 and 26) | XXX | XXX | 57,623,889 | 62,574,355 |
| **DETAILS OF WRITE-INS** | | | | |
| 1701. Post Retirement Benefit Obligations | 462,694 | | 462,694 | 379,394 |
| 1702. Salaries & Wages | 386,278 | | 386,278 | 745,909 |
| 1703. Accrued Legal Settlements | | | 0 | 0 |
| 1798. Summary of remaining write-ins for Line 17 from overflow page | | | | |
| 1799. Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above) | 848,972 | | 848,972 | 1,125,303 |
| 2301. Contingency Reserves | XXX | XXX | 650,000 | 650,000 |
| 2302. Unrealized Gain/Loss on Investments | XXX | XXX | (3,072,331) | 802,610 |
| 2303. Equity Change In Subsidiary | XXX | XXX | 492,074 | 103,774 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | XXX | XXX | | |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above) | XXX | XXX | (1,930,257) | 1,556,384 |

# STATEMENT OF REVENUE AND EXPENSES

| | Current Year to Date 1 Uncovered | 2 Total | Prior Year 3 Total |
|---|---|---|---|
| 1. Member Months | XXX | 899,013 | 1,197,659 |
| 2. Net premium income | XXX | 165,477,206 | 208,725,704 |
| 3. Change in unearned premium reserves and reserve for rate credits | XXX | | (151,639) |
| 4. Fee-for-service (net of $ medical expenses) | XXX | | |
| 5. Risk revenue | XXX | | |
| 6. Aggregate write-ins for other health care related revenues | XXX | 36,195 | 98,300 |
| 7. Total revenues (Lines 2 to 6) | XXX | 165,513,402 | 208,672,365 |
| **Medical and Hospital:** | | | |
| 8. Hospital/medical benefits | | 77,893,585 | 103,926,169 |
| 9. Other professional services | | 7,528,217 | 10,854,291 |
| 10. Outside referrals | | 3,753,758 | 2,344,227 |
| 11. Emergency room and out-of-area | | 12,352,276 | 17,319,305 |
| 12. Prescription drugs | | 11,521,719 | 15,042,880 |
| 13. Aggregate write-ins for other medical and hospital | | 44,439,045 | 51,269,622 |
| 14. Incentive pool and withhold adjustments | | 0 | (2,503,654) |
| 15. Subtotal (Lines 8 to 14) | | 157,488,600 | 198,252,841 |
| **Less:** | | | |
| 16. Net reinsurance recoveries | | 300,732 | 870,433 |
| 17. Total medical and hospital (Lines 15 minus 16) | | 157,187,868 | 197,382,408 |
| 18. Claims adjustment expenses | | | (151,639) |
| 19. General administrative expenses | | 8,685,411 | 11,621,692 |
| 20. Increase in reserves for accident and health contracts | | | |
| 21. Total underwriting deductions (Lines 17 through 20) | | 165,873,279 | 208,852,461 |
| 22. Net underwriting gain or (loss) (Lines 7 minus 21) | XXX | (359,877) | (180,096) |
| 23. Net investment income earned | | 1,058,289 | 1,851,672 |
| 24. Net realized capital gains or (losses) | | (1,332,113) | (676,537) |
| 25. Net investment gains or (losses) (Lines 23 plus 24) | | (273,824) | 1,175,134 |
| 26. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ ) (amount charged off $ )] | | 0 | |
| 27. Aggregate write-ins for other income or expenses | | | |
| 28. Net income or (loss) before federal income taxes (Lines 22 plus 25 plus 26 plus 27) | | (633,701) | 995,038 |
| 29. Federal and foreign income taxes incurred | XXX | | |
| 30. Net income (loss) (Lines 28 minus 29) | XXX | (633,701) | 995,038 |
| **DETAILS OF WRITE-INS** | | | |
| 0601. Net Insurance Proceeds | XXX | | 0 |
| 0602. Miscellaneous Income | XXX | 52,255 | 68,036 |
| 0603. Grant Income | XXX | (16,060) | 30,264 |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | XXX | | |
| 0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above) | XXX | 36,195 | 98,300 |
| 1301. Outpatient Expense | | 8,338,718 | 10,320,955 |
| 1302. IPN Capitation | | 33,822,683 | 37,772,454 |
| 1303. MH/SA | | 1,419,117 | 2,018,034 |
| 1398. Summary of remaining write-ins for Line 13 from overflow page | | 858,528 | 1,158,180 |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | 44,439,045 | 51,269,622 |
| 2701. | | | |
| 2702. | | | |
| 2703. | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | |

# CAPITAL AND SURPLUS ACCOUNT

| | | 1<br>Current Year to Date | 2<br>Prior Year |
|---|---|---|---|
| | **CAPITAL AND SURPLUS ACCOUNT:** | | |
| 31. | Capital and surplus prior reporting period | 28,190,252 | 29,605,027 |
| | **GAINS AND LOSSES TO CAPITAL & SURPLUS:** | | |
| 32. | Net income or (loss) from Line 30 | (633,701) | 995,039 |
| 33. | Change in valuation basis of aggregate policy and claim reserves | | |
| 34. | Net unrealized capital gains and losses | (3,447,951) | (357,435) |
| 35. | Change in net unrealized foreign exchange capital gain or (loss) | | |
| 36. | Change in net deferred income tax | | |
| 37. | Change in nonadmitted assets | 1,076,954 | (2,054,871) |
| 38. | Change in unauthorized reinsurance | | |
| 39. | Change in treasury stock | | |
| 40. | Change in surplus notes | | |
| 41. | Cumulative effect of changes in accounting principles | | 2,492 |
| 42. | Capital Changes: | | |
| | 42.1 Paid in | | |
| | 42.2 Transferred from surplus (Stock Dividend) | | |
| | 42.3 Transferred to surplus | | |
| 43. | Surplus adjustments: | | |
| | 43.1 Paid in | | |
| | 43.2 Transferred to capital (Stock Dividend) | | |
| | 43.3 Transferred from capital | | |
| 44. | Dividends to stockholders | | |
| 45. | Aggregate write-ins for gains or (losses) in surplus | | |
| 46. | Net change in capital & surplus (Lines 32 to 45) | (3,004,698) | (1,414,775) |
| 47. | Capital and surplus end of reporting period (Line 31 plus 46) | 25,185,554 | 28,190,252 |
| | **DETAILS OF WRITE-INS** | | |
| 4501. | | | |
| 4502. | | | |
| 4503. | | | |
| 4598. | Summary of remaining write-ins for Line 45 from overflow page | | |
| 4599. | Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above) | | |

# CASH FLOW

| | 1<br>Current<br>Year to Date | 2<br>Prior Year |
|---|---|---|
| **Cash from Operations** | | |
| 1. Premiums and revenues collected net of reinsurance | 162,193,167 | 209,148,394 |
| 2. Claims and claims adjustment expenses | 156,002,306 | 196,705,981 |
| 3. General administrative expenses paid | 8,491,619 | 11,383,599 |
| 4. Other underwriting income (expenses) | | |
| 5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4) | (2,300,758) | 1,058,814 |
| 6. Net investment income | (180,294) | 2,448,028 |
| 7. Other income (expenses) | | |
| 8. Federal and foreign income taxes (paid) recovered | 0 | |
| 9. Net cash from operations (Lines 5 to 8) | (2,481,052) | 3,506,842 |
| **Cash from Investments** | | |
| 10. Proceeds from investments sold, matured or repaid: | | |
| 10.1 Bonds | 58,658,795 | 51,765,465 |
| 10.2 Stocks | 7,054,112 | 14,411,658 |
| 10.3 Mortgage loans | | |
| 10.4 Real estate | | |
| 10.5 Other invested assets | | |
| 10.6 Net gains or (losses) on cash and short-term investments | | 196 |
| 10.7 Miscellaneous proceeds | 2,609,444 | |
| 10.8 Total investment proceeds (Lines 10.1 to 10.7) | 68,322,351 | 66,177,318 |
| 11. Cost of investments acquired (long-term only): | | |
| 11.1 Bonds | 56,552,383 | 54,209,336 |
| 11.2 Stocks | 9,287,627 | 17,926,476 |
| 11.3 Mortgage loans | | |
| 11.4 Real estate | 11,798 | 3,581 |
| 11.5 Other invested assets | | |
| 11.6 Miscellaneous applications | | |
| 11.7 Total investments acquired (Lines 11.1 to 11.6) | 65,851,808 | 72,139,393 |
| 12. Net Cash from investments (Line 10.8 minus Line 11.7) | 2,470,543 | (5,962,075) |
| **Cash from Financing and Miscellaneous Sources** | | |
| 13. Cash provided: | | |
| 13.1 Surplus notes, capital and surplus paid in | | 2,492 |
| 13.2 Net transfers from affiliates | 2,404,022 | |
| 13.3 Borrowed funds received | | |
| 13.4 Other cash provided | 1,120,137 | 356,354 |
| 13.5 Total (Lines 13.1 to 13.4) | 3,524,159 | 358,846 |
| 14. Cash applied: | | |
| 14.1 Dividends to stockholders paid | | |
| 14.2 Net transfers to affiliates | | |
| 14.3 Borrowed funds repaid | | |
| 14.4 Other applications | 277,089 | 1,618,833 |
| 14.5 Total (Lines 14.1 to 14.4) | 277,089 | 1,618,833 |
| 15. Net cash from financing and miscellaneous sources (Line 13.5 minus Line 14.5) | 3,247,070 | (1,259,986) |
| **RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS** | | |
| 16. Net change in cash and short-term investments (Line 9 plus Line 12 plus Line 15) | 3,236,560 | (3,715,219) |
| 17. Cash and short-term investments: | | |
| 17.1 Beginning of period | 13,042,418 | 16,757,637 |
| 17.2 End of period (Line 16 plus Line 17.1) | 16,278,978 | 13,042,418 |

# EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 2 | 3 | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefit Plan | Title XVIII Medicare | Title XIX Medicaid | Other |
| **Total Members at end of:** | | | | | | | | | | |
| 1 Prior Year | 1,197,659 | 17,138 | 724,453 | | | | | 108,535 | 339,131 | 8,402 |
| 2 First Quarter | 101,198 | 1,094 | 59,613 | | | | | 8,071 | 31,868 | 552 |
| 3 Second Quarter | 100,256 | 1,047 | 58,645 | | | | | 7,930 | 32,099 | 535 |
| 4. Third Quarter | 97,070 | 990 | 55,835 | 0 | 0 | 0 | 0 | 7,846 | 31,872 | 527 |
| 5. Current Year | | | | | | | | | | |
| 6 Current Year Member Months | 899,017 | 9,630 | 524,979 | | | | | 72,003 | 287,466 | 4,939 |
| **Total Member Ambulatory Encounters for Period:** | | | | | | | | | | |
| 7. Physician | 536,397 | 4,923 | 302,904 | | | | | 79,053 | 145,533 | 3,984 |
| 8. Non-Physician | 37,859 | 182 | 20,990 | | | | | 3,180 | 13,396 | 111 |
| 9. Total | 574,256 | 5,105 | 323,894 | | | | | 82,233 | 158,929 | 4,095 |
| 10. Hospital Patient Days Incurred | 48,316 | 307 | 13,337 | | | | | 30,139 | 4,402 | 131 |
| 11. Number of Inpatient Admissions | 8,352 | 68 | 3,629 | | | | | 3,282 | 1,338 | 35 |
| 12. Premiums Collected | 161,745,525 | 1,911,347 | 91,345,098 | | | | 5,712,838 | 28,712,322 | 32,669,263 | 1,394,657 |
| 13. Premiums Earned | 165,477,206 | 1,946,550 | 91,244,085 | | | | 5,965,277 | 31,685,700 | 33,224,484 | 1,411,110 |
| 14. Amount Paid for Provision of Health Care Services | 158,026,078 | 1,934,880 | 89,629,739 | | | | 5,981,800 | 29,458,927 | 29,988,130 | 1,032,602 |
| 15. Amount Incurred for Provision of Health Care Services | 157,187,868 | 1,824,778 | 89,621,706 | | | | 6,009,038 | 28,355,956 | 30,529,955 | 846,435 |

# CLAIMS PAYABLE (Reported and Unreported)

| | Aging Analysis of Unpaid Claims | | | | | |
|---|---|---|---|---|---|---|
| 1<br>Account | 2<br>1 - 30 Days | 3<br>31 - 60 Days | 4<br>61 - 90 Days | 5<br>91 - 120 Days | 6<br>Over 120 Days | 7<br>Total |
| **Claims Payable (Reported)** | | | | | | |
| Individual Practice Association | 197,081 | | | | | 197,081 |
| Integrated Provider Network | 4,227,214 | | | | | 4,227,214 |
| Wheeling Hospital | 856,321 | 81,286 | 13,244 | 11,978 | 23,666 | 986,495 |
| 0199999 Individually Listed Claims Payable | 5,280,616 | 81,286 | 13,244 | 11,978 | 23,666 | 5,410,790 |
| 0299999 Aggregate Accounts Not Individually Listed-Uncovered | | | | | | |
| 0399999 Aggregate Accounts Not Individually Listed-Covered | 5,917,939 | 832,548 | 497,207 | 108,380 | 106,605 | 7,462,679 |
| 0499999 Subtotals | 11,198,555 | 913,834 | 510,451 | 120,358 | 130,271 | 12,873,469 |
| 0599999 Unreported Claims and Other Claim Reserves | XXX | XXX | XXX | XXX | XXX | 13,980,954 |
| 0699999 Total Amounts Withheld | XXX | XXX | XXX | XXX | XXX | 303,560 |
| 0799999 Total Claims Payable | XXX | XXX | XXX | XXX | XXX | 27,157,983 |
| 0899999 Accrued Medical Incentive Pool | XXX | XXX | XXX | XXX | XXX | |

# UNDERWRITING AND INVESTMENT EXHIBIT

## ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

| | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 | 6 |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | | |
| Line of Business | On Claims Incurred Prior to January 1 of Current Year | On Claims Incurred During the Year | On Claims Unpaid Dec. 31 of Prior Year | On Claims Incurred During the Year | Claims Incurred in Prior Years (Columns 1 + 3) | Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year |
| 1. Comprehensive (Hospital & Medical) | 14,371,069 | 77,193,550 | 32,987 | 16,261,801 | 14,404,056 | 14,785,092 |
| 2. Medicare Supplement | | | | | | |
| 3. Dental Only | | | | | | |
| 4. Vision Only | | | | | | |
| 5. Federal Employees Health Benefits Plan Premiums | 1,047,149 | 4,934,651 | 2,199 | 1,084,120 | 1,049,348 | 936,542 |
| 6. Title XVIII - Medicare | 6,244,096 | 21,267,965 | 9,346 | 4,607,511 | 6,253,442 | 5,650,939 |
| 7. Title XIX - Medicaid | 4,318,123 | 25,670,007 | 9,896 | 4,878,541 | 4,328,019 | 4,354,827 |
| 8. Other | 155,744 | 876,855 | 550 | 271,030 | 156,294 | 321,925 |
| 9. Subtotal | 26,136,181 | 129,943,028 | 54,978 | 27,103,003 | 26,191,159 | 26,049,324 |
| 10. Medical incentive pools, accruals and disbursements | | | | | | |
| 11. Totals | 26,136,181 | 129,943,028 | 54,978 | 27,103,003 | 26,191,159 | 26,049,324 |

# NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies:

A. Accounting Practices
The financial statements of The Health Plan of the Upper Ohio Valley are presented on the basis of accounting practices prescribed or permitted by the West Virginia Department of Insurance.
The West Virginia Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of West Virginia for determining and reporting the financial conditions and results of operations of an insurance company, for determining its solvency under West Virginia Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of West Virginia. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

B. Use of Estimates in the Preparation of the Financial Statements
The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy
NONE

2. Accounting Changes and Corrections of Errors:
NONE

3. Business Combinations and Goodwill:
NONE

4. Discontinued Operations:
NONE

5. Investments:
NOT APPLICABLE

6. Joint Ventures, Partnerships and Limited Liability Companies:
NONE

7. Investment Income:
NOT APPLICABLE

8. Derivative Instruments:
NONE

9. Income Taxes:
NOT APPLICABLE

10. Information Concerning Parent, Subsidiaries and Affiliates:
At September 30, 2002, The Health Plan reported $3,829.12 as amounts due to Subsidiary, THP Insurance Company. The terms of the settlement require that these amounts be settled within 30 days.

11. Capital Notes:
NONE

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans:
NONE

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganization:
NONE

14. Contingencies:
NONE

15.Leases:
NONE

16.Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk:
NONE

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities:
NONE

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans:

# NOTES TO FINANCIAL STATEMENTS

NONE

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators:
NONE

20. Other Items:
NONE

21. Events Subsequent:
NONE

22. Reinsurance:
NOT APPLICABLE

23. Retrospectively Rated Contracts:
NONE

24. Reserves for Life Contracts and Deposit-Type Contracts:
NONE

25.Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics:
NONE

26.Premium and Annuity Considerations Deferred and Uncollected:
NONE

27. Separate Accounts:
NONE

# GENERAL INTERROGATORIES

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

## PART 1 - COMMON INTERROGATORIES
## GENERAL

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

1.2 If yes, explain:

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

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

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

3.2 If yes, date of change:

If not previously filed, furnish herewith a certified copy of the instrument as amended.

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

If yes, attach an organizational chart.

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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 [ ] NA [X]

If yes, attach an explanation.

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

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

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

7.4 By what department or departments?

WV Department of Insurance

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

8.2 If yes, give full information:

# GENERAL INTERROGATORIES

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

## INVESTMENT

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

9.2 If yes, explain:

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

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

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

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

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

13.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Statement Value | 2<br>Current Quarter<br>Statement Value |
|---|---|---|---|
| 13.21 | Bonds | $ | $ |
| 13.22 | Preferred Stock | $ | $ |
| 13.23 | Common Stock | $ 2,593,779 | $ 2,992,178 |
| 13.24 | Short-term Investments | $ | $ |
| 13.25 | Mortgages, Loans or Real Estate | $ | $ |
| 13.26 | All Other | $ | $ |
| 13.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | $ 2,593,779 | $ 2,992,178 |
| 13.28 | Total Investment in Parent included in Lines 13.21 to 13.26 above | $ | $ |
| 13.29 | Receivable from Parent not included in Lines 13.21 to 13.26 above | $ | $ |

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<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| Branch, Banking & Trust | 300 Summers St. Charleston, WV 25326 |

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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>Address |
|---|---|---|
| | | |

# SCHEDULE A - VERIFICATION

| | 1<br>First Quarter<br>Current Year | 2<br>Second Quarter<br>Current Year | 3<br>Third Quarter<br>Current Year | 4<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, beginning of period | 1,667,126 | 1,654,506 | 1,644,815 | 1,713,950 |
| 2. Increase (decrease) by adjustment | (12,620) | (12,620) | (12,705) | (50,406) |
| 3. Cost of acquired | | | | |
| 4. Cost of additions to and permanent improvements | | 2,929 | 8,869 | 3,581 |
| 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 | 1,654,506 | 1,644,815 | 1,640,979 | 1,667,126 |
| 9. Total valuation allowance | | | | |
| 10. Subtotal (Lines 8 plus 9) | 1,654,506 | 1,644,815 | 1,640,979 | 1,667,126 |
| 11. Total nonadmitted amounts | | | | |
| 12. Statement value, current period (Page 2, real estate lines, current period) | 1,654,506 | 1,644,815 | 1,640,979 | 1,667,126 |

# SCHEDULE B - VERIFICATION

NONE

| | 1<br>First Quarter<br>Current Year | 2<br>Second Quarter<br>Current Year | 3<br>Third Quarter<br>Current Year | 4<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period | | | | |
| 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 | | | | |
| 10. Total valuation allowance | | | | |
| 11. Subtotal (Lines 9 plus 10) | | | | |
| 12. Total nonadmitted amounts | | | | |
| 13. Statement value of mortgages owned at end of current period | | | | |

# SCHEDULE BA - VERIFICATION

**Other Invested Assets Included in Schedule BA**

NONE

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

# 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<br>Statement Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Statement Value End of First Quarter | 6<br>Statement Value End of Second Quarter | 7<br>Statement Value End of Third Quarter | 8<br>Statement Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| **BONDS** | | | | | | | | |
| 1. Class 1 | 25,638,692 | 53,601,913 | 54,618,915 | 344,070 | 20,519,071 | 25,638,692 | 24,965,760 | 21,229,074 |
| 2. Class 2 | 3,962,663 | 818,765 | 2,250,884 | 0 | 5,279,272 | 3,962,663 | 2,530,544 | 3,956,459 |
| 3. Class 3 | 277,929 | 0 | 283,373 | 5,444 | 257,822 | 277,929 | 0 | 274,944 |
| 4. Class 4 | 263,406 | 0 | 181,714 | 0 | 264,089 | 263,406 | 81,692 | 153,965 |
| 5. Class 5 | | 0 | 0 | 0 | | | | |
| 6. Class 6 | | 742,740 | 0 | 0 | | | 742,740 | |
| 7. Total Bonds | 30,142,690 | 55,163,418 | 57,334,886 | 349,514 | 26,320,254 | 30,142,690 | 28,320,736 | 25,614,442 |
| **PREFERRED STOCK** | | | | | | | | |
| 8. Class 1 | | | | | | | | |
| 9. Class 2 | | | | | | | | |
| 10. Class 3 | | | | | | | | |
| 11. Class 4 | | | | | | | | |
| 12. Class 5 | | | | | | | | |
| 13. Class 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds and Preferred Stock | 30,142,690 | 55,163,418 | 57,334,886 | 349,514 | 26,320,254 | 30,142,690 | 28,320,736 | 25,614,442 |

# SCHEDULE DA - PART 1

**Short-Term Investments Owned End of Current Quarter**

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Amount of Interest Received Current Quarter | 5<br>Paid for Accrued Interest |
|---|---|---|---|---|---|
| 8099999 Totals | 12,701,189 | XXX | 12,701,189 | 72,037 | 0 |

# SCHEDULE DA - PART 2- Verification

**Short-Term Investments Owned**

| | 1<br>First Quarter Current Year | 2<br>Second Quarter Current Year | 3<br>Third Quarter Current Year | 4<br>Prior Year Ended December 31 |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, beginning of period | 7,106,364 | 8,486,270 | 16,930,049 | 14,137,103 |
| 2. Cost of short-term investments acquired | 20,371,869 | 22,315,894 | 23,328,099 | 113,816,295 |
| 3. Increase (decrease) by adjustment | 458,037 | 42,885 | 716,557 | 123,894 |
| 4. Increase (decrease) by foreign exchange adjustment | | | | |
| 5. Total profit (loss) on disposal of short-term investments | | | | 196 |
| 6. Consideration received on disposal of short-term investments | 19,450,000 | 13,915,000 | 28,273,516 | 120,971,124 |
| 7. Book/adjusted carrying value, current period | 8,486,270 | 16,930,049 | 12,701,189 | 7,106,364 |
| 8. Total valuation allowance | | | | |
| 9. Subtotal (Lines 7 plus 8) | 8,486,270 | 16,930,049 | 12,701,189 | 7,106,364 |
| 10. Total nonadmitted amounts | | | | |
| 11. Statement value (Lines 9 minus 10) | 8,486,270 | 16,930,049 | 12,701,189 | 7,106,364 |
| 12. Income collected during period | 29,568 | 69,742 | 72,037 | 308,287 |
| 13. Income earned during period | 29,568 | 69,742 | 72,037 | 289,682 |

Schedule DB - Part F - Section 1

# NONE

Schedule DB - Part F - Section 2

# NONE

Schedule S

# NONE

# SCHEDULE T PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

| States, Etc. | | 1 Guaranty Fund (Yes or No) | 2 Is Insurer Licensed? (Yes or No) | Direct Business Only Year-to-Date 3 Premiums | 4 Medicare Title XVIII | 5 Medicaid Title XIX | 6 Federal Employees Health Benefit Program Premium |
|---|---|---|---|---|---|---|---|
| 1. Alabama | AL | | | | | | |
| 2. Alaska | AK | | | | | | |
| 3. Arizona | AZ | | | | | | |
| 4. Arkansas | AR | | | | | | |
| 5. California | CA | | | | | | |
| 6. Colorado | CO | | | | | | |
| 7. Connecticut | CT | | | | | | |
| 8. Delaware | DE | | | | | | |
| 9. District of Columbia | DC | | | | | | |
| 10. Florida | FL | | | | | | |
| 11. Georgia | GA | | | | | | |
| 12. Hawaii | HI | | | | | | |
| 13. Idaho | ID | | | | | | |
| 14. Illinois | IL | | | | | | |
| 15. Indiana | IN | | | | | | |
| 16. Iowa | IA | | | | | | |
| 17. Kansas | KS | | | | | | |
| 18. Kentucky | KY | | | | | | |
| 19. Louisiana | LA | | | | | | |
| 20. Maine | ME | | | | | | |
| 21. Maryland | MD | | | | | | |
| 22. Massachusetts | MA | | | | | | |
| 23. Michigan | MI | | | | | | |
| 24. Minnesota | MN | | | | | | |
| 25. Mississippi | MS | | | | | | |
| 26. Missouri | MO | | | | | | |
| 27. Montana | MT | | | | | | |
| 28. Nebraska | NE | | | | | | |
| 29. Nevada | NV | | | | | | |
| 30. New Hampshire | NH | | | | | | |
| 31. New Jersey | NJ | | | | | | |
| 32. New Mexico | NM | | | | | | |
| 33. New York | NY | | | | | | |
| 34. North Carolina | NC | | | | | | |
| 35. North Dakota | ND | | | | | | |
| 36. Ohio | OH | No | Yes | 36,057,023 | 15,263,272 | 0 | 2,012,525 |
| 37. Oklahoma | OK | | | | | | |
| 38. Oregon | OR | | | | | | |
| 39. Pennsylvania | PA | | | | | | |
| 40. Rhode Island | RI | | | | | | |
| 41. South Carolina | SC | | | | | | |
| 42. South Dakota | SD | | | | | | |
| 43. Tennessee | TN | | | | | | |
| 44. Texas | TX | | | | | | |
| 45. Utah | UT | | | | | | |
| 46. Vermont | VT | | | | | | |
| 47. Virginia | VA | | | | | | |
| 48. Washington | WA | | | | | | |
| 49. West Virginia | WV | No | Yes | 58,544,722 | 16,422,428 | 33,224,484 | 3,952,752 |
| 50. Wisconsin | WI | | | | | | |
| 51. Wyoming | WY | | | | | | |
| 52. American Samoa | AS | | | | | | |
| 53. Guam | GU | | | | | | |
| 54. Puerto Rico | PR | | | | | | |
| 55. U.S. Virgin Islands | VI | | | | | | |
| 56 Canada | CN | | | | | | |
| 57. Aggregate Other Alien | OT | XXX | XXX | | | | |
| 58. Total (Direct Business) | | XXX | (a) 2 | 94,601,745 | 31,685,700 | 33,224,484 | 5,965,277 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 5701. | | | | | | | |
| 5702. | | | | | | | |
| 5703. | | | | | | | |
| 5798. Summary of remaining write-ins for Line 57 from overflow page | | | | | | | |
| 5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above) | | | | | | | |

(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

**NONE**

# 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 on "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 question.

| | RESPONSE |
|---|---|
| 1. Will the SVO Compliance Certification be filed with this statement? | Yes |

**Explanation:**

**Bar Code:**

# OVERFLOW PAGE FOR WRITE-INS

MQ004 Additional Aggregate Lines for Page 04 Line 13.
*REVEX1

| | | | |
|---|---|---|---|
| 1304. Vision Expense | | 858,528 | 1,158,180 |
| 1397. Summary of remaining write-ins for Line 13 from Page 04 | | 858,528 | 1,158,180 |

# SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Expended for Additions and Permanent Improvements |
| Office Cubicles | St. Clairsville | OH | 07/31/2002 | Advanced Lock & Security | | | | 8,869 |
| 0199999 - Acquired by purchase | | | | | | | | 8,869 |
| 9999999 - Totals | | | | | | | | 8,869 |

# SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Current Quarter, including Payments during the Final Year on "Sales under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Increase (Decrease) by Adjustment | Increase (Decrease) by Foreign Exchange Adjustment | Expended for Additions, Permanent Improvements and Changes in Encum-brances | Book/ Adjusted Carrying Value Less Encum-brances | Amounts Received | Foreign Exchange Profit (Loss) on Sale | Realized Profit (Loss) on Sale | Total Profit (Loss) on Sale | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| 9999999 Totals | | | | | | | | | | | | | | | |

NONE

Schedule B - Part 1

# NONE

Schedule B - Part 2

# NONE

Schedule BA - Part 1

# NONE

Schedule BA - Part 2

# NONE

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation (a) |
|---|---|---|---|---|---|---|---|---|
| 31392E-HN-3 | FANNIE MAE | 08/30/2002 | Morgan Keegan | | 204,904 | 205,000 | 63 | 1 |
| 31392K-6W-1 | FED HOME LOAN CMO | 08/16/2002 | Morgan Keegan | | 265,883 | 265,468 | 18 | 1 |
| 31392U-RH-9 | FED HOME LOAN MORT CMO | 09/30/2002 | Morgan Keegan | | 119,987 | 118,000 | 523 | 1 |
| 31392U-XQ-2 | FED HOME LOAN MORT CMO | 09/30/2002 | Morgan Keegan | | 140,226 | 138,000 | 611 | 1 |
| 31392U-LK-8 | FED HOME LOAN MORT CMO | 09/30/2002 | Morgan Keegan | | 126,480 | 124,000 | 549 | 1 |
| 3133TK-DS-6 | FED HOME LOAN MORT CMO | 09/27/2002 | Morgan Keegan | | 263,396 | 264,056 | 147 | 1 |
| 3134A4-CX-0 | FED HOME LOAN MTC FREDDIE | 09/19/2002 | Morgan Keegan | | 859,781 | 800,000 | 7,467 | 1 |
| 3134A4-CX-0 | FED HOME LOAN MTC FREDDIE | 09/18/2002 | Morgan Keegan | | 859,658 | 800,000 | 7,350 | 1 |
| 31392E-YC-8 | FED NATL MORT ASSOC CMO | 09/30/2002 | Morgan Keegan | | 131,580 | 129,000 | 572 | 1 |
| 31392D-QA-3 | FED NATL MTG CMO | 08/16/2002 | Morgan Keegan | | 241,806 | 241,466 | 448 | 1 |
| 31339L-QZ-6 | FHR 2390 FD | 07/05/2002 | Morgan Keegan | | 126,418 | 126,378 | 105 | 1 |
| 31392D-LG-5 | FNR 2002-36 FK | 07/02/2002 | Morgan Keegan | | 101,505 | 101,442 | 45 | 1 |
| 38373V-EN-6 | GNMA | 08/30/2002 | Morgan Keegan | | 134,979 | 135,000 | 121 | 1 |
| 912810-DP-0 | U S TREASURY BONDS | 09/20/2002 | Morgan Keegan | | 1,588,576 | 950,000 | 10,455 | 1 |
| 912810-FP-8 | US TREAS BOND ASSUME | 08/02/2002 | Morgan Keegan | | 493,530 | 495,000 | 12,348 | 1 |
| 912810-FP-8 | US TREAS BOND ASSUME | 08/15/2002 | Morgan Keegan | | 39,758 | 38,000 | 0 | 1 |
| 912828-AJ-9 | US TREASURY NOTE | 09/25/2002 | Morgan Keegan | | 69,156 | 66,000 | 322 | 1 |
| 0399999 - Total - Bonds - U.S. Government | | | | | 5,767,623 | 4,996,810 | 41,144 | XXX |
| 91086Q-AF-5 | UNITED MEXICAN STATES | 08/30/2002 | Morgan Keegan | | 14,927 | 14,000 | 150 | 2 |
| 1099999 - Total - Bonds - All Other Government | | | | | 14,927 | 14,000 | 150 | XXX |
| 31392T-4B-0 | FREDDIE MAC | 08/30/2002 | Morgan Keegan | | 98,390 | 98,000 | 434 | 1 |
| 31339L-JW-1 | FREDDIE MAC 2396 FM | 07/30/2002 | Morgan Keegan | | 112,547 | 112,476 | 107 | 1 |
| 31392R-KS-9 | FREDDIE MAC 2470 FB | 07/30/2002 | Morgan Keegan | | 190,059 | 190,000 | 181 | 1 |
| 31392R-KS-9 | FREDDIE MAC 2470 FB | 07/30/2002 | Morgan Keegan | | 167,104 | 167,000 | 159 | 1 |
| 31392P-WR-2 | FREDDIE MAC 2472 VB | 07/30/2002 | Morgan Keegan | | 58,770 | 59,000 | 285 | 1 |
| 31339N-Q7-4 | FREDDIE MAC SER 2431 | 07/03/2002 | Morgan Keegan | | 90,287 | 90,202 | 106 | 1 |
| 31339N-Q7-4 | FREDDIE MAC SER 2431 | 08/07/2002 | Morgan Keegan | | 88,845 | 88,734 | 127 | 1 |
| 31392M-P2-2 | FREDDIE MAC SER 2466 | 07/02/2002 | Morgan Keegan | | 145,272 | 145,000 | 165 | 1 |
| 3199999 - Total - Bonds - Special Revenue | | | | | 951,275 | 950,412 | 1,565 | XXX |
| 3899999 - Total - Bonds - Public Utilities | | | | | 0 | 0 | 0 | XXX |
| 05947U-HM-3 | BANC OF AMERICA | 09/12/2002 | Morgan Keegan | | 79,493 | 78,000 | 122 | 1 |
| 060505-AR-5 | BANK OF AMERICA | 09/25/2002 | Morgan Keegan | | 185,872 | 186,000 | 0 | 1 |
| 07383F-BE-7 | BEAR STEARNS CMO | 09/12/2002 | Morgan Keegan | | 127,680 | 112,000 | 242 | 1 |
| 08172M-FT-8 | BENEFICIAL CORP | 07/23/2002 | Morgan Keegan | | 104,007 | 100,000 | 718 | 1 |
| 097014-AF-1 | BOEING CAPITAL CORP | 09/20/2002 | Morgan Keegan | | 56,451 | 54,000 | 302 | 1PE |
| 097014-AH-7 | BOEING CAPITAL CORP | 07/25/2002 | Morgan Keegan | | 28,298 | 28,000 | 0 | 1 |
| 136385-AD-3 | CANADIAN NAT'L RES | 09/16/2002 | Morgan Keegan | | 34,943 | 35,000 | 0 | 1 |
| 161582-AB-7 | CHASE MAN-FIRST UNION CMO | 09/27/2002 | Morgan Keegan | | 125,575 | 107,000 | 575 | 1 |
| 166760-AA-6 | CHEVRON TEXACO CAP | 09/24/2002 | Morgan Keegan | | 101,439 | 101,000 | 137 | 1 |
| 125577-AM-8 | CIT GROUP INC | 07/01/2002 | Morgan Keegan | | 97,000 | 100,000 | 2,600 | 2 |
| 125577-AM-8 | CIT GROUP INC | 07/05/2002 | Morgan Keegan | | 22,770 | 23,000 | 615 | 2 |
| 224044-BE-6 | COX COMMUNICATIONS | 09/20/2002 | Morgan Keegan | | 35,735 | 36,000 | 0 | 2 |
| 23322B-MZ-8 | DLJ COMM MORT CMO | 09/30/2002 | Morgan Keegan | | 8,173 | 7,000 | 40 | 1 |
| 23322B-MZ-8 | DLJ COMM MORT CMO | 09/27/2002 | Morgan Keegan | | 125,303 | 107,000 | 555 | 1 |
| 23322B-FE-3 | DLJCM 1999-CG2 A1B | 09/27/2002 | Morgan Keegan | | 107,640 | 92,000 | 485 | 1 |
| 337366-AB-4 | FIRST UNION CHASE | 08/23/2002 | Morgan Keegan | | 121,434 | 110,000 | 447 | 1 |
| 33736X-AB-5 | FIRST UNION NAT BK CMO | 09/30/2002 | Morgan Keegan | | 63,362 | 53,000 | 335 | 1 |
| 33736X-AB-5 | FIRST UNION NAT BK CMO | 09/30/2002 | Morgan Keegan | | 95,628 | 80,000 | 505 | 1 |
| 345397-SS-3 | FORD MOTOR CR CO | 08/28/2002 | Morgan Keegan | | 35,713 | 35,000 | 532 | 2W |
| 36158Y-CJ-6 | GE CAPITAL MTG - CMO | 08/06/2002 | Morgan Keegan | | 117,266 | 110,000 | 92 | 1PE |
| 370425-SD-3 | GEN MOTORS ACCEPT CORP | 09/17/2002 | Morgan Keegan | | 135,737 | 135,000 | 413 | 1 |
| 36962G-ZH-0 | GENERAL ELEC CAP | 09/24/2002 | Morgan Keegan | | 163,741 | 164,000 | 0 | 1 |
| 36962G-ZH-0 | GENERAL ELEC CAP | 09/24/2002 | Morgan Keegan | | 163,741 | 164,000 | 0 | 1 |
| 361849-ET-5 | GMAC | 09/30/2002 | Morgan Keegan | | 29,699 | 27,000 | 134 | 1 |
| 361849-ET-5 | GMAC | 08/26/2002 | Morgan Keegan | | 89,329 | 83,000 | 356 | 1 |
| 381317-AQ-9 | GOLDEN WEST FINCL | 09/26/2002 | Morgan Keegan | | 95,327 | 96,000 | 0 | 1 |
| 46625M-GP-8 | JP MORG CHASE - CMO | 08/06/2002 | Morgan Keegan | | 204,240 | 192,000 | 161 | 1PE |
| 52519N-EF-7 | LBFRC 2002-LLFA A | 08/08/2002 | Morgan Keegan | | 137,000 | 137,000 | 0 | 2 |
| 654730-AH-6 | NISOURCE FINANCE | 09/23/2002 | Morgan Keegan | | 55,863 | 55,000 | 1,491 | 2PE |
| 69363X-AA-1 | PSNH 2002-1 A | 08/06/2002 | Morgan Keegan | | 60,150 | 60,000 | 1,237 | 1PE |
| 69361Y-AG-8 | PS&G TRANSITION FUNDING | 08/06/2002 | Morgan Keegan | | 20,800 | 20,000 | 101 | 1 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of<br>Shares of Stock | 6<br>Actual<br>Cost | 7<br>Par Value | 8<br>Paid for Accrued<br>Interest and Dividends | 9<br>NAIC<br>Designation (a) |
|---|---|---|---|---|---|---|---|---|
| 76110G-E8-0 | RES ACCREDIT LOANS CMO | 07/30/2002 | Morgan Keegan | | 133,166 | 133,000 | 45 | 2 |
| 812400-JE-3 | SEARS ROEBUCK ACC | 07/19/2002 | Morgan Keegan | | 103,000 | 100,000 | 2,866 | 2W |
| 990022-07-1 | SENECA HIGH YIELD BOND FUND | 08/08/2002 | Morgan Keegan | | 742,740 | 742,740 | 0 | 6 |
| 88033G-AW-0 | TENET HEALTHCARE | 09/17/2002 | Morgan Keegan | | 183,591 | 171,000 | 3,273 | 2 |
| 925524-AN-0 | VIACOM INC | 09/26/2002 | Morgan Keegan | | 70,276 | 65,000 | 647 | 1 |
| 949746-CL-3 | WELLS FARGO COMPANY | 09/05/2002 | Morgan Keegan | | 93,210 | 94,000 | 0 | 1 |
| 4599999 - Total - Bonds - Industrial, Misc. | | | | | 4,155,390 | 3,992,740 | 19,027 | XXX |
| 6099997 - Total - Bonds - Part 3 | | | | | 10,889,215 | 9,953,962 | 61,885 | XXX |
| 6099998 - Total - Bonds - Part 5 | | | | | 20,946,104 | 20,602,726 | 46,774 | XXX |
| 6099999 - Total - Bonds | | | | | 31,835,319 | 30,556,688 | 108,659 | XXX |
| 6599999 - Total - Preferred Stocks | | | | | | XXX | | XXX |
| 064057-10-2 | BANK OF NEW YORK CO INC | 07/15/2002 | Morgan Keegan | 1,100.000 | 34,220 | | | L |
| 064057-10-2 | BANK OF NEW YORK CO INC | 07/26/2002 | Morgan Keegan | 1,300.000 | 38,767 | | | L |
| 064057-10-2 | BANK OF NEW YORK CO INC | 08/27/2002 | Morgan Keegan | 300.000 | 10,743 | | | L |
| 172967-10-1 | CITIGROUP INC | 08/06/2002 | Morgan Keegan | 750.000 | 23,138 | | | L |
| 172967-10-1 | CITIGROUP INC | 08/27/2002 | Morgan Keegan | 300.000 | 10,308 | | | L |
| 236363-10-7 | DANSKE BANK | 09/01/2002 | Morgan Keegan | 500.000 | 8,752 | | | A |
| 236363-10-7 | DANSKE BANK | 09/03/2002 | Morgan Keegan | 150.000 | 2,558 | | | A |
| 236363-10-7 | DANSKE BANK | 09/03/2002 | Morgan Keegan | 200.000 | 3,510 | | | A |
| 339030-10-8 | FLEETBOSTON FINANCIAL CORP | 08/06/2002 | Morgan Keegan | 1,650.000 | 35,068 | | | L |
| 6799999 - Total - Common Stocks - Banks, Trusts, Insurance | | | | | 167,063 | XXX | | XXX |
| 88579Y-10-1 | 3M COMPANY | 08/27/2002 | Morgan Keegan | 100.000 | 12,856 | | | L |
| 002896-20-7 | ABERCROMBIE & FITCH CO | 08/16/2002 | Morgan Keegan | 1,900.000 | 46,113 | | | L |
| 00651F-10-8 | ADAPTEC INC | 08/16/2002 | Morgan Keegan | 6,350.000 | 37,290 | | | L |
| 007974-10-8 | ADVENT SOFTWARE | 08/16/2002 | Morgan Keegan | 2,800.000 | 49,944 | | | L |
| 00826T-10-8 | AFFYMETRIX | 08/16/2002 | Morgan Keegan | 1,300.000 | 24,739 | | | L |
| 02553E-10-6 | AMERICAN EAGLE OUTFITTERS | 08/16/2002 | Morgan Keegan | 3,800.000 | 56,886 | | | L |
| 026874-10-7 | AMERICAN INTERNATIONAL | 08/27/2002 | Morgan Keegan | 300.000 | 20,043 | | | L |
| 030700-10-1 | AMERISTAR CASINOS INC | 08/16/2002 | Morgan Keegan | 4,950.000 | 103,802 | | | L |
| 031162-10-0 | AMGEN INC | 08/27/2002 | Morgan Keegan | 200.000 | 9,362 | | | L |
| 040228-10-8 | ARGOSY GAMING CORP | 08/16/2002 | Morgan Keegan | 5,850.000 | 162,338 | | | L |
| 054923-10-7 | AXCAN PHARMA INC | 08/16/2002 | Morgan Keegan | 4,500.000 | 48,915 | | | L |
| 281760-10-8 | A.G. EDWARD INC | 08/16/2002 | Morgan Keegan | 1,850.000 | 68,709 | | | L |
| 055262-50-5 | BASF AG | 08/02/2002 | Morgan Keegan | 150.000 | 5,796 | | | L |
| 099709-10-7 | BORDERS GROUP INC | 08/16/2002 | Morgan Keegan | 4,800.000 | 91,008 | | | L |
| 101119-10-5 | BOSTON PRIVATE FIN HLDGS INC | 08/16/2002 | Morgan Keegan | 2,650.000 | 61,295 | | | L |
| 055622-10-4 | BP AMOCO | 07/26/2002 | Morgan Keegan | 300.000 | 12,770 | | | L |
| 109195-10-7 | BRIGHT HORIZONS FAMILY SOLUTIONS | 08/16/2002 | Morgan Keegan | 1,850.000 | 50,912 | | | L |
| 117043-10-9 | BRUNSWICK CORPORATION | 08/16/2002 | Morgan Keegan | 3,500.000 | 79,380 | | | L |
| 127209-30-2 | CADBURY SCHWEPPES PLC | 08/01/2002 | Morgan Keegan | 300.000 | 8,489 | | | L |
| 127209-30-2 | CADBURY SCHWEPPES PLC | 07/23/2002 | Morgan Keegan | 300.000 | 7,927 | | | L |
| 127209-30-2 | CADBURY SCHWEPPES PLC | 07/24/2002 | Morgan Keegan | 100.000 | 2,615 | | | L |
| 138006-30-9 | CANON INC ADR | 08/02/2002 | Morgan Keegan | 450.000 | 15,098 | | | L |
| 141665-10-9 | CAREER EDUCATION CORP | 08/16/2002 | Morgan Keegan | 1,400.000 | 65,688 | | | L |
| 149123-10-1 | CATERPILLAR TRACTOR CO | 08/27/2002 | Morgan Keegan | 1,300.000 | 59,813 | | | L |
| 151313-10-3 | CENDANT CORP | 08/06/2002 | Morgan Keegan | 1,700.000 | 22,372 | | | L |
| 204412-20-9 | CIA VALE DO RIO DOCE | 08/01/2002 | Morgan Keegan | 575.000 | 15,000 | | | L |
| 189873-10-2 | COACHMEN IND INC | 08/16/2002 | Morgan Keegan | 3,000.000 | 43,980 | | | L |
| 191216-10-0 | COCA-COLA CO | 08/27/2002 | Morgan Keegan | 400.000 | 21,236 | | | L |
| 194162-10-3 | COLGATE-PALMOLIVE | 08/27/2002 | Morgan Keegan | 300.000 | 16,068 | | | L |
| 218868-10-7 | CORINTHIAN COLLEGES INC | 08/16/2002 | Morgan Keegan | 800.000 | 26,792 | | | L |
| 22160K-10-5 | COSTCO WHOLESALE CORP | 08/27/2002 | Morgan Keegan | 300.000 | 10,218 | | | L |
| 251893-10-3 | DEVRY INC | 08/16/2002 | Morgan Keegan | 3,600.000 | 65,304 | | | L |
| 28139T-10-1 | EDUCATION MANAGEMENT | 08/16/2002 | Morgan Keegan | 2,150.000 | 90,558 | | | L |
| 282579-30-9 | EISAI LTD | 08/01/2002 | Morgan Keegan | 500.000 | 12,004 | | | L |
| 282579-30-9 | EISAI LTD | 08/01/2002 | Morgan Keegan | 206.000 | 5,014 | | | L |
| 284443-10-8 | ELCORP CORP | 08/16/2002 | Morgan Keegan | 3,350.000 | 62,377 | | | L |
| 285512-10-9 | ELECTRONIC ARTS | 08/27/2002 | Morgan Keegan | 200.000 | 13,218 | | | L |
| 285661-10-4 | ELECTRONIC DATA SYS | 08/27/2002 | Morgan Keegan | 400.000 | 16,384 | | | L |
| 532457-10-8 | ELI LILLY & COMPANY | 09/25/2002 | Morgan Keegan | 600.000 | 33,848 | | | L |
| 532457-10-8 | ELI LILLY & COMPANY | 08/27/2002 | Morgan Keegan | 100.000 | 5,985 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of<br>Shares of Stock | 6<br>Actual<br>Cost | 7<br>Par Value | 8<br>Paid for Accrued<br>Interest and Dividends | 9<br>NAIC<br>Designation (a) |
|---|---|---|---|---|---|---|---|---|
| 29258N-10-7 | ENDESA SA/ EMPRESA NACIONAL | 07/26/2002 | Morgan Keegan | 558.000 | 6,468 | | | L |
| 297602-10-4 | ETHAN ALLEN INTERIORS | 08/16/2002 | Morgan Keegan | 3,000.000 | 102,240 | | | L |
| 32051K-10-6 | FIRST HORIZON PHARMAEUTICAL | 08/16/2002 | Morgan Keegan | 5,500.000 | 25,520 | | | L |
| 33761N-10-9 | FIRSTSERVICE CORP | 08/16/2002 | Morgan Keegan | 2,900.000 | 65,134 | | | L |
| 35100E-10-4 | FOUR SEASONS HOTELS INC | 08/16/2002 | Morgan Keegan | 1,050.000 | 38,840 | | | L |
| 36239Y-10-2 | GADELLI ASSET MGMT INC | 08/16/2002 | Morgan Keegan | 1,550.000 | 50,251 | | | L |
| 363240-10-2 | GALEN HOLDINGS | 08/16/2002 | Morgan Keegan | 4,900.000 | 122,941 | | | L |
| 364730-10-1 | GANNETT COMPANY INC | 09/01/2002 | Morgan Keegan | 900.000 | 67,644 | | | L |
| 364730-10-1 | GANNETT COMPANY INC | 09/19/2002 | Morgan Keegan | 500.000 | 37,840 | | | L |
| 371901-10-9 | GENTEX CORP | 08/16/2002 | Morgan Keegan | 2,350.000 | 65,659 | | | L |
| 375766-10-2 | GILLETTE CO | 08/27/2002 | Morgan Keegan | 500.000 | 15,930 | | | L |
| G3930E-10-1 | GLOBAL SANTA FE CORP | 08/27/2002 | Morgan Keegan | 100.000 | 2,389 | | | U |
| 438516-10-6 | HONEYWELL INTERNATIONAL | 09/17/2002 | Morgan Keegan | 5,100.000 | 124,663 | | | L |
| 339030-10-8 | ISLE OF CAPRI CASINOS | 08/16/2002 | Morgan Keegan | 5,250.000 | 113,925 | | | L |
| 45068B-10-9 | ITT EDUCATIONAL SVCS | 08/16/2002 | Morgan Keegan | 3,850.000 | 67,529 | | | L |
| 478160-10-4 | JOHNSON & JOHNSON | 08/27/2002 | Morgan Keegan | 400.000 | 22,400 | | | L |
| 485537-20-3 | KAO CORP | 07/01/2002 | Morgan Keegan | 24.000 | 5,523 | | | L |
| 485537-20-3 | KAO CORP | 07/01/2002 | Morgan Keegan | 37.000 | 8,403 | | | L |
| 495724-30-4 | KINGFISHER PLC-SPONS ADR | 08/07/2002 | Morgan Keegan | 3,500.000 | 21,345 | | | L |
| 478160-10-4 | KOHLS CORP | 08/13/2002 | Morgan Keegan | 700.000 | 46,688 | | | L |
| 478160-10-4 | KOHLS CORP | 08/08/2002 | Morgan Keegan | 1,100.000 | 71,218 | | | L |
| 478160-10-4 | KOHLS CORP | 08/27/2002 | Morgan Keegan | 300.000 | 21,219 | | | L |
| 512807-10-8 | LAM RESH CORP | 08/16/2002 | Morgan Keegan | 1,650.000 | 22,663 | | | L |
| 524901-10-5 | LEGG MASON INC | 08/16/2002 | Morgan Keegan | 500.000 | 22,960 | | | L |
| 571903-20-2 | MARRIOTT INTL INC CLASS A | 09/01/2002 | Morgan Keegan | 1,200.000 | 39,514 | | | L |
| 571748-10-2 | MARSH & MCLENNAN | 08/01/2002 | Morgan Keegan | 700.000 | 31,772 | | | L |
| 571748-10-2 | MARSH & MCLENNAN | 08/27/2002 | Morgan Keegan | 200.000 | 9,692 | | | L |
| 574599-10-6 | MASCO CORP | 08/27/2002 | Morgan Keegan | 600.000 | 14,976 | | | L |
| 580135-10-1 | MCDONALD'S CORP | 07/15/2002 | Morgan Keegan | 3,700.000 | 97,994 | | | L |
| 580135-10-1 | MCDONALD'S CORP | 08/20/2002 | Morgan Keegan | 1,600.000 | 39,242 | | | L |
| 584690-30-9 | MEDICIS PHARMACEUTICAL CORP | 08/16/2002 | Morgan Keegan | 2,200.000 | 93,038 | | | L |
| 585055-10-6 | MEDTRONIC INC | 08/27/2002 | Morgan Keegan | 400.000 | 17,016 | | | L |
| 594793-10-1 | MICREL INC COM | 08/16/2002 | Morgan Keegan | 2,250.000 | 27,137 | | | L |
| 55306N-10-4 | MKS INSTRUMENTS INC | 08/16/2002 | Morgan Keegan | 5,050.000 | 72,933 | | | L |
| 60886R-10-3 | MONACO COACH CORP | 08/16/2002 | Morgan Keegan | 3,300.000 | 59,202 | | | L |
| 636518-10-2 | NAT'L INSTRUMENTS CORP | 08/16/2002 | Morgan Keegan | 1,000.000 | 27,530 | | | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | 08/07/2002 | Morgan Keegan | 1,000.000 | 34,004 | | | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | 07/16/2002 | Morgan Keegan | 900.000 | 28,106 | | | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | 08/27/2002 | Morgan Keegan | 300.000 | 10,518 | | | L |
| 654445-30-3 | NINTENDO LTD | 09/04/2002 | Morgan Keegan | 300.000 | 4,341 | | | L |
| 654445-30-3 | NINTENDO LTD | 09/05/2002 | Morgan Keegan | 500.000 | 7,513 | | | L |
| 67053T-10-1 | NUMERICAL TECHNOLOGIES INC | 08/16/2002 | Morgan Keegan | 3,150.000 | 11,675 | | | L |
| 691471-10-6 | OFFICE DEPOT, INC. | 09/17/2002 | Morgan Keegan | 11,500.000 | 163,111 | | | L |
| G67743-10-7 | ORIENT EXPRESS HOTELS | 08/16/2002 | Morgan Keegan | 4,800.000 | 67,344 | | | L |
| 707569-10-9 | PENN NATIONAL GAMING INC | 08/16/2002 | Morgan Keegan | 6,100.000 | 105,896 | | | L |
| 713448-10-8 | PEPSICO INC | 08/27/2002 | Morgan Keegan | 300.000 | 12,843 | | | L |
| 713755-10-6 | PERFORMANCE FOOD GROUP | 08/16/2002 | Morgan Keegan | 2,350.000 | 79,031 | | | L |
| 717081-10-3 | PFIZER INC | 08/27/2002 | Morgan Keegan | 600.000 | 20,790 | | | L |
| 717124-10-1 | PHARACEUTICAL PROD. DEVELOP. | 08/16/2002 | Morgan Keegan | 4,850.000 | 107,282 | | | L |
| 71713U-10-2 | PHARMACIA CORPORATION | 08/27/2002 | Morgan Keegan | 200.000 | 9,134 | | | L |
| 71902E-10-9 | PHOENIX COMPANIES INC | 08/16/2002 | Morgan Keegan | 4,700.000 | 74,730 | | | L |
| 729132-10-0 | PLEXUS CORP | 08/16/2002 | Morgan Keegan | 4,400.000 | 65,178 | | | L |
| 742718-10-9 | PROCTER & GAMBLE CO | 08/27/2002 | Morgan Keegan | 200.000 | 18,062 | | | L |
| 747525-10-3 | QUALCOMM INC | 08/27/2002 | Morgan Keegan | 600.000 | 18,102 | | | L |
| 747525-10-3 | QUALCOMM INC | 08/13/2002 | Morgan Keegan | 1,600.000 | 42,790 | | | L |
| 748767-10-0 | QUINTILES TRANSNATIONAL CORP | 08/16/2002 | Morgan Keegan | 4,400.000 | 44,792 | | | L |
| 754730-10-9 | RAY JAMES FINANCIAL INC | 08/16/2002 | Morgan Keegan | 2,250.000 | 63,833 | | | L |
| V7780T-10-3 | ROYAL CARRIBEAN | 08/16/2002 | Morgan Keegan | 3,650.000 | 68,657 | | | U |
| 786514-20-8 | SAFEWAY INC | 08/06/2002 | Morgan Keegan | 900.000 | 24,453 | | | L |
| 80004C-10-1 | SANDISK CORP | 08/16/2002 | Morgan Keegan | 6,650.000 | 95,356 | | | L |
| 806857-10-8 | SCHLUMBERGER LTD | 09/24/2002 | Morgan Keegan | 600.000 | 23,102 | | | L |
| 806857-10-8 | SCHLUMBERGER LTD | 08/26/2002 | Morgan Keegan | 900.000 | 39,097 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of<br>Shares of Stock | 6<br>Actual<br>Cost | 7<br>Par Value | 8<br>Paid for Accrued<br>Interest and Dividends | 9<br>NAIC<br>Designation (a) |
|---|---|---|---|---|---|---|---|---|
| 806857-10-8 | SCHLUMBERGER LTD | 08/27/2002 | Morgan Keegan | 300.000 | 13,773 | | | L |
| 81013T-70-5 | SCOTTISH PWR | 07/23/2002 | Morgan Keegan | 550.000 | 11,376 | | | L |
| 822703-60-9 | SHELL TRANSPORT | 07/26/2002 | Morgan Keegan | 200.000 | 7,570 | | | L |
| 863236-10-5 | STRAYER EDUCATION INC | 08/16/2002 | Morgan Keegan | 2,200.000 | 118,976 | | | L |
| G90078-10-9 | TRANSOCEAN SEDCO | 08/27/2002 | Morgan Keegan | 300.000 | 7,893 | | | L |
| 901167-10-6 | TWEETER HOME ENTERTAINMENT | 08/16/2002 | Morgan Keegan | 4,800.000 | 32,736 | | | U |
| 903849-10-7 | ULTIMATE ELECTRONICS INC | 08/16/2002 | Morgan Keegan | 4,200.000 | 46,956 | | | L |
| 911312-10-6 | UNITED PARCEL SERVICES | 08/27/2002 | Morgan Keegan | 200.000 | 13,012 | | | L |
| G84922-10-6 | W P STEWART & CO | 08/16/2002 | Morgan Keegan | 1,950.000 | 39,936 | | | L |
| 930059-10-0 | WADDELL & REED FINANCIAL INC | 08/16/2002 | Morgan Keegan | 2,350.000 | 44,133 | | | L |
| 254687-10-6 | WALT DISNEY COMPANY | 08/27/2002 | Morgan Keegan | 400.000 | 6,708 | | | L |
| 92923C-10-4 | WCI COMMUNITIES INC | 08/16/2002 | Morgan Keegan | 3,550.000 | 68,799 | | | L |
| 971807-10-2 | WILMINGTON TR CORP | 08/16/2002 | Morgan Keegan | 700.000 | 21,784 | | | L |
| 973149-10-7 | WIND RIVER SYSTEMS | 08/16/2002 | Morgan Keegan | 9,700.000 | 47,807 | | | L |
| 988858-10-6 | ZALES CORP | 08/16/2002 | Morgan Keegan | 2,150.000 | 65,145 | | | L |
| 6899999 - Total - Common Stocks - Industrial, Misc. | | | | | 5,027,923 | XXX | 0 | XXX |
| 7099997 - Total - Common Stocks - Part 3 | | | | | 5,194,987 | XXX | 0 | XXX |
| 7099998 - Total - Common Stock - Part 5 | | | | | 119,443 | XXX | 0 | XXX |
| 7099999 - Total - Common Stocks | | | | | 5,314,430 | XXX | | XXX |
| 7199999 - Total - Preferred and Common Stocks | | | | | 5,314,430 | XXX | | XXX |
| 7299999 - Totals | | | | | 37,149,749 | XXX | 108,659 | XXX |

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

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Disposal Date | 4<br>Name of Purchaser | 5<br>Number of Shares of Stock | 6<br>Consideration | 7<br>Par Value | 8<br>Actual Cost | 9<br>Book/Adjusted Carrying Value at Disposal Date | 10<br>Increase (Decrease) by Adjustment | 11<br>Increase (Decrease) by Foreign Exchange Adjustment | 12<br>Foreign Exchange Gain (Loss) on Disposal | 13<br>Realized Gain (Loss) on Disposal | 14<br>Total Gain (Loss) on Disposal | 15<br>Interest on Bonds Received During Year | 16<br>Dividends on Stocks Received During Year | 17<br>NAIC Designation (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 31339G-JS-1 | FEDERAL HOME LOAN MORTGAGE CORP | 07/11/2002 | Morgan Keegan | | 57,873 | 58,000 | 57,420 | 57,424 | | | | 449 | 449 | 677 | | 1 |
| 31339G-JS-1 | FEDERAL HOME LOAN MORTGAGE CORP | 07/30/2002 | Morgan Keegan | | 56,510 | 57,000 | 56,430 | 56,435 | | | | 75 | 75 | 846 | | 1 |
| 31339L-QZ-6 | FEDERAL HOME LOAN MORTGAGE CORP | 07/05/2002 | Morgan Keegan | | 170,053 | 170,000 | 170,053 | 170,053 | | | | 0 | 0 | 105 | | 1 |
| 31339W-M2-9 | FEDERAL HOME LOAN MORTGAGE CORP | 07/30/2002 | Morgan Keegan | | 822,000 | 800,000 | 817,000 | 816,822 | | | | 5,178 | 5,178 | 11,867 | | 1 |
| 31339N-WP-7 | FEDERAL HOME LOAN MORTGAGE CORP | 07/08/2002 | Morgan Keegan | | 26,133 | 25,000 | 25,852 | 25,844 | | | | 289 | 289 | 438 | | 1 |
| 31339W-S4-9 | FEDERAL HOME LOAN MORTGAGE CORP | 08/30/2002 | Morgan Keegan | | 105,414 | 103,000 | 104,963 | 104,941 | | | | 473 | 473 | 2,213 | | 1 |
| 31339W-S4-9 | FEDERAL HOME LOAN MORTGAGE CORP | 09/23/2002 | Morgan Keegan | | 106,973 | 102,000 | 103,944 | 103,918 | | | | 3,054 | 3,054 | 2,615 | | 1 |
| 912828-AC-4 | US TREAS NOTE | 07/01/2002 | Morgan Keegan | | 384,674 | 378,000 | 382,253 | 382,226 | | | | 2,448 | 2,448 | 2,112 | | 1PE |
| 912810-FG-8 | US TREAS NOTE | 07/01/2002 | Morgan Keegan | | 79,343 | 83,000 | 76,723 | 76,771 | | | | 2,572 | 2,572 | 1,637 | | 1PE |
| 912810-FG-8 | US TREAS NOTE | 07/08/2002 | Morgan Keegan | | 178,066 | 187,000 | 172,858 | 172,976 | | | | 5,090 | 5,090 | 3,878 | | 1PE |
| 903278-AN-9 | USAOT 2001-2 A3 | 09/09/2002 | Morgan Keegan | | 404,469 | 400,000 | 399,965 | 399,972 | | | | 4,497 | 4,497 | 9,387 | | 1PE |
| 0399999 - Bonds - U.S. Governments | | | | | 2,391,508 | 2,363,000 | 2,367,461 | 2,367,384 | | | | 24,124 | 24,124 | 35,774 | XXX | XXX |
| 31380Y-JM-3 | FNCL POOL 453968 | 07/12/2002 | Morgan Keegan | | 371,806 | 407,996 | 406,466 | 367,257 | | | | 4,549 | 4,549 | 14,227 | | 1 |
| 31388L-C8-1 | FNCL POOL 607695 | 07/12/2002 | Morgan Keegan | | 368,158 | 374,599 | 377,028 | 362,164 | | | | 5,994 | 5,994 | 14,746 | | 1 |
| 31359T-XL-7 | FNR 1998-32 AB | 07/19/2002 | Morgan Keegan | | 109,769 | 269,365 | 272,648 | 110,711 | | | | (942) | (942) | 5,748 | | 1 |
| 31359U-HZ-1 | FNR 1998-48 CG | 08/20/2002 | Morgan Keegan | | 4,091 | 105,728 | 104,802 | 3,222 | | | | 870 | 870 | 905 | | 1 |
| 36225B-FN-3 | GNMA POOL 781073 | 08/21/2002 | Morgan Keegan | | 46,793 | 69,593 | 71,910 | 46,509 | | | | 285 | 285 | 3,029 | | 1 |
| 3837H0-PC-1 | GNR 1996-8 B | 08/30/2002 | Morgan Keegan | | 40,952 | 150,000 | 152,813 | 43,447 | | | | (2,496) | (2,496) | 4,964 | | 1 |
| 38373W-HQ-4 | GNR 2002-21 FV | 07/22/2002 | Morgan Keegan | | 146,957 | 146,872 | 146,780 | 146,781 | | | | 176 | 176 | 589 | | 1 |
| 36225B-LR-7 | GNSF POOL 781236 | 08/21/2002 | Morgan Keegan | | 126,280 | 200,222 | 210,233 | 129,164 | | | | (2,884) | (2,884) | 8,097 | | 1 |
| 3199999 - Bonds - Special Revenues | | | | | 1,214,807 | 1,724,375 | 1,742,680 | 1,209,256 | | | | 5,551 | 5,551 | 52,304 | XXX | XXX |
| 01958X-AM-9 | ALLIED WASTE NA | 08/08/2002 | Morgan Keegan | | 4,525 | 5,000 | 4,844 | 4,847 | | | | (322) | (322) | 237 | | 3 |
| 01958X-AM-9 | ALLIED WASTE NA | 08/08/2002 | Morgan Keegan | | 5,430 | 6,000 | 5,768 | 5,772 | | | | (342) | (342) | 285 | | 3 |
| 3899999 - Bonds - Public Utilities | | | | | 9,955 | 11,000 | 10,611 | 10,619 | | | | (664) | (664) | 522 | XXX | XXX |
| 01958X-AQ-0 | ALLIED WASTE N AM | 08/08/2002 | Morgan Keegan | | 5,333 | 6,000 | 6,120 | 6,116 | | | | (784) | (784) | 162 | | 4 |
| 026375-AE-5 | AMERICAN GREETINGS | 08/08/2002 | Morgan Keegan | | 10,830 | 12,000 | 10,440 | 10,472 | | | | 358 | 358 | 746 | | 3 |
| 053790-AC-5 | AVIS GROUP HOLDINGS | 08/08/2002 | Morgan Keegan | | 9,405 | 9,000 | 9,455 | 9,410 | | | | (5) | (5) | 762 | | 2 |
| 053790-AC-5 | AVIS GROUP HOLDINGS | 08/08/2002 | Morgan Keegan | | 10,450 | 10,000 | 11,000 | 10,946 | | | | (496) | (496) | 847 | | 2 |
| 060505-AG-9 | BANK OF AMERICA | 09/25/2002 | Morgan Keegan | | 208,922 | 178,000 | 191,222 | 190,123 | | | | 18,799 | 18,799 | 15,733 | | 1 |
| 09067J-AB-5 | BIOVAIL CORP | 08/08/2002 | Morgan Keegan | | 9,700 | 10,000 | 9,938 | 9,940 | | | | (240) | (240) | 285 | | 4 |
| 09067J-AB-5 | BIOVAIL CORP | 08/08/2002 | Morgan Keegan | | 9,700 | 10,000 | 9,927 | 9,930 | | | | (230) | (230) | 285 | | 4 |
| 05564E-BA-3 | BRE PROPERTIES | 07/31/2002 | Morgan Keegan | | 105,790 | 100,000 | 96,229 | 96,682 | | | | 9,108 | 9,108 | 6,847 | | 2PE |
| 12189T-AU-8 | BURLINGTON NORTH SANTA FE | 08/16/2002 | Morgan Keegan | | 168,914 | 162,000 | 160,897 | 160,914 | | | | 8,001 | 8,001 | 1,460 | | 2PE |
| 158916-AL-0 | CHANCELLOR MEDIA | 08/08/2002 | Morgan Keegan | | 20,843 | 21,000 | 21,906 | 21,806 | | | | (964) | (964) | 1,293 | | 2 |
| 16117P-AM-2 | CHRTR COMM HLDS | 08/08/2002 | Morgan Keegan | | 29,465 | 83,000 | 43,264 | 43,869 | | | | (14,404) | (14,404) | 0 | | 4 |
| 16117P-AM-2 | CHRTR COMM HLDS/CHRT | 08/08/2002 | Morgan Keegan | | 7,100 | 20,000 | 14,200 | 14,475 | | | | (7,375) | (7,375) | 0 | | 4 |
| 172967-AZ-4 | CITIGROUP INC | 09/09/2002 | Morgan Keegan | | 14,582 | 13,000 | 13,931 | 13,856 | | | | 726 | 726 | 885 | | 1 |
| 172967-AZ-4 | CITIGROUP INC | 09/09/2002 | Morgan Keegan | | 56,083 | 50,000 | 54,195 | 53,893 | | | | 2,190 | 2,190 | 3,403 | | 1 |
| 126117-AK-6 | CNA FINANCIAL CORP | 08/08/2002 | Morgan Keegan | | 2,819 | 3,000 | 2,565 | 2,597 | | | | 222 | 222 | 128 | | 2 |
| 126117-AG-5 | CNA FINL CORP | 08/08/2002 | Morgan Keegan | | 2,861 | 3,000 | 2,563 | 2,588 | | | | 273 | 273 | 109 | | 2 |
| 195554-GF-1 | COLONIAL BANK | 08/08/2002 | Morgan Keegan | | 7,715 | 7,000 | 7,477 | 7,463 | | | | 252 | 252 | 450 | | 2 |
| 195610-AA-8 | COLONIAL CAP II | 08/08/2002 | Morgan Keegan | | 8,246 | 9,000 | 7,650 | 7,677 | | | | 569 | 569 | 453 | | 3 |
| 195869-AA-0 | COLONIAL PIPELINE | 08/15/2002 | Morgan Keegan | | 150,000 | 150,000 | 153,353 | 150,000 | | | | 0 | 0 | 10,688 | | 1PE |
| 205887-AW-2 | CONAGRA FOODS INC | 09/03/2002 | Morgan Keegan | | 160,766 | 140,000 | 152,211 | 151,535 | | | | 9,232 | 9,232 | 5,145 | | 2 |
| 20825U-AB-0 | CONOCO FUNDING | 07/23/2002 | Morgan Keegan | | 89,461 | 85,000 | 87,117 | 87,012 | | | | 2,449 | 2,449 | 4,228 | | 2 |
| 242361-AD-5 | DEAN FOODS INC | 08/08/2002 | Morgan Keegan | | 15,735 | 15,000 | 15,038 | 15,034 | | | | 701 | 701 | 635 | | 4 |
| 23322B-CH-9 | DLJ COMM MORT CORP | 08/23/2002 | Morgan Keegan | | 226,117 | 349,493 | 351,569 | 215,183 | | | | 10,934 | 10,934 | 12,661 | | 1 |
| 27876G-AG-3 | ECHOSTAR DBS | 08/08/2002 | Morgan Keegan | | 17,955 | 19,000 | 19,998 | 19,923 | | | | (1,968) | (1,968) | 1,816 | | 4 |
| 27876G-AG-3 | ECHOSTAR DBS | 08/08/2002 | Morgan Keegan | | 14,175 | 15,000 | 15,769 | 15,711 | | | | (1,536) | (1,536) | 1,434 | | 4 |
| 27876G-AG-3 | ECHOSTAR DBS | 08/08/2002 | Morgan Keegan | | 9,450 | 10,000 | 10,238 | 10,217 | | | | (767) | (767) | 956 | | 4 |
| 26884A-AM-5 | ERP OPERATING | 07/30/2002 | Morgan Keegan | | 159,911 | 150,000 | 149,658 | 149,706 | | | | 10,204 | 10,204 | 9,498 | | 2 |
| 336158-AG-5 | FIRST REPUBLIC BANK | 08/08/2002 | Morgan Keegan | | 21,604 | 22,000 | 20,474 | 20,581 | | | | 1,022 | 1,022 | 1,530 | | 2 |
| 302506-AC-4 | FM 1993A CORP | 08/08/2002 | Morgan Keegan | | 23,316 | 23,000 | 23,359 | 23,219 | | | | 97 | 97 | 2,473 | | 3 |
| 60934X-BT-8 | GABS MONEY STORE | 08/28/2002 | Morgan Keegan | | 161,989 | 191,983 | 195,710 | 159,493 | | | | 2,495 | 2,495 | 7,567 | | 1 |
| 351437-AD-0 | GCB FOX LIBERTY NET | 08/08/2002 | Morgan Keegan | | 15,769 | 15,000 | 15,150 | 15,141 | | | | 628 | 628 | 0 | | 3 |
| 351437-AD-0 | GCB FOX LIBERTY NET | 08/08/2002 | Morgan Keegan | | 34,691 | 33,000 | 29,123 | 29,968 | | | | 4,723 | 4,723 | 0 | | 3 |
| 351437-AD-0 | GCB FOX LIBERTY NET | 08/08/2002 | Morgan Keegan | | 48,358 | 46,000 | 47,438 | 47,403 | | | | 954 | 954 | 0 | | 3 |
| 36962G-XZ-2 | GE CAP CORP | 09/20/2002 | Morgan Keegan | | 132,540 | 122,000 | 120,549 | 120,574 | | | | 11,966 | 11,966 | 4,118 | | 1 |
| 36962G-XZ-2 | GE CAP CORP | 09/23/2002 | Morgan Keegan | | 57,655 | 53,000 | 52,370 | 52,381 | | | | 5,274 | 5,274 | 1,819 | | 1 |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE The Health Plan of the Upper Ohio Valley, Inc.

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | 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 Desig-nation (a) |
| 370425-RZ-5 | GENL MOTORS ACCEPT CORP | 09/17/2002 | Morgan Keegan | | 132,578 | 130,000 | 135,792 | 135,666 | | | | (3,088) | (3,088) | 9,100 | | 2 |
| 38141G-BU-7 | GOLDMAN SACHS | 09/09/2002 | Morgan Keegan | | 18,293 | 17,000 | 17,241 | 17,226 | | | | 1,068 | 1,068 | 745 | | 1 |
| 38141G-BU-7 | GOLDMAN SACHS | 09/09/2002 | Morgan Keegan | | 19,369 | 18,000 | 18,000 | 18,000 | | | | 1,369 | 1,369 | 789 | | 1 |
| 413627-AH-3 | HARRAHS OPER CO | 09/25/2002 | Morgan Keegan | | 80,857 | 71,000 | 74,809 | 74,528 | | | | 6,329 | 6,329 | 6,532 | | 2PE |
| 413627-AH-3 | HARRAHS OPER CO | 08/13/2002 | Morgan Keegan | | 58,016 | 54,000 | 56,897 | 56,721 | | | | 1,295 | 1,295 | 4,464 | | 2PE |
| 197677-AL-1 | HCA INC | 08/08/2002 | Morgan Keegan | | 9,370 | 9,000 | 9,248 | 9,241 | | | | 129 | 129 | 380 | | 3 |
| 42703X-AB-5 | HERBST GAMING INC | 08/08/2002 | Morgan Keegan | | 7,201 | 7,000 | 7,371 | 7,343 | | | | (141) | (141) | 719 | | 4 |
| 438116-AE-5 | HONDA AUTO LEASE | 08/16/2002 | Morgan Keegan | | 16,271 | 100,000 | 99,969 | 16,255 | | | | 15 | 15 | 2,689 | | 1 |
| 441812-JV-7 | HOUSEHOLD FINANCE | 09/10/2002 | Morgan Keegan | | 193,436 | 200,000 | 201,046 | 201,019 | | | | (7,583) | (7,583) | 4,313 | | 1 |
| 460146-BN-2 | INTL PAPER CO | 07/29/2002 | Morgan Keegan | | 185,791 | 175,000 | 178,318 | 178,155 | | | | 7,636 | 7,636 | 10,894 | | 2PE |
| 502413-AC-1 | L-3 COMMUNICATIONS | 07/02/2002 | Morgan Keegan | | 10,535 | 10,000 | 10,556 | 10,536 | | | | (1) | (1) | 683 | | 3 |
| 504195-AC-2 | LA QUINTA INNS | 08/08/2002 | Morgan Keegan | | 14,700 | 15,000 | 13,959 | 14,169 | | | | 531 | 531 | 995 | | 3 |
| 58501T-AF-5 | MEDITRUST | 07/03/2002 | Morgan Keegan | | 1,000 | 1,000 | 996 | 996 | | | | 4 | 4 | 64 | | 3 |
| 58501T-AF-5 | MEDITRUST | 07/03/2002 | Morgan Keegan | | 2,000 | 2,000 | 2,006 | 2,006 | | | | (6) | (6) | 127 | | 3 |
| 59156R-AB-4 | METLIFE INC | 07/23/2002 | Morgan Keegan | | 92,176 | 90,000 | 90,775 | 90,696 | | | | 1,480 | 1,480 | 3,098 | | 1 |
| 552953-AB-7 | MGM GRAND INC | 08/08/2002 | Morgan Keegan | | 2,913 | 3,000 | 2,846 | 2,861 | | | | 52 | 52 | 207 | | 3 |
| 552953-AD-3 | MGM MIRAGE | 08/08/2002 | Morgan Keegan | | 5,184 | 5,000 | 5,281 | 5,272 | | | | (88) | (88) | 169 | | 3 |
| 552953-AD-3 | MGM MIRAGE | 08/08/2002 | Morgan Keegan | | 42,507 | 41,000 | 42,768 | 42,660 | | | | (153) | (153) | 3,127 | | 3 |
| 706448-BE-6 | PEMEX FIN LTD | 08/15/2002 | Morgan Keegan | | 298,125 | 250,000 | 298,130 | 293,710 | | | | 4,415 | 4,415 | 19,894 | | 2 |
| 706448-BC-0 | PEMEX FIN LTD | 08/30/2002 | Morgan Keegan | | 99,222 | 86,000 | 94,941 | 93,487 | | | | 5,735 | 5,735 | 6,597 | | 2 |
| 706448-BK-2 | PEMEX FINANCE LTD | 07/19/2002 | Morgan Keegan | | 279,375 | 250,000 | 274,445 | 271,677 | | | | 7,698 | 7,698 | 15,300 | | 1 |
| 741439-AE-3 | PRICE COMM WIRE | 08/08/2002 | Morgan Keegan | | 4,200 | 4,000 | 4,195 | 4,174 | | | | 26 | 26 | 236 | | 2 |
| 76656R-AB-3 | RIGGS CAP TRUST II | 08/08/2002 | Morgan Keegan | | 4,347 | 5,000 | 4,056 | 4,066 | | | | 280 | 280 | 269 | | 3 |
| 775109-AH-4 | ROGERS COMMUNICATIONS | 08/08/2002 | Morgan Keegan | | 6,520 | 8,000 | 7,960 | 7,966 | | | | (1,446) | (1,446) | 755 | | 3 |
| 780153-AJ-1 | ROYAL CARIBBEAN CRUISES | 08/08/2002 | Morgan Keegan | | 11,579 | 15,000 | 11,325 | 11,419 | | | | 160 | 160 | 976 | | 3 |
| 786514-BC-2 | SAFEWAY INC | 08/20/2002 | Morgan Keegan | | 128,654 | 120,000 | 123,551 | 123,327 | | | | 5,328 | 5,328 | 7,562 | | 2 |
| 78387G-AH-6 | SBC COMMUNICATIONS | 09/16/2002 | Morgan Keegan | | 104,121 | 102,000 | 101,029 | 101,089 | | | | 3,031 | 3,031 | 3,745 | | 1 |
| 78387G-AH-6 | SBC COMMUNICATIONS | 08/19/2002 | Morgan Keegan | | 73,107 | 73,000 | 72,305 | 72,343 | | | | 764 | 764 | 2,359 | | 1 |
| 84603A-AA-0 | SOVEREIGN BANCRP | 08/08/2002 | Morgan Keegan | | 7,116 | 7,000 | 6,895 | 6,955 | | | | 161 | 161 | 503 | | 3 |
| 857555-AH-9 | STATER BROS HLDG | 08/08/2002 | Morgan Keegan | | 19,190 | 19,000 | 17,860 | 18,109 | | | | 1,081 | 1,081 | 2,145 | | 4 |
| 868536-AJ-2 | SUPERVALUE INC | 07/17/2002 | Morgan Keegan | | 6,376 | 6,000 | 5,998 | 5,998 | | | | 378 | 378 | 454 | | 2PE |
| 88033G-AV-2 | TENET HEALTHCARE | 09/17/2002 | Morgan Keegan | | 182,593 | 175,000 | 169,589 | 169,709 | | | | 12,884 | 12,884 | 10,394 | | 2 |
| 887315-BB-4 | TIME WARNER INC | 08/05/2002 | Morgan Keegan | | 52,800 | 55,000 | 55,695 | 55,653 | | | | (2,853) | (2,853) | 3,977 | | 2PE |
| 887315-BB-4 | TIME WARNER INC | 08/05/2002 | Morgan Keegan | | 240,000 | 250,000 | 252,838 | 252,665 | | | | (12,665) | (12,665) | 18,076 | | 2PE |
| 887315-BB-4 | TIME WARNER INC | 08/05/2002 | Morgan Keegan | | 81,600 | 85,000 | 85,906 | 85,851 | | | | (4,251) | (4,251) | 6,146 | | 2PE |
| 889479-AH-4 | TOLL CORP | 08/08/2002 | Morgan Keegan | | 4,850 | 5,000 | 5,025 | 5,023 | | | | (173) | (173) | 308 | | 3 |
| 896778-AB-3 | TRITON PCS INC | 07/17/2002 | Morgan Keegan | | 635 | 1,000 | 911 | 922 | | | | (287) | (287) | 0 | | 4 |
| 896778-AB-3 | TRITON PCS INC | 07/17/2002 | Morgan Keegan | | 6,985 | 11,000 | 10,017 | 10,125 | | | | (3,140) | (3,140) | 0 | | 4 |
| 92344G-AR-7 | VERIZON GLOBAL FDG | 08/08/2002 | Morgan Keegan | | 69,368 | 70,000 | 69,850 | 69,854 | | | | (486) | (486) | 560 | | 1 |
| 941063-AD-1 | WASTE MANAGEMENT | 08/08/2002 | Morgan Keegan | | 15,490 | 14,000 | 14,393 | 14,388 | | | | 1,102 | 1,102 | 330 | | 3 |
| 988498-AA-9 | YUM! BRANDS INC | 08/08/2002 | Morgan Keegan | | 12,090 | 12,000 | 11,934 | 11,935 | | | | 155 | 155 | 103 | | 3 |
| 4599999 - Bonds - Industrial and Miscellaneous | | | | | 4,628,787 | 4,716,476 | 4,798,822 | 4,529,632 | 0 | 0 | 0 | 99,155 | 99,155 | 248,195 | XXX | XXX |
| 6099997 - Bonds - Part 4 | | | | | 8,245,057 | 8,814,851 | 8,919,574 | 8,116,890 | 0 | 0 | 0 | 128,166 | 128,166 | 336,796 | XXX | XXX |
| 6099998 - Bonds - Part 5 | | | | | 21,240,881 | 20,602,726 | 20,946,104 | 20,944,480 | | | | 296,401 | 296,401 | 68,798 | XXX | XXX |
| 6099999 - Total - Bonds | | | | | 29,485,937 | 29,417,577 | 29,865,679 | 29,061,370 | | | | 424,567 | 424,567 | 405,593 | XXX | XXX |
| 6599999 - Total - Preferred Stocks | | | | | | XXX | | | | | | | | XXX | | XXX |
| 064057-10-2 | BANK OF NEW YORK CO INC | 08/20/2002 | Morgan Keegan | 300.000 | 10,306 | | 10,494 | 10,494 | | | | (188) | (188) | | 171 | L |
| 064057-10-2 | BANK OF NEW YORK CO INC | 08/12/2002 | Morgan Keegan | 300.000 | 9,748 | | 10,494 | 10,494 | | | | (746) | (746) | | 171 | L |
| 171232-10-1 | CHUBB CORPORATION | 08/06/2002 | Morgan Keegan | 600.000 | 36,395 | | 44,778 | 44,778 | | | | (8,383) | (8,383) | | 624 | L |
| 172967-10-1 | CITIGROUP INC | 07/24/2002 | Morgan Keegan | 1,833.000 | 52,129 | | 73,645 | 73,645 | | | | (21,516) | (21,516) | | 623 | L |
| 172967-10-1 | CITIGROUP INC | 08/20/2002 | Morgan Keegan | 300.000 | 10,681 | | 13,232 | 13,232 | | | | (2,552) | (2,552) | | 156 | L |
| 172967-10-1 | CITIGROUP INC | 08/12/2002 | Morgan Keegan | 400.000 | 13,458 | | 17,643 | 17,643 | | | | (4,185) | (4,185) | | 208 | L |
| 172967-10-1 | CITIGROUP INC | 07/24/2002 | Morgan Keegan | 367.000 | 10,437 | | 16,187 | 16,187 | | | | (5,750) | (5,750) | | 125 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 2,200.000 | 43,608 | | 109,995 | 109,995 | | | | (66,387) | (66,387) | | 2,244 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 600.000 | 11,893 | | 30,416 | 30,416 | | | | (18,523) | (18,523) | | 612 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 300.000 | 5,947 | | 15,988 | 15,988 | | | | (10,041) | (10,041) | | 306 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 2,000.000 | 39,643 | | 96,870 | 96,870 | | | | (57,227) | (57,227) | | 2,040 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 750.000 | 14,866 | | 40,925 | 40,925 | | | | (26,059) | (26,059) | | 765 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 1,800.000 | 35,679 | | 76,584 | 76,584 | | | | (40,905) | (40,905) | | 1,836 | L |
| 46625H-10-0 | J P MORGAN | 09/18/2002 | Morgan Keegan | 900.000 | 17,840 | | 50,208 | 50,208 | | | | (32,368) | (32,368) | | 918 | L |
| 632525-40-8 | NATIONAL AUSTRAILIA | 09/19/2002 | Morgan Keegan | 200.000 | 19,430 | | 16,488 | 16,488 | | | | 2,942 | 2,942 | | 399 | L |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identi-fication | 2<br>Description | 3<br>Disposal Date | 4<br>Name of Purchaser | 5<br>Number of Shares of Stock | 6<br>Consideration | 7<br>Par Value | 8<br>Actual Cost | 9<br>Book/Adjusted Carrying Value at Disposal Date | 10<br>Increase (Decrease) by Adjustment | 11<br>Increase (Decrease) by Foreign Exchange Adjustment | 12<br>Foreign Exchange Gain (Loss) on Disposal | 13<br>Realized Gain (Loss) on Disposal | 14<br>Total Gain (Loss) on Disposal | 15<br>Interest on Bonds Received During Year | 16<br>Dividends on Stocks Received During Year | 17<br>NAIC Desig-nation (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 632525-40-8 | NATIONAL AUSTRAILIA | 09/19/2002 | Morgan Keegan | 10.000 | 971 | | 714 | 714 | | | | 257 | 257 | | 20 | L |
| 632525-40-8 | NATIONAL AUSTRAILIA | 09/19/2002 | Morgan Keegan | 125.000 | 12,144 | | 9,450 | 9,450 | | | | 2,694 | 2,694 | | 249 | L |
| 632525-40-8 | NATIONAL AUSTRAILIA | 07/24/2002 | Morgan Keegan | 340.000 | 29,312 | | 24,292 | 24,292 | | | | 5,020 | 5,020 | | 678 | L |
| 6799999 - Common Stocks - Banks Trust and Insurance Companies | | | | | 374,484 | XXX | 658,402 | 658,402 | 0 | 0 | 0 | (283,918) | (283,918) | XXX | 12,145 | XXX |
| 88579Y-10-1 | 3M COMPANY | 08/12/2002 | Morgan Keegan | 100.000 | 12,358 | | 12,081 | 12,081 | | | | 277 | 277 | | 124 | L |
| 88579Y-10-1 | 3M COMPANY | 08/20/2002 | Morgan Keegan | 100.000 | 12,775 | | 12,081 | 12,081 | | | | 694 | 694 | | 124 | L |
| 002824-10-0 | ABBOTT LABORATORIES | 08/06/2002 | Morgan Keegan | 1,350.000 | 51,474 | | 51,246 | 51,246 | | | | 228 | 228 | | 317 | L |
| 020002-10-1 | ALLSTATE CORP | 08/06/2002 | Morgan Keegan | 1,950.000 | 72,791 | | 66,112 | 66,112 | | | | 6,679 | 6,679 | | 819 | L |
| 025816-10-9 | AMERICAN EXPRESS COMPANY | 08/06/2002 | Morgan Keegan | 1,750.000 | 55,872 | | 47,666 | 47,666 | | | | 8,206 | 8,206 | | 420 | L |
| 026874-10-7 | AMERICAN INTERNATIONAL | 08/12/2002 | Morgan Keegan | 300.000 | 19,554 | | 10,560 | 10,560 | | | | 8,995 | 8,995 | | 25 | L |
| 026874-10-7 | AMERICAN INTERNATIONAL | 08/20/2002 | Morgan Keegan | 300.000 | 19,842 | | 10,560 | 10,560 | | | | 9,283 | 9,283 | | 25 | L |
| 031162-10-0 | AMGEN INC | 08/12/2002 | Morgan Keegan | 200.000 | 9,506 | | 11,064 | 11,064 | | | | (1,558) | (1,558) | | 0 | L |
| 031162-10-0 | AMGEN INC | 08/20/2002 | Morgan Keegan | 200.000 | 9,366 | | 11,064 | 11,064 | | | | (1,698) | (1,698) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/23/2002 | Morgan Keegan | 800.000 | 4,832 | | 9,248 | 9,248 | | | | (4,416) | (4,416) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/18/2002 | Morgan Keegan | 1,200.000 | 9,256 | | 19,171 | 19,171 | | | | (9,915) | (9,915) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/22/2002 | Morgan Keegan | 800.000 | 5,091 | | 9,248 | 9,248 | | | | (4,157) | (4,157) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/18/2002 | Morgan Keegan | 300.000 | 2,314 | | 4,794 | 4,794 | | | | (2,480) | (2,480) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/19/2002 | Morgan Keegan | 700.000 | 5,061 | | 11,185 | 11,185 | | | | (6,124) | (6,124) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/19/2002 | Morgan Keegan | 500.000 | 3,615 | | 7,956 | 7,956 | | | | (4,341) | (4,341) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/23/2002 | Morgan Keegan | 500.000 | 3,020 | | 5,739 | 5,739 | | | | (2,719) | (2,719) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/22/2002 | Morgan Keegan | 1,800.000 | 11,455 | | 28,642 | 28,642 | | | | (17,187) | (17,187) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/24/2002 | Morgan Keegan | 300.000 | 1,803 | | 3,385 | 3,385 | | | | (1,581) | (1,581) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/24/2002 | Morgan Keegan | 2,000.000 | 12,021 | | 21,934 | 21,934 | | | | (9,913) | (9,913) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/24/2002 | Morgan Keegan | 100.000 | 601 | | 1,061 | 1,061 | | | | (460) | (460) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/22/2002 | Morgan Keegan | 1,100.000 | 7,000 | | 15,591 | 15,591 | | | | (8,591) | (8,591) | | 0 | L |
| 073325-10-2 | BEA SYSTEMS INC | 07/23/2002 | Morgan Keegan | 300.000 | 1,812 | | 3,385 | 3,385 | | | | (1,573) | (1,573) | | 0 | L |
| 149123-10-1 | CATERPILLAR TRACTOR CO | 08/12/2002 | Morgan Keegan | 300.000 | 12,973 | | 16,746 | 16,746 | | | | (3,773) | (3,773) | | 315 | L |
| 149123-10-1 | CATERPILLAR TRACTOR CO | 08/20/2002 | Morgan Keegan | 1,100.000 | 48,333 | | 61,402 | 61,402 | | | | (13,069) | (13,069) | | 1,155 | L |
| 149123-10-1 | CATERPILLAR TRACTOR CO | 08/20/2002 | Morgan Keegan | 600.000 | 26,521 | | 33,492 | 33,492 | | | | (6,971) | (6,971) | | 630 | L |
| 149123-10-1 | CATERPILLAR TRACTOR CO | 08/20/2002 | Morgan Keegan | 700.000 | 30,941 | | 37,072 | 37,072 | | | | (6,131) | (6,131) | | 735 | L |
| 191216-10-0 | COCA-COLA CO | 08/20/2002 | Morgan Keegan | 300.000 | 15,313 | | 18,262 | 18,262 | | | | (2,949) | (2,949) | | 120 | L |
| 191216-10-0 | COCA-COLA CO | 08/20/2002 | Morgan Keegan | 100.000 | 5,104 | | 5,996 | 5,996 | | | | (891) | (891) | | 40 | L |
| 191216-10-0 | COCA-COLA CO | 08/12/2002 | Morgan Keegan | 400.000 | 20,285 | | 24,349 | 24,349 | | | | (4,064) | (4,064) | | 160 | L |
| 194162-10-3 | COLGATE-PALMOLIVE | 08/12/2002 | Morgan Keegan | 400.000 | 21,393 | | 20,144 | 20,144 | | | | 1,249 | 1,249 | | 216 | L |
| 194162-10-3 | COLGATE-PALMOLIVE | 08/20/2002 | Morgan Keegan | 300.000 | 16,240 | | 15,108 | 15,108 | | | | 1,132 | 1,132 | | 162 | L |
| 22160K-10-5 | COSTCO WHOLESALE CORP | 08/20/2002 | Morgan Keegan | 300.000 | 10,570 | | 9,972 | 9,972 | | | | 598 | 598 | | 0 | L |
| 22160K-10-5 | COSTCO WHOLESALE CORP | 08/12/2002 | Morgan Keegan | 300.000 | 9,768 | | 9,972 | 9,972 | | | | (204) | (204) | | 0 | L |
| 126650-10-0 | CVS CORP | 08/06/2002 | Morgan Keegan | 1,550.000 | 42,980 | | 41,734 | 41,734 | | | | 1,246 | 1,246 | | 178 | L |
| 263534-10-9 | E I DUPONT & CO | 08/06/2002 | Morgan Keegan | 100.000 | 3,981 | | 4,419 | 4,419 | | | | (438) | (438) | | 70 | L |
| 263534-10-9 | E I DUPONT & CO | 08/06/2002 | Morgan Keegan | 700.000 | 27,866 | | 38,287 | 38,287 | | | | (10,420) | (10,420) | | 490 | L |
| 263534-10-9 | E I DUPONT & CO | 08/06/2002 | Morgan Keegan | 600.000 | 23,885 | | 28,063 | 28,063 | | | | (4,177) | (4,177) | | 420 | L |
| 285512-10-9 | ELECTRONIC ARTS | 08/12/2002 | Morgan Keegan | 100.000 | 6,022 | | 1,803 | 1,803 | | | | 4,219 | 4,219 | | 0 | L |
| 285512-10-9 | ELECTRONIC ARTS | 08/12/2002 | Morgan Keegan | 100.000 | 6,022 | | 2,284 | 2,284 | | | | 3,738 | 3,738 | | 0 | L |
| 285512-10-9 | ELECTRONIC ARTS | 08/20/2002 | Morgan Keegan | 200.000 | 12,958 | | 4,568 | 4,568 | | | | 8,390 | 8,390 | | 0 | L |
| 285661-10-4 | ELECTRONIC DATA SYS | 09/24/2002 | Morgan Keegan | 1,500.000 | 16,815 | | 61,028 | 61,028 | | | | (44,213) | (44,213) | | 675 | L |
| 285661-10-4 | ELECTRONIC DATA SYS | 09/24/2002 | Morgan Keegan | 800.000 | 8,968 | | 44,748 | 44,748 | | | | (35,780) | (35,780) | | 360 | L |
| 285661-10-4 | ELECTRONIC DATA SYS | 08/12/2002 | Morgan Keegan | 500.000 | 17,339 | | 22,683 | 22,683 | | | | (5,343) | (5,343) | | 150 | L |
| 285661-10-4 | ELECTRONIC DATA SYS | 08/20/2002 | Morgan Keegan | 400.000 | 15,886 | | 22,374 | 22,374 | | | | (6,488) | (6,488) | | 120 | L |
| 285661-10-4 | ELECTRONIC DATA SYS | 09/24/2002 | Morgan Keegan | 600.000 | 6,726 | | 39,200 | 39,200 | | | | (32,474) | (32,474) | | 270 | L |
| 285661-10-4 | ELECTRONIC DATA SYS CORP | 09/24/2002 | Morgan Keegan | 200.000 | 2,210 | | 12,800 | 12,800 | | | | (10,590) | (10,590) | | 90 | L |
| 285661-10-4 | ELECTRONIC DATA SYS CORP | 09/24/2002 | Morgan Keegan | 300.000 | 3,315 | | 16,874 | 16,874 | | | | (13,559) | (13,559) | | 135 | L |
| 285661-10-4 | ELECTRONIC DATA SYS CORP | 09/24/2002 | Morgan Keegan | 4,000.000 | 44,199 | | 212,898 | 212,898 | | | | (168,699) | (168,699) | | 1,200 | L |
| 285661-10-4 | ELECTRONIC DATA SYS CORP | 09/24/2002 | Morgan Keegan | 2,300.000 | 25,414 | | 126,638 | 126,638 | | | | (101,224) | (101,224) | | 1,035 | L |
| 532457-10-8 | ELI LILLY & COMPANY | 08/12/2002 | Morgan Keegan | 200.000 | 11,404 | | 15,812 | 15,812 | | | | (4,408) | (4,408) | | 62 | L |
| 532457-10-8 | ELI LILLY & COMPANY | 08/20/2002 | Morgan Keegan | 100.000 | 5,665 | | 7,906 | 7,906 | | | | (2,241) | (2,241) | | 31 | L |
| 30161N-10-1 | EXELON CORPORATION | 08/06/2002 | Morgan Keegan | 1,950.000 | 93,344 | | 80,067 | 80,067 | | | | 13,277 | 13,277 | | 1,716 | L |
| 313400-30-1 | FED HOME LN MTG CORP | 08/06/2002 | Morgan Keegan | 1,000.000 | 59,398 | | 43,680 | 43,680 | | | | 15,718 | 15,718 | | 440 | L |
| 313400-30-1 | FED HOME LN MTG CORP | 08/06/2002 | Morgan Keegan | 250.000 | 14,850 | | 10,846 | 10,846 | | | | 4,004 | 4,004 | | 110 | L |
| 364730-10-1 | GANNETT COMPANY INC | 08/06/2002 | Morgan Keegan | 700.000 | 49,146 | | 44,580 | 44,580 | | | | 4,566 | 4,566 | | 483 | L |
| 375766-10-2 | GILLETTE CO | 08/12/2002 | Morgan Keegan | 100.000 | 3,135 | | 4,356 | 4,356 | | | | (1,222) | (1,222) | | 49 | L |
| 375766-10-2 | GILLETTE CO | 08/20/2002 | Morgan Keegan | 500.000 | 15,715 | | 21,781 | 21,781 | | | | (6,067) | (6,067) | | 163 | L |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | 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 Desig-nation (a) |
| 375766-10-2 | GILLETTE CO | 08/12/2002 | Morgan Keegan | 500.000 | 15,673 | | 20,942 | 20,942 | | | | (5,269) | (5,269) | | 244 | L |
| G3930E-10-1 | GLOBAL SANTA FE CORP | 08/20/2002 | Morgan Keegan | 100.000 | 2,286 | | 3,380 | 3,380 | | | | (1,094) | (1,094) | | 3 | L |
| G3930E-10-1 | GLOBAL SANTA FE CORP | 08/12/2002 | Morgan Keegan | 200.000 | 4,428 | | 6,760 | 6,760 | | | | (2,332) | (2,332) | | 7 | L |
| 404119-10-9 | HCA INC | 08/06/2002 | Morgan Keegan | 2,400.000 | 112,053 | | 105,605 | 105,605 | | | | 6,447 | 6,447 | | 96 | L |
| 437076-10-2 | HOME DEPOT | 07/16/2002 | Morgan Keegan | 750.000 | 23,282 | | 34,863 | 34,863 | | | | (11,581) | (11,581) | | 75 | L |
| 437076-10-2 | HOME DEPOT | 07/16/2002 | Morgan Keegan | 450.000 | 13,969 | | 16,394 | 16,394 | | | | (2,425) | (2,425) | | 45 | L |
| 437076-10-2 | HOME DEPOT | 08/09/2002 | Morgan Keegan | 400.000 | 11,319 | | 18,349 | 18,349 | | | | (7,030) | (7,030) | | 40 | L |
| 437076-10-2 | HOME DEPOT | 07/16/2002 | Morgan Keegan | 1,100.000 | 34,147 | | 50,460 | 50,460 | | | | (16,313) | (16,313) | | 110 | L |
| 437076-10-2 | HOME DEPOT | 08/09/2002 | Morgan Keegan | 900.000 | 25,467 | | 46,845 | 46,845 | | | | (21,378) | (21,378) | | 90 | L |
| 437076-10-2 | HOME DEPOT | 08/09/2002 | Morgan Keegan | 300.000 | 8,489 | | 15,095 | 15,095 | | | | (6,606) | (6,606) | | 30 | L |
| 437076-10-2 | HOME DEPOT | 08/09/2002 | Morgan Keegan | 1,400.000 | 39,616 | | 68,936 | 68,936 | | | | (29,320) | (29,320) | | 140 | L |
| 404280-30-7 | HSBC HLDGS | 09/04/2002 | Morgan Keegan | 266.000 | 14,563 | | 9,909 | 9,909 | | | | 4,654 | 4,654 | | 271 | L |
| 478160-10-4 | JOHNSON & JOHNSON | 08/20/2002 | Morgan Keegan | 400.000 | 21,737 | | 12,682 | 12,682 | | | | 9,055 | 9,055 | | 154 | L |
| 478160-10-4 | JOHNSON & JOHNSON | 08/12/2002 | Morgan Keegan | 300.000 | 16,381 | | 7,978 | 7,978 | | | | 8,403 | 8,403 | | 116 | L |
| 501556-20-3 | KYOCERA CORP | 08/01/2002 | Morgan Keegan | 150.000 | 9,833 | | 9,009 | 9,009 | | | | 823 | 823 | | 37 | L |
| 501556-20-3 | KYOCERA CORP | 09/25/2002 | Morgan Keegan | 100.000 | 6,559 | | 9,759 | 9,759 | | | | (3,200) | (3,200) | | 19 | L |
| 501556-20-3 | KYOCERA CORP | 08/01/2002 | Morgan Keegan | 50.000 | 3,278 | | 4,880 | 4,880 | | | | (1,602) | (1,602) | | 9 | L |
| 571903-20-2 | MARRIOTT INTL INC CLASS A | 08/12/2002 | Morgan Keegan | 200.000 | 6,534 | | 6,293 | 6,293 | | | | 241 | 241 | | 40 | L |
| 571903-20-2 | MARRIOTT INTL INC CLASS A | 08/20/2002 | Morgan Keegan | 200.000 | 6,610 | | 5,631 | 5,631 | | | | 979 | 979 | | 40 | L |
| 571748-10-2 | MARSH & MCLENNAN | 08/12/2002 | Morgan Keegan | 200.000 | 9,136 | | 10,106 | 10,106 | | | | (970) | (970) | | 162 | L |
| 571748-10-2 | MARSH & MCLENNAN | 08/20/2002 | Morgan Keegan | 200.000 | 9,622 | | 10,106 | 10,106 | | | | (484) | (484) | | 162 | L |
| 574599-10-6 | MASCO CORP | 08/12/2002 | Morgan Keegan | 600.000 | 14,092 | | 13,938 | 13,938 | | | | 154 | 154 | | 243 | L |
| 574599-10-6 | MASCO CORP | 08/20/2002 | Morgan Keegan | 600.000 | 14,296 | | 13,938 | 13,938 | | | | 358 | 358 | | 243 | L |
| 585055-10-6 | MEDTRONIC INC | 08/20/2002 | Morgan Keegan | 400.000 | 17,073 | | 6,319 | 6,319 | | | | 10,755 | 10,755 | | 71 | L |
| 585055-10-6 | MEDTRONIC INC | 08/12/2002 | Morgan Keegan | 500.000 | 20,214 | | 7,898 | 7,898 | | | | 12,316 | 12,316 | | 89 | L |
| 589331-10-7 | MERCK & CO INC | 08/06/2002 | Morgan Keegan | 950.000 | 45,352 | | 53,918 | 53,918 | | | | (8,567) | (8,567) | | 333 | L |
| 552848-10-3 | MGIC INV CORP | 08/06/2002 | Morgan Keegan | 800.000 | 46,503 | | 48,364 | 48,364 | | | | (1,862) | (1,862) | | 40 | L |
| 61166W-10-1 | MONSANTO CO | 09/01/2002 | Morgan Keegan | 0.000 | 3 | | 3 | 3 | | | | 0 | 0 | | 0 | L |
| 61166W-10-1 | MONSANTO CO | 08/16/2002 | Morgan Keegan | 631.000 | 10,405 | | 10,190 | 10,190 | | | | 215 | 215 | | 0 | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | 08/12/2002 | Morgan Keegan | 300.000 | 10,426 | | 10,293 | 10,293 | | | | 133 | 133 | | 0 | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | 08/20/2002 | Morgan Keegan | 300.000 | 10,567 | | 10,293 | 10,293 | | | | 274 | 274 | | 0 | L |
| 654902-20-4 | NOKIA CORP | 08/14/2002 | Morgan Keegan | 1,800.000 | 21,959 | | 36,684 | 36,684 | | | | (14,725) | (14,725) | | 426 | L |
| 654902-20-4 | NOKIA CORP | 08/09/2002 | Morgan Keegan | 800.000 | 10,269 | | 32,016 | 32,016 | | | | (21,747) | (21,747) | | 189 | L |
| 654902-20-4 | NOKIA CORP | 08/09/2002 | Morgan Keegan | 2,600.000 | 33,373 | | 63,596 | 63,596 | | | | (30,223) | (30,223) | | 203 | L |
| 654902-20-4 | NOKIA CORP | 08/14/2002 | Morgan Keegan | 2,200.000 | 26,839 | | 40,502 | 40,502 | | | | (13,663) | (13,663) | | 520 | L |
| 654902-20-4 | NOKIA CORP | 08/09/2002 | Morgan Keegan | 1,700.000 | 21,821 | | 65,817 | 65,817 | | | | (43,996) | (43,996) | | 402 | L |
| 654902-20-4 | NOKIA CORP | 08/14/2002 | Morgan Keegan | 100.000 | 1,220 | | 2,211 | 2,211 | | | | (991) | (991) | | 24 | L |
| 654902-20-4 | NOKIA CORP | 08/09/2002 | Morgan Keegan | 800.000 | 10,269 | | 17,688 | 17,688 | | | | (7,419) | (7,419) | | 189 | L |
| 654902-20-4 | NOKIA CORP | 08/12/2002 | Morgan Keegan | 400.000 | 4,998 | | 8,844 | 8,844 | | | | (3,846) | (3,846) | | 95 | L |
| 654902-20-4 | NOKIA CORP | 08/14/2002 | Morgan Keegan | 1,200.000 | 14,640 | | 29,976 | 29,976 | | | | (15,336) | (15,336) | | 284 | L |
| 66987V-10-9 | NOVARTIS A G | 07/30/2002 | Morgan Keegan | 300.000 | 12,025 | | 12,714 | 12,714 | | | | (690) | (690) | | 161 | L |
| 66987V-10-9 | NOVARTIS A G | 07/17/2002 | Morgan Keegan | 250.000 | 9,626 | | 10,595 | 10,595 | | | | (970) | (970) | | 134 | L |
| 66987V-10-9 | NOVARTIS A G | 07/17/2002 | Morgan Keegan | 50.000 | 1,925 | | 2,119 | 2,119 | | | | (194) | (194) | | 27 | L |
| 66987V-10-9 | NOVARTIS A G | 07/16/2002 | Morgan Keegan | 200.000 | 7,681 | | 8,476 | 8,476 | | | | (795) | (795) | | 107 | L |
| 691471-10-6 | OXFORD HEALTH PLANS INC | 08/06/2002 | Morgan Keegan | 2,600.000 | 93,571 | | 67,070 | 67,070 | | | | 26,501 | 26,501 | | 0 | L |
| 704326-10-7 | PAYCHEK INC | 08/09/2002 | Morgan Keegan | 1,200.000 | 26,016 | | 43,856 | 43,856 | | | | (17,840) | (17,840) | | 396 | L |
| 704326-10-7 | PAYCHEK INC | 08/08/2002 | Morgan Keegan | 600.000 | 13,362 | | 21,928 | 21,928 | | | | (8,565) | (8,565) | | 198 | L |
| 704326-10-7 | PAYCHEK INC | 08/09/2002 | Morgan Keegan | 200.000 | 4,336 | | 7,460 | 7,460 | | | | (3,124) | (3,124) | | 66 | L |
| 704326-10-7 | PAYCHEK INC | 08/07/2002 | Morgan Keegan | 500.000 | 11,061 | | 18,273 | 18,273 | | | | (7,212) | (7,212) | | 165 | L |
| 713448-10-8 | PEPSICO INC | 08/12/2002 | Morgan Keegan | 400.000 | 17,617 | | 14,722 | 14,722 | | | | 2,896 | 2,896 | | 176 | L |
| 713448-10-8 | PEPSICO INC | 08/20/2002 | Morgan Keegan | 300.000 | 13,027 | | 11,041 | 11,041 | | | | 1,985 | 1,985 | | 132 | L |
| 713448-10-8 | PEPSICO INC | 09/01/2002 | Morgan Keegan | 400.000 | 15,816 | | 15,408 | 15,408 | | | | 408 | 408 | | 176 | L |
| 713448-10-8 | PEPSICO INC | 09/01/2002 | Morgan Keegan | 1,000.000 | 39,539 | | 36,805 | 36,805 | | | | 2,734 | 2,734 | | 440 | L |
| 717081-10-3 | PFIZER INC | 08/12/2002 | Morgan Keegan | 700.000 | 22,993 | | 12,541 | 12,541 | | | | 10,452 | 10,452 | | 182 | L |
| 717081-10-3 | PFIZER INC | 08/20/2002 | Morgan Keegan | 600.000 | 20,133 | | 10,744 | 10,744 | | | | 9,390 | 9,390 | | 156 | L |
| 71713U-10-2 | PHARMACIA CORPORATION | 08/12/2002 | Morgan Keegan | 300.000 | 13,768 | | 13,629 | 13,629 | | | | 139 | 139 | | 122 | L |
| 71713U-10-2 | PHARMACIA CORPORATION | 08/20/2002 | Morgan Keegan | 200.000 | 8,876 | | 8,468 | 8,468 | | | | 407 | 407 | | 81 | L |
| 724479-10-0 | PITNEY BOWES INC | 08/06/2002 | Morgan Keegan | 1,400.000 | 51,046 | | 45,576 | 45,576 | | | | 5,470 | 5,470 | | 826 | L |
| 742718-10-9 | PROCTER & GAMBLE CO | 08/12/2002 | Morgan Keegan | 300.000 | 27,270 | | 18,799 | 18,799 | | | | 8,471 | 8,471 | | 351 | L |
| 742718-10-9 | PROCTER & GAMBLE CO | 08/20/2002 | Morgan Keegan | 200.000 | 18,003 | | 12,533 | 12,533 | | | | 5,471 | 5,471 | | 234 | L |
| 747525-10-3 | QUALCOMM INC | 08/20/2002 | Morgan Keegan | 600.000 | 17,610 | | 26,690 | 26,690 | | | | (9,079) | (9,079) | | 0 | L |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | 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 Desig-nation (a) |
| 747525-10-3 | QUALCOMM INC | 08/12/2002 | Morgan Keegan | 800.000 | 20,241 | | 35,586 | 35,586 | | | | (15,345) | (15,345) | | 0 | L |
| 750438-10-3 | RADIOSHACK CORPORATION | 08/06/2002 | Morgan Keegan | 1,600.000 | 39,295 | | 48,576 | 48,576 | | | | (9,281) | (9,281) | | 0 | L |
| 806857-10-8 | SCHLUMBERGER LTD | 08/12/2002 | Morgan Keegan | 300.000 | 12,124 | | 16,319 | 16,319 | | | | (4,195) | (4,195) | | 169 | L |
| 806857-10-8 | SCHLUMBERGER LTD | 08/20/2002 | Morgan Keegan | 300.000 | 12,400 | | 16,319 | 16,319 | | | | (3,919) | (3,919) | | 169 | L |
| 826170-10-2 | SIEBEL SYSTEMS | 07/11/2002 | Morgan Keegan | 2,600.000 | 31,223 | | 85,010 | 85,010 | | | | (53,787) | (53,787) | | 0 | L |
| 826170-10-2 | SIEBEL SYSTEMS | 07/18/2002 | Morgan Keegan | 700.000 | 6,709 | | 15,973 | 15,973 | | | | (9,264) | (9,264) | | 0 | L |
| 826170-10-2 | SIEBEL SYSTEMS | 07/11/2002 | Morgan Keegan | 300.000 | 3,603 | | 6,846 | 6,846 | | | | (3,243) | (3,243) | | 0 | L |
| 826170-10-2 | SIEBEL SYSTEMS | 07/18/2002 | Morgan Keegan | 1,300.000 | 12,460 | | 28,292 | 28,292 | | | | (15,832) | (15,832) | | 0 | L |
| 826170-10-2 | SIEBEL SYSTEMS | 07/18/2002 | Morgan Keegan | 2,000.000 | 19,169 | | 37,087 | 37,087 | | | | (17,918) | (17,918) | | 0 | L |
| 883203-10-1 | TEXTRON INC | 08/06/2002 | Morgan Keegan | 1,650.000 | 61,857 | | 80,124 | 80,124 | | | | (18,267) | (18,267) | | 1,609 | L |
| G90078-10-9 | TRANSOCEAN SEDCO | 08/20/2002 | Morgan Keegan | 300.000 | 7,450 | | 8,948 | 8,948 | | | | (1,498) | (1,498) | | 18 | L |
| G90078-10-9 | TRANSOCEAN SEDCO | 08/12/2002 | Morgan Keegan | 300.000 | 7,222 | | 8,948 | 8,948 | | | | (1,726) | (1,726) | | 18 | L |
| 172967-10-1 | TRAVELERS PPTY CASUALTY A | 09/11/2002 | Morgan Keegan | 1.000 | 9 | | 12 | 12 | | | | (3) | (3) | | 0 | L |
| 172967-10-1 | TRAVELERS PPTY CASUALTY B | 09/20/2002 | Morgan Keegan | 1.000 | 7 | | 11 | 11 | | | | (4) | (4) | | 0 | L |
| 89420G-10-9 | TRAVELERS PPTY CSLTY A | 08/27/2002 | Morgan Keegan | 217.000 | 3,078 | | 5,085 | 5,085 | | | | (2,007) | (2,007) | | 0 | L |
| 89420G-10-9 | TRAVELERS PPTY CSLTY A | 09/11/2002 | Morgan Keegan | 0.000 | 6 | | 10 | 10 | | | | (4) | (4) | | 0 | L |
| 89420G-40-6 | TRAVELERS PPTY CSLTY B | 08/27/2002 | Morgan Keegan | 447.000 | 6,611 | | 11,288 | 11,288 | | | | (4,677) | (4,677) | | 0 | L |
| 89420G-40-6 | TRAVELERS PPTY CSLTY B | 09/20/2002 | Morgan Keegan | 1.000 | 10 | | 19 | 19 | | | | (10) | (10) | | 0 | L |
| 904784-70-9 | UNILEVER | 07/26/2002 | Morgan Keegan | 108.000 | 5,482 | | 9,756 | 9,756 | | | | (4,274) | (4,274) | | 104 | L |
| 904784-70-9 | UNILEVER | 07/26/2002 | Morgan Keegan | 142.000 | 7,213 | | 9,635 | 9,635 | | | | (2,422) | (2,422) | | 137 | L |
| 904784-70-9 | UNILEVER | 07/26/2002 | Morgan Keegan | 238.000 | 12,089 | | 10,149 | 10,149 | | | | 1,940 | 1,940 | | 60 | L |
| 911312-10-6 | UNITED PARCEL SERVICES | 08/12/2002 | Morgan Keegan | 200.000 | 12,648 | | 11,545 | 11,545 | | | | 1,103 | 1,103 | | 114 | L |
| 911312-10-6 | UNITED PARCEL SERVICES | 08/20/2002 | Morgan Keegan | 200.000 | 13,120 | | 11,545 | 11,545 | | | | 1,575 | 1,575 | | 114 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 100.000 | 1,614 | | 12,015 | 12,015 | | | | (10,401) | (10,401) | | 91 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 100.000 | 1,614 | | 11,522 | 11,522 | | | | (9,908) | (9,908) | | 91 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 200.000 | 3,228 | | 21,631 | 21,631 | | | | (18,403) | (18,403) | | 182 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 600.000 | 9,685 | | 37,244 | 37,244 | | | | (27,559) | (27,559) | | 205 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 100.000 | 1,614 | | 5,226 | 5,226 | | | | (3,612) | (3,612) | | 91 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 200.000 | 3,228 | | 7,668 | 7,668 | | | | (4,440) | (4,440) | | 182 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 100.000 | 1,614 | | 5,218 | 5,218 | | | | (3,604) | (3,604) | | 91 | L |
| 92851S-20-4 | VIVENDI | 07/05/2002 | Morgan Keegan | 100.000 | 1,614 | | 5,414 | 5,414 | | | | (3,800) | (3,800) | | 91 | L |
| 254687-10-6 | WALT DISNEY COMPANY | 08/12/2002 | Morgan Keegan | 3,600.000 | 50,208 | | 149,616 | 149,616 | | | | (99,408) | (99,408) | | 0 | L |
| 254687-10-6 | WALT DISNEY COMPANY | 08/20/2002 | Morgan Keegan | 300.000 | 4,858 | | 8,792 | 8,792 | | | | (3,934) | (3,934) | | 0 | L |
| 254687-10-6 | WALT DISNEY COMPANY | 08/20/2002 | Morgan Keegan | 100.000 | 1,619 | | 4,156 | 4,156 | | | | (2,537) | (2,537) | | 0 | L |
| 254687-10-6 | WALT DISNEY COMPANY | 08/12/2002 | Morgan Keegan | 2,200.000 | 30,682 | | 91,432 | 91,432 | | | | (60,750) | (60,750) | | 0 | L |
| 988498-10-1 | YUM! BRANDS, INC. | 08/06/2002 | Morgan Keegan | 2,150.000 | 60,112 | | 34,465 | 34,465 | | | | 25,648 | 25,648 | | 0 | L |
| 6899999 - Common Stocks - Industrial and Miscellaneous | | | | | 2,706,412 | XXX | 3,753,105 | 3,753,105 | 0 | 0 | 0 | (1,046,693) | (1,046,693) | XXX | 26,539 | XXX |
| 7099997 - Common Stocks - Part 4 | | | | | 3,080,897 | XXX | 4,411,507 | 4,411,507 | 0 | 0 | 0 | (1,330,611) | (1,330,611) | XXX | 38,684 | XXX |
| 7099998 - Common Stocks - Part 5 | | | | | 107,339 | XXX | 119,443 | 119,443 | | | | (12,104) | (12,104) | XXX | 98 | XXX |
| 7099999 - Total - Common Stocks | | | | | 3,188,236 | XXX | 4,530,950 | 4,530,950 | | | | (1,342,715) | (1,342,715) | XXX | 38,782 | XXX |
| 7199999 - Total - Preferred and Common Stocks | | | | | 3,188,236 | XXX | 4,530,950 | 4,530,950 | | | | (1,342,715) | (1,342,715) | XXX | 38,782 | XXX |
| 7299999 Totals | | | | | 32,674,173 | XXX | 34,396,629 | 33,592,321 | | | | (918,147) | (918,147) | 405,593 | 38,782 | XXX |

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

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part C - Section 1

NONE

Schedule 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 | * |
| Branch, Banking & Trust Morgantown, WV | 5.600 | 8,445 | 0 | 2,611,072 | 7,335,486 | 3,291,299 | |
| Branch, Banking & Trust Morgantown, WV | 5.600 | 1,440 | 0 | 779,979 | 131,529 | 285,792 | |
| 0199998 Deposits in depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories | XXX | | | | | | XXX |
| 0199999 Totals - Open Depositories | XXX | 9,885 | 0 | 3,391,051 | 7,467,015 | 3,577,091 | XXX |
| 0399999 Total Cash on Deposit | XXX | 9,885 | 0 | 3,391,051 | 7,467,015 | 3,577,091 | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | 699 | 699 | 699 | XXX |
| 0599999 Total Cash | XXX | 9,885 | 0 | 3,391,750 | 7,467,714 | 3,577,790 | XXX |

Illinois Only Ex of Enrollment and Util

# NONE

Illinois Exhibit 8

# NONE

Illinois Investment Supplement

# NONE

Illinois Exhibit 3

# NONE

Illinois Exhibit 4

# NONE

Illinois Exhibit 6

# NONE

Illinois Schedule E - Part 2

# NONE