



ANNUAL STATEMENT

For the Year Ended December 31, 2002
of the Condition and Affairs of the

United HealthCare Insurance Company of Ohio

NAIC Group Code..... 0707, 0707 (Current Period) (Prior Period) NAIC Company Code..... 73518 Employer's ID Number..... 31-1169935

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

Country of Domicile United States

Incorporated..... February 20, 1986

Commenced Business..... July 1, 1991

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

Main Administrative Office 9200 Worthington Road Westerville OH 43082
(Street and Number) (City or Town, State and Zip Code)

614-410-7000
(Area Code) (Telephone Number)

Mail Address 450 Columbus Blvd. 4NB Hartford CT 06103
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 9200 Worthington Road Westerville OH 43082
(Street and Number) (City or Town, State and Zip Code)

614-410-7000
(Area Code) (Telephone Number)

Internet Website Address www.unitedhealthgroup.com

Statement Contact Paul A. Nicholson
(Name)
Paul_Nicholson@uhc.com
(E-Mail Address)

860-702-5723
(Area Code) (Telephone Number) (Extension)
860-702-5792
(Fax Number)

Policyowner Relations Contact 9200 Worthington Road Westerville OH 43082
(Street and Number) (City or Town, State and Zip Code)

614-410-7000
(Area Code) (Telephone Number) (Extension)

OFFICERS

President Ronald Brian Colby
Secretary Matthew Lewis Friedman

Treasurer Patrick James Erlandson

VICE PRESIDENTS

John William Kelly
Christina Regina Palme-Krizak
Cecilia Ann Walpole Griffin

David James Lubben
Lois Elaine Quam

Pierre Alain McMahon
Robert John Sheehy

Sheila Elaine McMillan
Allan Jay Weiss

DIRECTORS OR TRUSTEES

Thomas Eugene Burton
Deborah Sue Streb

Ronald Brian Colby

William Arnold Munsell

Robert John Sheehy

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

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

(Signature)
Ronald Brian Colby

(Printed Name)
President

(Signature)
Matthew Lewis Friedman

(Printed Name)
Secretary

(Signature)
Patrick James Erlandson

(Printed Name)
Treasurer

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

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

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 December 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 December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
U.S. Government - Issuer Obligations																				
912810-DF-2..	U.S. Treasury Bond.....		12.000	FA...	08/15/2013			2,636,267	2,000,000	145.6250	2,912,500	2,714,609	90,652	210,000	(35,816)			1	03/13/2002	7.583
912827-5Z-1..	U.S. Treasury Note.....		6.500	FA...	02/15/2010			9,395,938	8,000,000	119.5310	9,562,480	9,421,250	196,413		(25,312)			1	11/06/2002	3.691
912827-T8-5..	U.S. Treasury Note.....		6.500	MN...	05/15/2005			120,942	110,000	111.0000	122,100	122,375	928	3,575	(1,433)			1	09/06/2002	2.171
912827-X8-0..	U.S. Treasury Note.....		6.875	MN...	05/15/2006			1,013,610	1,000,000	115.0630	1,150,630	1,022,148	8,926	68,750	(3,513)			1	06/06/2000	6.419
912827-Y5-5..	U.S. Treasury Note.....		7.000	JJ....	07/15/2006			671,733	625,000	115.9380	724,613	681,055	20,211	21,875	(9,322)			1	03/19/2002	4.682
0199999	U.S. Government - Issuer Obligations.....							13,838,490	11,735,000	XXX	14,472,323	13,961,437	317,130	304,200	(75,396)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government.....							13,838,490	11,735,000	XXX	14,472,323	13,961,437	317,130	304,200	(75,396)	0	0	XXX	XXX	XXX
States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
Connecticut																				
20772E-5F-6..	Connecticut State General Obligation.....		5.750	JD...	06/15/2013	06/15/2010	100.000	677,810	600,000		677,810	682,464	1,533	17,250	(4,654)			1PE	06/20/2002	3.740
20772F-K2-5..	Connecticut State General Obligation.....		5.250	MN...	11/15/2011			578,158	500,000		578,158	580,170	3,354	6,563	(2,012)			1PE	09/24/2002	3.211
	Connecticut.....							1,255,968	1,100,000	XXX	1,255,968	1,262,634	4,887	23,813	(6,666)	0	0	XXX	XXX	XXX
Florida																				
341535-PB-2..	Florida St Brd Ed Pub Ed General.....		5.000	JD...	06/01/2010			551,692	500,000		551,692	553,630	2,083	12,500	(1,938)			1PE	09/03/2002	3.410
	Florida.....							551,692	500,000	XXX	551,692	553,630	2,083	12,500	(1,938)	0	0	XXX	XXX	XXX
Georgia																				
373382-QD-5..	Georgia State GO Unltd - Non Callable.....		6.100	MS...	03/01/2005			1,031,618	1,000,000		1,031,618	1,060,750	20,333	61,000	(13,618)			1PE	10/17/2000	4.548
	Georgia.....							1,031,618	1,000,000	XXX	1,031,618	1,060,750	20,333	61,000	(13,618)	0	0	XXX	XXX	XXX
Maryland																				
574192-UA-6..	Maryland State General Obligation.....		5.250	FA...	02/01/2009			550,725	500,000		550,725	553,550	9,917		(2,825)			1PE	08/01/2002	3.391
574192-UB-4..	Maryland State General Obligation.....		5.250	FA...	02/01/2010			551,162	500,000		551,162	553,550	9,917		(2,388)			1PE	08/01/2002	3.601
	Maryland.....							1,101,887	1,000,000	XXX	1,101,887	1,107,100	19,834	0	(5,213)	0	0	XXX	XXX	XXX
Massachusetts																				
575827-KH-2..	Massachusetts State General Obligation.....		1.100		08/01/2015			3,000,000	3,000,000		3,000,000	3,000,000	2,597	3,666				1PE	11/01/2002	1.629
	Massachusetts.....							3,000,000	3,000,000	XXX	3,000,000	3,000,000	2,597	3,666	0	0	0	XXX	XXX	XXX
Michigan																				
594610-VY-0..	Michigan State General Obligation.....		5.500	JD...	12/01/2011			584,351	500,000		584,351	586,530	2,292	13,750	(2,179)			1PE	09/19/2002	3.300
	Michigan.....							584,351	500,000	XXX	584,351	586,530	2,292	13,750	(2,179)	0	0	XXX	XXX	XXX
Minnesota																				
604128-4C-9..	Minnesota State General Obligation Non.....		5.250	MN...	11/01/2009			549,880	500,000		549,880	550,970	4,375		(1,090)			1PE	10/22/2002	3.590
	Minnesota.....							549,880	500,000	XXX	549,880	550,970	4,375	0	(1,090)	0	0	XXX	XXX	XXX
Mississippi																				
605575-MZ-9..	Mississippi State Muni General.....		5.900	MN...	11/15/2009			845,402	750,000		845,402	859,575	5,654	44,250	(11,953)			1PE	10/18/2001	3.780
	Mississippi.....							845,402	750,000	XXX	845,402	859,575	5,654	44,250	(11,953)	0	0	XXX	XXX	XXX
New Jersey																				
646038-J3-4..	New Jersey State GO - Non Callable.....		6.000	JJ....	07/15/2006			260,645	250,000		260,645	274,135	6,917	15,000	(2,706)			1PE	06/18/1997	4.680
646046-KK-7..	New Jersey St Cert of Part - Non.....		5.250	JD...	06/15/2008			527,091	500,000		527,091	533,815	1,167	26,250	(4,346)			1PE	06/06/2001	4.130
	New Jersey.....							787,736	750,000	XXX	787,736	807,950	8,084	41,250	(7,052)	0	0	XXX	XXX	XXX
North Carolina																				
658256-GY-2..	North Carolina State General Obligation.....		5.500	MS...	03/01/2011			1,137,877	1,000,000		1,137,877	1,140,120	18,333		(2,243)			1PE	11/01/2002	3.540
	North Carolina.....							1,137,877	1,000,000	XXX	1,137,877	1,140,120	18,333	0	(2,243)	0	0	XXX	XXX	XXX
Pennsylvania																				
709141-RN-7..	Pennsylvania State General Obligation.....		5.000	MS...	09/15/2008			1,100,229	1,000,000		1,100,229	1,102,450	14,722		(2,221)			1PE	11/06/2002	3.070
709141-VW-2..	Pennsylvania State General Obligation.....		5.000	MN...	05/01/2008			529,693	500,000		529,693	532,710	4,167	12,500	(3,017)			1PE	05/16/2002	3.760
	Pennsylvania.....							1,629,922	1,500,000	XXX	1,629,922	1,635,160	18,889	12,500	(5,238)	0	0	XXX	XXX	XXX
	Total States and US.....							12,476,333	11,600,000	XXX	12,476,333	12,564,419	107,361	212,729	(57,190)	0	0	XXX	XXX	XXX
1199999	States, Territories & Possessions - Issuer Obligations.....							12,476,333	11,600,000	XXX	12,476,333	12,564,419	107,361	212,729	(57,190)	0	0	XXX	XXX	XXX
1799999	Total - States, Territories & Possessions (Direct and Guaranteed).....							12,476,333	11,600,000	XXX	12,476,333	12,564,419	107,361	212,729	(57,190)	0	0	XXX	XXX	XXX
Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
Arizona																				
718814-CW-4..	Phoenix Arizona General Obligation.....		5.550	JJ....	07/01/2009			576,063	500,000		576,063	578,800	13,875		(2,737)			1PE	09/24/2002	2.960
	Arizona.....							576,063	500,000	XXX	576,063	578,800	13,875	0	(2,737)	0	0	XXX	XXX	XXX

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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 Identifi- cation	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 December 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 December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
Nevada																				
181054-5C-7	Clark Cnty Nevada Sch Dist General		5.000	JD	06/15/2012			546,064	515,000		546,064	547,414	1,144	13,876	(1,350)			..1PE	06/06/2002	4.220
	Nevada							546,064	515,000	...XXX	546,064	547,414	1,144	13,876	(1,350)	0	0	XXX	XXX	XXX
New York																				
64966B-TB-9	New York NY General Obligation Non-Call		5.250	FA	08/01/2008			805,812	750,000		805,812	809,528	16,406		(3,716)			..1PE	07/18/2002	3.760
	New York							805,812	750,000	...XXX	805,812	809,528	16,406	0	(3,716)	0	0	XXX	XXX	XXX
Texas																				
414003-Z7-1	Harris County Texas General Obligation		1.200		08/01/2015			1,500,000	1,500,000		1,500,000	1,500,000	1,397	1,864				..1PE	11/06/2002	1.546
442330-YW-0	Houston Texas General Obligation		5.000	MS	03/01/2012	03/01/2008	100.000	580,155	550,000		580,155	582,153	9,167	13,750	(1,998)			..1PE	08/12/2002	3.820
	Texas							2,080,155	2,050,000	...XXX	2,080,155	2,082,153	10,564	15,614	(1,998)	0	0	XXX	XXX	XXX
	Total States and US							4,008,094	3,815,000	...XXX	4,008,094	4,017,895	41,989	29,490	(9,801)	0	0	XXX	XXX	XXX
1899999	Political Subdivisions of States, Territories & Possessions - Issuer Obligations							4,008,094	3,815,000	...XXX	4,008,094	4,017,895	41,989	29,490	(9,801)	0	0	XXX	XXX	XXX
2499999	Total - Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed)							4,008,094	3,815,000	...XXX	4,008,094	4,017,895	41,989	29,490	(9,801)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
Alabama																				
010608-TH-0	Alabama ST Pub Sch & Col Auth Revenue		5.625	JJ	07/01/2012	07/01/2009	101.500	567,590	500,000		567,590	569,930	14,063		(2,340)			..1PE	09/12/2002	3.490
	Alabama							567,590	500,000	...XXX	567,590	569,930	14,063	0	(2,340)	0	0	XXX	XXX	XXX
Arizona																				
040580-AU-6	Arizona School Fac Revenue Bond Non-Call		5.500	JJ	07/01/2010			573,988	500,000		573,988	576,395	13,750		(2,407)			..1PE	09/17/2002	3.260
	Arizona							573,988	500,000	...XXX	573,988	576,395	13,750	0	(2,407)	0	0	XXX	XXX	XXX
Connecticut																				
207757-V2-8	Connecticut State Special Tax Revenue		5.000	AO	10/01/2008			784,523	750,000		784,523	788,378	9,375	18,750	(3,855)			..1PE	04/03/2002	4.093
	Connecticut							784,523	750,000	...XXX	784,523	788,378	9,375	18,750	(3,855)	0	0	XXX	XXX	XXX
Florida																				
342812-H2-3	Florida State Div Brd Fin Dept Revenue		5.500	JJ	07/01/2009	07/01/2008	101.000	523,945	500,000		523,945	536,545	13,750	27,500	(2,958)			..1PE	05/13/1998	4.664
46613Q-AL-8	Fla State St Johns Riv Pwr Sys Revenue		5.250	AO	10/01/2012	10/01/2011	100.000	545,705	500,000		545,705	547,225	6,563	2,406	(1,520)			..1PE	08/01/2002	4.001
686509-D8-0	Orlando Florida Utils Comm Wtr Revenue		5.000	AO	10/01/2011			537,932	500,000		537,932	539,695	6,250	12,500	(1,763)			..1PE	06/28/2002	3.965
	Florida							1,607,582	1,500,000	...XXX	1,607,582	1,623,465	26,563	42,406	(6,241)	0	0	XXX	XXX	XXX
Illinois																				
914331-CZ-4	University of Illinois Cert of Part-Non		5.750	FA	08/15/2009			365,630	350,000		365,630	374,822	7,603	20,125	(1,951)			..1PE	09/25/1997	4.951
	Illinois							365,630	350,000	...XXX	365,630	374,822	7,603	20,125	(1,951)	0	0	XXX	XXX	XXX
Indiana																				
455141-GA-3	Indiana Transn Fin Auth Revenue Bond		5.250	JD	12/01/2011	12/01/2008	101.000	550,730	500,000		550,730	552,875	2,188	13,125	(2,145)			..1PE	09/04/2002	3.490
	Indiana							550,730	500,000	...XXX	550,730	552,875	2,188	13,125	(2,145)	0	0	XXX	XXX	XXX
Kentucky																				
491513-4Z-7	Kentucky State Property & Bldg Revenue		6.000	AO	10/01/2008			1,058,096	1,000,000		1,058,096	1,076,310	15,000	60,000	(8,582)			..1PE	10/12/2000	4.830
	Kentucky							1,058,096	1,000,000	...XXX	1,058,096	1,076,310	15,000	60,000	(8,582)	0	0	XXX	XXX	XXX
Massachusetts																				
576049-WG-1	Massachusetts State Water Res Revenue		5.500	FA	08/01/2010			1,038,164	1,000,000		1,038,164	1,046,820	22,917	55,000	(4,068)			..1PE	10/16/2000	4.892
	Massachusetts							1,038,164	1,000,000	...XXX	1,038,164	1,046,820	22,917	55,000	(4,068)	0	0	XXX	XXX	XXX
Michigan																				
59455R-G3-4	Michigan Mun Bd Auth Revenue Bond		5.250	AO	10/01/2010			559,246	500,000		559,246	561,660	6,563	4,375	(2,414)			..1PE	08/15/2002	3.491
	Michigan							559,246	500,000	...XXX	559,246	561,660	6,563	4,375	(2,414)	0	0	XXX	XXX	XXX
New Jersey																				
646135-QQ-9	New Jersey State Transportation Revenue		5.500	JD	06/15/2008			1,073,844	1,000,000		1,073,844	1,090,680	2,444	55,000	(11,903)			..1PE	07/24/2001	3.980
	New Jersey							1,073,844	1,000,000	...XXX	1,073,844	1,090,680	2,444	55,000	(11,903)	0	0	XXX	XXX	XXX
New York																				
59259N-KY-8	Metro Trans Auth NY Revenue Bond		5.250	MN	11/15/2010			529,645	480,000		529,645	531,730	3,220	6,300	(2,085)			..1PE	08/07/2002	3.722
649850-ZS-6	New York State Env Pollution Revenue		5.200	JD	06/15/2014	06/15/2006	102.000	530,225	500,000		530,225	532,420	1,156	13,000	(2,195)			..1PE	07/31/2002	3.860
649876-QE-2	NY State Local Assistance Corp Revenue		6.000	AO	04/01/2007			513,150	500,000		513,150	526,690	7,500	30,000	(2,695)			..1PE	04/29/1997	5.300
733581-W8-1	Port Authority of NY & NJ Revenue Bond		5.500	JD	12/15/2009			550,225	500,000		550,225	553,090	1,222	13,750	(2,865)			..1PE	07/11/2002	3.840
	New York							2,123,245	1,980,000	...XXX	2,123,245	2,143,930	13,098	63,050	(9,840)	0	0	XXX	XXX	XXX

E08.1

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 Identifi- cation	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 December 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 December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
Oklahoma																				
679111-PB-4..	Oklahoma State Turnpike Auth Revenue.....		5.500	JJ.....	01/01/2009			554,836	500,000		554,836	558,110	13,750		(3,274)			..1PE	08/01/2002	3.460
	Oklahoma.....							554,836	500,000	...XXX...	554,836	558,110	13,750	0	(3,274)	0	0	XXX	XXX	XXX
Oregon																				
68607H-QC-3..	Oregon St Dept Admin Revenue Bond.....		5.250	MN.....	11/01/2011			569,232	500,000		569,232	571,145	4,375	13,125	(1,913)			..1PE	09/13/2002	3.420
	Oregon.....							569,232	500,000	...XXX...	569,232	571,145	4,375	13,125	(1,913)	0	0	XXX	XXX	XXX
Pennsylvania																				
613609-TD-8..	Mountgomery Cnty PA Revenue Bond - Non.....		5.000	MN.....	11/01/2007			546,772	500,000		546,772	547,970	4,167		(1,198)			..1PE	11/01/2002	2.910
	Pennsylvania.....							546,772	500,000	...XXX...	546,772	547,970	4,167	0	(1,198)	0	0	XXX	XXX	XXX
South Carolina																				
837147-XS-1..	South Carolina St Pub Svc Auth Revenue.....		5.000	JJ.....	01/01/2010			550,068	500,000		550,068	551,305	4,792		(1,237)			..1PE	09/09/2002	3.382
837147-XT-9..	South Carolina St Pub Svc Auth Revenue.....		5.250	JJ.....	01/01/2011			560,911	500,000		560,911	562,200	5,031		(1,289)			..1PE	09/12/2002	3.491
	South Carolina.....							1,110,979	1,000,000	...XXX...	1,110,979	1,113,505	9,823	0	(2,526)	0	0	XXX	XXX	XXX
Tennessee																				
586145-KN-3..	Memphis TN Revenue Bond Non-Call.....		5.250	MN.....	11/01/2008			513,784	475,000		513,784	516,976	4,156	10,391	(3,192)			..1PE	05/29/2002	3.681
592190-HU-9..	Metropolitan Nashville Arprt Au Revenue.....		6.600	JJ.....	07/01/2014	07/01/2010	103.000	1,142,161	1,000,000		1,142,161	1,159,680	33,000	66,000	(12,231)			..1PE	06/13/2001	4.670
	Tennessee.....							1,655,945	1,475,000	...XXX...	1,655,945	1,676,656	37,156	76,391	(15,423)	0	0	XXX	XXX	XXX
Utah																				
45884A-VA-8..	Intermountain Pwr Agency Utah Revenue.....		5.000	JJ.....	07/01/2012			522,303	500,000		522,303	523,355	14,375		(1,052)			..1PE	05/22/2002	4.420
	Utah.....							522,303	500,000	...XXX...	522,303	523,355	14,375	0	(1,052)	0	0	XXX	XXX	XXX
Virginia																				
927780-Q8-2..	Virginia College Bldg Auth Revenue Bond.....		5.000	MS.....	09/01/2008			687,242	635,000		687,242	688,550	6,703		(1,308)			..1PE	10/23/2002	3.391
	Virginia.....							687,242	635,000	...XXX...	687,242	688,550	6,703	0	(1,308)	0	0	XXX	XXX	XXX
Wisconsin																				
977123-PL-6..	Wisconsin State Transportation Revenue.....		5.500	JJ.....	07/01/2009			801,536	750,000		801,536	805,800	29,333		(4,264)			..1PE	04/09/2002	4.278
	Wisconsin.....							801,536	750,000	...XXX...	801,536	805,800	29,333	0	(4,264)	0	0	XXX	XXX	XXX
	Total States and US.....							16,751,483	15,440,000	...XXX...	16,751,483	16,890,356	253,246	421,347	(86,704)	0	0	XXX	XXX	XXX
2599999..	Special Revenue & Assessment Obligations - Issuer Obligations.....							16,751,483	15,440,000	...XXX...	16,751,483	16,890,356	253,246	421,347	(86,704)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities																				
United States																				
31363W-DZ-5..	Federal National Mortgage Ass. Pool.....		9.000	MTLY	10/15/2009			121,321	116,081		121,321	123,554	871	10,447	315			.....1	09/10/1997	7.034
31368H-YJ-6..	Federal Nat'l Mtg Assoc Mtg Pass Thru.....		6.000	MTLY	03/01/2004			11,281	11,423		11,281	11,113	57	685	(9)			.....1	08/15/1996	7.509
	U.S.....							132,602	127,504	...XXX...	132,602	134,667	928	11,132	306	0	0	XXX	XXX	XXX
	Total States and US.....							132,602	127,504	...XXX...	132,602	134,667	928	11,132	306	0	0	XXX	XXX	XXX
2699999..	Special Revenue & Assessment Obligations - Single Class Mtg -Backed/Asset-Backed Securities.....							132,602	127,504	...XXX...	132,602	134,667	928	11,132	306	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
94976X-BZ-2..	Wells Fargo Trust Series 2001-12 Cls.....		6.500	MTLY	06/25/2016	05/25/2016	100.000	153,692	153,679		153,692	154,639	832	9,989	(820)			..1PE	06/14/2001	5.897
	U.S.....							153,692	153,679	...XXX...	153,692	154,639	832	9,989	(820)	0	0	XXX	XXX	XXX
	Total States and US.....							153,692	153,679	...XXX...	153,692	154,639	832	9,989	(820)	0	0	XXX	XXX	XXX
2799999..	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg -Backed Securities.....							153,692	153,679	...XXX...	153,692	154,639	832	9,989	(820)	0	0	XXX	XXX	XXX
3199999..	Total - Special Revenue & Special Assessment Obligations.....							17,037,777	15,721,183	...XXX...	17,037,777	17,179,662	255,006	442,468	(87,218)	0	0	XXX	XXX	XXX
Public Utilities (Unaffiliated) - Issuer Obligations																				
United States																				
144141-CN-6..	Carolina Power & Light Sr Note - Cont.....		7.500	AO.....	04/01/2005			749,192	750,000	..109.7920	823,440	748,403	14,063	56,250	319			..2PE	04/05/2000	7.553
	United States.....							749,192	750,000	...XXX...	823,440	748,403	14,063	56,250	319	0	0	XXX	XXX	XXX
3299999..	Public Utilities (Unaffiliated) - Issuer Obligations.....							749,192	750,000	...XXX...	823,440	748,403	14,063	56,250	319	0	0	XXX	XXX	XXX
3899999..	Total - Public Utilities (Unaffiliated).....							749,192	750,000	...XXX...	823,440	748,403	14,063	56,250	319	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
United States																				
02635P-RG-0..	American General Finance Corp Medium.....		5.875	AO.....	07/14/2006			998,514	1,000,000		998,514	998,050	12,403	58,750	387			.....1	07/11/2001	5.925
06423A-AM-5..	Bank One Corp Corporate Note - Non.....		6.500	FA.....	02/01/2006			507,785	500,000	..110.4620	552,310	511,085	13,542	32,500	(2,238)			.....1	06/21/2001	5.940
233835-AJ-6..	DaimlerChrysler Corporate Note - Non.....		7.750	JD.....	06/15/2005			498,816	500,000	..109.7020	548,510	497,780	1,722	38,750	422			.....2	06/01/2000	7.858

E08.2

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 December 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 December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
370425-RJ-1..	General Motors Acceptance Corporate Note.....		6.850	JD...	06/17/2004			494,949	500,000	104.1430	520,715	486,725	1,332	34,250	3,160			..2	03/29/2000	7.595
41011W-AV-2..	John Hancock Gib Corporate Note PrvPlc.....		5.000	JJ....	07/27/2007			499,779	500,000		499,779	499,725	13,194		54			..1PE	06/12/2002	5.011
460690-AR-1..	Interpublic GRP Corp Note - Callable.....		7.250	FA....	08/15/2011			993,952	1,000,000	91.7230	917,230	993,320	27,389	71,090	447			..2	08/17/2001	7.346
63861Q-AZ-1..	Nationwide Health Prop MTN Series C.....		6.900	AO....	10/01/2037			250,000	250,000		250,000	250,000	4,313	17,250				..2PE	09/08/1997	6.900
87244H-AB-1..	TIAA Global Markets Corporate Note.....		4.125	MN...	11/15/2007			497,675	500,000		497,675	497,605	3,495		70			..1PE	10/24/2002	4.231
	United States.....							4,741,470	4,750,000	...XXX...	4,784,733	4,734,290	77,390	252,590	2,302	0	0	XXX	XXX	XXX
3999999..	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							4,741,470	4,750,000	...XXX...	4,784,733	4,734,290	77,390	252,590	2,302	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
76110Y-KM-3..	Residential Funding Mtg Sec Series.....		6.500	MTLY	06/25/2014			330,285	340,009		330,285	325,400	1,842	21,913	2,285			..1PE	07/25/2000	8.141
	United States.....							330,285	340,009	...XXX...	330,285	325,400	1,842	21,913	2,285	0	0	XXX	XXX	XXX
4199999..	Industrial & Miscellaneous - Defined Multi-Class Residential Mtg.-Backed Securities.....							330,285	340,009	...XXX...	330,285	325,400	1,842	21,913	2,285	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																				
United States																				
22540V-P2-2..	CS First Boston Mortgage Sec Series.....		6.133	MTLY	03/15/2012			502,768	500,000		502,768	502,969	2,555	17,888	(201)			..1	05/02/2002	6.095
939336-DN-0..	Washington Mutual Series 2002-AR15 A5.....		4.380	MTLY	11/25/2032	11/01/2032	100.000	504,890	500,000		504,890	504,970	1,825	3,650	(79)			..1PE	09/19/2002	4.257
	United States.....							1,007,658	1,000,000	...XXX...	1,007,658	1,007,939	4,380	21,538	(280)	0	0	XXX	XXX	XXX
4299999..	Industrial & Miscellaneous - Other Multi-Class Residential Mtg.-Backed Securities.....							1,007,658	1,000,000	...XXX...	1,007,658	1,007,939	4,380	21,538	(280)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																				
United States																				
46625M-AC-3..	JP Morgan Commercial Mtge. Series.....		6.260	MTLY	01/15/2011			753,041	750,000		753,041	753,691	3,913	46,950	(470)			..1	08/08/2001	6.234
55262T-FB-4..	MBNA Master Credit Trust Series 2000-A.....		7.550	MTLY	07/16/2007	02/15/2005	100.000	505,383	500,000		505,383	510,078	1,678	37,750	(2,274)			..1	11/03/2000	7.105
	United States.....							1,258,424	1,250,000	...XXX...	1,258,424	1,263,769	5,591	84,700	(2,744)	0	0	XXX	XXX	XXX
4399999..	Industrial & Miscellaneous - Defined Multi-Class Commercial Mtg.-Backed Securities.....							1,258,424	1,250,000	...XXX...	1,258,424	1,263,769	5,591	84,700	(2,744)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																				
United States																				
126671-UD-6..	Countrywide Series 2002-S4 Cls A5 (ABS).....		4.716	MTLY	10/25/2017			499,990	500,000		499,990	499,991	1,965		(2)			..1PE	12/12/2002	4.630
14040K-CD-8..	Capital One Master Trust Series 2001-8A.....		4.600	MTLY	10/15/2006			506,501	500,000		506,501	507,207	1,022	9,583	(706)			..1	07/16/2002	4.265
705220-AF-8..	Peco Energy Transition Trust Series.....		6.050	MS...	03/01/2009	03/01/2007	100.000	797,552	750,000		797,552	803,232	15,125	22,688	(5,681)			..1	07/18/2002	4.039
	United States.....							1,804,043	1,750,000	...XXX...	1,804,043	1,810,430	18,112	32,271	(6,389)	0	0	XXX	XXX	XXX
4499999..	Industrial & Miscellaneous - Other Multi-Class Commercial Mtg.-Backed/Asset Backed Securities.....							1,804,043	1,750,000	...XXX...	1,804,043	1,810,430	18,112	32,271	(6,389)	0	0	XXX	XXX	XXX
4599999..	Total - Industrial & Miscellaneous (Unaffiliated).....							9,141,880	9,090,009	...XXX...	9,185,143	9,141,828	107,315	413,012	(4,826)	0	0	XXX	XXX	XXX
Totals																				
5499999..	Total - Issuer Obligations.....							52,565,062	48,090,000	...XXX...	53,316,406	52,916,800	811,179	1,276,606	(226,470)	0	0	XXX	XXX	XXX
5599999..	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....							132,602	127,504	...XXX...	132,602	134,667	928	11,132	306	0	0	XXX	XXX	XXX
5699999..	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....							483,977	493,688	...XXX...	483,977	480,039	2,674	31,902	1,465	0	0	XXX	XXX	XXX
5799999..	Total - Other Multi-Class Residential Mortgage-Backed Securities.....							1,007,658	1,000,000	...XXX...	1,007,658	1,007,939	4,380	21,538	(280)	0	0	XXX	XXX	XXX
5899999..	Total - Defined Multi-Class Commercial Mortgage-Backed Securities.....							1,258,424	1,250,000	...XXX...	1,258,424	1,263,769	5,591	84,700	(2,744)	0	0	XXX	XXX	XXX
5999999..	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....							1,804,043	1,750,000	...XXX...	1,804,043	1,810,430	18,112	32,271	(6,389)	0	0	XXX	XXX	XXX
6099999..	Grand Total - Bonds.....							57,251,766	52,711,192	...XXX...	58,003,110	57,613,644	842,864	1,458,149	(234,112)	0	0	XXX	XXX	XXX

E08.3

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 2
NONE

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
Bonds - U.S. Government							
912810-DF-2	U.S. Treasury Bond 12.000% 08/15/13	03/13/2002	CS First Boston Corp.		684,453	500,000	4,475
912827-5Z-1	U.S. Treasury Note 6.500% 02/15/10	11/06/2002	Deutsche Bank		9,421,250	8,000,000	118,696
912827-T8-5	U.S. Treasury Note 6.500% 05/15/05	09/06/2002	Mellon Bank		122,375	110,000	2,215
912827-Y5-5	U.S. Treasury Note 7.000% 07/15/06	03/19/2002	Bear Stearns Sec.		681,055	625,000	7,735
0399999	Total - Bonds - U.S. Government				10,909,133	9,235,000	133,121
Bonds - States, Territories and Possessions							
Connecticut							
20772E-5F-6	Connecticut State Gener 5.750% 06/15/13	06/20/2002	Goldman Sachs		682,464	600,000	958
20772F-K2-5	Connecticut State Gener 5.250% 11/15/11	09/24/2002	Morgan Stanley		580,170	500,000	3,063
	Connecticut				1,262,634	1,100,000	4,021
Florida							
341535-PB-2	Florida St Brd Ed Pub E 5.000% 06/01/10	09/03/2002	Advest Inc.		553,630	500,000	6,597
	Florida				553,630	500,000	6,597
Maryland							
574192-UA-6	Maryland State General 5.250% 02/01/09	08/01/2002	Morgan Stanley		553,550	500,000	
574192-UB-4	Maryland State General 5.250% 02/01/10	08/01/2002	Lehman Bros Inc.		553,550	500,000	
	Maryland				1,107,100	1,000,000	0
Massachusetts							
575827-KH-2	Massachusetts State Gen 1.100% 08/01/15	11/01/2002	Goldman Sachs		3,000,000	3,000,000	
	Massachusetts				3,000,000	3,000,000	0
Michigan							
594610-VY-0	Michigan State General 5.500% 12/01/11	09/19/2002	CIBC World Markets		586,530	500,000	8,632
	Michigan				586,530	500,000	8,632
Minnesota							
604128-4C-9	Minnesota State General 5.250% 11/01/09	10/22/2002	Lehman Bros Inc.		550,970	500,000	
	Minnesota				550,970	500,000	0
North Carolina							
658256-GY-2	North Carolina State 5.500% 03/01/11	11/01/2002	Morgan Keegan		1,140,120	1,000,000	9,931
	North Carolina				1,140,120	1,000,000	9,931
Pennsylvania							
709141-RN-7	Pennsylvania State Gene 5.000% 09/15/08	11/06/2002	Merrill Lynch		1,102,450	1,000,000	7,917
709141-VW-2	Pennsylvania State Gene 5.000% 05/01/08	05/16/2002	Merrill Lynch		532,710	500,000	1,528
	Pennsylvania				1,635,160	1,500,000	9,445
	Total States and US				9,836,144	9,100,000	38,626
1799999	Total - Bonds - States, Territories & Possessions				9,836,144	9,100,000	38,626
Bonds - Political Subdivisions of States							
Arizona							
718814-CW-4	Phoenix Arizona Genera 5.550% 07/01/09	09/24/2002	Legg Mason Wood & Walker		578,800	500,000	6,629
	Arizona				578,800	500,000	6,629
Nevada							
181054-5C-7	Clark Cnty Nevada Sch D 5.000% 06/15/12	06/06/2002	Paine Webber		547,414	515,000	1,717
	Nevada				547,414	515,000	1,717
New York							
64966B-TB-9	New York NY General 5.250% 08/01/08	07/18/2002	Morgan Stanley		809,528	750,000	
	New York				809,528	750,000	0
Texas							
414003-Z7-1	Harris County Texas Gen 1.200% 08/01/15	11/06/2002	Lehman Bros Inc.		1,500,000	1,500,000	370
442330-YW-0	Houston Texas General 5.000% 03/01/12	08/12/2002	Advest Inc.		582,153	550,000	12,528
	Texas				2,082,153	2,050,000	12,898
	Total States and US				4,017,895	3,815,000	21,244
2499999	Total - Bonds - Political Subdivision				4,017,895	3,815,000	21,244
Bonds - Special Revenue and Special Assessment							
Alabama							

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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
010608-TH-0	Alabama ST Pub Sch & Co 5.625% 07/01/12	09/12/2002	ABN Amro		569,930	500,000	5,938
	Alabama				569,930	500,000	5,938
Arizona							
040580-AU-6	Arizona School Fac Reve 5.500% 07/01/10	09/17/2002	Seattle Northwest		576,395	500,000	6,035
	Arizona				576,395	500,000	6,035
Connecticut							
207757-V2-8	Connecticut State Speci 5.000% 10/01/08	04/03/2002	Lehman Bros Inc		788,378	750,000	729
	Connecticut				788,378	750,000	729
Florida							
46613Q-AL-8	Fla State St Johns Riv 5.250% 10/01/12	08/01/2002	Morgan Stanley		547,225	500,000	3,389
686509-D8-0	Orlando Florida Utils C 5.000% 10/01/11	06/28/2002	Lehman Bros Inc		539,695	500,000	6,389
	Florida				1,086,920	1,000,000	6,389
Indiana							
455141-GA-3	Indiana Transn Fin Auth 5.250% 12/01/11	09/04/2002	Merrill Lynch		552,875	500,000	7,146
	Indiana				552,875	500,000	7,146
Michigan							
59455R-G3-4	Michigan Mun Bd Auth 5.250% 10/01/10	08/15/2002	Morgan Stanley		561,660	500,000	1,531
	Michigan				561,660	500,000	1,531
New York							
59259N-KY-8	Metro Trans Auth NY 5.250% 11/15/10	08/07/2002	Morgan Stanley		531,730	480,000	3,611
649850-ZS-6	New York State Env 5.200% 06/15/14	07/31/2002	Advest Inc		532,420	500,000	2,368
733581-W8-1	Port Authority of NY & 5.500% 12/15/09	07/11/2002	Morgan Stanley		553,090	500,000	5,979
	New York				1,617,240	1,480,000	5,979
Oklahoma							
679111-PB-4	Oklahoma State Turnpike 5.500% 01/01/09	08/01/2002	Raymond James & Assoc		558,110	500,000	2,674
	Oklahoma				558,110	500,000	2,674
Oregon							
68607H-QC-3	Oregon St Dept Admin 5.250% 11/01/11	09/13/2002	Advest Inc		571,145	500,000	9,990
	Oregon				571,145	500,000	9,990
Pennsylvania							
613609-TD-8	Mountgomery Cnty PA Rev 5.000% 11/01/07	11/01/2002	Bear Stearns Sec		547,970	500,000	903
	Pennsylvania				547,970	500,000	903
South Carolina							
837147-XS-1	South Carolina St Pub S 5.000% 01/01/10	09/09/2002	Bear Stearns Sec		551,305	500,000	0
837147-XT-9	South Carolina St Pub S 5.250% 01/01/11	09/12/2002	Raymond James & Assoc		562,200	500,000	0
	South Carolina				1,113,505	1,000,000	0
Tennessee							
586145-KN-3	Memphis TN Revenue Bond 5.250% 11/01/08	05/29/2002	First Albany Corp		516,976	475,000	1,178
	Tennessee				516,976	475,000	1,178
Utah							
45884A-VA-8	Intermountain Pwr 5.000% 07/01/12	05/22/2002	Goldman Sachs		523,355	500,000	0
	Utah				523,355	500,000	0
Virginia							
927780-Q8-2	Virginia College Bldg A 5.000% 09/01/08	10/23/2002	Merrill Lynch		688,550	635,000	1,852
	Virginia				688,550	635,000	1,852
Wisconsin							
977123-PL-6	Wisconsin State 5.500% 07/01/09	04/09/2002	Paine Webber		805,800	750,000	2,521
	Wisconsin				805,800	750,000	2,521
	Total States and US				11,078,809	10,090,000	52,865
3199999	Total - Bonds - Special Revenue & Special Assessments				11,078,809	10,090,000	52,865
Bonds - Industrial and Miscellaneous							
United States							
126671-UD-6	Countrywide Series 2002 4.716% 10/25/17	12/12/2002	James B. McCreery		499,991	500,000	1,900

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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
14040K-CD-8.....	Capital One Master Trus 4.600% 10/15/06.....	07/16/2002....	Bank of America Sec.....		507,207	500,000	256
22540V-P2-2.....	CS First Boston Mortgag 6.133% 03/15/12.....	05/02/2002....	CS First Boston Corp.....		502,969	500,000	1,618
41011W-AV-2.....	John Hancock Glb Corpor 5.000% 07/27/07.....	06/12/2002....	NationsBank.....		499,725	500,000	
705220-AF-8.....	Peco Energy Transition 6.050% 03/01/09.....	07/18/2002....	Bankers Trust.....		803,232	750,000	17,898
87244H-AB-1.....	TIAA Global Markets 4.125% 11/15/07.....	10/24/2002....	Morgan Stanley.....		497,605	500,000	
939336-DN-0.....	Washington Mutual Serie 4.380% 11/25/32.....	09/19/2002....	Lehman Bros Inc.....		504,970	500,000	1,399
	United States.....				3,815,699	3,750,000	23,071
4599999	Total - Bonds - Industrial & Miscellaneous.....				3,815,699	3,750,000	23,071
6099997	Total - Bonds - Part 3.....				39,657,680	35,990,000	268,927
6099998	Total - Bonds - Summary Item from Part 5.....				33,474,748	30,800,000	583,527
6099999	Total - Bonds.....				73,132,428	66,790,000	852,454
7299999	Total - Bonds, Preferred and Common Stocks.....				73,132,428	.XXX	852,454

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
Bonds - U.S. Government															
912810-DF-2	U.S. Treasury Bond 12.000% 08/15/13	03/19/2002	Bear Stearns Sec.		682,188	500,000	676,719	662,544	(1,875)			21,519	21,519	35,470	
912827-3G-5	U.S. Treasury Note 6.250% 08/31/02	08/31/2002	Maturity		110,000	110,000	112,647	110,454	(454)					6,875	
912827-3Q-3	U.S. Treasury Note 5.750% 11/30/02	11/30/2002	Maturity		1,000,000	1,000,000	985,195	994,239	5,761					57,500	
912833-CP-3	U.S. Treasury Stripped 0.000% 02/15/06	03/04/2002	Bear Stearns Sec.		849,890	1,000,000	815,710	829,970	6,698			13,222	13,222		
0399999	Total - Bonds - U.S. Government				2,642,078	2,610,000	2,590,271	2,597,207	10,130	0	0	34,741	34,741	99,845	XXX
Bonds - Political Subdivisions of States															
Alabama															
472628-NK-8	Jefferson County ALA GO 5.000% 04/01/05	10/09/2002	DLJ Fixed Income		537,090	500,000	517,830	515,076	(3,470)			25,483	25,483	25,972	
	Alabama				537,090	500,000	517,830	515,076	(3,470)	0	0	25,483	25,483	25,972	XXX
Colorado															
24918Y-AW-6	Denver Co City & Cnty G 5.000% 09/01/07	03/13/2002	Raymond James & Assoc.		794,753	750,000	801,240	798,622	(1,607)			(2,262)	(2,262)	22,188	
	Colorado				794,753	750,000	801,240	798,622	(1,607)	0	0	(2,262)	(2,262)	22,188	XXX
	Total States and US				1,331,843	1,250,000	1,319,070	1,313,698	(5,077)	0	0	23,221	23,221	48,160	XXX
2499999	Total - Bonds - Political Subdivisions				1,331,843	1,250,000	1,319,070	1,313,698	(5,077)	0	0	23,221	23,221	48,160	XXX
Bonds - Special Revenue and Special Assessment															
New York															
650013-WL-5	New York State Hwy 5.250% 04/01/09	02/06/2002	Bear Stearns Sec.		1,084,060	1,000,000	1,093,100	1,091,071	(1,223)			(5,787)	(5,787)	18,958	
	New York				1,084,060	1,000,000	1,093,100	1,091,071	(1,223)	0	0	(5,787)	(5,787)	18,958	XXX
Oklahoma															
679111-PA-6	Oklahoma State Turnpike 6.000% 01/01/08	06/28/2002	Lehman Bros Inc.		564,250	500,000	553,700	536,392	(2,698)			30,556	30,556	30,167	
	Oklahoma				564,250	500,000	553,700	536,392	(2,698)	0	0	30,556	30,556	30,167	XXX
United States															
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	01/01/2002	Paydown		4,549	4,549	4,842	4,742	(193)					34	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	02/01/2002	Paydown		5,296	5,296	5,637	5,520	(225)					79	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	03/01/2002	Paydown		4,084	4,084	4,347	4,257	(173)					92	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	04/01/2002	Paydown		3,905	3,905	4,156	4,071	(166)					117	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	05/01/2002	Paydown		3,967	3,967	4,222	4,135	(168)					149	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	06/01/2002	Paydown		4,797	4,797	5,106	5,001	(204)					216	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	07/01/2002	Paydown		6,182	6,182	6,580	6,444	(262)					325	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	08/01/2002	Paydown		3,331	3,331	3,545	3,472	(141)					200	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	09/01/2002	Paydown		2,139	2,139	2,276	2,229	(91)					144	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	10/01/2002	Paydown		2,467	2,467	2,626	2,572	(105)					185	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	11/01/2002	Paydown		2,521	2,521	2,683	2,627	(107)					208	
31363W-DZ-5	Federal National Mortga 9.000% 10/15/09	12/01/2002	Paydown		4,800	4,800	5,109	5,003	(204)					432	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	01/01/2002	Paydown		1,654	1,654	1,609	1,635	19					8	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	02/01/2002	Paydown		1,813	1,813	1,763	1,791	21					18	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	03/01/2002	Paydown		1,697	1,697	1,650	1,677	20					25	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	04/01/2002	Paydown		1,355	1,355	1,318	1,339	16					27	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	05/01/2002	Paydown		1,333	1,333	1,297	1,317	16					33	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	06/01/2002	Paydown		1,778	1,778	1,730	1,757	21					53	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	07/01/2002	Paydown		1,223	1,223	1,190	1,209	14					43	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	08/01/2002	Paydown		1,404	1,404	1,366	1,388	16					56	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	09/01/2002	Paydown		1,369	1,369	1,332	1,353	16					62	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	10/01/2002	Paydown		1,594	1,594	1,550	1,575	19					80	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	11/01/2002	Paydown		1,194	1,194	1,162	1,180	14					66	
31368H-YJ-6	Federal Nat'l Mtg Assoc 6.000% 03/01/04	12/01/2002	Paydown		1,115	1,115	1,084	1,102	13					67	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	01/01/2002	Paydown		28,126	28,126	28,302	28,278	(153)					152	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	02/01/2002	Paydown		18,264	18,264	18,378	18,363	(99)					198	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	03/01/2002	Paydown		18,936	18,936	19,054	19,039	(103)					308	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	04/01/2002	Paydown		16,452	16,452	16,555	16,541	(89)					356	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	05/01/2002	Paydown		12,612	12,612	12,691	12,680	(68)					342	

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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
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	06/01/2002	Paydown		4,489	4,489	4,518	4,514	(24)				0	146	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	07/01/2002	Paydown		18,959	18,959	19,078	19,062	(103)				0	719	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	08/01/2002	Paydown		12,729	12,729	12,809	12,798	(69)				0	552	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	09/01/2002	Paydown		27,208	27,208	27,378	27,356	(148)				0	1,326	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	10/01/2002	Paydown		28,864	28,864	29,044	29,020	(157)				0	1,563	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	11/01/2002	Paydown		27,231	27,231	27,401	27,378	(148)				0	1,623	
94976X-BZ-2	Wells Fargo Trust Serie 6.500% 06/25/16	12/01/2002	Paydown		15,489	15,489	15,586	15,573	(84)				0	1,007	
	U.S.				294,926	294,926	298,974	297,998	(3,079)	0	0	0	0	11,011	XXX
	Total States and US				1,943,236	1,794,926	1,945,774	1,925,461	(7,000)	0	0	24,769	24,769	60,136	XXX
3199999	Total - Bonds - Special Revenue & Assessment				1,943,236	1,794,926	1,945,774	1,925,461	(7,000)	0	0	24,769	24,769	60,136	XXX
Bonds - Industrial and Miscellaneous															
United States															
023551-AG-9	Amerada Hess Corp. 5.900% 08/15/06	10/29/2002	CS First Boston Corp.		533,060	500,000	499,575	499,603	64			33,393	33,393	35,728	
200336-AW-5	Comdisco Inc Corporate 9.500% 08/15/03	01/16/2002	Warburg Dillon Read		207,500	250,000	193,125	200,000	2,056			5,444	5,444		
233835-AJ-6	DaimlerChrysler Corpora 7.750% 06/15/05	07/25/2002	Lehman Bros Inc.		541,350	500,000	497,780	498,394	240			42,716	42,716	24,219	
254687-AR-7	Walt Disney Company 4.500% 09/15/04	09/04/2002	Lehman Bros Inc.		403,296	400,000	399,168	399,238	183			3,875	3,875	17,250	
254687-AR-7	Walt Disney Company 4.500% 09/15/04	09/05/2002	Lehman Bros Inc.		605,166	600,000	598,752	598,857	275			6,034	6,034	25,950	
36962G-UX-0	General Electric Capita 7.500% 06/05/03	06/26/2002	Barclays Dezoete		524,025	500,000	503,055	501,571	(530)			22,984	22,984	21,458	
370425-RJ-1	General Motors Acceptan 6.850% 06/17/04	07/25/2002	Goldman Sachs		519,355	500,000	486,725	491,789	1,795			25,771	25,771	21,216	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	01/01/2002	Paydown		20,488	20,488	19,608	19,765	724				0	111	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	02/01/2002	Paydown		18,213	18,213	17,430	17,569	643				0	197	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	03/01/2002	Paydown		18,180	18,180	17,399	17,538	642				0	295	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	04/01/2002	Paydown		23,110	23,110	22,117	22,294	816				0	500	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	05/01/2002	Paydown		13,933	13,933	13,334	13,441	492				0	377	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	06/01/2002	Paydown		11,245	11,245	10,762	10,848	397				0	365	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	07/01/2002	Paydown		17,456	17,456	16,706	16,840	617				0	661	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	08/01/2002	Paydown		32,390	32,390	30,998	31,245	1,144				0	1,400	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	09/01/2002	Paydown		20,283	20,283	19,411	19,566	716				0	986	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	10/01/2002	Paydown		39,239	39,239	37,553	37,853	1,386				0	2,115	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	11/01/2002	Paydown		50,211	50,211	48,054	48,438	1,774				0	2,973	
76110Y-KM-3	Residential Funding Mtg 6.500% 06/25/14	12/01/2002	Paydown		44,685	44,685	42,765	43,107	1,578				0	2,880	
	United States				3,643,185	3,559,433	3,474,317	3,487,956	15,012	0	0	140,217	140,217	158,681	XXX
Canada															
25156P-AA-1	Deutsche Tel Fin Corpor 7.750% 06/15/05	05/14/2002	Morgan Stanley		206,844	200,000	199,652	199,732	26			7,086	7,086	6,544	
25156P-AA-1	Deutsche Tel Fin Corpor 7.750% 06/15/05	07/11/2002	Morgan Stanley		206,388	200,000	199,652	199,732	37			6,618	6,618	9,171	
25156P-AA-1	Deutsche Tel Fin Corpor 7.750% 06/15/05	07/12/2002	Morgan Stanley		361,085	350,000	349,391	349,532	65			11,487	11,487	16,129	
	Canada				774,317	750,000	748,695	748,996	128	0	0	25,191	25,191	31,844	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				4,417,502	4,309,433	4,223,012	4,236,952	15,140	0	0	165,408	165,408	190,525	XXX
6099997	Total - Bonds - Part 4				10,334,659	9,964,359	10,078,127	10,073,318	13,193	0	0	248,139	248,139	398,666	XXX
6099998	Total - Bonds - Summary Item from Part 5				33,649,943	30,800,000	33,474,748	33,436,760	(37,987)			213,183	213,183	684,619	XXX
6099999	Total - Bonds				43,984,602	40,764,359	43,552,875	43,510,078	(24,794)	0	0	461,322	461,322	1,083,285	XXX
7299999	Total - Bonds, Preferred and Common Stocks				43,984,602	XXX	43,552,875	43,510,078	(24,794)	0	0	461,322	461,322	1,083,285	0

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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 (Stocks)	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
Bonds - U.S. Government																
912827-2J-0	U.S. Treasury Note 6.250% 02/15/07	07/16/2002	Alex. Brown & Sons Inc.	11/01/2002	Lehman Bros Inc.	2,500,000	2,758,984	2,865,625	2,743,362	(15,623)			122,263	122,263	112,517	65,608
912827-6N-7	U.S. Treasury Note 5.750% 11/15/05	09/25/2002	Bear Stearns Sec.	10/15/2002	JP Morgan	3,000,000	3,306,563	3,299,648	3,301,472	(5,091)			(1,823)	(1,823)	72,188	62,813
912827-6N-7	U.S. Treasury Note 5.750% 11/15/05	10/02/2002	Alex. Brown & Sons Inc.	10/15/2002	JP Morgan	10,000,000	11,073,047	10,998,828	11,061,356	(11,691)			(62,528)	(62,528)	240,625	220,313
912828-AC-4	US Treasury Note 4.375% 05/15/07	07/11/2002	Morgan Stanley	10/31/2002	Deutsche Bank	200,000	205,344	214,313	205,043	(301)			9,270	9,270	4,042	1,379
912828-AC-4	US Treasury Note 4.375% 05/15/07	07/12/2002	Morgan Stanley	10/31/2002	Deutsche Bank	200,000	204,813	214,313	204,550	(263)			9,763	9,763	4,042	1,450
912828-AC-4	US Treasury Note 4.375% 05/15/07	10/18/2002	Deutsche Bank	10/31/2002	Deutsche Bank	11,000,000	11,615,313	11,787,188	11,611,647	(3,665)			175,540	175,540	222,317	207,931
912828-AH-3	US Treasury Note 3.250% 08/15/07	10/29/2002	CS First Boston Corp.	11/01/2002	Bear Stearns Sec.	400,000	408,000	408,469	407,988	(12)			481	481	2,861	2,755
0399999	Total - Bonds - U.S. Government					27,300,000	29,572,064	29,788,384	29,535,418	(36,646)	0	0	252,966	252,966	658,592	562,249
Bonds - States, Territories and Possessions																
New York																
649787-ED-6	New York State General 6.000% 07/15/08	04/09/2002	Raymond James & Assoc.	04/09/2002	Merrill Lynch	1,000,000	1,108,560	1,110,860	1,108,519	(41)			2,341	2,341	14,500	14,333
	New York					1,000,000	1,108,560	1,110,860	1,108,519	(41)	0	0	2,341	2,341	14,500	14,333
Pennsylvania																
709141-XD-2	Pennsylvania State 5.000% 10/01/10	10/09/2002	Goldman Sachs	11/06/2002	Merrill Lynch	1,000,000	1,123,330	1,101,830	1,122,541	(789)			(20,711)	(20,711)	5,694	2,917
	Pennsylvania					1,000,000	1,123,330	1,101,830	1,122,541	(789)	0	0	(20,711)	(20,711)	5,694	2,917
Virginia																
928109-GZ-4	Virginia State General 5.000% 06/01/11	10/09/2002	Morgan Stanley	11/01/2002	Morgan Keegan	1,000,000	1,131,220	1,106,580	1,130,709	(511)			(24,129)	(24,129)	4,861	3,056
	Virginia					1,000,000	1,131,220	1,106,580	1,130,709	(511)	0	0	(24,129)	(24,129)	4,861	3,056
	Total States and US					3,000,000	3,363,110	3,319,270	3,361,769	(1,341)	0	0	(42,499)	(42,499)	25,055	20,306
1799999	Total - Bonds - States, Territories & Possessions					3,000,000	3,363,110	3,319,270	3,361,769	(1,341)	0	0	(42,499)	(42,499)	25,055	20,306
Bonds - Special Revenue and Special Assessment																
Texas																
882762-BU-0	Texas St TPK Auth Cent 5.000% 06/01/08	08/07/2002	Lehman Bros Inc.	08/07/2002	Lehman Bros Inc.	500,000	539,575	542,290	539,575	0			2,715	2,715	972	972
	Texas					500,000	539,575	542,290	539,575	0	0	0	2,715	2,715	972	972
	Total States and US					500,000	539,575	542,290	539,575	0	0	0	2,715	2,715	972	972
3199999	Total - Bonds - Special Revenue & Assessment					500,000	539,575	542,290	539,575	0	0	0	2,715	2,715	972	972
6099998	Total - Bonds					30,800,000	33,474,749	33,649,944	33,436,762	(37,987)	0	0	213,182	213,182	684,619	583,527
7299999	Total - Bonds, Preferred and Common Stocks					XXX	33,474,749	33,649,944	33,436,762	(37,987)	0	0	213,182	213,182	684,619	583,527

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	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

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	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

SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	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 Desig- 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			
Class One Money Market Mutual Funds																
United States																
784924-74-8..	SSGA Money Market Fund.....	12/27/2002	State Street Bank.....	.....	.....	01/02/2003	.....806	.....	.....	.....	.....806	.....	.....889	.....	....1....	.....
992641-00-1..	Mny Mrkt Obligt'ns Trust(MPLS) 1st.....	12/03/2002	US Bancorp.....	.....	.....	01/02/2003	.....3,093	.....	.....	.....	.....3,093	.....	.....146	.....	....1....	.....
STPOOL-\$0-0	UHC HealthCare Liquidity Pool Pro Rata.....	12/29/2002	TAMIC - POOL.....	.....	.....	01/02/2003	.....17,854,749	.....	.....	.....	.....17,854,749	.....	.....3,807	.....	....1....	.....
	United States.....						.....17,858,648	.....0	.....0	.....0	.....17,858,648	.....0	.....4,842	.....0	....XXX.	....XXX....
7899999	Class One Money Market Mutual Funds.....						.....17,858,648	.....0	.....0	.....0	.....17,858,648	.....0	.....4,842	.....0	....XXX.	....XXX....
8099999	Grand Total - Short-Term Investments.....						.....17,858,648	(a).....0	.....0	.....0	.....17,858,648	.....0	.....4,842	.....0	....XXX.	....XXX....

(a) Includes \$.....0 other than accrual of discount and amortization of premium.

**Sch. DB-Pt. A-Sn. 1
NONE**

**Sch. DB-Pt. A-Sn. 2
NONE**

**Sch. DB-Pt. A-Sn. 3
NONE**

**Sch. DB-Pt. B-Sn. 1
NONE**

**Sch. DB-Pt. B-Sn. 2
NONE**

**Sch. DB-Pt. B-Sn. 3
NONE**

**Sch. DB-Pt. C-Sn. 1
NONE**

**Sch. DB-Pt. C-Sn. 2
NONE**

**Sch. DB-Pt. C-Sn. 3
NONE**

**Sch. DB-Pt. D-Sn. 1
NONE**

**Sch. DB-Pt. D-Sn. 2
NONE**

**Sch. DB-Pt. D-Sn. 3
NONE**

**Sch. DB-Pt. E-Sn. 1
NONE**

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 Statement (Admitted) Value	2 Fair Value (a)	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
1. Bonds.....	75,110,414	77,331,672	2,221,258
2. Preferred stocks.....			0
3. Totals.....	75,110,414	77,331,672	2,221,258

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

To determine the market value of securities, the Company utilizes outside vendors who, in turn, use various sources and

methods including market quotations and a complete matrix system that takes into account differences in the type of issuer,

variations in quality, and conditions in the current marketplace. Input from various brokerage firms is included in the

estimation process.

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	*
Open Depositories					
AIG Funding Inc Discounted Commercial Paper.....	1.72% Due 4/1/2002 At Mat.....	1,720	559		XXX
AIG Funding Inc Discounted Commercial Paper.....	1.76% Due 5/7/2002 At Mat.....	1,760	1,232		XXX
Aegon Funding Corp Disc Comm Paper.....	1 3/4% Due 9/26/2002 At Mat.....	1,750	126		XXX
American Express Financial Disc Comm Paper.....	1.84% Due 1/8/2002 At Mat.....	1,840	358		XXX
American Express Financial Disc Comm Paper.....	1.78% Due 3/14/2002 At Mat.....	1,780	791		XXX
American Express Financial Disc Comm Paper.....	1.83% Due 4/1/2002 At Mat.....	1,830	594		XXX
American Express Financial Disc Comm Paper.....	1.7% Due 8/15/2002 At Mat.....	1,700	142		XXX
American Express Financial Disc Comm Paper.....	1.18% Due 12/18/2002 At Mat.....	1,180	739		XXX
American Express Cr Corp Disc Comm Paper.....	1.82% Due 1/24/2002 At Mat.....	1,820	768		XXX
Assets Securitization Coop Disc Comm Paper.....	1.79% Due 3/4/2002 At Mat.....	1,790	2,014		XXX
Assets Securitization Coop Disc Comm Paper.....	1.81% Due 4/8/2002 At Mat.....	1,810	2,252		XXX
Assets Securitization Coop Disc Comm Paper.....	1.78% Due 7/17/2002 At Mat.....	1,780	791		XXX
Assets Securitization Coop Disc Comm Paper.....	1 3/4% Due 8/6/2002 At Mat.....	1,750	661		XXX
Assets Securitization Coop Disc Comm Paper.....	1 3/4% Due 11/4/2002 At Mat.....	1,750	3,172		XXX
BMW US Capital Discount Commercial Paper.....	1.97% Due 10/1/2002 At Mat.....	1,970	137		XXX
Barton Cap Corp Discounted Commercial Paper.....	1.79% Due 7/9/2002 At Mat.....	1,790	3,488		XXX
Barton Cap Corp Discounted Commercial Paper.....	1 3/4% Due 10/29/2002 At Mat.....	1,750	1,973		XXX
Barton Cap Corp Discounted Commercial Paper.....	1.31% Due 12/17/2002 At Mat.....	1,310	1,382		XXX
Beckman Dickinson & Co. Disc Comm Paper.....	1.77% Due 1/31/2002 At Mat.....	1,770	1,476		XXX
Beckman Dickinson & Co. Disc Comm Paper.....	1.7% Due 9/25/2002 At Mat.....	1,700	80		XXX
Beckman Dickinson & Co. Disc Comm Paper.....	1.77% Due 10/17/2002 At Mat.....	1,770	143		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.7% Due 2/4/2002 At Mat.....	1,700	1,275		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.82% Due 2/19/2002 At Mat.....	1,820	804		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.81% Due 3/18/2002 At Mat.....	1,810	1,765		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.82% Due 4/18/2002 At Mat.....	1,820	2,346		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.77% Due 6/5/2002 At Mat.....	1,770	639		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.79% Due 6/19/2002 At Mat.....	1,790	580		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.77% Due 7/31/2002 At Mat.....	1,770	1,087		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.73% Due 8/20/2002 At Mat.....	1,730	673		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.67% Due 9/23/2002 At Mat.....	1,670	207		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.8% Due 10/3/2002 At Mat.....	1,800	150		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.74% Due 10/23/2002 At Mat.....	1,740	35		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.58% Due 12/4/2002 At Mat.....	1,580	3,793		XXX
Blue Ridge Asset Discount Commercial Paper.....	1.29% Due 12/18/2002 At Mat.....	1,290	107		XXX
Boeing Discounted Commercial Paper.....	1.76% Due 3/19/2002 At Mat.....	1,760	82		XXX
Boston Edison Co. Discounted Commercial Paper....	1.78% Due 2/27/2002 At Mat.....	1,780	1,109		XXX
Boston Edison Co. Discounted Commercial Paper....	1 3/4% Due 7/19/2002 At Mat.....	1,750	165		XXX
Cvs Corporation Discounted Commercial Paper.....	1.72% Due 1/14/2002 At Mat.....	1,720	287		XXX
Cvs Corporation Discounted Commercial Paper.....	1.9% Due 2/1/2002 At Mat.....	1,900	90		XXX
Cvs Corporation Discounted Commercial Paper.....	1 3/4% Due 2/14/2002 At Mat.....	1,750	292		XXX
Cvs Corporation Discounted Commercial Paper.....	1 3/4% Due 3/11/2002 At Mat.....	1,750	1,157		XXX
Cvs Corporation Discounted Commercial Paper.....	1.8% Due 4/16/2002 At Mat.....	1,800			XXX
Catipillar Discounted Commercial Paper.....	1 3/4% Due 7/26/2002 At Mat.....	1,750	331		XXX
Caterpillar Discnt Commercial Paper.....	1 3/4% Due 8/27/2002 At Mat.....	1,750	535		XXX
Caterpillar Finl Svcs Corp Disc Comm Paper.....	1.8% Due 2/4/2002 At Mat.....	1,800	240		XXX
Clipper Receivables Discounted Comm Paper.....	1.8% Due 9/27/2002 At Mat.....	1,800	125		XXX
Clipper Receivables Discounted Comm Paper.....	1.98% Due 10/1/2002 At Mat.....	1,980	138		XXX
Clipper Receivables Discounted Comm Paper.....	1.81% Due 11/4/2002 At Mat.....	1,810	437		XXX
Delaware Funding Corp Discounted Comm Paper....	1 3/4% Due 2/20/2002 At Mat.....	1,750	1,838		XXX
Delaware Funding Corp Discounted Comm Paper....	1.8% Due 3/21/2002 At Mat.....	1,800	2,320		XXX
Delaware Funding Corp Discounted Comm Paper....	1.86% Due 4/1/2002 At Mat.....	1,860	455		XXX
Delaware Funding Corp Discounted Comm Paper....	1.79% Due 5/17/2002 At Mat.....	1,790	1,730		XXX
Delaware Funding Corp Discounted Comm Paper....	1.74% Due 9/26/2002 At Mat.....	1,740	125		XXX
Delaware Funding Corp Discounted Comm Paper....	1.98% Due 10/1/2002 At Mat.....	1,980	138		XXX
Delaware Funding Corp Discounted Comm Paper....	1.33% Due 12/10/2002 At Mat.....	1,330	2,536		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1 3/4% Due 9/26/2002 At Mat.....	1,750	126		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1.79% Due 9/27/2002 At Mat.....	1,790	129		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1.82% Due 9/30/2002 At Mat.....	1,820	379		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1.85% Due 10/2/2002 At Mat.....	1,850	159		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1.76% Due 10/17/2002 At Mat.....	1,760	142		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1.62% Due 11/15/2002 At Mat.....	1,620	1,219		XXX
Diageo Cap PLC Discounted Commercial Paper.....	1.26% Due 11/19/2002 At Mat.....	1,260	101		XXX
Federal Home Loan Bank Discount Note.....	Due 9/25/2002 At Mat.....	1,630	630		XXX
Federal Home Loan Bank Discount Note.....	Due 9/26/2002 At Mat.....	1,670	199		XXX
Federal Home Loan Bank Discount Note.....	Due 4/1/2002 At Mat.....	1,940	3,228		XXX
Federal Nat'l Mtg Association Discount Note.....	Due 7/17/2002 At Mat.....	1,700	298		XXX
First Data Corp Discount Commercial Paper.....	1.98% Due 10/1/2002 At Mat.....	1,980	132		XXX
First Data Corp Discount Commercial Paper.....	1.74% Due 11/4/2002 At Mat.....	1,740	1,256		XXX
Frigate Funding Corp Discounted Comm Paper.....	1 3/4% Due 8/22/2002 At Mat.....	1,750	53		XXX
Galleon Capital Corp Discounted Comm Paper.....	1.88% Due 10/2/2002 At Mat.....	1,880	162		XXX
Galleon Capital Corp Discounted Comm Paper.....	1.74% Due 11/5/2002 At Mat.....	1,740	137		XXX
Galleon Capital Corp Discounted Comm Paper.....	1.36% Due 11/18/2002 At Mat.....	1,360	329		XXX
Galleon Capital Corp Discounted Comm Paper.....	1.31% Due 11/19/2002 At Mat.....	1,310	109		XXX
Galleon Capital Corp Discounted Comm Paper.....	1.21% Due 11/20/2002 At Mat.....	1,210	100		XXX
Gannett Inc. Discounted Commercial Paper.....	1 3/4% Due 1/24/2002 At Mat.....	1,750	1,679		XXX
Gannett Inc. Discounted Commercial Paper.....	1.77% Due 3/5/2002 At Mat.....	1,770	1,731		XXX
Gannett Inc. Discounted Commercial Paper.....	1.72% Due 9/27/2002 At Mat.....	1,720	191		XXX
General Electric Cap'l Corp Disc Comm Paper.....	1 3/4% Due 1/17/2002 At Mat.....	1,750	779		XXX
General Electric Cap'l Corp Disc Comm Paper.....	1.77% Due 2/25/2002 At Mat.....	1,770	983		XXX
General Electric Cap'l Corp Disc Comm Paper.....	1 3/4% Due 8/12/2002 At Mat.....	1,750	535		XXX
General Electric Cap'l Corp Disc Comm Paper.....	1.78% Due 11/7/2002 At Mat.....	1,780	1,350		XXX
General Electric Cap'l Corp Disc Comm Paper.....	1 1/4% Due 12/18/2002 At Mat.....	1,250	1,069		XXX
Gillette Company Discounted Commercial Paper.....	1.7% Due 3/13/2002 At Mat.....	1,700	76		XXX
Gillette Company Discounted Commercial Paper.....	1.74% Due 8/2/2002 At Mat.....	1,740	77		XXX
Goldman Sachs Discounted Commercial Paper.....	1.8% Due 4/15/2002 At Mat.....	1,800	161		XXX
Honeywell International Discount Commercial Paper.	1.78% Due 3/28/2002 At Mat.....	1,780	1,093		XXX
Honeywell International Discount Commercial Paper.	1.85% Due 4/1/2002 At Mat.....	1,850	452		XXX
Household Finance Corp Disc Comm Paper.....	1.81% Due 1/29/2002 At Mat.....	1,810	80		XXX
Household Finance Corp Disc Comm Paper.....	1.77% Due 2/22/2002 At Mat.....	1,770	70		XXX

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

1. January.....	(83,897)	4. April.....	1,915,374	7. July.....	5,498,237	10. October.....	(3,722,563)
2. February.....	4,408,296	5. May.....	361,982	8. August.....	(2,888,045)	11. November.....	7,235,628
3. March.....	24,992,548	6. June.....	(5,131,725)	9. September.....	20,799,396	12. December.....	(4,735,001)

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	*
Household Finance Corp Disc Comm Paper.....	1.69% Due 3/11/2002 At Mat.....	1.690	180		XXX
Household Finance Corp Disc Comm Paper.....	1.78% Due 3/15/2002 At Mat.....	1.780	83		XXX
Household Finance Corp Disc Comm Paper.....	1.86% Due 3/18/2002 At Mat.....	1.860	268		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 3/19/2002 At Mat.....	1.760	78		XXX
Household Finance Corp Disc Comm Paper.....	1.68% Due 3/25/2002 At Mat.....	1.680	151		XXX
Household Finance Corp Disc Comm Paper.....	1.71% Due 4/10/2002 At Mat.....	1.710	51		XXX
Household Finance Corp Disc Comm Paper.....	1.71% Due 4/11/2002 At Mat.....	1.710	51		XXX
Household Finance Corp Disc Comm Paper.....	1.83% Due 5/2/2002 At Mat.....	1.830	61		XXX
Household Finance Corp Disc Comm Paper.....	1.86% Due 5/16/2002 At Mat.....	1.860	33		XXX
Household Finance Corp Disc Comm Paper.....	1.8% Due 5/17/2002 At Mat.....	1.800	32		XXX
Household Finance Corp Disc Comm Paper.....	1.69% Due 5/20/2002 At Mat.....	1.690	183		XXX
Household Finance Corp Disc Comm Paper.....	1.74% Due 5/21/2002 At Mat.....	1.740	63		XXX
Household Finance Corp Disc Comm Paper.....	1.65% Due 5/22/2002 At Mat.....	1.650	58		XXX
Household Finance Corp Disc Comm Paper.....	1.65% Due 5/23/2002 At Mat.....	1.650	60		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 6/11/2002 At Mat.....	1.760	41		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 6/26/2002 At Mat.....	1.760	45		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 6/27/2002 At Mat.....	1.760	44		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 7/9/2002 At Mat.....	1.760	24		XXX
Household Finance Corp Disc Comm Paper.....	1 3/4% Due 7/10/2002 At Mat.....	1.750	24		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 7/11/2002 At Mat.....	1.760	24		XXX
Household Finance Corp Disc Comm Paper.....	1 3/4% Due 7/12/2002 At Mat.....	1.750	24		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 7/17/2002 At Mat.....	1.760	83		XXX
Household Finance Corp Disc Comm Paper.....	1.73% Due 7/18/2002 At Mat.....	1.730	82		XXX
Household Finance Corp Disc Comm Paper.....	1 3/4% Due 7/25/2002 At Mat.....	1.750	83		XXX
Household Finance Corp Disc Comm Paper.....	1.7% Due 8/5/2002 At Mat.....	1.700	234		XXX
Household Finance Corp Disc Comm Paper.....	1 3/4% Due 8/6/2002 At Mat.....	1.750	54		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 8/7/2002 At Mat.....	1.760	59		XXX
Household Finance Corp Disc Comm Paper.....	1.73% Due 8/9/2002 At Mat.....	1.730	60		XXX
Household Finance Corp Disc Comm Paper.....	1.73% Due 8/19/2002 At Mat.....	1.730	144		XXX
Household Finance Corp Disc Comm Paper.....	1.72% Due 9/6/2002 At Mat.....	1.720	29		XXX
Household Finance Corp Disc Comm Paper.....	1.82% Due 9/17/2002 At Mat.....	1.820	77		XXX
Household Finance Corp Disc Comm Paper.....	1.78% Due 9/30/2002 At Mat.....	1.780	384		XXX
Household Finance Corp Disc Comm Paper.....	1.97% Due 10/1/2002 At Mat.....	1.970	142		XXX
Household Finance Corp Disc Comm Paper.....	1.85% Due 10/2/2002 At Mat.....	1.850	54		XXX
Household Finance Corp Disc Comm Paper.....	1.76% Due 10/3/2002 At Mat.....	1.760	67		XXX
Int'l Business Machines Corp Disc Comm Paper.....	1.74% Due 3/25/2002 At Mat.....	1.740	193		XXX
JP Morgan Chase Discount Commercial Paper.....	1 3/4% Due 2/13/2002 At Mat.....	1.750	3,348		XXX
Knight Ridder Discount Commercial Paper.....	1.73% Due 8/28/2002 At Mat.....	1.730	1,096		XXX
Marsh & McLennan Co Inc Disc Comm Paper.....	1.78% Due 2/21/2002 At Mat.....	1.780	346		XXX
Marsh & McLennan Co Inc Disc Comm Paper.....	1.78% Due 3/7/2002 At Mat.....	1.780	1,108		XXX
Marsh & McLennan Co Inc Disc Comm Paper.....	1.8% Due 3/18/2002 At Mat.....	1.800	560		XXX
Marsh & McLennan Co Inc Disc Comm Paper.....	1.82% Due 4/2/2002 At Mat.....	1.820	971		XXX
Marsh & McLennan Co Inc Disc Comm Paper.....	1.73% Due 10/28/2002 At Mat.....	1.730	1,533		XXX
May Dept Stores Discounted Commercial Paper.....	1.78% Due 1/17/2002 At Mat.....	1.780	850		XXX
May Dept Stores Discounted Commercial Paper.....	1.76% Due 10/17/2002 At Mat.....	1.760	87		XXX
Merck & Co Commercial Paper.....	1 3/4% Due 11/14/2002 At Mat.....	1.750	1,410		XXX
Mont Blanc Corp Discounted Commercial Paper.....	1.65% Due 11/15/2002 At Mat.....	1.650	1,462		XXX
Montauk Funding Corp Disc Comm Paper.....	1.85% Due 10/4/2002 At Mat.....	1.850	319		XXX
Morgan Stanley Group, Inc. Disc Comm Paper.....	1.84% Due 2/8/2002 At Mat.....	1.840	2,915		XXX
Morgan Stanley Group, Inc. Disc Comm Paper.....	1.79% Due 3/7/2002 At Mat.....	1.790	1,750		XXX
Morgan Stanley Group, Inc. Disc Comm Paper.....	1.76% Due 3/12/2002 At Mat.....	1.760	367		XXX
Morgan Stanley Group, Inc. Disc Comm Paper.....	1 3/4% Due 8/1/2002 At Mat.....	1.750	578		XXX
Morgan Stanley Group, Inc. Disc Comm Paper.....	1.78% Due 10/16/2002 At Mat.....	1.780	2,472		XXX
Morgan Stanley Group, Inc. Disc Comm Paper.....	1.76% Due 11/1/2002 At Mat.....	1.760	850		XXX
National Rural Utilities Coop Disc Comm Paper.....	1 3/4% Due 1/28/2002 At Mat.....	1.750	2,102		XXX
National Rural Utilities Coop Disc Comm Paper.....	1.9% Due 3/22/2002 At Mat.....	1.900	1,214		XXX
Nestle SA-Spons Discounted Commercial Paper.....	1.79% Due 1/30/2002 At Mat.....	1.790	80		XXX
Nestle SA-Spons Discounted Commercial Paper.....	1.81% Due 2/5/2002 At Mat.....	1.810	251		XXX
Nestle SA-Spons Discounted Commercial Paper.....	1.68% Due 3/8/2002 At Mat.....	1.680	224		XXX
Nestle SA-Spons Discounted Commercial Paper.....	1 3/4% Due 9/18/2002 At Mat.....	1.750	83		XXX
Old Line Funding Discounted Commercial Paper.....	1.8% Due 11/4/2002 At Mat.....	1.800	168		XXX
Old Line Funding Discounted Commercial Paper.....	1.67% Due 11/18/2002 At Mat.....	1.670	1,935		XXX
Old Line Funding Discounted Commercial Paper.....	1.33% Due 12/3/2002 At Mat.....	1.330	1,321		XXX
Paradigm FDG LLC Disc Comm Paper.....	1.89% Due 9/17/2002 At Mat.....	1.890	89		XXX
Paradigm FDG LLC Disc Comm Paper.....	1.8% Due 11/4/2002 At Mat.....	1.800	272		XXX
Paradigm FDG LLC Disc Comm Paper.....	1.61% Due 12/3/2002 At Mat.....	1.610	3,761		XXX
Park Avenue Rec Corp Disc Comm Paper.....	1.88% Due 4/1/2002 At Mat.....	1.880	585		XXX
Park Avenue Rec Corp Disc Comm Paper.....	1.73% Due 11/8/2002 At Mat.....	1.730	207		XXX
Parker Hannifin Corporation Disc Comm Paper.....	1.79% Due 3/21/2002 At Mat.....	1.790	1,285		XXX
Parker Hannifin Corporation Disc Comm Paper.....	1.8% Due 5/1/2002 At Mat.....	1.800	1,100		XXX
Pfizer Incorporated Discounted Comm Paper.....	1.7% Due 9/27/2002 At Mat.....	1.700	241		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.67% Due 2/13/2002 At Mat.....	1.670	1,708		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.8% Due 3/20/2002 At Mat.....	1.800	2,240		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.77% Due 6/3/2002 At Mat.....	1.770	1,893		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.73% Due 7/23/2002 At Mat.....	1.730	192		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.78% Due 9/16/2002 At Mat.....	1.780	1,597		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.95% Due 10/4/2002 At Mat.....	1.950	498		XXX
Preferred Receivables Fdg Disc Comm Paper.....	1.77% Due 11/15/2002 At Mat.....	1.770	3,136		XXX
PFD Receivables Funding Disc Comm Paper.....	1.78% Due 8/15/2002 At Mat.....	1.780	964		XXX
President and Fellows Harvard Disc Comm Paper....	1.78% Due 4/1/2002 At Mat.....	1.780	578		XXX
President and Fellows Harvard Disc Comm Paper....	1.72% Due 4/17/2002 At Mat.....	1.720	53		XXX
President and Fellows Harvard Disc Comm Paper....	1.71% Due 9/25/2002 At Mat.....	1.710	85		XXX
President and Fellows Harvard Disc Comm Paper....	1.73% Due 9/26/2002 At Mat.....	1.730	124		XXX
Prudential Funding Corp Disc Comm Paper.....	1.26% Due 12/18/2002 At Mat.....	1.260	1,559		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.78% Due 1/22/2002 At Mat.....	1.780	1,663		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.78% Due 2/4/2002 At Mat.....	1.780	870		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.81% Due 2/11/2002 At Mat.....	1.810	563		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.8% Due 2/20/2002 At Mat.....	1.800	495		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.85% Due 3/28/2002 At Mat.....	1.850	257		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.9% Due 4/1/2002 At Mat.....	1.900	464		XXX

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

1. January.....	(83,897)	4. April.....	1,915,374	7. July.....	5,498,237	10. October.....	(3,722,563)
2. February.....	4,408,296	5. May.....	361,982	8. August.....	(2,888,045)	11. November.....	7,235,628
3. March.....	24,992,548	6. June.....	(5,131,725)	9. September.....	20,799,396	12. December.....	(4,735,001)

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	*
Sheffield Receivable Corp Disc Comm Paper.....	1.78% Due 4/29/2002 At Mat.....	1.780	.653		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.77% Due 8/15/2002 At Mat.....	1.770	2,508		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.77% Due 10/25/2002 At Mat.....	1.770	1,229		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.88% Due 10/2/2002 At Mat.....	1.880	110		XXX
Sheffield Receivable Corp Disc Comm Paper.....	1.76% Due 10/31/2002 At Mat.....	1.760	1,857		XXX
Sie Funds Corporate Discounted Comm Paper.....	1.76% Due 9/9/2002 At Mat.....	1.760	.978		XXX
Sie Funds Corporate Discounted Comm Paper.....	1.8% Due 10/10/2002 At Mat.....	1.800	1,750		XXX
Star Fish Globle Funding Corp Disc Comm Paper....	1.8% Due 10/8/2002 At Mat.....	1.800	1,085		XXX
Star Fish Globle Funding Corp Disc Comm Paper....	1.34% Due 12/3/2002 At Mat.....	1.340	1,511		XXX
UBS Financial Inc Discount Commercial Paper.....	1.78% Due 2/5/2002 At Mat.....	1.780	.79		XXX
UBS Financial Inc Discount Commercial Paper.....	1.77% Due 2/21/2002 At Mat.....	1.770	.472		XXX
UBS Financial Inc Discount Commercial Paper.....	1.34% Due 3/8/2002 At Mat.....	1.750	.57		XXX
UBS Financial Inc Discount Commercial Paper.....	1.69% Due 3/11/2002 At Mat.....	1.690	.211		XXX
UBS Financial Inc Discount Commercial Paper.....	1.66% Due 3/14/2002 At Mat.....	1.660	.74		XXX
UBS Financial Inc Discount Commercial Paper.....	1.78% Due 3/15/2002 At Mat.....	1.780	.79		XXX
UBS Financial Inc Discount Commercial Paper.....	1.77% Due 3/28/2002 At Mat.....	1.770	.787		XXX
UBS Financial Inc Discount Commercial Paper.....	1.83% Due 4/5/2002 At Mat.....	1.830	.64		XXX
UBS Financial Inc Discount Commercial Paper.....	1.71% Due 4/8/2002 At Mat.....	1.710	.180		XXX
UBS Financial Inc Discount Commercial Paper.....	1.34% Due 4/9/2002 At Mat.....	1.750	.58		XXX
UBS Financial Inc Discount Commercial Paper.....	1.95% Due 4/16/2002 At Mat.....	1.950	.60		XXX
UBS Financial Inc Discount Commercial Paper.....	1.83% Due 6/4/2002 At Mat.....	1.830	.59		XXX
UBS Financial Inc Discount Commercial Paper.....	1.7% Due 6/20/2002 At Mat.....	1.700	.61		XXX
UBS Financial Inc Discount Commercial Paper.....	1.7% Due 6/21/2002 At Mat.....	1.700	.61		XXX
UBS Financial Inc Discount Commercial Paper.....	1.7% Due 6/24/2002 At Mat.....	1.700	.183		XXX
UBS Financial Inc Discount Commercial Paper.....	1.76% Due 6/25/2002 At Mat.....	1.760	.39		XXX
UBS Financial Inc Discount Commercial Paper.....	1.73% Due 7/18/2002 At Mat.....	1.730	.73		XXX
UBS Financial Inc Discount Commercial Paper.....	1.72% Due 7/19/2002 At Mat.....	1.720	.73		XXX
UBS Financial Inc Discount Commercial Paper.....	1.7% Due 7/22/2002 At Mat.....	1.700	.241		XXX
UBS Financial Inc Discount Commercial Paper.....	1.7% Due 7/29/2002 At Mat.....	1.700	.247		XXX
UBS Financial Inc Discount Commercial Paper.....	1.34% Due 7/31/2002 At Mat.....	1.750	.64		XXX
UBS Financial Inc Discount Commercial Paper.....	1.83% Due 8/1/2002 At Mat.....	1.830	.86		XXX
UBS Financial Inc Discount Commercial Paper.....	1.8% Due 8/8/2002 At Mat.....	1.800	.63		XXX
UBS Financial Inc Discount Commercial Paper.....	1.83% Due 8/16/2002 At Mat.....	1.830	.89		XXX
UBS Financial Inc Discount Commercial Paper.....	1.76% Due 8/20/2002 At Mat.....	1.760	.53		XXX
UBS Financial Inc Discount Commercial Paper.....	1.73% Due 8/21/2002 At Mat.....	1.730	.48		XXX
UBS Financial Inc Discount Commercial Paper.....	1.78% Due 8/28/2002 At Mat.....	1.780	.78		XXX
UBS Financial Inc Discount Commercial Paper.....	1.34% Due 9/16/2002 At Mat.....	1.750	.443		XXX
UBS Financial Inc Discount Commercial Paper.....	1.72% Due 9/19/2002 At Mat.....	1.720	.85		XXX
UBS Financial Inc Discount Commercial Paper.....	1.7% Due 9/20/2002 At Mat.....	1.700	.84		XXX
UBS Financial Inc Discount Commercial Paper.....	1.72% Due 9/24/2002 At Mat.....	1.720	.71		XXX
UBS Financial Inc Discount Commercial Paper.....	1.71% Due 9/25/2002 At Mat.....	1.710	.85		XXX
UBS Financial Inc Discount Commercial Paper.....	1.74% Due 9/30/2002 At Mat.....	1.740	.626		XXX
UBS Financial Inc Discount Commercial Paper.....	1.97% Due 10/1/2002 At Mat.....	1.970	.137		XXX
UBS Financial Inc Discount Commercial Paper.....	1.79% Due 10/3/2002 At Mat.....	1.790	.149		XXX
UBS Financial Inc Discount Commercial Paper.....	1.72% Due 10/7/2002 At Mat.....	1.720	.239		XXX
UBS Financial Inc Discount Commercial Paper.....	1.74% Due 10/22/2002 At Mat.....	1.740	1,130		XXX
UBS Financial Inc Discount Commercial Paper.....	1.85% Due 10/16/2002 At Mat.....	1.850	.30		XXX
UBS Financial Inc Discount Commercial Paper.....	1.76% Due 10/17/2002 At Mat.....	1.760	.64		XXX
UBS Financial Inc Discount Commercial Paper.....	1.73% Due 10/18/2002 At Mat.....	1.730	.62		XXX
UBS Financial Inc Discount Commercial Paper.....	1.71% Due 10/21/2002 At Mat.....	1.710	.183		XXX
UBS Financial Inc Discount Commercial Paper.....	1.77% Due 10/29/2002 At Mat.....	1.770	.145		XXX
UBS Financial Inc Discount Commercial Paper.....	1.81% Due 10/30/2002 At Mat.....	1.810	.149		XXX
UBS Financial Inc Discount Commercial Paper.....	1.81% Due 10/31/2002 At Mat.....	1.810	.150		XXX
UBS Financial Inc Discount Commercial Paper.....	1.89% Due 11/1/2002 At Mat.....	1.890	.139		XXX
UBS Financial Inc Discount Commercial Paper.....	1.81% Due 11/4/2002 At Mat.....	1.810	.437		XXX
UBS Financial Inc Discount Commercial Paper.....	1.73% Due 11/5/2002 At Mat.....	1.730	.129		XXX
UBS Financial Inc Discount Commercial Paper.....	1.69% Due 11/6/2002 At Mat.....	1.690	.94		XXX
UBS Financial Inc Discount Commercial Paper.....	1.18% Due 11/21/2002 At Mat.....	1.180	.98		XXX
UBS Financial Inc Discount Commercial Paper.....	1.14% Due 12/10/2002 At Mat.....	1.250	.722		XXX
UBS Financial Inc Discount Commercial Paper.....	1.23% Due 12/17/2002 At Mat.....	1.230	.694		XXX
UBS Financial Inc Discount Commercial Paper.....	1.14% Due 12/18/2002 At Mat.....	1.250	.104		XXX
US Treasury Bill.....	Due 3/28/2002 At Mat.....	1.920	1,419		XXX
Walmart Stores Inc Discounted Commercial Paper...	1.14% Due 12/17/2002 At Mat.....	1.250	.488		XXX
Windmill Funding Corp Disc Comm Paper.....	1.73% Due 2/20/2002 At Mat.....	1.730	2,090		XXX
Windmill Funding Corp Disc Comm Paper.....	1.8% Due 4/4/2002 At Mat.....	1.800	1,995		XXX
Windmill Funding Corp Disc Comm Paper.....	1.34% Due 7/24/2002 At Mat.....	1.750	.578		XXX
Windmill Funding Corp Disc Comm Paper.....	1.78% Due 10/22/2002 At Mat.....	1.780	2,967		XXX
Windmill Funding Corp Disc Comm Paper.....	1.81% Due 11/4/2002 At Mat.....	1.810	.449		XXX
Windmill Funding Corp Disc Comm Paper.....	1.37% Due 1/15/2003 At Mat.....	1.370		989	499,733
Toyota Motor Corp Discounted Comm Paper.....	1.74% Due 11/7/2002 At Mat.....	1.740	2,944		XXX
Chase Manhattan Bank.....	New York, NY.....			(5,234,738)	XXX
Mellon Bank.....	New York, NY.....			3	XXX
0199999. Total - Open Depositories.....	XXX.....	163,384	989	(4,735,001)	XXX
0399999. Total Cash on Deposit.....	XXX.....	163,384	989	(4,735,001)	XXX
0599999. Total Cash.....	XXX.....	163,384	989	(4,735,001)	XXX

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

1. January.....	(83,897)	4. April.....	1,915,374	7. July.....	5,498,237	10. October.....	(3,722,563)
2. February.....	4,408,296	5. May.....	361,982	8. August.....	(2,888,045)	11. November.....	7,235,628
3. March.....	24,992,548	6. June.....	(5,131,725)	9. September.....	20,799,396	12. December.....	(4,735,001)

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
SPECIAL DEPOSITS WHICH ARE NOT FOR THE BENEFIT OF ALL POLICYHOLDERS						
Ohio						
OH00001.	.....B.....	Money Market Obligations Trust (MPLS) 1st American Prime Obligation MMF	U.S. Bank St. Paul, MN.....	.....3,093	.....3,093	.....3,093
OH00002.	.....B.....	U.S. Treasury Note 6 1/2% Due 5/15/2005 MN15.....	U.S. Bank St. Paul, MN.....	.....110,000	.....120,942	.....122,100
OH99999.	Ohio.....	.....	.....	.....113,093	.....124,035	.....125,193
XX99999.	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company....	.....	.....	.....113,093	.....124,035	.....125,193
9999999.	Totals.....	.....	.....	.....113,093	.....124,035	.....125,193

(a) Includes \$.....0 cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.