



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2002
OF THE CONDITION AND AFFAIRS OF THE
Plans' Liability Insurance Company

NAIC Group Code 0023 (Current Period) 0023 (Prior Period) NAIC Company Code 26794 Employer's ID Number 36-3503382
Organized under the Laws of Ohio, State of Domicile or Port of Entry
Country of Domicile United States of America
Incorporated 05/15/1986 Commenced Business 06/17/1986
Statutory Home Office 6740 North High Street, Worthington, OH 43085
Main Administrative Office 676 North St. Clair Street, Chicago, IL 60611
Mail Address 676 North St. Clair Street, Chicago, IL 60611
Primary Location of Books and Records 676 North St. Clair Street, Chicago, IL 60611
Internet Website Address bcsigroup.com
Statement Contact Susan Ann Dickrell, sdickrell@bcsins.com
Policyowner Relations Contact 676 North St. Clair Street, Chicago, IL 60611

OFFICERS

President Edward John Baran Secretary Wendell Howard Berg
Treasurer Dale Edward Palka

VICE PRESIDENTS

William Frederick Cole

DIRECTORS OR TRUSTEES

Edward John Baran Andrew Paul Czajkowski Larry Clayborn Glasscock
James Matthew Mead Jed H. Pitcher

State of Illinois }
County of Cook } ss

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.

Edward John Baran President Wendell Howard Berg Secretary Dale Edward Palka Treasurer

Subscribed and sworn to before me this 13th day of February, 2003

- a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

Lisa Fath
Notary Public
April 24, 2006

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
US GOVERNMENT - OBLIGATIONS ISSUER OBLIGATIONS																					
912827-3E-0	UNITED STATES TREASURY NOTES		.6 125	FA	08/15/2007			207 191	200,000	115,0000	230,000	211,844	4,627	12,250	(1,342)	0	0	1	04/14/1999	5.308	
912827-5N-8	UNITED STATES TREASURY NOTES		.6 000	FA	08/15/2009			1,523,093	1,510,000	116,2810	1,755,843	1,526,299	34,221	90,600	(1,590)	0	0	1	11/29/2000	5.927	
0199999 - Total Bonds - U.S. Government - Issuer Obligations								1,730,284	1,710,000	XXX	1,985,843	1,738,143	38,848	102,850	(2,932)	0	0	0	XXX	XXX	XXX
SINGLE CLASS MORTGAGE-BACKED/ASSET-BACKED SECURITIES																					
362010-N3-3	GNMA #590010		.7 000	MTLY	06/15/2032			37 023	35,806	105,9403	37,933	37,037	209	1,253	(14)	0	0	1	06/03/2002	6.880	
36206N-V7-7	GNMA #416538		.7 000	MTLY	10/15/2029			647,573	618,752	105,9046	655,287	643,309	3,609	18,047	4,264	0	0	1	07/01/2002	6.727	
36207M-QU-3	GNMA #436167		.7 500	MTLY	01/15/2028	07/31/2011	100.000	168,964	165,683	106,7518	176,869	170,239	1,036	12,426	(697)	0	0	1	05/31/2001	5.582	
36209F-D4-8	GNMA #470023		.7 500	MTLY	02/15/2029	12/31/2011	100.000	162,435	157,837	106,5055	168,106	162,721	986	11,838	(357)	0	0	1	07/13/2001	5.817	
36209S-Y4-7	GNMA #480531		.7 500	MTLY	04/15/2029	11/30/2011	100.000	10,030	9,733	106,5056	10,366	10,011	61	730	22	0	0	1	05/08/2001	5.401	
36209V-5T-7	GNMA #483358		.7 000	MTLY	05/15/2029			116,356	110,131	105,9046	116,634	114,502	642	3,212	1,853	0	0	1	07/01/2002	6.618	
36210Q-AF-9	GNMA #498706		.7 000	MTLY	05/15/2029			90,250	86,046	105,9047	91,126	89,461	502	2,510	789	0	0	1	07/01/2002	6.698	
36210W-SC-4	GNMA #504615		.7 500	MTLY	10/15/2029	02/29/2012	100.000	97,441	92,766	106,5055	98,801	95,636	580	6,957	1,433	0	0	1	07/13/2001	5.395	
36211B-G6-5	GNMA #507921		.7 000	MTLY	05/15/2029			140,681	133,544	105,9047	141,429	138,844	779	3,895	1,837	0	0	1	07/01/2002	6.650	
36211E-VT-2	GNMA #511026		.7 000	MTLY	03/15/2031			50,090	47,281	105,7914	50,020	49,158	276	1,379	932	0	0	1	07/01/2002	6.615	
36211N-L4-8	GNMA #517947		.7 500	MTLY	10/15/2029	01/31/2012	100.000	404,757	387,297	106,5055	412,492	398,371	2,421	29,047	1,319	0	0	1	05/08/2001	6.335	
36211P-HM-8	GNMA #518736		.7 500	MTLY	12/15/2029	11/30/2027	100.000	220,231	215,892	106,5055	229,937	220,615	1,349	16,192	(448)	0	0	1	02/14/2001	6.331	
36211S-LF-2	GNMA #521526		.7 500	MTLY	10/15/2029	01/31/2012	100.000	10,678	10,410	106,5055	11,087	10,708	65	781	(6)	0	0	1	05/08/2001	5.650	
36211U-HD-7	GNMA #523228		.8 000	MTLY	10/15/2030	03/31/2012	100.000	25,294	24,514	107,6717	26,395	25,230	163	1,961	64	0	0	1	02/14/2001	5.850	
36211Y-2H-6	GNMA #527376		.7 500	MTLY	09/15/2030	05/31/2012	100.000	145,052	140,489	106,4434	149,541	144,835	878	10,537	(573)	0	0	1	07/13/2001	4.976	
36212E-GD-3	GNMA #531296		.7 500	MTLY	08/15/2030	01/31/2012	100.000	11,319	11,319	106,4434	11,740	11,271	69	827	44	0	0	1	02/14/2001	6.460	
36212G-SB-9	GNMA #533414		.8 000	MTLY	11/15/2030	03/31/2012	100.000	171,057	167,205	107,6717	180,032	172,090	1,115	13,376	(532)	0	0	1	02/14/2001	4.841	
36212U-BC-4	GNMA #543735		.7 000	MTLY	12/15/2030			553,624	525,393	105,7827	555,775	546,245	3,065	15,324	7,379	0	0	1	07/01/2002	6.668	
36212U-BM-2	GNMA #543744		.8 000	MTLY	12/15/2030			151,034	138,703	107,6717	149,344	146,462	925	9,247	4,572	0	0	1	01/30/2002	7.334	
36213C-BN-9	GNMA #550045		.7 000	MTLY	06/15/2031			572,625	552,261	105,7914	584,245	569,174	3,222	28,994	3,451	0	0	1	03/01/2002	6.210	
36213D-GA-0	GNMA #551093		.7 000	MTLY	11/15/2031			727,807	696,429	105,7914	736,762	720,369	4,063	24,375	7,439	0	0	1	06/03/2002	6.764	
36213E-2L-9	GNMA #552579		.7 000	MTLY	05/15/2032			22,125	21,250	105,9403	22,512	21,981	124	744	145	0	0	1	06/03/2002	6.807	
36225A-UM-0	GNMA #780588		.7 000	MTLY	06/15/2027	09/30/2009	100.000	797,912	792,090	106,3500	842,387	800,505	4,621	55,446	(227)	0	0	1	03/03/1999	6.791	
36225B-EA-2	GNMA #781029		.6 500	MTLY	05/15/2029	02/28/2007	100.000	23,215	24,762	105,1080	26,026	22,901	134	2,871	(34)	0	0	1	05/11/2000	10.052	
36225B-PH-5	GNMA #781324		.7 000	MTLY	07/15/2031			977,016	942,351	106,0510	999,373	972,830	5,497	54,970	4,185	0	0	1	02/08/2002	5.641	
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities								6,334,589	6,107,655	XXX	6,484,219	6,294,505	36,391	326,939	36,840	0	0	XXX	XXX	XXX	
0399996 - Bonds - U.S. Government								8,064,873	7,817,655	XXX	8,470,062	8,032,648	75,239	429,789	33,908	0	0	XXX	XXX	XXX	
0399999 - Total - U.S. Government Bonds								8,064,873	7,817,655	XXX	8,470,062	8,032,648	75,239	429,789	33,908	0	0	XXX	XXX	XXX	
STATES, TERRITORIES, POSSESSIONS ISSUER OBLIGATIONS																					
ILLINOIS																					
167673-BB-7	CHICAGO ILL PUB BLDG		.7 125	JJ	01/01/2013			539,803	500,000	120,5580	602,790	544,935	17,813	35,625	(2,826)	0	0	1	02/21/2001	6.144	
484080-LU-8	KANE MC HENRY COOK & DEKALB CNTYS		.6 250	JD	12/01/2011			521,463	500,000	113,3370	566,685	522,445	18,229	0	(982)	0	0	1PE	06/18/2002	5.710	
STATE TOTAL								1,061,266	1,000,000	XXX	1,169,475	1,067,380	36,042	35,625	(3,808)	0	0	XXX	XXX	XXX	
MARYLAND																					
57429L-AK-2	MARYLAND ST TRANS AUTHORITY		.5 890	JJ	07/01/2012			350,000	350,000	109,8790	384,577	350,000	10,308	0	0	0	0	1	06/06/2002	5.977	
STATE TOTAL								350,000	350,000	XXX	384,577	350,000	10,308	0	0	0	0	XXX	XXX	XXX	
SOUTH CAROLINA																					
837147-XC-6	SOUTH CAROLINA ST PUB SVC AUTH REV		.5 510	JJ	01/01/2008			300,240	300,000	109,4830	328,449	300,276	8,265	6,337	(36)	0	0	1	02/01/2002	5.567	
STATE TOTAL								300,240	300,000	XXX	328,449	300,276	8,265	6,337	(36)	0	0	XXX	XXX	XXX	
1199999 - Total Bonds - States, Territories and Possessions - Issuer Obligations								1,711,506	1,650,000	XXX	1,882,501	1,717,656	54,615	41,962	(3,844)	0	0	XXX	XXX	XXX	
1799996 - Bonds - States, Territory, Poss - United States								1,711,506	1,650,000	XXX	1,882,501	1,717,656	54,615	41,962	(3,844)	0	0	XXX	XXX	XXX	
1799999 - Total - States, Territories and Possessions								1,711,506	1,650,000	XXX	1,882,501	1,717,656	54,615	41,962	(3,844)	0	0	XXX	XXX	XXX	
SINGLE CLASS MORTGAGE-BACKED/ASSET-BACKED SECURITIES U.S. GOVERNMENT																					
31359M-EK-5	FEDERAL NATL MTG ASSN		.5 250	JJ	01/15/2009			424,678	450,000	109,4060	492,327	413,640	10,894	23,625	3,341	0	0	1	06/01/1999	6.490	
31359M-ES-8	FEDERAL NATL MTG ASSN		.5 625	MN	05/14/2004			3,261,920	3,250,000	105,6560	3,433,820	3,276,936	23,867	182,813	(8,168)	0	0	1	02/14/2001	5.415	
31359M-EY-5	FEDERAL NATL MTG ASSN		.6 625	MS	09/15/2009			1,338,954	1,300,000	117,1540	1,523,002	1,347,349	25,359	86,125	(4,632)	0	0	1	02/14/2001	6.172	
31359M-FS-7	FEDERAL NATL MTG ASSN		.7 125	JD	06/15/2010			544,549	500,000	120,6880	603,440	549,668	1,583	35,625	(4,689)	0	0	1	11/27/2001	5.724	
31359M-GH-0	FEDERAL NATL MTG ASSN		.6 625	AO	10/15/2007			1,853,514	1,700,000	115,7810	1,968,277	1,883,379	23,776	106,000	(25,544)	0	0	1	08/06/2002	4.560	
313920-RM-4	FEDERAL NATL MTG ASSN		.6 500	MTLY	06/25/2028	03/25/2011	100.000	598,172	594,000	104,5120	620,801	599,105	3,218	38,610	(675)	0	0	1	07/30/2001	6.497	

E08

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Designation	20 Date Acquired	21 Effective Rate of Inter- est
			4 Rate of	5 How Paid									14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
2599999 - Total Bonds - Special Revenue - Issuer Obligations								8,021,787	7,794,000	XXX	8,641,667	8,070,077	88,697	472,798	(40,367)	0	0	XXX	XXX	XXX
DEFINED MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES U.S. GOVERNMENT																				
31375L-4J-1	FNMA #338425		6.000	MTLY	05/01/2011	01/31/2003	100.000	101,208	101,221	105.4127	106,700	94,686	506	6,073	1,296	0	0	1	05/29/1996	7.979
31375U-5P-6	FNMA #345654		6.500	MTLY	05/01/2011	01/31/2003	100.000	62,511	62,485	105.7261	66,063	59,975	338	4,062	620	0	0	1	05/29/1996	7.766
31384W-JN-1	FNMA #535869		6.231	MTLY	05/01/2011	12/31/2005	100.000	685,669	689,115	102.0230	703,056	685,158	3,578	42,131	306	0	0	1	06/14/2001	6.473
31385G-KD-5	FNMA #543992		7.500	MTLY	07/01/2030	04/30/2012	100.000	41,043	39,951	105.7472	42,247	40,816	250	2,996	150	0	0	1	06/01/2001	3.941
31385H-4D-1	FNMA #545420		5.609	MTLY	12/01/2011			195,370	197,771	108.2031	213,994	194,905	924	10,291	465	0	0	1	01/10/2002	6.124
31385W-WZ-8	FNMA #555164		6.500	MTLY	12/01/2017			534,982	509,950	105.3437	537,200	535,049	5,502	0	(67)	0	0	1	11/12/2002	5.600
31386M-SK-7	FNMA #567622		7.500	MTLY	02/01/2031	06/30/2012	100.000	174,188	170,496	105.9164	180,583	174,186	1,066	12,787	235	0	0	1	06/01/2001	6.816
31386X-J3-1	FNMA #576382		6.500	MTLY	05/01/2016	12/31/2007	100.000	224,603	223,559	105.3393	235,495	224,956	1,211	14,531	(169)	0	0	1	06/01/2001	6.288
31387B-5M-1	FNMA #579652		7.500	MTLY	04/01/2031	07/31/2012	100.000	58,138	56,159	105.9164	59,482	57,375	351	4,212	791	0	0	1	06/01/2001	6.610
31387C-4M-0	FNMA #580528		6.500	MTLY	05/01/2016	12/31/2007	100.000	215,491	214,689	105.3393	226,151	216,030	1,163	13,955	(301)	0	0	1	06/01/2001	6.320
31387C-D6-5	FNMA #579825		6.500	MTLY	05/01/2016	12/31/2007	100.000	215,331	214,097	105.3393	225,529	215,436	1,160	13,916	(71)	0	0	1	06/01/2001	6.194
31388R-V2-0	FNMA #612733		6.000	MTLY	11/01/2016			1,124,721	1,115,741	104.4748	1,165,668	1,124,981	5,579	55,787	(260)	0	0	1	02/01/2002	5.926
31388W-W9-3	FNMA #617272		6.000	MTLY	01/01/2017			874,191	867,376	104.4748	906,189	874,694	4,337	43,369	(503)	0	0	1	02/01/2002	5.947
31388X-XW-9	FNMA #618193		6.000	MTLY	11/01/2016			988,443	980,473	102.1600	1,001,651	988,747	4,902	49,024	(303)	0	0	1	02/01/2002	5.798
31389R-UG-9	FNMA #633383		5.500	MTLY	05/01/2017			709,672	714,324	103.7026	740,772	709,636	3,274	19,644	37	0	0	1	06/01/2002	5.750
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities								6,205,561	6,157,407	XXX	6,410,780	6,196,630	34,141	292,778	2,226	0	0	XXX	XXX	XXX
DEFINED MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES U.S. GOVERNMENT																				
31339B-BC-2	FHLMC MULTICLASS MTG PARTN CTF GTD		6.500	MTLY	12/15/2028	12/15/2012	100.000	496,456	500,000	106.6010	533,005	496,172	2,708	32,500	194	0	0	1	07/13/2001	6.772
31339B-XR-5	FHLMC MULTICLASS		6.000	MTLY	08/01/2031	08/15/2006	100.000	507,239	500,000	102.4200	512,100	510,469	2,500	30,000	(2,380)	0	0	1	08/17/2001	5.555
31339M-4N-5	FHLMC		6.000	MTLY	12/31/2031	06/15/2006	100.000	301,795	300,000	104.0920	312,276	302,625	1,500	18,000	(2,033)	0	0	1	12/01/2001	5.840
31339W-TB-4	FHLMC MULTICLASS SER 2399		6.500	MTLY	04/15/2030	03/15/2011	100.000	508,665	500,000	104.8780	524,390	509,531	2,708	27,083	(867)	0	0	1	01/31/2002	6.377
31339W-4K-9	FHLMC MULTICLASS FHR 2427		6.000	MTLY	07/15/2027	02/15/2011	100.000	440,076	435,150	104.7940	456,011	440,453	2,176	13,055	(377)	0	0	1	05/30/2002	5.923
31333TH-JB-4	FHLMC MULTICLASS SER 2103		6.000	MTLY	07/15/2023	04/15/2011	100.000	495,053	500,000	102.9520	514,760	494,570	2,500	22,500	483	0	0	1	03/19/2002	6.350
31333TL-EJ-3	FHLMC MULTICLASS MTG PARTN CTF GTD		6.000	MTLY	02/15/2028	06/15/2014	100.000	497,432	500,000	105.2900	526,450	497,188	2,500	30,000	138	0	0	1	03/22/2001	6.216
31333TS-LB-7	FHLMC MULTICLASS		6.000	MTLY	07/15/2029	08/15/2014	100.000	491,949	500,000	104.8780	524,390	491,250	2,500	30,000	533	0	0	1	09/06/2001	6.375
31333TT-NU-1	FHLMC		6.500	MTLY	04/15/2027	07/15/2009	100.000	506,977	500,000	102.9670	514,835	508,594	2,708	32,500	(1,176)	0	0	1	08/09/2001	6.332
31333TT-UB-5	FHLMC MULTICLASS MTG PARTN CTF GTD		6.000	MTLY	10/15/2026	02/15/2010	100.000	246,824	250,000	103.1950	257,988	246,328	1,250	15,000	340	0	0	1	07/10/2001	6.385
31333TV-DE-3	FHLMC MULTICLASS		6.000	MTLY	04/15/2015	12/15/2009	100.000	508,286	500,000	107.1400	535,700	510,000	2,500	30,000	(1,373)	0	0	1	09/27/2001	5.757
313359T-CE-6	FEDERAL NATL MTG ASSN		6.250	MTLY	09/18/2026	05/18/2011	100.000	498,048	500,000	103.2810	516,405	497,969	2,344	23,438	79	0	0	1	03/12/2002	6.464
313920-RL-6	FEDERAL NATL MTG ASSN		6.500	MTLY	04/25/2027	03/25/2009	100.000	203,262	200,000	103.8970	207,794	204,000	1,083	13,000	(561)	0	0	1	08/30/2001	6.257
31392C-T6-1	FEDERAL NATL MTG ASSN		6.500	MTLY	09/25/2028			494,185	500,000	110.6260	553,130	494,063	2,708	18,958	122	0	0	1	05/14/2002	6.788
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities								6,196,247	6,185,150	XXX	6,489,234	6,203,212	31,685	336,034	(6,878)	0	0	XXX	XXX	XXX
3199996 - Bonds - Special Revenue - United States								20,423,595	20,136,557	XXX	21,541,681	20,469,919	154,523	1,101,610	(45,019)	0	0	XXX	XXX	XXX
3199999 - Total - Special Revenue Bonds								20,423,595	20,136,557	XXX	21,541,681	20,469,919	154,523	1,101,610	(45,019)	0	0	XXX	XXX	XXX
PUBLIC UTILITIES - ISSUER OBLIGATIONS																				
025537-AA-9	AMERICAN ELECTRICAL POWER, INC.		6.125	MN	05/15/2006			99,796	100,000	98.4800	98,480	99,711	783	6,125	52	0	0	2	05/07/2001	6.289
233331-AE-7	DTE ENERGY CO.		7.050	JD	06/01/2011			213,068	200,000	110.9780	221,956	213,270	1,175	7,050	(202)	0	0	2	10/30/2002	6.139
250847-DL-1	DETROIT EDISON CO.		7.500	FA	02/01/2005			102,906	100,000	109.9480	109,948	104,769	3,125	7,500	(1,272)	0	0	1PE	07/06/2001	6.086
25746U-AB-5	DOMINION RES INC VA NEW		7.625	JJ	07/15/2005			103,172	100,000	109.7020	109,702	104,811	3,516	7,625	(1,119)	0	0	2PE	07/06/2001	6.352
264399-DW-3	DUKE ENERGY CORP.		6.250	JJ	01/15/2012			245,272	250,000	104.3670	260,918	245,108	7,205	0	165	0	0	1	07/25/2002	6.637
26439X-AE-3	DUKE ENERGY FIELD SVCS		5.750	MN	11/15/2006			109,886	110,000	99.5350	109,489	109,857	808	6,430	26	0	0	2	11/06/2001	5.864
373334-FG-1	GEORGIA POWER CO.		5.750	JJ	01/31/2003			99,992	100,000	100.2400	100,240	99,814	2,412	5,750	95	0	0	1	01/26/2001	5.935
454889-AG-1	INDIANA MICHIGAN POWER		6.125	JD	12/15/2006			79,955	80,000	99.7500	79,800	79,945	218	4,941	10	0	0	2	12/05/2001	6.235
594457-B0-5	MICHIGAN CONS GAS		6.125	MS	09/01/2008			99,846	100,000	108.3810	108,381	99,816	2,042	6,278	22	0	0	2	08/15/2001	6.252
650094-CH-6	NEW YORK TELEPHONE		6.000	AO	04/15/2008			306,796	300,000	108.3600	325,080	311,022	3,800	18,000	(1,079)	0	0	1PE	09/21/1998	5.576
69362B-AC-6	PSEG POWER		6.875	AO	04/15/2006			99,592	100,000	104.8420	104,842	99,481	1,451	6,875	107	0	0	2	12/14/2001	7.139
697926-AC-7	PANENERGY CORP.		7.000	AO	10/15/2006			103,107	100,000	108.5460	108,546	104,145	1,478	7,000	(709)	0	0	2	07/06/2001	6.162
743263-AB-1	PROGRESS ENERGY INC		6.550	MS	03/01/2004			99,994	100,000	103.9320	103,932	99,986	2,183	6,550	5	0	0	2	02/14/2001	6.663
93884P-CL-2	WASHINGTON GAS LIGHT CO.		6.620	MS	10/23/2026			255,207	250,000	106.1430	265,358	255,346	4,873	16,550	(91)	0	0	1PE	04/04/2001	6.552
3299999 - Total Bonds - Public Utilities - Issuer Obligations								2,018,589	1,990,000	XXX	2,106,672	2,027,081	35,069	106,674	(3,990)	0	0	XXX	XXX	XXX
3899996 - Bonds - Public Utilities - United States								2,018,589	1,990,000	XXX	2,106,672	2,027,081	35,069	106,674	(3,990)	0				

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
000770-AA-8	ABN-AMRO BANK		.7 250	MN	05/31/2005			257,789	250,000	110.3320	275,830	262,558	1,561	18,125	(2,921)	0	0	1	05/02/2001	5.933
00184A-AF-2	AOL TIME WARNER INC.		.6 875	MN	05/01/2012			202,378	200,000	106.6100	213,220	202,392	2,292	0	(14)	0	0	2	12/04/2002	6.814
001957-AV-1	AT&T CORP		.6 000	MS	03/15/2009			9,022	9,000	98.8750	8,899	9,031	159	540	(3)	0	0	2	04/14/1999	6.042
00209T-AA-3	AT&T BROADBAND NT		.8 375	MS	03/15/2013			90,720	90,000	113.0000	101,700	90,725	2,219	0	(5)	0	0	2	11/19/2002	8.428
020039-DB-6	ALLTEL CORP		.7 000	JJ	07/01/2012			398,481	400,000	115.2460	460,984	398,420	14,000	0	.61	0	0	1	06/14/2002	7.180
023551-AE-4	AMERADA HESS CORP		.7 375	AO	10/01/2009			199,319	200,000	113.6270	227,254	199,094	3,688	14,750	.75	0	0	2PE	09/28/1999	7.578
02635P-RT-2	AMERICAN GENERAL FINANCE CORP		.5 375	AO	10/01/2012			298,313	300,000	101.8894	305,668	298,281	4,031	0	.32	0	0	1	09/30/2002	5.524
026609-AL-1	AMERICAN HOME PRODUCTS CORP		.6 250	MS	03/15/2006			99,991	100,000	108.6440	108,644	99,987	1,840	6,250	.2	0	0	1	03/27/2001	6.351
035229-CP-6	ANHEUSER BUSCH COS INC		.4 375	JJ	01/15/2013			299,126	300,000	99.3565	298,069	299,112	2,734	0	.14	0	0	1	10/10/2002	4.460
037411-AJ-4	APACHE CORP		.7 700	MS	03/15/2026			185,116	195,000	121.9930	237,886	184,735	4,421	15,015	140	0	0	1PE	01/21/2000	8.359
054937-AD-9	BB&T CORPORATION		.4 750	AO	10/01/2012			79,542	80,000	100.3590	80,287	79,532	1,024	0	.10	0	0	1	09/23/2002	4.883
060505-AG-9	BANK AMERICA CORP		.7 400	JJ	01/15/2011			74,676	75,000	117.7960	88,347	74,622	2,559	5,550	.28	0	0	1	01/17/2001	7.612
125577-AK-2	CIT GROUP INC		.7 625	FA	08/16/2005			103,435	100,000	107.5850	107,585	105,469	2,859	7,625	(1,170)	0	0	1	03/20/2001	6.284
14149Y-AF-5	CARDINAL HEALTH INC		.6 750	FA	02/15/2011			39,943	40,000	114.1900	45,676	39,934	1,020	2,700	.5	0	0	1	02/08/2001	6.888
158525-AT-2	CHAMPION INTL CORP		.7 200	MN	11/01/2026			217,989	200,000	113.7970	227,594	218,050	2,400	7,200	(61)	0	0	2PE	10/22/2002	6.560
166754-AF-8	CHEVRON PHILLIPS CHEM CO		.5 375	JD	06/15/2007			99,856	100,000	104.7960	104,796	99,849	239	2,598	.7	0	0	2	09/28/2002	5.485
172967-AZ-4	CITIGROUP INC SUB NT		.7 250	AO	10/01/2010			83,964	75,000	116.0870	87,065	84,250	1,359	2,719	(285)	0	0	1	09/10/2002	5.418
172967-BC-4	CITIGROUP INC		.6 500	JJ	01/18/2011			251,352	250,000	112.2000	280,500	251,565	7,358	16,250	(125)	0	0	1	04/04/2002	6.516
191216-AJ-9	COCA COLA CO SR NT		.4 000	JD	06/01/2005			299,587	300,000	104.6910	314,073	299,457	1,000	8,767	130	0	0	1	03/01/2002	4.102
191219-BM-5	COCA COLA ENTERPRISES INC NT		.4 375	MS	09/15/2009			298,655	300,000	103.0140	309,042	298,602	4,083	0	.53	0	0	1	09/04/2002	4.503
205363-AE-4	COMPUTER SCIENCES CORP		.7 375	JD	06/15/2011			64,913	65,000	114.6310	74,510	64,902	213	4,794	.7	0	0	1	06/11/2001	7.534
205887-AZ-5	CONAGRA FOODS INC		.6 000	MS	09/15/2006			100,146	100,000	109.4250	109,425	100,190	1,767	6,083	(34)	0	0	2	09/07/2001	6.045
22237L-MQ-2	COUNTRYWIDE HOME LNS INC		.5 625	MN	05/15/2007			352,963	350,000	107.2320	375,312	353,311	2,516	9,734	(348)	0	0	1	05/29/2002	5.478
224044-AY-3	COX COMMUNICATIONS INC		.7 750	MN	11/01/2010			163,620	150,000	113.8950	170,843	163,794	1,938	0	(174)	0	0	2	11/14/2002	6.364
22541L-AC-7	CREDIT SUISSE FIRST BOSTON INC		.6 500	JJ	01/15/2012			119,433	120,000	106.8760	128,251	119,389	3,597	0	.44	0	0	1	01/08/2002	6.678
247367-AT-2	DELTA AIR LINES INC		.7 111	MS	03/18/2011			100,000	100,000	98.8463	98,846	100,000	2,035	7,131	0	0	0	1PE	09/06/2001	7.237
25179S-AC-4	DEVON FINANCING CORP		.6 875	MS	09/30/2011			220,584	200,000	111.8360	223,672	220,722	3,476	0	(138)	0	0	2	12/04/2002	5.457
263534-BJ-7	DU PONT E I DE NEMOURS & CO		.6 875	AO	10/15/2009			99,054	100,000	117.6470	117,647	98,835	1,451	6,875	105	0	0	1PE	10/25/2000	7.177
278865-AG-5	ECOLAB INC		.6 875	FA	02/01/2011			74,455	75,000	108.9940	81,746	74,364	2,148	5,156	.48	0	0	1PE	01/23/2001	7.116
33901A-AA-6	FLEET BOSTON CORP		.7 375	JD	12/01/2009			106,425	100,000	114.2850	114,285	107,684	615	7,375	(724)	0	0	1PE	03/20/2001	6.315
345397-SH-7	FORD MTR CR CO		.5 750	FA	02/23/2004			99,602	100,000	101.5770	101,577	98,459	2,044	5,750	326	0	0	2	03/03/1999	6.208
345397-SU-8	FORD MOTOR CREDIT COMPANY		.7 600	FA	08/01/2005			258,996	250,000	102.1040	255,260	263,705	7,917	19,000	1,769	0	0	2	06/20/2001	6.167
36962G-YY-4	GENERAL ELECTRIC CAPITAL CORP		.6 000	JD	06/15/2012			397,330	400,000	107.6524	430,610	397,210	1,067	12,533	120	0	0	1	06/01/2002	6.187
37042W-C5-8	GENERAL MOTORS ACCEPTANCE CORP		.6 380	AO	01/30/2004			100,392	100,000	102.4707	102,471	100,984	1,595	6,380	(340)	0	0	2	03/20/2001	6.091
381416-CM-4	GOLDMAN SACHS GROUP INC		.5 500	MN	11/15/2014			350,031	350,000	100.7950	352,783	350,032	2,460	0	0	0	0	1	11/08/2002	5.575
423328-BJ-1	HELLER FINANCIAL INC		.6 000	MS	03/19/2004			99,936	100,000	104.8760	104,876	99,850	1,700	6,000	.49	0	0	1PE	03/20/2001	6.147
441812-FY-5	HOUSEHOLD FINANCE CORP		.6 400	JD	06/17/2008			100,847	100,000	106.6340	106,634	101,013	249	6,400	(827)	0	0	1PE	09/06/2001	6.311
441812-JT-2	HOUSEHOLD FINANCE CORP		.6 500	JJ	01/24/2006			203,090	200,000	106.4920	212,984	204,438	5,669	13,000	(124)	0	0	1	06/20/2001	6.029
44943Q-AB-6	IDS FINANCIAL CORP		.6 625	FA	02/15/2006			102,631	100,000	109.7190	109,719	103,783	2,503	6,625	(750)	0	0	1PE	09/10/2001	5.775
459200-AT-8	INTERNATIONAL BUSINESS MACHINE		.5 375	FA	02/01/2009			99,948	100,000	108.1250	108,125	99,923	2,240	5,375	.7	0	0	1	01/27/1999	5.458
459200-BA-8	INTL BUSINESS MACHS CORP		.4 750	MN	11/29/2012			248,841	250,000	100.3870	0	248,838	1,056	0	.3	0	0	1	12/19/2002	4.867
460690-AR-1	INTERPUBLIC GROUP COS INC		.7 250	FA	08/15/2011			99,374	100,000	91.7230	91,723	99,332	2,739	3,625	.42	0	0	2	03/04/2002	7.484
49337W-AA-8	KEYSPAN CORP		.7 250	MN	11/15/2005			103,875	100,000	112.1340	112,134	105,978	926	7,250	(1,207)	0	0	1	03/20/2001	5.850
494550-AH-9	KINDER MORGAN ENERGY PARTNERS		.6 750	MS	03/15/2011			99,745	100,000	108.6250	108,625	99,705	1,988	6,750	.22	0	0	2	03/07/2001	6.906
524908-CV-0	LEHMAN BROTHERS HOLDINGS		.7 000	FA	02/01/2008			423,025	400,000	113.0560	452,224	425,284	11,667	14,000	(2,259)	0	0	1PE	05/30/2002	5.761
548661-CC-9	LOWES COMPANIES INC		.7 500	JD	12/15/2005			76,854	75,000	114.0340	85,526	77,911	250	5,625	(551)	0	0	1PE	01/09/2001	6.674
57978X-AB-1	MCCORMICK & CO INC		.6 800	FA	02/01/2008			94,971	95,000	112.7924	107,153	94,963	2,692	6,460	.5	0	0	1	01/26/2001	6.923
615337-AA-0	MONY GROUP INC		.8 350	MS	03/15/2010			77,485	75,000	96.3530	72,265	77,960	1,844	6,263	(249)	0	0	2PE	01/11/2001	7.891
617446-AZ-2	MORGAN STANLEY DEAN WITTER & CO		.6 875	MS	03/01/2007			423,466	400,000	112.5290	450,116	426,376	9,167	13,750	(2,910)	0	0	1	05/30/2002	5.358
617446-DE-6	MORGAN STANLEY DEAN WITTER M/T/N		.5 625	JJ	01/20/2004			99,446	100,000	103.0000	103,000	97,713	2,516	5,625	494	0	0	1	03/03/1999	6.271
61980A-AA-1	MOTIVA ENTERPRISES LLC		.5 200	MS	09/15/2012			59,816	60,000	99.8330	59,816	59,816	0	841	.4	0	0	1	09/18/2002	5.309
635405-AL-7	NATIONAL CITY CORP		.5 750	FA	02/01/2009			315,563	300,000	106.9250	320,775	316,275	7,188	0	(712)	0	0	1PE	09/05/2002	4.815
638612-AE-1	NATIONWIDE FINL SVCS INC		.6 250	MN	11/15/2011			119,484	120,000	104.2880	125,146	119,437	958	7,417	.42	0	0	1	11/15/2001	6.414
652478-AZ-1	NEWS AMER HLDGS INC SR DEB		.7 700	AO	10/30/2025			141,493	150,000	102.8180	154,227	141,153	1,957	11,550	124	0	0	2	01/10/2000	8.426
654106-AB-9	NIKE INC		.5 500	FA	08/15/2006			99,822	100,000	108.3270	108,327	99,764	2,078	5,469	.43	0	0	1PE	08/15/2001	5.632
659421-AC-5	NORTH FORK BANCORPORATION INC		.5 875	FA	08/15/2012			214,622	200,000	106.8320	213,664	214,892	4,439	0	(270)	0	0	2	10/09/2002	4.973

E08.2

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
713291-AB-8	PEPCO HOLDINGS INC.		.5 500	FA	08/15/2007			153,052	150,000	104.4080	156,612	153,197	3,117	0	(144)	0	0	2	10/02/2002	5.064	
73317P-AC-3	POPULAR INC.		.6 375	MS	09/15/2003			99,845	100,000	102.6900	102,690	99,464	1,877	6,375	207	0	0	1	02/08/2001	6.711	
74005P-AH-7	PRAXAIR INC.		.6 500	MS	03/01/2008			39,919	40,000	112.7210	45,088	39,897	867	2,600	13	0	0	2	03/02/2001	6.654	
7425AO-AA-8	PRINCIPAL LIFE GLOBAL		.6 125	MS	03/01/2006			99,919	100,000	109.6410	109,641	99,878	2,042	6,125	22	0	0	1PE	02/14/2001	6.248	
75884R-AH-6	REGENCY CENTERS		.7 950	JJ	01/15/2011			50,123	50,000	115.4300	57,715	50,143	1,833	3,975	(11)	0	0	2	01/18/2001	8.065	
786514-BF-5	SAFEWAY INC.		.5 800	FA	08/15/2012			208,296	200,000	104.6400	209,280	208,448	4,382	0	(153)	0	0	2	10/08/2002	5.314	
806860-AA-0	SCHLUMBERGER TECH CORP.		.6 500	AO	04/15/2012			99,696	100,000	112.3570	112,357	99,679	1,372	3,322	17	0	0	1	04/04/2002	6.651	
82878E-AB-2	SIMON DEBARTOLO GROUP		.7 125	MN	09/20/2007			216,844	200,000	110.3247	220,649	217,428	1,623	7,125	(584)	0	0	2	10/24/2002	5.161	
845743-BG-7	SOUTHWESTN PUB SVC CO SOUTHWESTN		.5 125	MN	11/01/2006			69,867	70,000	98.3030	68,812	69,831	598	3,637	31	0	0	2	10/24/2001	5.247	
87612E-AD-8	TARGET CORP.		.5 500	AO	04/01/2007			249,139	250,000	107.9680	269,920	248,838	3,438	13,750	173	0	0	1	03/21/2001	5.670	
881685-BJ-9	TEXACO CAP INC NT		.5 500	JJ	01/15/2009			99,888	100,000	109.3850	109,385	99,874	2,536	2,750	14	0	0	1	02/14/2002	5.598	
887364-AF-4	TIMES MIRROR COMPANY		.6 610	MS	09/15/2027			276,568	273,000	107.6010	293,751	276,675	5,313	18,045	(57)	0	0	1PE	02/02/2001	6.609	
891490-AT-1	TOSCO CORP.		.8 125	FA	02/15/2030			229,384	225,000	127.4710	286,810	229,489	6,906	18,281	(45)	0	0	1	07/14/2000	8.107	
902118-AB-4	TYCO INTL GRP SA		.6 375	JD	06/15/2005			101,850	105,000	97.0000	101,850	106,933	298	6,694	(4,324)	0	0	3	04/21/1999	6.102	
902494-AL-7	TYSONS FOODS INC NT		.7 250	AO	10/01/2006			74,801	75,000	111.1270	83,345	74,771	1,374	2,719	30	0	0	2	05/02/2002	7.466	
90331Y-BA-9	U S BANK NATL ASSN MINN		.5 700	JD	12/15/2008			238,714	250,000	109.8940	274,735	235,938	633	14,250	1,501	0	0	1PE	02/06/2001	6.740	
90390M-AP-5	USA EDUCATION INC.		.5 625	AO	04/10/2007			99,899	100,000	108.3128	108,313	99,884	1,266	2,813	15	0	0	1PE	04/03/2002	5.732	
904764-AF-4	UNILEVER CAP CORP.		.6 875	MN	11/01/2005			104,170	100,000	112.1220	112,122	105,943	1,146	6,875	(1,330)	0	0	1	08/27/2001	5.341	
91529Y-AC-0	UNUMPROVIDENT CORP.		.7 625	MS	03/01/2011			30,392	30,000	99.8670	29,960	30,451	763	2,288	(34)	0	0	2PE	03/12/2001	7.546	
925524-AJ-9	VIACOM INC.		.7 700	JJ	07/30/2010			344,549	300,000	118.8040	356,412	345,426	9,689	0	(877)	0	0	1	10/25/2002	5.366	
94975C-AB-3	WELLS FARGO FINANCIAL INC		.7 000	MN	11/01/2005			258,324	250,000	112.0710	280,178	262,870	2,917	17,500	(2,633)	0	0	1PE	03/26/2001	5.793	
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations								12,646,771	12,417,000	XXX	13,468,093	12,678,703	214,342	473,195	(20,629)	0	0	0	XXX	XXX	XXX
SINGLE CLASS MORTGAGE-BACKED/ASSET-BACKED SECURITIES																					
12617A-AC-1	CPL TRANSITION FDG LLC SER 2002-1		.5 560	JJ	01/15/2012	01/15/2010	100.000	299,750	300,000	108.7520	326,256	299,721	15,012	0	29	0	0	1	01/31/2002	5.654	
4099999 - Total Bonds - Industrial, Misc. - Single Class Mortgage-Backed/Asset-Backed Securities								299,750	300,000	XXX	326,256	299,721	15,012	0	29	0	0	0	XXX	XXX	XXX
DEFINED MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES																					
07383F-GG-7	BEAR STEARNS COMML MTG SEC		.5 610	MTLY	08/15/2011			45,191	45,000	107.4200	48,339	45,221	210	2,525	(26)	0	0	1	10/31/2001	5.656	
52108H-JJ-4	LBUBS COMMERCIAL MORTGAGE TRUST		.6 462	MTLY	03/15/2031	02/15/2012	100.000	508,993	500,000	112.8988	564,494	509,531	2,693	21,540	(539)	0	0	1	04/17/2002	6.373	
589929-UD-8	MERRILL LYNCH MTG INVS INC.		.7 560	MTLY	09/15/2029	09/15/2009	100.000	150,397	150,000	117.0926	175,639	150,703	945	11,340	(105)	0	0	1	10/27/1999	7.705	
94976W-AF-9	WELLS FARGO MTG BACK SEC.		.6 250	MTLY	05/25/2031	08/25/2017	100.000	488,845	500,000	103.7710	518,855	487,500	2,604	31,250	832	0	0	1PE	05/09/2001	6.741	
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities								1,193,426	1,195,000	XXX	1,307,327	1,192,955	6,452	66,655	162	0	0	0	XXX	XXX	XXX
OTHER MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES																					
585525-FA-1	MELLON RESIDENTIAL FDG CORP.		.6 615	MTLY	02/25/2021	02/25/2014	100.000	500,000	500,000	106.3180	531,590	500,000	2,756	33,075	0	0	0	1PE	06/22/2001	6.819	
74436J-EV-5	PRUDENTIAL SECS SECD FING CORP.		.6 480	MTLY	01/15/2009			408,502	400,000	112.3111	449,244	410,469	2,160	25,920	(1,409)	0	0	1	07/31/2001	6.141	
76110F-P5-6	RESIDENTIAL ACCREDIT LOANS INC.		.6 500	MTLY	05/25/2029			473,391	477,042	103.4530	493,514	473,240	2,584	30,892	114	0	0	1PE	08/10/2001	6.752	
76110G-KW-0	RESIDENTIAL ACCREDIT LOANS INC.		.6 750	MTLY	06/25/2031			490,375	500,000	104.2180	521,090	489,766	2,813	33,750	403	0	0	1PE	06/29/2001	7.161	
939335-AD-7	WASHINGTON MUTUAL MTG SECS CORP.		.6 010	MTLY	01/25/2031	08/25/2030	100.000	224,876	224,876	101.3490	227,910	224,876	1,126	13,515	0	0	0	1PE	03/26/2001	6.178	
4299999 - Total Bonds - Industrial, Misc. - Other Multi-Class Residential Mortgage-Backed Securities								2,097,144	2,101,918	XXX	2,223,348	2,098,351	11,439	137,152	(892)	0	0	0	XXX	XXX	XXX
DEFINED MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES																					
02582J-AG-5	AMERICAN EXPRESS CR ACCT MASTER TR		.5 600	MTLY	11/15/2006	04/15/2004	100.000	100,928	100,000	104.9230	104,923	101,906	249	5,600	(682)	0	0	1	07/19/2001	4.965	
05947U-ES-3	BNAC OF AMERICA COMMERCIAL MORT IN.		.6 186	MTLY	06/11/2035	01/15/2012	100.000	178,211	175,000	111.0279	194,299	178,370	481	5,413	(159)	0	0	1	06/03/2002	6.080	
07383F-FP-8	BEAR STEARNS INC.		.6 480	MTLY	09/15/2010	04/15/2011	100.000	182,396	175,000	112.8763	197,533	182,834	945	5,670	(438)	0	0	1	06/03/2002	5.935	
139732-CD-1	CAPITAL AUTO RECEIVABLES ASSET TR		.5 000	MTLY	12/15/2006	06/15/2004	100.000	200,097	200,000	104.5970	209,194	200,188	444	10,000	(63)	0	0	1	07/20/2001	5.080	
161581-BT-9	CHASE MANHATTAN AUTO OWNER TR.		.5 070	MTLY	02/15/2008	01/15/2007	100.000	149,972	150,000	105.3490	158,024	149,955	338	7,605	12	0	0	1PE	07/19/2001	5.199	
17303C-BW-0	CITIBANK CR CARD MASTER TR.		.6 650	MN	11/15/2006	11/15/2004	100.000	153,981	150,000	108.4170	162,626	156,820	1,275	9,975	(1,982)	0	0	1	07/19/2001	5.207	
22540A-ER-5	CREDIT SUISSE FIRST BOSTON MTG SEC.		.6 520	MTLY	01/17/2035	07/17/2007	100.000	162,916	160,000	108.9591	174,335	164,850	869	10,432	(1,105)	0	0	1	03/16/2001	5.839	
22540A-XK-9	CREDIT SUISSE 1ST BOSTN MTG.		.6 380	MTLY	12/16/2035	12/18/2010	100.000	508,640	500,000	112.2384	561,192	509,375	2,393	21,267	(735)	0	0	1	04/18/2002	6.217	
22540W-CE-8	WASHINGTON MUTUAL CSFB MTG SEC.		.6 000	MTLY	11/20/2029	04/20/2011	100.000	478,762	500,000	102.9380	514,690	475,625	2,500	29,993	1,932	0	0	1PE	05/04/2001	6.870	
23383V-AW-0	DAIMLER CHRYSLER AUTO TRUST		.5 400	MTLY	03/06/2006	02/06/2005	100.000	150,751	150,000	104.9640	157,446	151,447	563	8,100	(484)	0	0	1	07/17/2001	5.161	
250854-AD-8	DETROIT EDISON SEC FUNDING LLC.		.6 190	MS	03/01/2013	03/01/2011	100.000	499,901	500,000	111.8740	559,370	499,943	10,317	30,950	5	0	0	1	03/02/2001	6.288	
36157L-N6-1	GE CAPITAL MTG SERVICES, INC.		.6 000	MTLY	02/25/2024	04/25/2017	100.000	475,404	500,000	102.5600	512,800	472,500	2,500	29,698	1,576	0	0	1PE	02/09/2001	6.831	
361849-DY-5	GMAC COMMERCIAL MORTGAGE SEC.		.6 420	MTLY	05/15/2035	07/15/2008	100.000	518,943	500,000	112.0938	560,469	521,113	2,675	18,725	(2,170)	0	0	1	05/17/2002	5.626	

E08.3

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
361849-ET-5	GMAC COMMERCIAL MORTGAGE SER, INC		.6.175	MTLY	05/15/2033	01/15/2009	100.000	495,718	500,000	110.9528	554,764	494,922	2,573	30,875	436	0	0	1	02/21/2001	6.490
361849-JV-5	GMAC COMMERCIAL MORTGAGE SEC INC		.7.151	MTLY	12/15/2016	02/15/2008	100.000	128,884	118,891	107.2600	127,522	129,238	708	1,417	(354)	0	0	1	10/09/2002	3.594
36185N-JC-5	GMAC MORTGAGE CORP LOAN TRUST		.7.000	MTLY	03/25/2031			591,313	599,695	102.9450	617,356	590,606	3,498	41,979	366	0	0	1PE	02/25/2001	7.383
43811V-AD-2	HONDA AUTO RECEIVABLES		.5.090	MTLY	10/18/2006			179,983	180,000	104.6930	188,447	179,973	331	9,162	8	0	0	1PE	07/18/2001	5.216
44179C-AH-9	HSEHLD AUTOMOTIVE TR		.5.390	MTLY	08/17/2008	03/17/2006	100.000	149,972	150,000	105.6580	158,487	149,955	314	8,085	12	0	0	1PE	07/17/2001	5.535
449182-AN-4	HYUNDAI AUTO RECEIVABLES TR		.2.800	MTLY	02/15/2007	09/15/2005	100.000	139,988	140,000	101.0740	141,504	139,987	327	871	2	0	0	1	09/18/2002	2.841
55262T-FR-9	MBNA MASTER CR CARD TR II SER 200		.6.900	MTLY	01/15/2008	08/15/2005	100.000	216,590	205,000	110.8220	227,185	219,606	1,179	9,430	(3,016)	0	0	1PE	04/18/2002	4.596
55264T-AZ-4	MBNA CR CARD MASTER TRUST		.3.900	MTLY	11/15/2007	08/15/2005	100.000	400,860	400,000	103.8000	415,200	399,776	639	7,323	1,084	0	0	1	06/18/2002	3.796
61745M-ES-8	MORGAN STANLEY CAPITAL I INC		.6.550	MTLY	03/15/2030	12/15/2007	100.000	260,654	250,000	112.2487	280,622	261,992	1,365	9,552	(1,338)	0	0	1	05/08/2002	5.598
61746W-HF-0	MORGAN STANLEY DEAN WITTER		.6.390	MTLY	06/15/2011			139,874	135,000	112.3375	151,656	140,157	719	4,313	(284)	0	0	1	06/03/2002	5.952
61746W-LT-5	MORGAN STANLEY DEAN WITTER		.6.390	MTLY	10/15/2035	11/15/2011	100.000	181,129	175,000	112.3157	196,552	181,487	932	5,591	(358)	0	0	1	06/03/2002	5.968
61746W-PF-1	MORGAN STANLEY DEAN WITTER CAP		.5.980	MTLY	05/15/2012			175,972	175,000	109.5053	191,634	176,036	872	5,232	(64)	0	0	1	06/06/2002	6.029
63936E-AD-8	NAVISTAR FINL 2002-A OWNER TR AST		.4.760	MTLY	04/15/2009	09/15/2006	100.000	149,947	150,000	105.8750	158,813	150,000	595	4,463	(53)	0	0	1	04/17/2002	4.804
760985-KU-4	RESIDENTIAL ASSET MORTGAGE PROD		.6.020	MTLY	05/25/2032	09/25/2021	100.000	249,834	250,000	104.5120	261,280	249,878	1,254	8,778	(45)	0	0	1PE	05/09/2002	6.137
89232V-AD-6	TOYOTA AUTO RECEV SER 2001-C CL A		.4.720	MTLY	09/15/2008	06/15/2005	100.000	304,331	300,000	104.8240	314,472	306,234	629	11,800	(1,903)	0	0	1	02/13/2002	4.003
94976J-AG-6	WELLS FARGO MORTGAGE BACKED SEC		.7.000	MTLY	12/25/2030			298,356	297,740	100.4420	299,056	297,927	1,737	20,842	496	0	0	1PE	02/08/2001	7.119
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities								7,824,307	7,786,326	XXX	8,351,451	7,832,700	43,221	373,141	(9,304)	0	0	XXX	XXX	XXX
OTHER MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES																				
452106-AE-7	ILLINOIS PWR SPL PURP TR		.5.380	MJSD	06/25/2007	06/25/2005	100.000	559,331	550,000	104.9550	577,253	563,836	493	22,193	(4,505)	0	0	1	04/08/2002	4.230
452106-AG-2	ILLINOIS POWER SPECIAL PURPOSE TR		.5.650	MJSD	12/25/2010	12/25/2008	100.000	501,866	500,000	109.4520	547,260	502,266	471	28,250	(303)	0	0	1	08/21/2001	5.684
61746W-GA-2	MORGAN STANLEY DEAN WITTER CAPITAL		.6.460	MTLY	09/15/2009			135,155	135,000	111.7888	150,915	135,314	727	8,721	(88)	0	0	1	02/15/2001	6.559
4499999 - Total Bonds - Industrial, Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities								1,196,352	1,185,000	XXX	1,275,428	1,201,416	1,691	59,164	(4,896)	0	0	XXX	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States								25,257,750	24,985,244	XXX	26,951,903	25,303,846	292,157	1,109,307	(35,530)	0	0	XXX	XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds								25,257,750	24,985,244	XXX	26,951,903	25,303,846	292,157	1,109,307	(35,530)	0	0	XXX	XXX	XXX
5499999 - Total - Issuer Obligations								26,128,937	25,561,000	XXX	28,084,776	26,231,660	431,571	1,197,479	(71,762)	0	0	XXX	XXX	XXX
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								12,839,900	12,565,062	XXX	13,221,255	12,790,856	85,544	619,717	39,095	0	0	XXX	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities								7,389,673	7,380,150	XXX	7,796,561	7,396,167	38,137	402,689	(6,716)	0	0	XXX	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities								2,097,144	2,101,918	XXX	2,223,348	2,098,351	11,439	137,152	(892)	0	0	XXX	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities								7,824,307	7,786,326	XXX	8,351,451	7,832,700	43,221	373,141	(9,304)	0	0	XXX	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities								1,196,352	1,185,000	XXX	1,275,428	1,201,416	1,691	59,164	(4,896)	0	0	XXX	XXX	XXX
6099999 Totals								57,476,313	56,579,456	XXX	60,952,819	57,551,150	611,603	2,789,342	(54,475)	0	0	XXX	XXX	XXX

E08.4

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
US GOVERNMENT OBLIGATIONS - U.S.							
36201Q-N3-3	GNMA #590010	06/03/2002	Chase Securities, Inc.		37,206	35,970	133
36206N-V7-7	GNMA #416538	07/01/2002	Salomon Brothers, Inc.		771,494	742,044	3,030
36209V-5T-7	GNMA #483358	07/01/2002	Salomon Brothers, Inc.		167,981	161,569	660
36210Q-AF-9	GNMA #498706	07/01/2002	Salomon Brothers, Inc.		112,828	108,521	443
36211B-G6-5	GNMA #507921	07/01/2002	Salomon Brothers, Inc.		192,277	184,937	755
36211E-VT-2	GNMA #511026	07/01/2002	Salomon Brothers, Inc.		75,814	72,920	298
36212U-BC-4	GNMA #543735	07/01/2002	Salomon Brothers, Inc.		758,775	729,811	2,980
36212U-BM-2	GNMA #543744	01/30/2002	Greenwich Capital Markets		244,609	231,651	1,030
36213C-BN-9	GNMA #550045	03/01/2002	Goldman, Sachs & Co.		824,582	800,079	3,111
36213D-GA-0	GNMA #551093	06/03/2002	Chase Securities, Inc.		970,206	937,964	3,465
36213E-2L-9	GNMA #552579	06/03/2002	Chase Securities, Inc.		26,962	26,066	96
36225B-PH-5	GNMA #781324	02/08/2002	Warburg Dillon Read LLC		1,548,516	1,500,001	5,833
0399999 - Total - Bonds - U.S. Government					5,731,250	5,531,533	21,834
STATES, TERRITORIES, POSSESSIONS - U.S.							
ILLINOIS							
484080-LU-8	KANE MC HENRY COOK & DEKALB CNTYS.	06/18/2002	Dain Rauscher Inc.		522,445	500,000	4,340
STATE TOTAL					522,445	500,000	4,340
MARYLAND							
57429L-AK-2	MARYLAND ST TRANS AUTHORITY	06/06/2002	Morgan Stanley & Co.		350,000	350,000	0
STATE TOTAL					350,000	350,000	0
SOUTH CAROLINA							
837147-XC-6	SOUTH CAROLINA ST PUB SVC AUTH REV.	02/01/2002	Smith Barney		300,276	300,000	0
STATE TOTAL					300,276	300,000	0
1799999 - Total - Bonds - States, Territories and Possessions					1,172,721	1,150,000	4,340
SPECIAL REVENUE AND ASSESSMENTS - U.S.							
U.S. GOVERNMENT							
31339M-TB-4	FHLMC MULTICLASS SER 2399	01/31/2002	UBS Warburg Dillon Read		1,528,594	1,500,000	1,083
31339W-4K-9	FHLMC MULTICLASS FHR 2427	05/30/2002	Credit Suisse 1st Boston		440,453	435,150	218
3133TH-JB-4	FHLMC MULTICLASS SER 2103	03/19/2002	Chase Manhattan		494,570	500,000	1,750
31359M-GH-0	FEDERAL NATL MTG ASSN.	08/06/2002	Spear Leeds & Kellogg		225,244	200,000	4,122
31359T-CE-6	FEDERAL NATL MTG ASSN.	03/12/2002	Goldman, Sachs & Co.		497,969	500,000	1,215
31385H-4D-1	FNMA #545420	01/10/2002	Greenwich Capital Markets		196,944	199,840	436
31385W-WZ-8	FNMA #555164	11/12/2002	Goldman, Sachs & Co.		535,049	509,950	1,657
31388R-V2-0	FNMA #612733	02/01/2002	Warburg Dillon Read LLC		1,240,112	1,229,927	3,690
31388W-W9-3	FNMA #617272	02/01/2002	Bear, Stearns & Co.		996,858	988,518	2,966
31388X-XW-9	FNMA #618193	02/01/2002	Bear, Stearns & Co.		1,280,096	1,269,385	3,808
31389R-UG-9	FNMA #633383	06/01/2002	Chase Securities, Inc.		745,078	750,000	1,948
31392C-T6-1	FEDERAL NATL MTG ASSN.	05/14/2002	Lehman Brothers		494,063	500,000	1,444
3199999 - Total - Bonds - Special Revenue					8,675,030	8,582,770	24,337
PUBLIC UTILITIES - U.S.							
233331-AE-7	DTE ENERGY CO.	10/30/2002	Merrill Lynch, Pierce		213,270	200,000	5,993
264399-DW-3	DUKE ENERGY CORP	07/25/2002	UBS Warburg Dillon Read		245,108	250,000	651
3899999 - Total - Bonds - Public Utilities					458,378	450,000	6,644
INDUSTRIAL & MISCELLANEOUS - U.S.							
00184A-AF-2	AOL TIME WARNER INC.	12/04/2002	Spear Leeds & Kellogg		202,392	200,000	1,451
00209T-AA-3	AT&T BROADBAND NT.	11/19/2002	Exchange		91,315	90,585	0
020039-DB-6	ALLTEL CORP.	06/14/2002	B.A. Securities Inc.		398,420	400,000	0
02635P-RT-2	AMERICAN GENERAL FINANCE CORP.	09/30/2002	Salomon Brothers, Inc.		298,281	300,000	0
035229-CP-6	ANHEUSER BUSCH COS INC.	10/10/2002	First Chicago Capital Mkt		299,112	300,000	0
054937-AD-9	BB&T CORPORATION	09/23/2002	VARIOUS		79,532	80,000	5
05947U-ES-3	BNAC OF AMERICA COMMERCIAL MORT IN.	06/03/2002	B.A. Securities Inc.		178,370	175,000	150
07383F-FP-8	BEAR STEARNS INC.	06/03/2002	Bear, Stearns & Co.		182,834	175,000	158
12617A-AC-1	CPL TRANSITION FDG LLC SER 2002-1	01/31/2002	Goldman, Sachs & Co.		299,721	300,000	0
158525-AT-2	CHAMPION INTL CORP.	10/22/2002	Lehman Brothers		218,050	200,000	6,960
166754-AF-8	CHEVRON PHILLIPS CHEM CO.	09/30/2002	Exchange		99,849	100,000	0
172967-AZ-4	CITIGROUP INC SUB NT.	09/10/2002	Chase Securities, Inc.		84,250	75,000	2,447
191216-AJ-9	COCA COLA CO SR NT.	03/01/2002	UBS Warburg Dillon Read		299,457	300,000	0
191219-BM-5	COCA COLA ENTERPRISES INC NT.	09/04/2002	Deutsche Bank Securities		298,602	300,000	0
22237L-MQ-2	COUNTRYWIDE HOME LNS INC.	05/29/2002	UBS Warburg Dillon Read		353,311	350,000	875
224044-AY-3	COX COMMUNICATIONS INC.	11/14/2002	Merrill Lynch, Pierce		163,794	150,000	581

E11

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
22540A-XK-9	CREDIT SUISSE 1ST BSTN MTG	04/18/2002	Credit Suisse 1st Boston		509,375	500,000	1,949
22541L-AC-7	CREDIT SUISSE FIRST BOSTON INC	01/08/2002	The First Boston Corp		119,389	120,000	.0
25179S-AC-4	DEVON FINANCING CORP	12/04/2002	Morgan Stanley & Co		220,722	200,000	2,635
361849-DY-5	GMAC COMMERCIAL MORTGAGE SEC	05/17/2002	Credit Suisse 1st Boston		521,113	500,000	1,873
361849-JV-5	GMAC COMMERCIAL MORTGAGE SEC INC	10/09/2002	Goldman, Sachs & Co		133,866	123,148	.342
36962G-YY-4	GENERAL ELECTRIC CAPITAL CORP	06/01/2002	VARIOUS		397,210	400,000	.0
38141G-CM-4	GOLDMAN SACHS GROUP INC	11/08/2002	Goldman, Sachs & Co		350,032	350,000	.0
449182-AN-4	HYUNDAI AUTO RECEIVABLES TR	09/18/2002	Barclays Capital Fixed		139,987	140,000	.0
452106-AE-7	ILLINOIS PWR SPL PURP TR	04/08/2002	Autranet, Inc		563,836	550,000	1,315
459200-BA-8	INTL BUSINESS MACHS CORP	12/19/2002	Banc Of America Securitie		248,838	250,000	.891
460690-AR-1	INTERPUBLIC GROUP COS INC	03/04/2002	Exchange		99,332	100,000	.0
52108H-JJ-4	LBUBS COMMERCIAL MORTGAGE TRUST	04/17/2002	Lehman Brothers		509,531	500,000	.987
524908-CV-0	LEHMAN BROTHERS HOLDINGS	05/30/2002	Lehman Brothers		425,284	400,000	9,567
55262T-FR-9	MBNA MASTER CR CARD TR II SER 200	04/18/2002	Chase Manhattan		219,606	205,000	.314
55264T-AZ-4	MBNA CR CARD MASTER TRUST	06/18/2002	B. A. Securities Inc		399,776	400,000	.0
617446-AZ-2	MORGAN STANLEY DEAN WITTER & CO	05/30/2002	Morgan Stanley & Co		426,376	400,000	7,104
61745M-ES-8	MORGAN STANLEY CAPITAL I INC	05/08/2002	Bear, Stearns & Co		261,992	250,000	.546
61746W-HF-0	MORGAN STANLEY DEAN WITTER	06/03/2002	Morgan Stanley & Co		140,157	135,000	.120
61746W-LT-5	MORGAN STANLEY DEAN WITTER	06/03/2002	Morgan Stanley & Co		181,487	175,000	.155
61746W-PF-1	MORGAN STANLEY DEAN WITTER CAP	06/06/2002	Morgan Stanley & Co		176,036	175,000	.494
61980A-AA-1	MOTIVA ENTERPRISES LLC	09/18/2002	Salomon Brothers, Inc		59,812	60,000	.0
635405-AL-7	NATIONAL CITY CORP	09/05/2002	Spear Leeds & Kellogg		316,275	300,000	1,829
63936E-AD-8	NAVISTAR FINL 2002-A OWNER TR AST	04/17/2002	VARIOUS		150,000	150,000	.0
659421-AC-5	NORTH FORK BANCORPORATION INC	10/09/2002	Keefe, Bruyette & Woods		214,892	200,000	2,219
713291-AB-8	PEPCO HOLDINGS INC	10/02/2002	First Chicago Capital Mkt		153,197	150,000	.710
760985-KU-4	RESIDENTIAL ASSET MORTGAGE PROD	05/09/2002	Bankers Trust		249,878	250,000	1,212
786514-BF-5	SAFEWAY INC	10/08/2002	Merrill Lynch, Pierce		208,448	200,000	1,901
806860-AA-0	SCHLUMBERGER TECH CORP	04/04/2002	Salomon Brothers, Inc		99,679	100,000	.0
82878E-AB-2	SIMON DEBARTOLO GROUP	10/24/2002	UBS Warburg LLC		217,428	200,000	6,492
881685-BJ-9	TEXACO CAP INC NT	02/14/2002	Merrill Lynch		99,874	100,000	.535
89232V-AD-6	TOYOTA AUTO RECEV SER 2001-C CL A	02/13/2002	Lehman Brothers		306,234	300,000	.157
902494-AL-7	TYSONS FOODS INC NT	05/02/2002	Exchange		74,771	75,000	.0
90390M-AP-5	USA EDUCATION INC	04/03/2002	B. A. Securities Inc		99,884	100,000	.0
925524-AJ-9	VIACOM INC	10/25/2002	Salomon Brothers, Inc		345,426	300,000	5,775
4599999 - Total - Bonds - Industrial, Misc.					12,187,033	11,853,733	61,749
6099997 - Total - Bonds - Part 3					28,224,412	27,568,036	118,904
6099998 - Total - Bonds - Part 5					1,354,905	1,342,104	1,969
6099999 - Total - Bonds					29,579,317	28,910,140	120,873
6599998 - Total - Preferred Stocks - Part 5					0	XXX	0
6599999 - Total - Preferred Stocks					0	XXX	0
7099998 - Total - Common Stocks - Part 5					519,037	XXX	0
7099999 - Total - Common Stocks					519,037	XXX	0
7199999 - Total - Preferred and Common Stocks					519,037	XXX	0
7299999 Totals					30,098,354	XXX	120,873

E11.1

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
U.S. GOVERNMENT OBLIGATIONS - U.S.															
362010-N3-3	GNMA #590010	12/16/2002	PRINCIPAL RECEIPT		164	164	170	164	(6)	0	0	0	0	3	
36206N-V7-7	GNMA #416538	12/16/2002	PRINCIPAL RECEIPT		123,292	123,292	128,185	123,292	(4,893)	0	0	0	0	2,178	
36207K-J2-7	GNMA #434181	02/15/2002	VARIOUS		162,529	162,529	154,682	162,529	214	0	0	9,144	9,144	1,902	
36207M-QU-3	GNMA #436167	12/16/2002	PRINCIPAL RECEIPT		90,502	90,502	92,991	90,502	(2,173)	0	0	0	0	1,814	
36208M-SA-4	GNMA #455113	02/28/2002	VARIOUS		79,893	78,813	78,074	78,298	35	0	0	1,595	1,595	893	
36208R-XF-6	GNMA #458878	02/15/2002	VARIOUS		180,977	178,497	176,824	177,152	69	0	0	3,825	3,825	2,076	
36209F-D4-8	GNMA #470023	12/16/2002	PRINCIPAL RECEIPT		83,013	83,013	85,581	83,013	(2,606)	0	0	0	0	2,939	
36209S-Y4-7	GNMA #480531	12/16/2002	PRINCIPAL RECEIPT		11,622	11,622	11,954	11,622	(329)	0	0	0	0	363	
36209V-5T-7	GNMA #483358	12/16/2002	PRINCIPAL RECEIPT		51,438	51,438	53,479	51,438	(2,041)	0	0	0	0	986	
36210B-BB-0	GNMA #487034	02/15/2002	VARIOUS		382,627	377,693	355,032	359,566	990	0	0	23,060	23,060	4,367	
36210B-BZ-7	GNMA #487056	02/28/2002	VARIOUS		269,867	266,363	249,174	250,992	624	0	0	18,875	18,875	3,079	
36210E-TW-9	GNMA #490265	02/15/2002	VARIOUS		609,420	602,034	569,982	575,668	2,278	0	0	33,752	33,752	6,869	
36210Q-AF-9	GNMA #498706	12/16/2002	PRINCIPAL RECEIPT		22,475	22,475	23,367	22,475	(892)	0	0	0	0	427	
36210W-SC-4	GNMA #504615	12/16/2002	PRINCIPAL RECEIPT		148,747	148,747	153,349	148,747	(5,198)	0	0	0	0	4,922	
36211B-G6-5	GNMA #507921	12/16/2002	PRINCIPAL RECEIPT		51,393	51,393	53,433	51,393	(2,040)	0	0	0	0	1,028	
36211E-VT-2	GNMA #511026	12/16/2002	PRINCIPAL RECEIPT		25,638	25,638	26,656	25,638	(1,018)	0	0	0	0	514	
36211N-L4-8	GNMA #517947	12/16/2002	PRINCIPAL RECEIPT		177,502	177,502	182,577	177,502	(7,398)	0	0	0	0	9,926	
36211P-HM-8	GNMA #518736	12/16/2002	PRINCIPAL RECEIPT		276,208	276,208	282,250	276,208	(6,124)	0	0	0	0	9,452	
36211S-LF-2	GNMA #521526	12/16/2002	PRINCIPAL RECEIPT		8,963	8,963	9,219	8,963	(236)	0	0	0	0	295	
36211U-HD-7	GNMA #523228	12/16/2002	PRINCIPAL RECEIPT		35,558	35,558	36,597	35,558	(1,038)	0	0	0	0	1,445	
36211Y-2H-6	GNMA #527376	12/16/2002	PRINCIPAL RECEIPT		99,487	99,487	102,565	99,487	(3,637)	0	0	0	0	3,945	
36212E-GD-3	GNMA #531296	12/16/2002	PRINCIPAL RECEIPT		10,973	10,973	11,213	10,973	(244)	0	0	0	0	436	
36212G-SB-9	GNMA #533414	12/16/2002	PRINCIPAL RECEIPT		209,289	209,289	215,405	209,289	(5,487)	0	0	0	0	8,103	
36212J-7J-9	GNMA #535597	02/15/2002	VARIOUS		302,257	290,317	298,800	295,720	(2,147)	0	0	6,537	6,537	4,540	
36212U-BC-4	GNMA #543735	12/16/2002	PRINCIPAL RECEIPT		204,418	204,418	212,530	204,418	(8,113)	0	0	0	0	3,941	
36212U-BM-2	GNMA #543744	12/16/2002	PRINCIPAL RECEIPT		92,949	92,949	98,148	92,949	(5,199)	0	0	0	0	2,844	
36213C-BN-9	GNMA #550045	12/16/2002	PRINCIPAL RECEIPT		247,818	247,818	255,407	247,818	(7,589)	0	0	0	0	8,562	
36213D-GA-0	GNMA #551093	12/16/2002	PRINCIPAL RECEIPT		241,535	241,535	249,837	241,535	(8,303)	0	0	0	0	5,511	
36213E-2L-9	GNMA #552579	12/16/2002	PRINCIPAL RECEIPT		4,816	4,816	4,981	4,816	(166)	0	0	0	0	121	
36225A-UM-0	GNMA #780588	12/16/2002	PRINCIPAL RECEIPT		452,195	452,195	457,000	452,195	(3,453)	0	0	0	0	17,345	
36225B-EA-2	GNMA #781029	12/16/2002	VARIOUS		496,968	490,710	453,830	462,801	2,063	0	0	34,167	34,167	4,767	
36225B-EG-9	GNMA #781035	02/28/2002	VARIOUS		450,970	445,061	411,264	418,773	1,388	0	0	32,197	32,197	5,146	
36225B-PH-5	GNMA #781324	12/16/2002	PRINCIPAL RECEIPT		557,649	557,649	575,686	557,649	(18,036)	0	0	0	0	20,405	
912810-FH-6	UNITED STATES TREASURY BONDS	04/11/2002	McDonald & Company Secs.		518,050	480,478	487,473	487,244	(40)	0	0	30,806	30,806	9,148	
912827-2M-3	UNITED STATES TREASURY NOTES	04/11/2002	VARIOUS		657,433	643,319	634,861	637,774	273	0	0	19,660	19,660	16,718	
912827-4H-2	UNITED STATES TREASURY NOTES	02/08/2002	Merrill Lynch		103,941	100,000	101,609	100,545	(42)	0	0	3,397	3,397	1,103	
0399996	- Bonds - U.S. Government				0	0	0	0	0	0	0	0	0	0	XXX
0399999	- Bonds - U.S. Governments				7,444,779	7,343,458	7,294,185	7,227,765	(90,514)	0	0	217,015	217,015	168,113	XXX
SPECIAL REVENUE AND ASSESSMENTS - U.S. GOVERNMENT															
31298F-6A-5	FHLMC #C47165	12/16/2002	VARIOUS		385,604	375,251	378,007	376,665	(1,003)	0	0	8,939	8,939	22,123	
31298G-5B-2	FHLMC #C48042	12/16/2002	VARIOUS		228,416	222,341	223,973	223,365	(566)	0	0	5,052	5,052	14,481	
31298G-TT-7	FHLMC #C47762	12/16/2002	VARIOUS		255,723	251,126	252,970	252,318	(574)	0	0	3,405	3,405	12,897	
31339M-TB-4	FHLMC MULTICLASS SER 2399	02/13/2002	Autranet, Inc.		1,019,013	1,000,000	1,019,063	1,019,001	(61)	0	0	11	11	3,250	
3133TE-3L-6	FHLMC MULTICLASS MTG PARTN CTF GTD	03/12/2002	Goldman, Sachs & Co.		511,719	500,000	506,016	504,846	(295)	0	0	6,872	6,872	9,028	
31359M-ES-8	FEDERAL NATL MTG ASSN	02/08/2002	Greenwich Capital Markets		1,047,265	1,000,000	1,008,341	1,005,968	(253)	0	0	41,297	41,297	13,438	
31375L-4J-1	FNMA #338425	12/26/2002	PRINCIPAL RECEIPT		52,767	52,767	49,360	52,767	683	0	0	0	0	1,753	
31375U-5P-6	FNMA #345654	12/26/2002	PRINCIPAL RECEIPT		84,025	84,025	80,649	84,025	799	0	0	0	0	3,202	
31375Y-VP-9	FNMA #349022	02/25/2002	VARIOUS		457,605	452,650	424,501	439,597	1,179	0	0	18,008	18,008	5,277	
31384W-A8-3	FNMA #535631	03/25/2002	VARIOUS		955,676	924,681	963,402	963,439	(2,664)	0	0	(7,763)	(7,763)	17,553	
31384W-JN-1	FNMA #535869	12/26/2002	PRINCIPAL RECEIPT		7,102	7,102	7,061	7,102	39	0	0	0	0	236	
31385G-KD-5	FNMA #338425	12/26/2002	PRINCIPAL RECEIPT		242,952	242,952	248,210	242,952	(5,726)	0	0	0	0	7,805	
31385H-4D-1	FNMA #545420	12/26/2002	PRINCIPAL RECEIPT		2,070	2,070	2,040	2,070	30	0	0	0	0	58	
31386M-SK-7	FNMA #567622	12/26/2002	PRINCIPAL RECEIPT		77,912	77,912	79,598	77,912	(1,580)	0	0	0	0	3,507	
31386X-J3-1	FNMA #576382	12/26/2002	PRINCIPAL RECEIPT		82,314	82,314	82,829	82,314	(447)	0	0	0	0	3,352	
31387B-5M-1	FNMA #579652	12/26/2002	PRINCIPAL RECEIPT		75,339	75,339	76,970	75,339	(1,593)	0	0	0	0	2,732	
31387C-4M-0	FNMA #580528	12/26/2002	PRINCIPAL RECEIPT		42,459	42,459	42,725	42,459	(218)	0	0	0	0	1,213	
31387C-D6-5	FNMA #579825	12/26/2002	PRINCIPAL RECEIPT		116,854	116,854	117,584	116,854	(712)	0	0	0	0	4,252	
31387U-LS-8	FNMA #594437	02/25/2002	VARIOUS		690,893	685,065	685,172	685,173	39	0	0	5,720	5,720	7,971	

E12

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
31388R-V2-0	FNMA #612733	12/26/2002	PRINCIPAL RECEIPT		114,185	114,185	115,131	114,185	(946)	0	0	0	0	3,928	
31388W-W9-3	FNMA #617272	12/26/2002	PRINCIPAL RECEIPT		121,142	121,142	122,164	121,142	(1,022)	0	0	0	0	4,165	
31388X-XW-9	FNMA #618193	12/26/2002	PRINCIPAL RECEIPT		288,912	288,912	291,350	288,912	(2,438)	0	0	0	0	10,042	
31389R-UG-9	FNMA #633383	12/26/2002	PRINCIPAL RECEIPT		35,676	35,676	35,442	35,676	234	0	0	0	0	642	
3199996	- Bonds - Special Revenues - United States				0	0	0	0	0	0	0	0	0	0	XXX
3199999	- Bonds - Special Revenues				6,895,623	6,754,823	6,812,558	6,814,081	(17,095)	0	0	81,541	81,541	152,905	XXX
PUBLIC UTILITIES - U.S.															
637432-CQ-6	NATIONAL RURAL UTILITIES	10/02/2002	UBS Warburg LLC		212,752	200,000	199,080	199,306	126	0	0	13,446	13,446	10,733	
3899996	- Bonds - Public Utilities - United States				0	0	0	0	0	0	0	0	0	0	XXX
3899999	- Bonds - Public Utilities				212,752	200,000	199,080	199,306	126	0	0	13,446	13,446	10,733	XXX
INDUSTRIAL & MISCELLANEOUS - U.S.															
001957-AV-1	AT&T CORP	11/08/2002	Exchange		91,315	91,000	91,315	91,222	(24)	0	0	93	93	5,460	
00209T-AA-3	AT&T BROADBAND NT	11/29/2002	Exchange		585	585	590	590	0	0	0	(5)	(5)	0	
031162-AB-6	AMGEN INC	10/01/2002	BNY ESI & CO		242,365	215,000	213,828	214,300	83	0	0	28,065	28,065	11,762	
035229-CB-7	ANHEUSER BUSCH COS INC	10/10/2002	UBS Warburg LLC		240,572	225,000	223,994	224,338	72	0	0	16,235	16,235	12,012	
04685R-AA-2	ATHENA NEURO FINANCE	03/27/2002	Morgan Stanley & Co		81,000	100,000	101,961	101,762	(58)	0	0	(20,762)	(20,762)	4,451	
06423A-AG-8	BANK ONE CORP	10/03/2002	First Chicago Capital Mkt		180,407	150,000	151,802	151,531	(105)	0	0	28,876	28,876	14,011	
125577-AC-0	CIT GROUP INC	12/04/2002	Morgan Stanley & Co		218,883	215,000	213,815	214,686	228	0	0	4,197	4,197	15,570	
205363-AE-4	COMPUTER SCIENCES CORP	09/12/2002	Bear, Stearns & Co		39,915	35,000	34,742	34,765	13	0	0	5,151	5,151	1,950	
26816L-AD-4	DYNEGY HOLDINGS, INC	05/28/2002	VARIOUS		58,500	75,000	74,820	74,836	5	0	0	(16,336)	(16,336)	3,438	
339030-AB-4	FLEETBOSTON FINL CORP	10/02/2002	Spear Leeds & Kellogg		287,550	260,000	261,526	260,980	(219)	0	0	26,570	26,570	20,002	
36157L-U5-5	GE CAPITAL MTG	02/28/2002	VARIOUS		1,250,222	1,243,035	1,223,613	1,225,196	116	0	0	25,026	25,026	13,035	
361849-JV-5	GMAC COMMERCIAL MORTGAGE SEC INC	12/16/2002	PRINCIPAL RECEIPT		4,258	4,258	4,628	4,258	(371)	0	0	0	0	34	
36185N-JC-5	GMAC MORTGAGE CORP LOAN TRUST	12/26/2002	PRINCIPAL RECEIPT		5,891	5,891	5,801	5,891	86	0	0	0	0	226	
438116-AD-7	HONDA AUTO LEASE TRUST	01/15/2002	CALLED @ 100.00000000		41,394	41,394	41,116	41,394	15	0	0	0	0	222	
438516-AL-0	HONEYWELL INTL INC	01/23/2002	McDonald & Company Secs		236,419	225,000	224,543	224,645	5	0	0	11,774	11,774	4,941	
441812-GK-4	HOUSEHOLD FINANCE CORP	08/27/2002	Chase Securities, Inc		319,503	300,000	325,068	320,179	(2,506)	0	0	(676)	(676)	23,559	
460690-AM-2	INTERPUBLIC GROUP COS INC	03/04/2002	Exchange		99,332	100,000	99,332	99,357	8	0	0	(25)	(25)	3,484	
493267-AB-4	KEYCORP NEW	10/02/2002	Advest Inc		228,618	205,000	214,768	209,555	(794)	0	0	19,063	19,063	12,471	
590188-JM-1	MERRILL LYNCH & CO INC	05/30/2002	Advest Inc		166,374	160,000	154,379	156,422	546	0	0	9,952	9,952	5,307	
617446-GL-7	MORGAN STANLEY DEAN WITTER & CO	10/03/2002	Morgan Stanley & Co		269,165	250,000	251,765	251,341	(253)	0	0	17,824	17,824	14,953	
705220-AG-6	PECO ENERGY TRANSITION TRUST	04/08/2002	Autranet, Inc		513,344	500,000	498,516	498,706	61	0	0	14,637	14,637	18,731	
76110F-P5-6	RESIDENTIAL ACCREDIT LOANS INC	12/26/2002	PRINCIPAL RECEIPT		8,616	8,616	8,547	8,616	68	0	0	0	0	292	
867914-AH-6	SUNTRUST BANKS INC	08/27/2002	Spear Leeds & Kellogg		264,423	250,000	245,639	245,760	53	0	0	18,662	18,662	15,625	
873169-AJ-5	TXU EASTERN FUNDING COMPANY	08/13/2002	First Albany Corporation		97,450	100,000	97,046	97,444	178	0	0	(10,694)	(10,694)	5,081	
902494-AH-6	TYSON FOODS	05/02/2002	Exchange		74,771	75,000	74,771	74,794	13	0	0	(23)	(23)	2,704	
912920-AN-5	U S WEST COMMUNICATIONS INC	05/23/2002	UBS Warburg Dillion Read		84,000	100,000	92,664	93,560	309	0	0	(9,560)	(9,560)	3,031	
91529Y-AC-0	UNUMPROVIDENT CORP	10/31/2002	VARIOUS		70,754	70,000	69,773	69,798	12	0	0	956	956	6,003	
939335-AD-7	WASHINGTON MUTUAL MTG SECS CORP	12/26/2002	PRINCIPAL RECEIPT		275,124	275,124	275,124	275,124	0	0	0	0	0	12,428	
94976J-AG-6	WELLS FARGO MORTGAGE BACKED SEC	12/26/2002	PRINCIPAL RECEIPT		202,260	202,260	202,386	202,260	(81)	0	0	0	0	12,865	
4599996	- Bonds - Industrial and Misc - United States				0	0	0	0	0	0	0	0	0	0	XXX
4599999	- Bonds - Industrial and Miscellaneous				5,642,310	5,482,163	5,477,872	5,473,310	(2,540)	0	0	169,000	169,000	243,648	XXX
6099997	- Bonds - Part 4				20,195,464	19,780,444	19,783,695	19,714,462	(110,233)	0	0	481,002	481,002	575,399	XXX
6099998	- Bonds - Part 5				1,378,555	1,342,104	1,354,905	1,354,134	(770)	0	0	24,420	24,420	27,845	XXX
6099999	- Total - Bonds				21,574,019	21,122,548	21,138,600	21,068,596	(110,793)	0	0	505,422	505,422	603,244	XXX
6599998	- Preferred Stocks - Part 5				0	XXX	0	0	0	0	0	0	0	XXX	0
6599999	- Total - Preferred Stocks				0	XXX	0	0	0	0	0	0	0	XXX	0
PUBLIC UTILITIES - U.S.															
017361-10-6	ALLEGHENY ENERGY INC	04/25/2002	VARIOUS		5,500,000	234,408	249,833	249,833	50,623	0	0	(15,424)	(15,424)	2,365	
292505-10-4	ENCANA CORP	04/24/2002	Instinet		5,900,000	181,361	149,508	149,508	(3,892)	0	0	31,853	31,853	738	
293646-10-3	ENERGY CORP NEW COM	04/22/2002	Investment Technology Gr		4,900,000	224,420	148,959	148,959	(42,680)	0	0	75,460	75,460	1,617	
664397-10-6	NORTHEAST UTILITIES COMMON	04/25/2002	VARIOUS		10,600,000	212,094	167,586	167,586	(19,292)	0	0	44,508	44,508	1,325	
75952J-10-8	RELIANT ENERGY INC	04/22/2002	VARIOUS		7,800,000	197,253	214,639	214,639	7,783	0	0	(17,385)	(17,385)	2,925	
6699999	- Common Stocks - Public Utilities				1,049,536	XXX	930,525	930,525	(7,458)	0	0	119,012	119,012	XXX	8,970
BANKS, TRUST AND INSURANCE COMPANIES - U.S.															
060505-10-4	BANK OF AMERICA CORP	04/22/2002	Investment Technology Gr		3,000,000	215,153	176,524	176,524	(12,326)	0	0	38,629	38,629	1,800	
125509-10-9	CIGNA CORP COM	04/22/2002	VARIOUS		2,300,000	247,155	213,353	213,353	258	0	0	33,801	33,801	1,495	
172967-10-1	CITIGROUP INC	04/22/2002	Instinet		2,297,000	106,853	86,549	86,549	(29,404)	0	0	20,304	20,304	368	
339030-10-8	FLEETBOSTON FINANCIAL CORP	04/23/2002	Investment Technology Gr		5,100,000	181,351	195,131	195,131	8,981	0	0	(13,780)	(13,780)	3,290	

E12.1

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
416515-10-4	HARTFORD FINL SVCS GROUP INC COM	04/22/2002	VARIOUS	3,400,000	236,241		175,125	175,125	(38,497)	0	0	61,116	61,116	XXX	1,768
46625H-10-0	J P MORGAN CHASE & CO	04/25/2002	Investment Technology Gr	5,050,000	187,352		209,142	209,142	(25,574)	0	0	(21,789)	(21,789)		3,434
693475-10-5	PNC BANK CORP	04/23/2002	Investment Technology Gr	2,600,000	149,203		121,252	121,252	(24,868)	0	0	27,951	27,951		2,496
939322-10-3	WASHINGTON MUT INC COM	04/25/2002	Investment Technology Gr	5,950,000	224,862		155,296	155,296	(39,269)	0	0	69,565	69,565		1,488
6799999 - Common Stocks - Banks, Trust and Insurance Companies					1,548,170	XXX	1,332,372	1,332,372	(109,551)	0	0	215,797	215,797	XXX	16,139
INDUSTRIAL & MISCELLANEOUS - U.S.															
020002-10-1	ALLSTATE CORP COM	04/22/2002	VARIOUS	5,700,000	231,749		215,805	215,805	23,715	0	0	15,943	15,943		2,280
055622-10-4	ADR BP P L C	04/25/2002	Investment Technology Gr	4,212,000	218,008		190,726	190,726	(5,174)	0	0	27,282	27,282		1,453
057224-10-7	BAKER HUGHES INC	04/22/2002	VARIOUS	4,100,000	150,140		72,605	72,605	(76,922)	0	0	77,535	77,535		472
097023-10-5	BOEING CO COM	04/22/2002	VARIOUS	5,200,000	225,446		235,737	235,737	34,081	0	0	(10,291)	(10,291)		884
110122-10-8	BRISTOL MYERS SQUIBB CO COM	04/22/2002	Instinet	3,700,000	120,098		189,826	189,826	1,126	0	0	(69,727)	(69,727)		1,036
12189T-10-4	BURLINGTON NORTHERN SANTA FE	04/24/2002	Investment Technology Gr	6,600,000	185,825		176,985	176,985	(11,313)	0	0	8,840	8,840		1,584
166764-10-0	CHEVRON TEXACO CORP	04/25/2002	VARIOUS	1,386,000	121,590		117,000	117,000	(7,199)	0	0	4,590	4,590		970
225756-10-5	GRESCENT REAL ESTATE EQUITIES TRUS	04/22/2002	Investment Technology Gr	4,500,000	88,600		74,883	74,883	(6,612)	0	0	13,717	13,717		1,688
263534-10-9	E I DU PONT DE NEMOURS & CO COM	04/22/2002	Investment Technology Gr	2,500,000	116,009		132,640	132,640	26,365	0	0	(16,631)	(16,631)		875
291011-10-4	EMERSON ELECTRIC COMPANY	04/23/2002	VARIOUS	3,500,000	201,806		167,972	167,972	(31,878)	0	0	33,834	33,834		1,356
423074-10-3	HEINZ H J COMPANY COMMON	04/24/2002	Investment Technology Gr	3,700,000	159,772		162,115	162,115	9,971	0	0	(2,342)	(2,342)		2,997
451713-10-1	1KON OFFICE SOLUTIONS INC	04/24/2002	VARIOUS	10,400,000	131,950		125,998	125,998	4,422	0	0	5,953	5,953		352
452308-10-9	ILLINOIS TOOL WKS INC	04/22/2002	VARIOUS	3,100,000	229,002		169,462	169,462	(40,470)	0	0	59,540	59,540		1,232
482584-10-9	K MART CORP	02/08/2002	VARIOUS	14,400,000	14,152		239,384	239,384	160,760	0	0	(225,232)	(225,232)		0
552078-10-7	LYONDELL CHEMICAL COMPANY	04/22/2002	Investment Technology Gr	5,300,000	82,784		95,634	95,634	19,685	0	0	(12,851)	(12,851)		1,193
552848-10-3	MGIC INVT CORP WIS COM	04/22/2002	VARIOUS	3,300,000	238,397		196,800	196,800	41,596	0	0	41,596	41,596		83
674599-10-5	OCCIDENTAL PETROLEUM CORP	04/22/2002	VARIOUS	7,300,000	212,979		158,749	158,749	(34,920)	0	0	54,230	54,230		3,650
708160-10-6	PENNEY J C INC	04/23/2002	VARIOUS	3,200,000	67,421		206,435	206,435	120,355	0	0	(139,015)	(139,015)		800
71343P-20-0	PEPSI AMERICAS INC	04/25/2002	VARIOUS	2,400,000	34,811		45,769	45,769	12,649	0	0	(10,958)	(10,958)		96
71713U-10-2	PHARMACIA CORP	04/25/2002	Investment Technology Gr	2,565,000	112,091		120,194	120,194	10,797	0	0	(8,103)	(8,103)		693
718154-10-7	PHILIP MORRIS COMPANIES INC	04/22/2002	Investment Technology Gr	3,800,000	206,125		163,709	163,709	(10,521)	0	0	42,416	42,416		4,408
718507-10-6	PHILLIPS PETROLEUM COMPANY COMMON	04/22/2002	Instinet	3,300,000	202,086		180,274	180,274	(18,584)	0	0	21,812	21,812		1,188
78387G-10-3	SBC COMMUNICATIONS INC	04/22/2002	VARIOUS	4,000,000	134,553		179,376	179,376	22,696	0	0	(44,823)	(44,823)		1,862
806605-10-1	SCHERING-PLOUGH CORP	04/22/2002	Investment Technology Gr	4,900,000	144,552		185,094	185,094	9,625	0	0	(40,543)	(40,543)		784
812387-10-8	SEARS ROEBUCK & COMPANY	04/22/2002	Investment Technology Gr	2,300,000	126,075		93,001	93,001	(16,572)	0	0	33,075	33,075		1,058
892335-10-0	TOYS R US INC	04/22/2002	VARIOUS	3,400,000	56,698		51,781	51,781	(18,735)	0	0	4,917	4,917		0
902124-10-6	TYCO INTL LTD	04/23/2002	VARIOUS	2,520,000	70,791		62,595	62,595	(85,833)	0	0	8,197	8,197		32
902911-10-6	UST INC COM	04/23/2002	Investment Technology Gr	4,000,000	156,261		67,771	67,771	(72,229)	0	0	88,490	88,490		1,920
90390U-10-2	USA ED INC	04/23/2002	VARIOUS	2,200,000	212,413		114,315	114,315	(70,529)	0	0	98,098	98,098		440
92343V-10-4	VERIZON COMMUNICATIONS INC	04/23/2002	VARIOUS	3,500,000	143,620		191,489	191,489	25,379	0	0	(47,869)	(47,869)		2,695
94106L-10-9	WASTE MANAGEMENT INC NEW	04/22/2002	Investment Technology Gr	6,500,000	165,095		159,760	159,760	(47,655)	0	0	5,335	5,335		0
950590-10-9	WENDYS INTL INC	04/22/2002	VARIOUS	6,800,000	247,600		154,747	154,747	(43,609)	0	0	92,853	92,853		408
INDUSTRIAL & MISCELLANEOUS - OTHER															
698255-10-5	XL CAPITAL LTD	04/22/2002	VARIOUS	2,100,000	199,787		121,470	121,470	(70,386)	0	0	78,317	78,317		987
6899999 - Common Stocks - Industrial and Miscellaneous					5,008,286	XXX	4,820,101	4,820,101	(194,391)	0	0	188,185	188,185	XXX	39,476
7099997 - Common Stocks - Part 4					7,605,992	XXX	7,082,998	7,082,998	(311,400)	0	0	522,994	522,994	XXX	64,585
7099998 - Common Stocks - Part 5					514,610	XXX	519,037	519,037	0	0	0	(4,427)	(4,427)	XXX	1,485
7099999 - Total - Common Stocks					8,120,602	XXX	7,602,035	7,602,035	(311,400)	0	0	518,567	518,567	XXX	66,070
7199999 - Total - Preferred and Common Stocks					8,120,602	XXX	7,602,035	7,602,035	(311,400)	0	0	518,567	518,567	XXX	66,070
7299999 Totals					29,694,621	XXX	28,740,635	28,670,631	(422,193)	0	0	1,023,989	1,023,989	603,244	66,070

E12.2

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
US GOVERNMENT OBLIGATIONS - U.S.																
912827-2M-3	UNITED STATES TREASURY NOTES	03/31/2002	InHouse	04/11/2002	McDonald & Company Secs	1,104	1,104	1,048	1,104	0	0	0	(56)	(56)	8	0
0399999	Bonds - U.S. Governments					1,104	1,104	1,048	1,104	0	0	0	(56)	(56)	8	0
INDUSTRIAL & MISCELLANEOUS - U.S.																
00209U-AD-4	AT&T BROADBAND	11/08/2002	Exchange	11/19/2002	Exchange	91,000	91,315	91,315	91,314	(1)	0	0	1	1	956	0
05523U-AA-8	BAE SYSTEMS HOLDINGS INC	01/08/2002	HSBC Securities	12/20/2002	Goldman, Sachs & Co	100,000	99,905	99,922	99,912	7	0	0	10	10	6,631	498
073902-BZ-0	BEAR STEARNS INC	01/08/2002	Bear, Stearns & Co	05/30/2002	Bear, Stearns & Co	300,000	299,229	303,843	299,282	53	0	0	4,561	4,561	6,603	0
166754-AD-3	CHEVRON PHILLIPS CHEM CO	06/20/2002	VARIOUS	09/30/2002	VARIOUS	100,000	99,849	99,849	99,856	8	0	0	(8)	(8)	0	28
459200-AZ-4	INTL BUSINESS MACHINES CORP	09/10/2002	Chase Securities, Inc	12/19/2002	Banc Of America Securitie	250,000	247,875	251,775	247,930	55	0	0	3,845	3,845	3,069	0
524908-DD-9	LEHMAN BROTHERS HOLDINGS INC	05/29/2002	Bear, Stearns & Co	08/27/2002	Spear Leeds & Kellogg	400,000	414,952	425,244	414,119	(833)	0	0	11,125	11,125	7,292	1,250
552845-AF-6	MGIC INVT CORP NT DTD	04/12/2002	VARIOUS	10/15/2002	VARIOUS	100,000	100,676	105,559	100,617	(59)	0	0	4,942	4,942	3,286	193
4599999	Bonds - Industrial and Miscellaneous					1,341,000	1,353,801	1,377,507	1,353,030	(770)	0	0	24,476	24,476	27,837	1,969
6099998	Total - Bonds					1,342,104	1,354,905	1,378,555	1,354,134	(770)	0	0	24,420	24,420	27,845	1,969
BANKS, TRUST AND INSURANCE COMPANIES - U.S.																
172967-10-1	CITIGROUP INC	03/25/2002	Bear, Stearns & Co	04/25/2002	VARIOUS	900,000	44,502	41,783	44,502	0	0	0	(2,719)	(2,719)	0	0
339030-10-8	FLEETBOSTON FINANCIAL CORP	03/25/2002	Bear, Stearns & Co	04/23/2002	Investment Technology Gr	500,000	17,890	17,771	17,890	0	0	0	(119)	(119)	0	0
693475-10-5	PNC BANK CORP	01/29/2002	Bear, Stearns & Co	04/23/2002	Investment Technology Gr	200,000	11,348	11,400	11,348	0	0	0	52	52	96	0
6799999	Common Stocks - Banks, Trust and Insurance Companies					XXX	73,740	70,954	73,740	0	0	0	(2,786)	(2,786)	96	0
INDUSTRIAL & MISCELLANEOUS - U.S.																
110122-10-8	BRISTOL MYERS SQUIBB CO COM	04/04/2002	Bear, Stearns & Co	04/22/2002	Instinet	1,500,000	65,804	48,689	65,804	0	0	0	(17,115)	(17,115)	1,344	0
423074-10-3	HEINZ H J COMPANY COMMON	03/25/2002	Bear, Stearns & Co	04/24/2002	Investment Technology Gr	1,100,000	45,474	47,337	45,474	0	0	0	1,863	1,863	0	0
438516-10-6	HONEYWELL INTL INC	03/25/2002	Bear, Stearns & Co	04/24/2002	Investment Technology Gr	3,100,000	110,378	116,925	110,378	0	0	0	6,548	6,548	0	0
806605-10-1	SCHERING-PLOUGH CORP	03/25/2002	Bear, Stearns & Co	04/22/2002	Investment Technology Gr	200,000	6,278	5,900	6,278	0	0	0	(378)	(378)	0	0
892335-10-0	TOYS R US INC	03/25/2002	Bear, Stearns & Co	04/24/2002	VARIOUS	900,000	16,650	15,075	16,650	0	0	0	(1,575)	(1,575)	0	0
902124-10-6	TYCO INTL LTD	01/18/2002	Bear, Stearns & Co	04/25/2002	VARIOUS	1,100,000	50,926	30,823	50,926	0	0	0	(20,103)	(20,103)	45	0
902911-10-6	UST INC COM	03/25/2002	Bear, Stearns & Co	04/22/2002	Investment Technology Gr	100,000	3,868	3,907	3,868	0	0	0	39	39	0	0
94106L-10-9	WASTE MANAGEMENT INC NEW	02/01/2002	Bear, Stearns & Co	04/22/2002	Investment Technology Gr	1,100,000	28,116	27,939	28,116	0	0	0	(177)	(177)	0	0
INDUSTRIAL & MISCELLANEOUS - OTHER																
453142-10-1	ADR IMPERIAL TOB GROUP PLC SPONSO	03/05/2002	Bear, Stearns & Co	04/25/2002	Investment Technology Gr	4,400,000	117,803	147,061	117,803	0	0	0	29,257	29,257	0	0
6899999	Common Stocks - Industrial and Miscellaneous					XXX	445,297	443,656	445,297	0	0	0	(1,641)	(1,641)	1,389	0
7099998	Total - Common Stocks					XXX	519,037	514,610	519,037	0	0	0	(4,427)	(4,427)	1,485	0
7199999	Total - Preferred and Common Stocks						519,037	514,610	519,037	0	0	0	(4,427)	(4,427)	1,485	0
7299999	Totals						1,873,942	1,893,165	1,873,171	(770)	0	0	19,993	19,993	29,330	1,969

E13

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code or Alien Insurer Identification Number	4 NAIC Valuation Method (See SVO Purposes and Procedures manual)	5 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	6 Total Amount of Such Intangible Assets	7 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding
1799999 Totals							XXX	XXX

NONE

1. Amount of insurer's capital and surplus from the prior period's statutory statement (including admitted EDP, goodwill and net deferred tax assets included therein): \$
2. Total amount of intangible assets nonadmitted: \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Design- nation	17 Effective Rate of Interest	
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	14 Gross Amount Received				
INDUSTRIAL & MISCELLANEOUS ISSUER OBLIGATIONS																	
665278-70-1	GOVERNMENT SELECT PORTFOLIO	12/31/2002	InHouse	0.000	MATR	04/30/2003	5,641,413	0	0	5,641,413	5,641,413	5,218	41,046	0	1	0.000	
CP0348-04-7	AMERICAN NATIONAL BANK	12/31/2002	InHouse	0.000	MATR	04/30/2003	1,378,849	0	0	1,378,849	1,378,849	0	817	0	1	0.000	
3999999 - Industrial and Miscellaneous - Issuer Obligations							7,020,262	0	0	7,020,262	7,020,262	5,218	41,863	0	XXX	XXX	
4599996 - Total - Industrial and Miscellaneous Bonds - United States							7,020,262			7,020,262	7,020,262	5,218	41,863		XXX	XXX	
4599999 - Total - Industrial and Miscellaneous Bonds							7,020,262	0	0	7,020,262	7,020,262	5,218	41,863	0	XXX	XXX	
5499999 - Total - Issuer Obligations							7,020,262	0	0	7,020,262	7,020,262	5,218	41,863	0	XXX	XXX	
6099999 - Total - Bonds							7,020,262	0	0	7,020,262	7,020,262	5,218	41,863	0	XXX	XXX	
8099999 Totals							7,020,262	(a)	0	0	7,020,262	7,020,262	5,218	41,863	0	XXX	XXX

(a) Includes \$ other than accrual of discount and amortization of premium.

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

	1	2	3
	Statement (Admitted) Value	Fair Value (a)	Excess of Statement over Fair Value(-), or Fair Value over Statement (+)
1. Bonds	64,496,575	67,714,342	3,217,767
2. Preferred Stocks	0		0
3. Totals	64,496,575	67,714,342	3,217,767

(a) Amortized or book values shall not be substituted for fair values. Describe the sources or methods utilized in determining the fair values.

Plans' Liability Insurance Company's custodial bank provides the Company with the fair market value of the portfolio. A description of its methods follows:

Lehman, Standard & Poor's and Interactive Data Services (IDS) are all sources for U.S. Treasuries, Corporates, Governments and CMO's; J.J. Kenny is a primary source for Municipals; manual pricing is provided by Bloomberg, Reuters, National Quotation Bureau, Prudential American Securities, Rutherford, and Everett Thatcher & Associates.....

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6
Depository	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
American National Bank..... Chicago, Illinois.....				175,446	
0199998 Deposits in depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	XXX				XXX
0199999 Totals - Open Depositories	XXX			175,446	XXX
0399999 Total Cash on Deposit	XXX			175,446	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX			175,446	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	90,822	4. April	61,663	7. July	50,581	10. October	55,328
2. February	78,172	5. May	77,861	8. August	52,185	11. November	135,684
3. March	86,069	6. June	(362,142)	9. September	68,979	12. December	175,446

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE Plans' Liability Insurance Company

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
00001.....	B.....	USTNTS 6.125% due 08/15/07.....	State of Ohio, Department of Insurance OH RSD by INS CODE, Section 3925.07.....	200,000	207,191	230,000
ZZ99999 - Total - All Policyholders				200,000	207,191	230,000
9999999 Totals				200,000	207,191	230,000

(a) Including \$ cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.