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QUARTERLY STATEMENT

AS OF MARCH 31, 2002

OF THE CONDITION AND AFFAIRS OF THE

WESTERN - SOUTHERN LIFE ASSURANCE COMPANY

NAIC Group Code 0836 (Current Period) 0836 (Prior Period) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile US

Incorporated December 1, 1980 Commenced Business March 5, 1981

Statutory Home Office 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code)

Main Administrative Office 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code) 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code) 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.WesternSouthernLife.com

Statement Contact Bradley J. Hunkler (Name) 513-629-2980 (Area Code) (Telephone Number) (Extension)

Bradley.Hunkler@WesternSouthernLife.com (E-Mail Address) 513-629-1871 (Fax Number)

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

(Area Code) (Telephone Number) (Extension)

OFFICERS

Chairman of Board .... #John Finn Barrett
Secretary ....
Treasurer ....
Actuary ....

Sr VP .... Herbert Reed Brown
Sr VP & Chf Mkt Off .... Bryan Chalmer Dunn
Sr VP & Chf Inf Off .... Clint David Gibler
Sr VP .... Edward Scott Heenan
Sr VP .... Carroll Ray Hutchinson
Sr VP .... Jill Tripp McGruder
Sr VP & Chf Actuary .... Nora Eyre Moushey
VP & Treasurer .... James Joseph Vance
Secretary .... James Norman Clark
VP & Auditor .... David George Ennis
Sr VP .... Noreen Joyce Hayes
VP & Comptroller .... Bradley Joseph Hunkler
Sr VP & Chf Inv Off .... William Francis Ledwin
Sr VP .... Jimmy Joe Miller
Sr VP .... James McKinley Teeters
Sr VP & Chf Fin Off .... Robert Lewis Walker
Sr VP & Gen Counsel .... Donald Joseph Wuebbling

VICE PRESIDENTS

Edward Joseph Babbitt
David Todd Henderson
James Russell Korcykoski
Mario Joseph San Marco
Richard Kelley Taulbee
Keith Terrill Clark
Thomas Dale Holdridge
Harold Victor Lyons
Stephen Charles Schatteman
David Eugene Theurich
Robert John Dalsanto
Robert Scott Kahn
Constance Marie Maccarone
Thomas Martin Stapleton
Daniel Lee Thomas

DIRECTORS OR TRUSTEES

John Finn Barrett
Jo Ann Davidson
Thomas Luke Williams
Donald Allen Bliss
Eugene Peter Ruehlmann
William Joseph Williams
James Norman Clark
George Herbert Walker, III

State of Ohio
County of Hamilton
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.

John Finn Barrett
Chairman of Board, President & CEO

James Norman Clark
Secretary

Bradley Joseph Hunkler
VP & Comptroller

Subscribed and sworn to before me this
25 day of April, 2002

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	4,810,933,172		4,810,933,172	4,470,006,391
2. Stocks:				
2.1 Preferred stocks	102,891,027		102,891,027	114,747,527
2.2 Common stocks	54,383,667		54,383,667	54,314,347
3. Mortgage loans on real estate:				
3.1 First liens	351,193,170		351,193,170	347,047,376
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ....encumbrances)				
4.2 Properties held for the production of income (less $ ....encumbrances)	7,468,580		7,468,580	7,510,084
4.3 Properties held for sale (less $ ....encumbrances)				
5. Policy loans	49,894,588		49,894,588	50,312,596
6. Premium notes, including $ ....for first year premiums				
7. Cash ($ .... 62,772,494) and short-term investments ($...... 114,426,698)	177,199,192		177,199,192	303,161,448
8. Other invested assets	64,059,005		64,059,005	61,920,628
9. Receivable for securities	230,037,489		230,037,489	19,165,184
10. Aggregate write-ins for invested assets				
11. Subtotals, cash and invested assets (Lines 1 to 10)	5,848,059,890		5,848,059,890	5,428,185,581
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	16,962,408		16,962,408	16,974,814
12.2 Commissions and expense allowances due	10,171,728		10,171,728	10,415,582
12.3 Experience rating and other refunds due	(820,000)		(820,000)	(819,676)
12.4 Other amounts receivable under reinsurance contracts	(484,636)		(484,636)	(1,006,712)
13. Electronic data processing equipment and software				
14. Federal and foreign income tax recoverable and interest thereon (including $ ..... 52,682,090 net deferred tax asset)	52,682,090	17,315,927	35,366,163	37,433,703
15. Guaranty funds receivable or on deposit	468,401		468,401	515,006
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less $ .... 985,000 loading)	(24,254,987)		(24,254,987)	(23,681,035)
17. Accident and health premiums due and unpaid				
18. Investment income due and accrued	76,457,401		76,457,401	63,003,714
19. Net adjustment in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates	26,074,590		26,074,590	
21. Amounts receivable relating to uninsured accident and health plans				
22. Amounts due from agents				
23. Other assets nonadmitted	13,795	13,795		
24. Aggregate write-ins for other than invested assets				
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	6,005,330,680	17,329,722	5,988,000,958	5,531,020,977
26. From Separate Accounts Statement	204,822,963		204,822,963	211,345,417
27. Total (Lines 25 and 26)	6,210,153,643	17,329,722	6,192,823,921	5,742,366,394
DETAILS OF WRITE-INS				
1001.				
1002.				
1003.				
1098. Summary of remaining write-ins for Line 10 from overflow page				
1099. Totals (Lines 1001 through 1003 + 1098) (Line 10 above)				
2401.				
2402.				
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page				
2499. Totals (Lines 2401 through 2403 + 2498) (Line 24 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 5,205,953,615 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	5,205,953,615	4,898,487,382
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	39,132,898	37,589,606
4. Contract claims:		
4.1 Life	615,982	602,534
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment to .... (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	156,000	115,748
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ .... ceded		
9.4 Interest Maintenance Reserve	13,828,633	12,479,950
10. Commissions to agents due or accrued-life and annuity contracts $ 1,893,880 , accident and health $ .... and deposit-type contract funds $	1,893,880	791,511
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,711,197	2,456,469
13. Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves)	224,254	
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,816,731	4,576,731
15. Federal and foreign income taxes, including $ .... on realized capital gains (losses) (including $ .... net deferred tax liability)	6,815,012	
16. Unearned investment income	1,954,341	2,005,151
17. Amounts withheld or retained by company as agent or trustee	492,276	923,435
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	75,746,979	88,367,301
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 87,917,538 and interest thereon $	87,917,538	15,266,377
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	38,600,716	21,810,009
24.2 Reinsurance in unauthorized companies		
24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
24.4 Payable to parent, subsidiaries and affiliates		189,006,033
24.5 Drafts outstanding		
24.6 Liability for amounts held under uninsured accident and health plans		
24.7 Funds held under coinsurance		
24.8 Payable for securities	278,275,180	17,115,274
24.9 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	183,302	202,674
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	5,758,318,534	5,291,796,185
27. From Separate Accounts Statement	204,822,962	211,345,417
28. Total Liabilities (Lines 26 and 27)	5,963,141,496	5,503,141,602
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	239,000,000	239,000,000
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(11,817,575)	(2,275,208)
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ .... in Separate Accounts Statement)	227,182,425	236,724,792
38. Totals of Lines 29, 30 and 37	229,682,425	239,224,792
39. Totals of Lines 28 and 38	6,192,823,921	5,742,366,394
DETAILS OF WRITE-INS		
2501. Interest on policy and contract funds due or accrued less $32,280 recoverable from reinsurers	(32,890)	(31,569)
2502. Uncashed drafts and checks pending escheatment to a state	216,192	234,243
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	183,302	202,674
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS
(Excluding Unrealized Capital Gains and Losses)

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	356,510,905	250,720,680	1,135,341,333
2. Considerations for supplementary contracts with life contingencies	414,593	707,842	2,490,798
3. Net investment income	97,405,847	78,442,661	328,329,787
4. Amortization of Interest Maintenance Reserve (IMR)	1,137,919	1,128,903	4,258,142
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	10,171,727	10,316,524	41,631,450
7. Reserve adjustments on reinsurance ceded	(8,235,668)	(9,534,563)	(38,470,573)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	55,160	57,590	231,942
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income			5,666,623
9. Totals (Lines 1 to 8.3)	457,460,483	331,839,637	1,479,479,502
10. Death benefits	265,417	352,987	836,655
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	28,298,503	24,496,677	98,433,534
13. Disability benefits and benefits under accident and health contracts	1,365	306	1,295
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	71,178,312	92,904,388	319,982,694
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	816,898	1,090,356	2,755,762
18. Payments on supplementary contracts with life contingencies	4,234	2,467	16,494
19. Increase in aggregate reserves for life and accident and health policies and contracts	307,466,233	183,684,000	930,290,439
20. Totals (Lines 10 to 19)	408,030,962	302,531,181	1,352,316,873
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	23,254,397	16,624,494	77,191,714
22. Commissions and expense allowances on reinsurance assumed		67,873	128,341
23. General insurance expenses	14,551,305	12,147,787	54,641,792
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,999,790	1,466,861	7,945,892
25. Increase in loading on deferred and uncollected premiums	(567,806)	759,609	(877,180)
26. Net transfers to or (from) Separate Accounts	(6,542,946)	(6,472,111)	(29,141,867)
27. Aggregate write-ins for deductions	(3,731,419)		(14,925,674)
28. Totals (Lines 20 to 27)	436,994,283	327,125,694	1,447,279,891
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	20,466,200	4,713,943	32,199,611
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	20,466,200	4,713,943	32,199,611
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,999,568	1,106,282	4,968,729
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	13,466,632	3,607,661	27,230,882
34. Net realized capital gains or (losses) less capital gains tax of $ 1,555,213 (excluding taxes of $ 2,486,602 transferred to the IMR)	(1,136,435)	(416,130)	(22,105,977)
35. Net Income (Line 33 plus Line 34)	12,330,197	3,191,531	5,124,905
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	239,224,792	234,297,760	234,297,760
37. Net income (Line 35)	12,330,197	3,191,531	5,124,905
38. Change in net unrealized capital gains (losses)	(4,735,819)	(9,804,105)	(27,591,932)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in deferred income tax	940,677	(2,532,298)	(4,699,587)
41. Change in nonadmitted assets and related items	(1,286,715)	32,837	1,251,755
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(16,790,706)	(15,086,516)	8,607,881
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles		38,308,451	22,234,010
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus (Lines 37 through 53)	(9,542,366)	14,109,900	4,927,032
55. Capital and surplus as of statement date (Lines 36 + 54)	229,682,426	248,407,660	239,224,792
DETAILS OF WRITE-INS			
08.301. Miscellaneous			5,666,623
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)			5,666,623
2701. Benefits for Employees & Agents Not Included Elsewhere	(3,731,419)		(14,925,674)
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(3,731,419)		(14,925,674)
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums and annuity considerations for life and accident and health contracts	357,693,239	1,135,345,360
2. Charges and fees for deposit-type contracts		(7,735,985)
3. Considerations for supplementary contracts with life contingencies	414,594	2,490,798
4. Net investment income	81,583,552	326,744,068
5. Commissions and expense allowances on reinsurance ceded	828,945	5,148,739
6. Fees associated with investment management, administration and contract guarantees from Separate Accounts	55,160	231,942
7. Aggregate write-ins for miscellaneous income		5,666,623
8. Total (Lines 1 to 7)	440,575,490	1,467,891,545
9. Death benefits	467,126	2,059,869
10. Matured endowments	(33,731)	(41,576)
11. Annuity benefits	28,140,579	98,894,250
12. Disability benefits and benefits under accident and health contracts		
13. Coupons, guaranteed annual pure endowments and similar benefits	34,542	
14. Surrender benefits and withdrawals for life contracts	70,349,419	321,573,785
15. Group conversions		
16. Interest and adjustments on contract or deposit-type contract funds	2,238,609	7,640,626
17. Payments on supplementary contracts with life contingencies	4,234	16,494
18. Total (Lines 9 to 17)	101,200,778	430,143,448
19. Commissions on premiums, annuity considerations and deposit-type contract funds	22,146,488	77,268,508
20. Commissions and expense allowances on reinsurance assumed		175,745
21. General insurance expenses	15,296,577	54,297,626
22. Insurance taxes, licenses and fees, excluding federal income taxes	1,759,790	7,805,290
23. Net transfers to or (from) Separate Accounts	(6,542,946)	(29,141,867)
24. Aggregate write-ins for deductions		
25. Total (Lines 18 to 24)	133,860,687	540,548,750
26. Dividends paid to policyholders		
27. Federal income taxes (excluding tax on capital gains)	2,335,359	13,497,144
28. Total (Lines 25 to 27)	136,196,046	554,045,894
29. Net cash from operations (Line 8 minus Line 28)	304,379,444	913,845,651
Cash from Investments		
30. Proceeds from investments sold, matured or repaid:		
30.1 Bonds	835,100,985	4,114,598,449
30.2 Stocks		45,303,472
30.3 Mortgage loans	8,833,923	8,865,020
30.4 Real estate		
30.5 Other invested assets	922,759	3,461,623
30.6 Net gains (or losses) on cash and short-term investments		(624,626)
30.7 Miscellaneous proceeds	(1,190)	(2,657)
30.8 Total investment proceeds (Lines 30.1 to 30.7)	844,856,477	4,171,601,281
31. Net tax on capital gains (losses)	(2,335,359)	(3,297,144)
32. Total (Line 30.8 minus Line 31)	847,191,836	4,174,898,425
33. Cost of investments acquired (long-term only):		
33.1 Bonds	1,148,654,474	4,827,971,365
33.2 Stocks	13,631,101	132,197,083
33.3 Mortgage loans	13,283,615	95,369,988
33.4 Real estate		
33.5 Other invested assets	2,785,600	20,671,359
33.6 Miscellaneous applications		
33.7 Total investments acquired (Lines 33.1 to 33.6)	1,178,354,790	5,076,209,795
34. Net increase (or decrease) in policy loans and premium notes	(418,008)	96,851
35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(330,744,946)	(901,408,221)
Cash from Financing and Miscellaneous Sources		
36. Cash provided:		
36.1 Surplus notes, capital and surplus paid in		
36.2 Borrowed money $ .... less amounts repaid $	72,201,270	15,266,377
36.3 Capital notes $ .... less amounts repaid $		
36.4 Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	2,946,460	7,988,871
36.5 Other cash provided	266,958,547	189,931,381
36.6 Total (Lines 36.1 to 36.5)	342,106,277	213,186,629
37. Cash applied:		
37.1 Dividends to stockholders paid		
37.2 Interest on indebtedness		
37.3 Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	2,187,335	10,049,071
37.4 Other applications (net)	439,515,696	17,193,812
37.5 Total (Lines 37.1 to 37.4)	441,703,031	27,242,883
38. Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	(99,596,754)	185,943,746
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
39. Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38)	(125,962,256)	198,381,176
40. Cash and short-term investments:		
40.1 Beginning of year	303,161,448	104,780,272
40.2 End of period (Line 39 plus Line 40.1)	177,199,192	303,161,448
DETAILS OF WRITE-INS		
0701. Miscellaneous		5,666,623
0702.		
0703.		
0798. Summary of remaining write-ins for Line 7 from overflow page		
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)		5,666,623
2401.		
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	34,020,148	26,705,045	127,890,507
3. Ordinary individual annuities	354,625,937	223,119,445	1,121,412,078
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	388,646,085	249,824,490	1,249,302,585
12. Deposit-type contracts			
13. Total	388,646,085	249,824,490	1,249,302,585
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus Line 1098) (Line 10 above)			

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, explain:

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

2.2 If yes, has the report been filed with the domiciliary state? Yes ( ) No ( )

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

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

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

If yes, attach an organizational chart.

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

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

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

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

If yes, attach an explanation.

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

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

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/19/1999

7.4 By what department or departments?

Ohio

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

8.2 If yes, give full information

GENERAL INTERROGATORIES (continued)

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

INVESTMENT

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

9.2 If yes, explain

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

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

Some securities were in transit or in process of collection, exchange or registration, and some securities were in banks for safekeeping pursuant to custody agreements.

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 7,842,962

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

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

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds	$	$
13.22 Preferred Stock	$	$
13.23 Common Stock	$ 3,669,296	$ 2,715,000
13.24 Short-Term Investments	$ 4,796,292	$ 5,029,851
13.25 Mortgages, Loans or Real Estate	$	$
13.26 All Other	$	$
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 8,465,588	$ 7,744,851
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above	$	$

14.1 Does the reporting entity have any hedging transactions reported on schedule DB? Yes ( ) No (X)

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes ( ) No ( )

If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

GENERAL INTERROGATORIES (continued)

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

PART 2 - LIFE AND HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 351,193,170
1.14 Total Mortgages in Good Standing	$ 351,193,170
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing	$
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 plus 1.21 plus 1.34 plus 1.44) (Page 2, Column 3, Lines 3.1 plus 3.2)	$ 351,193,170
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	7,510,084			7,668,900
2. Increase (decrease) by adjustment	(39,704)			(158,816)
3. Cost of acquired				
4. Cost of additions to and permanent improvements	(1,800)			
5. Total profit (loss) on sales				
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales				
8. Book/adjusted carrying value at end of current period	7,468,580			7,510,084
9. Total valuation allowance				
10. Subtotal (Line 8 plus Line 9)	7,468,580			7,510,084
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	7,468,580			7,510,084

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	347,047,376			260,577,785
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions	13,283,615			95,369,988
2.2 Additional investment made after acquisitions				
3. Accrual of discount and mortgage interest points and commitment fees				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale	(294,839)			
6. Amounts paid on account or in full during the period	8,833,923			8,865,020
7. Amortization of premium	9,060			35,377
8. Increase (decrease) by foreign exchange adjustment				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	351,193,169			347,047,376
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	351,193,169			347,047,376
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	351,193,169			347,047,376

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

Description	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	61,920,628			43,110,928
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions				13,500,180
2.2 Additional investment made after acquisitions	2,785,600			7,171,179
3. Accrual of discount	447			5,427
4. Increase (decrease) by adjustment	106,227			1,594,537
5. Total profit (loss) on sale	168,862			
6. Amounts paid on account or in full during the period	922,759			3,461,623
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	64,059,005			61,920,628
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	64,059,005			61,920,628
12. Total nonadmitted amounts				
13. Statement value of long term invested assets at end of current period	64,059,005			61,920,628

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	3,014,084,102	1,474,172,364	1,253,050,655	(150,660,249)	3,084,545,562			3,014,084,102
2. Class 2	1,217,234,760	281,908,625	171,941,740	87,259,938	1,414,461,583			1,217,234,760
3. Class 3	255,316,986	4,368,000	23,054,756	(1,800,589)	234,829,641			255,316,986
4. Class 4	140,139,873	13,312,065	1,729,440	2,679,515	154,402,013			140,139,873
5. Class 5	29,080,171	233,559	58,309	(2,162,873)	27,092,548			29,080,171
6. Class 6	7,741,987		86	2,286,623	10,028,524			7,741,987
7. Total Bonds	4,663,597,879	1,773,994,613	1,449,834,986	(62,397,635)	4,925,359,871			4,663,597,879
PREFERRED STOCK								
8. Class 1	95,108,281	10,176,000		(20,532,500)	84,751,781			95,108,281
9. Class 2	15,739,246				15,739,246			15,739,246
10. Class 3								
11. Class 4	3,900,000			(1,500,000)	2,400,000			3,900,000
12. Class 5								
13. Class 6								
14. Total Preferred Stock	114,747,527	10,176,000		(22,032,500)	102,891,027			114,747,527
15. Total Bonds and Preferred Stock	4,778,345,406	1,784,170,613	1,449,834,986	(84,430,135)	5,028,250,898			4,778,345,406

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999 Totals	114,426,698	X X X	114,426,698	2,016,219	1,280,643

SCHEDULE DA - PART 2 - VERIFICATION

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book / adjusted carrying value, beginning of period	193,591,477			105,390,141
2. Cost of short-term investments acquired	539,663,538			313,887,252
3. Increase (decrease) by adjustment	(1,074,791)			(1,413,444)
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments	(3,227)			177,945
6. Consideration received on disposal of short-term investments	617,750,299			224,450,417
7. Book / adjusted carrying value, current period	114,426,698			193,591,477
8. Total valuation allowance				
9. Subtotal (Line 7 plus Line 8)	114,426,698			193,591,477
10. Total nonadmitted amounts				
11. Statement value (Line 9 minus Line 10)	114,426,698			193,591,477
12. Income collected during period	3,215,894			(9,519,366)
13. Income earned during period	5,438,143			(7,449,048)

Page 14
Sch. DB, Pt. F, Sn. 1, Summary Replicated (Syn.) Assets Open
NONE

Page 15
Sch. DB, Pt. F, Sn. 2, Reconciliation Replicated (Syn.) Assets
NONE

Page 16
Schedule S - Ceded Reinsurance
NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed ? (Yes or No)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Deposit-Type Contract Funds	6 Other Considerations
1. Alabama AL	YES	42,692	9,926,626			
2. Alaska AK	NO	3,304	3,075			
3. Arizona AZ	YES	288,799	90,724			
4. Arkansas AR	YES	33,589	951,944			
5. California CA	YES	793,383	7,277,385			
6. Colorado CO	YES	61,376	300			
7. Connecticut CT	YES	25,066	600			
8. Delaware DE	YES	13,395	22,445			
9. District of Columbia DC	YES	35,829	57,265			
10. Florida FL	YES	2,024,679	8,985,019			
11. Georgia GA	YES	232,064	4,901,240			
12. Hawaii HI	YES	1,643	11,941,518			
13. Idaho ID	YES	7,503	150			
14. Illinois IL	YES	2,592,333	16,316,725			
15. Indiana IN	YES	3,369,039	32,155,360			
16. Iowa IA	YES	27,024	54,232			
17. Kansas KS	YES	188,485	1,848,205			
18. Kentucky KY	YES	1,219,126	21,633,479			
19. Louisiana LA	YES	1,060,092	3,415,761			
20. Maine ME	NO	2,702				
21. Maryland MD	YES	320,588	3,324,123			
22. Massachusetts MA	YES	5,932	2,360			
23. Michigan MI	YES	1,757,523	17,994,617			
24. Minnesota MN	YES	34,577	1,706,758			
25. Mississippi MS	YES	21,027	4,824,175			
26. Missouri MO	YES	949,386	12,472,360			
27. Montana MT	YES	4,520				
28. Nebraska NE	YES	9,765	680,925			
29. Nevada NV	YES	45,425	586,142			
30. New Hampshire NH	NO	1,348				
31. New Jersey NJ	YES	124,672	203,729			
32. New Mexico NM	YES	14,842	340,713			
33. New York NY	NO	21,025	92,121			
34. North Carolina NC	YES	2,813,709	9,731,716			
35. North Dakota ND	YES	2,016				
36. Ohio OH	YES	10,662,506	103,549,986			
37. Oklahoma OK	YES	31,123	313,615			
38. Oregon OR	YES	32,132	1,871,101			
39. Pennsylvania PA	YES	2,150,022	36,150,935			
40. Rhode Island RI	NO	1,355				
41. South Carolina SC	YES	141,920	2,812,249			
42. South Dakota SD	YES	9,659	298,676			
43. Tennessee TN	YES	495,890	2,156,182			
44. Texas TX	YES	798,331	24,009,772			
45. Utah UT	YES	20,001	855			
46. Vermont VT	YES	967	10,000			
47. Virginia VA	YES	179,419	5,561,338			
48. Washington WA	YES	55,650	222,339			
49. West Virginia WV	YES	638,934	3,768,860			
50. Wisconsin WI	YES	189,104	2,316,905			
51. Wyoming WY	YES	3,960	40,000			
52. American Samoa AS	NO					
53. Guam GU	NO					
54. Puerto Rico PR	NO	3,290				
55. U.S. Virgin Islands VI	NO	511				
56. Canada CN	NO	75				
57. Aggregate Other Alien OT	X X X	43,361	1,333			
58. Subtotal	(a) 46	33,606,688	354,625,938			
90. Reporting entity contributions for employee benefit plans	X X X					
91. Dividends or refunds applied to purchase paid-up additions and annuities	X X X					
92. Dividends or refunds applied to shorten endowment or premium paying period	X X X					
93. Premium or annuity considerations waived under disability or other contract provisions	X X X	605,225				
94. Aggregate of other amounts not allocable by State	X X X	(16,037)				
95. Totals (Direct Business)	X X X	34,195,876	354,625,938			
96. Plus Reinsurance Assumed	X X X					
97. Totals (All Business)	X X X	34,195,876	354,625,938			
98. Less Reinsurance Ceded	X X X	31,126,260	2,315			
99. Totals (All Business) less Reinsurance Ceded	X X X	3,069,616	354,623,623			
DETAILS OF WRITE-INS						
5701. Mexico	X X X	22,961	75			
5702. Other Foreign	X X X	20,400	1,258			
5703.	X X X					
5798. Summary of remaining write-ins for Line 57 from overflow page	X X X					
5799. Total (Lines 5701 through 5703 plus 5798) (Line 57 above)	X X X	43,361	1,333			
9401. Miscellaneous	X X X	(16,037)				
9402.	X X X					
9403.	X X X					
9498. Summary of remaining write-ins for Line 94 from overflow page	X X X					
9499. Total (Lines 9401 through 9403 plus 9498) (Line 94 above)	X X X	(16,037)				

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

BARCODE:

Document Identifier 470:

2. Will the Trusted Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	No

EXPLANATION:

BARCODE:

2. Document Identifier 490:

9 2 6 2 2 2 0 0 2 4 9 0 0 0 0 0 1

Page E01

Sch. A, Pt. 2, Real Estate Acquired

NONE

Sch. A, Pt. 3, Real Estate Sold

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1	Location		4	5	6	7	8	9	10	11
	2	3								
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in good standing - Commercial mortgages - all other										
1092	Euless	Texas		11/15/2000	Varies	3,633,615			32,075,000	09/01/2000
1098	Huntsville	Alabama		03/01/2002	0.073	4,350,000			6,600,000	11/27/2001
1099	South Bend	Indiana		03/14/2002	0.073	5,300,000			6,700,000	01/25/2002
0599999 Mortgages in good standing - Commercial mortgages - all other						13,283,615			45,375,000	
0799999 TOTAL Mortgages in good standing						13,283,615			45,375,000	
9999999 TOTALS						13,283,615			45,375,000	

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, transferred or paid in full during the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Mortgages closed by repayment												
1023	Industry	California		12/18/1985	504,062							
0199999 Mortgages closed by repayment					504,062							
Mortgages sold												
1081	Easton	Maryland		10/16/1998	7,509,319			7,481,690	7,186,851		(294,839)	(294,839)
0299999 Mortgages sold					7,509,319			7,481,690	7,186,851		(294,839)	(294,839)
9999999 TOTALS					8,013,381			7,481,690	7,186,851		(294,839)	(294,839)

SCHEDULE BA - PART 1

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

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value less Encumbrances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Any Other Class of Admitted Assets												
CONTIFINANCIAL	N/A	N/A	CONTIFINANCIAL	03/30/1998					168,862		168,862	168,862
1499999 Subtotal - Any Other Class of Admitted Assets									168,862		168,862	168,862
9999999 TOTALS									168,862		168,862	168,862

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Bonds - U.S. Governments								
	BONDS							
	US Governments							
	United States							
3134A4-MF-8	FHLMC 6.250% 03/05/12	03/27/2002	MORGAN STANLEY FIXED INC		24,352,250	25,000,000	99,826	1PE
31359M-MF-7	FNMA 5.625% 02/28/12	03/08/2002	MERRILL LYNCH-NY--FX INC		23,949,000	25,000,000	78,125	1PE
3136F1-NN-6	FNMA 5.125% 02/27/07	02/08/2002	UBS PAINEWEBBER		2,600,000	2,600,000		1PE
3136F1-NQ-9	FNMA 6.200% 02/27/12	02/13/2002	Various		20,600,000	20,600,000		1PE
912810-FJ-2	U S TREASURY 6.125% 08/15/29	02/07/2002	MERRILL LYNCH-NY--FX INC		1,049,748	980,000	28,871	1
912810-FM-5	U S TREASURY 6.250% 05/15/30	01/10/2002	UBS PAINEWEBBER		1,089,063	1,000,000	9,841	1PE
912827-6X-5	U S TREASURY 4.625% 05/15/06	03/12/2002	GOLDMAN SACHS		2,134,659	2,130,000	32,656	1
912827-7B-2	U S TREASURY 5.000% 08/15/11	03/12/2002	UBS WARBURG		1,460,684	1,500,000	5,801	1
912827-7F-3	U S TREASURY 3.500% 11/15/06	03/14/2002	MERRILL LYNCH-NY--FX INC		9,475,781	10,000,000	119,890	1
	Subtotal United States				86,711,185	88,810,000	375,010	
0399999	Subtotal - Bonds - U.S. Governments				86,711,185	88,810,000	375,010	
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
	Special Revenue & Assessment							
	United States							
01F062-64-8	FNMA TBA 6.500% 04/30/32	03/20/2002	Bear Stearns & Co.		29,818,359	30,000,000	54,167	1PE
30253M-AL-6	FIRST NATIONWIDE TRUST 7.500% 06/25/31	01/30/2002	CREDIT SUISSE FIRST BOSTON		10,428,903	10,105,220	27,368	1PE
31371K-GA-3	FNMA POOL #254093 7.000% 12/01/31	01/01/2002	Bear Stearns & Co.		7,419,264	7,383,923	17,229	1
31380L-S3-3	FNMA POOL #443438 7.000% 11/01/28	01/01/2002	Bear Stearns & Co.		787,709	814,469	1,900	1
31384V-P2-2	FNMA POOL #535141 7.000% 01/01/30	03/01/2002	Bear Stearns & Co.		1,033,908	1,069,030	2,494	1
31384V-QK-1	FNMA POOL #535158 7.000% 02/01/30	03/01/2002	Bear Stearns & Co.		22,419,675	22,318,127	52,076	1PE
31384V-RE-4	FNMA POOL #535185 7.000% 03/01/30	03/01/2002	Bear Stearns & Co.		10,121,377	10,054,515	23,461	1PE
31387X-QD-0	FNMA POOL #597252 7.000% 09/01/31	01/01/2002	Bear Stearns & Co.		849,947	878,821	2,051	1
31389L-D6-3	FNMA 6.500% 03/01/32	02/20/2002	RAYMOND JAMES		7,652,009	7,538,926	32,669	1PE
31392B-RA-6	CMO-FNMA 2001-81 QD 6.500% 07/25/27	01/25/2002	RAYMOND JAMES		763,008	750,000	3,927	1PE
57583H-AD-9	MASSACHUSETTS ST DEV 2.200% 07/01/16	01/15/2002	FLEET SECURITIES		2,700,000	2,700,000	2,386	1PE
721901-HF-6	PIMA COUNTY ARIZONA 3.500% 12/01/25	01/08/2002	BANK OF NEW YORK		1,701,000	1,701,000	1,099	1
881039-AA-9	TERRE HAUTE ASSOCIATES 2.790% 06/01/25	01/08/2002	BANK OF NEW YORK		2,775,000	2,775,000	1,389	2Z
FN060$-64-2	FNMA DOLLAR ROLL 6.000% 04/01/32	03/07/2002	CREDIT SUISSE FIRST BOSTON		24,336,967	24,952,994	41,588	1PE
FN0652-64-8	FNMA DOLLAR ROLL 6.500% 04/01/32	03/07/2002	UBS WARBURG		62,327,969	62,200,000	112,306	1PE
	Subtotal United States				185,135,095	185,242,025	376,110	
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				185,135,095	185,242,025	376,110	
Bonds - Public Utilities								
	Public Utilities (unaffiliated)							
	United States							
017361-AA-4	ALLEGHENY ENERGY INC 7.750% 08/01/05	02/07/2002	GOLDMAN SACHS		6,890,839	6,725,000	15,925	2PE
018803-AE-6	ALLIANT ENERGY 7.000% 12/01/11	02/07/2002	Tax Free Exchange		9,982,542	10,000,000	159,444	2PE
20854P-AA-7	CONSOL ENERGY INC 7.875% 03/01/12	03/04/2002	SAL SMITH-BARNEY-CHI-FI		3,173,568	3,200,000		2PE
210371-AG-5	CONSTELLATION ENERGY 6.350% 04/01/07	03/21/2002	SAL SMITH-BARNEY-VARIOUS		9,992,200	10,000,000		2PE
302570-AJ-5	FPL GROUP CAPITAL INC 7.375% 06/01/09	01/11/2002	BANK ONE CORPORATES		5,850,625	5,500,000	50,703	1
337932-AB-3	FIRSTENERGY CORP 6.450% 11/15/11	03/01/2002	MCDONALD & CO.		1,970,100	2,000,000	39,775	2
494550-AG-1	KINDER MORGAN PARTNERS 7.500% 11/01/10	03/20/2002	GOLDMAN SACHS		21,078,876	20,370,000	611,100	2PE
637432-CQ-6	NATIONAL RURAL UTILITY 6.000% 05/15/06	01/17/2002	ABN AMRO-CHICAGO CORP.		5,078,800	5,000,000	56,667	1
637432-CS-2	NATIONAL RURAL UTILITY 6.500% 03/01/07	02/28/2002	LEHMAN BROTHERS		16,708,442	16,725,000		1PE
668074-AF-4	NORTHWESTERN CORP 7.875% 03/15/07	03/08/2002	CREDIT SUISSE FIRST BOSTON		19,989,200	20,000,000		2PE

(continues)

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues .... 3 .

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Bonds - Public Utilities (continued)								
69352J-AC-1	PPL ENERGY SUPPLY LLC 6.400% 11/01/11	02/08/2002	Tax Free Exchange		25,895,479	27,000,000	523,200	2PE
74836J-AB-9	QUESTAR MARKET 7.000% 01/16/07	01/09/2002	MERRILL LYNCH-NY--FX INC		7,000,000	7,000,000		2PE
826418-AY-1	SIERRA PACIFIC POWER 8.000% 06/01/08	01/31/2002	Tax Free Exchange		20,981,013	21,000,000	280,000	2PE
	Subtotal United States				154,591,684	154,520,000	1,736,814	
3899999	Subtotal - Bonds - Public Utilities				154,591,684	154,520,000	1,736,814	
Bonds - Industrial and Miscellaneous								
	Industrial & Miscellaneous							
	United States							
03073W-AA-3	AMERIFREEZE PARTNERS I 2.180% 02/01/21	01/11/2002	SEASONGOOD & MAYER		8,400,000	8,400,000	4,255	1PE
036344-AA-7	ANSEL, ANSEL & LEWIS 2.130% 04/01/11	01/08/2002	BANK OF NEW YORK		2,455,000	2,455,000	994	1Z
03699A-AD-9	ANSEL, ANSEL & LEWIS 2.110% 04/01/11	03/08/2002	Tax Free Exchange		205,000	205,000	83	1Z
05577H-AA-2	BT CONNELLY LP 2.130% 09/01/15	01/08/2002	BANK OF NEW YORK		1,825,000	1,825,000	739	1Z
064057-AZ-5	BANK OF NEW YORK 7.300% 12/01/09	02/19/2002	GOLDMAN SACHS		1,712,357	1,580,000	25,952	1
07384Y-BF-2	BEAR STEARNS ABS 5.820% 11/25/31	03/04/2002	ING/FNC FINANCIAL NE CO		19,596,875	20,000,000	19,400	1PE
087851-AQ-4	BEVERLY ENTERPRISES 9.625% 04/15/09	03/20/2002	BANK of AMERICA SEC Chi		812,000	800,000	34,222	4
095120-AA-9	BLOSSOM HILL 2.130% 04/01/21	01/08/2002	BANK OF NEW YORK		2,575,000	2,575,000	1,043	1Z
09599A-AJ-4	BLOSSOM HILL 2.110% 04/01/21	03/07/2002	Tax Free Exchange		75,000	75,000	26	1Z
12669C-FN-5	COUNTRYWIDE - CMO 6.000% 01/25/32	01/14/2002	MCDONALD & CO.		24,666,721	24,551,636	65,471	1PE
12675P-AA-1	CABANOCEY MANAGEMENT 2.070% 10/01/21	01/08/2002	BANK OF NEW YORK		1,630,000	1,630,000	552	1PE
14916R-AA-2	CATHOLIC HEALTH 2.350% 12/01/27	03/26/2002	UBS WARBURG		20,000,000	20,000,000	17,488	1PE
16161A-BU-1	CHASE MANHATTAN 6.000% 02/15/09	01/03/2002	SAL SMITH-BARNEY-CHI-FI		23,585,520	24,000,000	572,000	1PE
16161A-BY-3	CHASE MANHATTAN 7.875% 06/15/10	02/06/2002	MORGAN STANLEY FIXED INC		5,425,050	5,000,000	61,250	1PE
17453B-AH-4	CITIZENS UTILITIES CO 7.625% 08/15/08	03/15/2002	Tax Free Exchange		2,985,935	3,000,000	19,063	2PE
184502-AK-8	CLEAR CHANNEL 7.650% 09/15/10	02/22/2002	J P MORGAN SEC FIXED INC		10,398,700	10,000,000	344,250	2PE
184502-AM-4	CLEAR CHANNEL 6.000% 11/01/06	02/22/2002	SAL SMITH-BARNEY-CHI-FI		4,919,650	5,000,000	100,833	2
220874-AA-9	CORUS ENTERTAINMENT 8.750% 03/01/12	02/28/2002	MERRILL LYNCH-NY--FX INC		991,860	1,000,000		4
22540V-H3-9	CREDIT SUISSE FIRST 6.580% 04/25/32	03/07/2002	CREDIT SUISSE FIRST BOSTON		17,000,000	17,000,000	83,895	1PE
228227-AH-7	CROWN CASTLE INTL CORP 9.500% 08/01/11	02/27/2002	GRANTCHESTER		3,279,375	4,500,000	39,188	4
268766-AC-6	EOP OPERATING LP 6.375% 02/15/03	02/12/2002	UBS PAINEWEBBER		10,275,700	10,000,000		2PE
269243-AC-5	E-TRADE BANK MTG 6.500% 01/25/32	01/09/2002	UBS WARBURG		29,716,406	30,000,000	70,417	1PE
361849-DY-5	GMAC COMMERICAL MTGE 6.420% 05/15/35	02/22/2002	Various		15,076,681	14,344,000	66,508	1
361849-RC-8	GMAC COMMERICAL MTGE 6.790% 04/15/34	03/20/2002	DEUTSCHE BANK		5,098,242	5,000,000	22,633	1PE
36962G-XZ-2	GENERAL EL CAPITAL 6.750% 03/15/32	03/13/2002	LEHMAN BROTHERS		1,813,182	1,835,000		1PE
38141G-BU-7	GOLDMAN SACHS 6.600% 01/15/12	02/07/2002	CREDIT SUISSE FIRST BOSTON		10,021,400	10,000,000	58,667	1
41078T-AA-5	HANOVER EQUIP TRUST 8.500% 09/01/08	01/23/2002	WACHOVIA		1,980,000	2,000,000	69,889	3
41078T-AC-1	HANOVER EQUIP TRUST 8.750% 09/01/11	01/23/2002	J P MORGAN SEC FIXED INC		2,388,000	2,400,000	86,333	3
45254T-LG-7	IMPAC SEC ASSETS CMN 6.500% 02/01/32	03/13/2002	Bear Stearns & Co.		25,052,546	25,070,000	122,216	1PE
46625H-AJ-9	J P MORGAN CHASE 6.750% 02/01/11	01/30/2002	J P MORGAN SEC FIXED INC		2,715,747	2,650,000	1,491	1
484168-AA-7	KANEB PIPE LINE OP 7.750% 02/15/12	02/15/2002	BANK of AMERICA SEC Chi		15,000,000	15,000,000		2PE
492919-AA-3	KEYCORP 7.500% 09/15/08	03/12/2002	MORGAN KEEGAN		1,054,330	1,000,000		1PE
49306C-AD-3	KEYCORP 7.000% 02/01/11	03/08/2002	MCDONALD & CO.		7,139,090	7,000,000	57,167	1
49337E-AA-8	KEYSPAN GAS EAST 7.875% 02/01/10	03/27/2002	MERRILL LYNCH-NY--FX INC		11,627,564	10,650,000	142,111	1PE
543213-AA-0	LONGVIEW FIBRE CO 10.000% 01/15/09	01/18/2002	BANK of AMERICA SEC Mont		3,000,080	3,000,000		4
552845-AF-6	MGIC INVESTMENT CORP 6.000% 03/15/07	03/13/2002	BANK of AMERICA SEC Chi		6,999,720	7,000,000		1PE
56032U-AA-5	MAILENDER-ABEL 2.110% 10/01/11	01/29/2002	FIFTH THIRD BANK		1,965,000	1,965,000	2,974	1PE
58551G-AA-3	MELLON BANK CORP 7.720% 12/01/26	01/04/2002	LEHMAN BROTHERS		5,102,700	5,000,000	40,744	1
592173-AB-4	METLIFE 7.450% 11/01/23	03/07/2002	UBS WARBURG		1,986,360	2,000,000	54,219	1PE
59562H-AH-1	MIDAMERICAN FUNDING 6.339% 03/01/09	03/15/2002	BARCLAYS		9,781,600	10,000,000	33,456	2PE
617446-HC-6	MORGAN STANLEY DEAN 6.600% 04/01/12	03/27/2002	MORGAN STANLEY FIXED INC		1,591,936	1,600,000		1PE
66416T-AF-2	NORTHEASTERN 8.812% 10/15/26	01/31/2002	Tax Free Exchange		7,000,000	7,000,000	186,765	2PE

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Bonds - Industrial and Miscellaneous (continued)								
695858-AA-8	PAKS PARTNERS 2.130% 08/01/20	01/08/2002	BANK OF NEW YORK		2,005,000	2,005,000	804	1Z
70322A-AA-9	PATHMARK STORES 8.750% 02/01/12	01/23/2002	GRANTCHESTER		4,500,000	4,500,000		4Z
703857-AA-0	PAVILLION INC 2.790% 11/01/25	01/08/2002	BANK OF NEW YORK		4,560,000	4,560,000	2,283	2Z
76111J-QJ-6	RESIDENTIAL FUNDING 6.000% 03/01/32	03/21/2002	UBS WARBURG		16,272,491	16,594,000	74,673	1PE
778669-AA-9	ROTECH HEALTHCARE INC 9.500% 04/01/12	03/15/2002	UBSPAINE WEBBER-PA		1,355,000	1,355,000		2PE
808590-AA-1	SCHWERKOSKE 2.130% 06/01/21	01/11/2002	SEASONS MGMT CO		4,460,000	4,460,000	2,259	1
808596-AA-8	SCHWERKOSKE 2.130% 05/01/20	01/11/2002	SEASONGOOD & MAYER		9,805,000	9,805,000	4,967	1PE
847790-AA-0	SPEEDY ARCHES SERIES 2.130% 08/01/10	01/11/2002	SEASONGOOD & MAYER		5,450,000	5,450,000	29,609	1
852060-AN-2	SPRINT CORP (FON 7.900% 03/15/05	03/08/2002	DEUTSCHE BANK		6,994,470	7,000,000		2PE
88319Q-D5-9	TEXTRON FINANCIAL CORP 3.000% 02/21/03	02/19/2002	UBS WARBURG		15,000,000	15,000,000		1PE
893830-AG-4	TRANSOCEAN SEDCO FOREX 6.500% 04/15/03	03/07/2002	Tax Free Exchange		1,785,894	1,800,000	46,150	2PE
911596-AL-8	U S BANCORP 7.500% 06/01/26	03/01/2002	BNP SECURITIES		14,074,840	13,000,000	257,292	1PE
912920-AC-9	US WEST COMMUNICATIONS 6.875% 09/15/33	01/24/2002	MERRILL LYNCH-NY--FX INC		3,181,390	3,747,000	95,887	2
928355-AX-4	VISTA FUNDING 2.130% 05/01/21	01/11/2002	SEASONGOOD & MAYER		5,000,000	5,000,000	2,833	1
928355-AY-2	VISTA FUNDING 2.130% 07/15/21	01/29/2002	FIFTH THIRD BANK		1,760,000	1,760,000	1,349	2PE
929227-BV-7	WASHINGTON MUTUAL 6.500% 09/25/31	02/05/2002	LEHMAN BROTHERS		20,185,938	20,000,000	25,278	1PE
929903-AA-0	WACHOVIA CORP 4.950% 11/01/06	01/24/2002	WACHOVIA		2,042,388	2,065,000	24,703	1
94973H-AC-2	WELLPOINT HEALTH 6.375% 01/15/12	01/11/2002	J P MORGAN SEC FIXED INC		4,984,350	5,000,000		2PE
94977C-AF-2	WELLS FARGO MTG BACKED 6.750% 10/25/31	03/01/2002	Interest Capitalization		258,871	258,871		1PE
962166-AY-0	WEYERHAEUSER CO 5.950% 11/01/08	01/22/2002	Various		12,689,420	13,000,000	198,168	2
98155K-AB-8	WORLDCOM INC 7.750% 04/01/07	03/01/2002	GOLDMAN SACHS		4,895,000	5,000,000	166,840	1
98157D-AG-1	WORLDCOM INC 7.375% 01/15/06	03/01/2002	SAL SMITH-BARNEY-CHI-FI		2,917,830	3,000,000	31,344	2
	Subtotal United States				473,103,209	472,470,507	3,370,733	
	Other Country							
35177P-AJ-6	FRANCE TELECOM 7.200% 03/01/06	02/15/2002	Tax Free Exchange		15,474,121	15,325,000	502,660	2
35177P-AK-3	FRANCE TELECOM 7.750% 03/01/11	02/15/2002	Tax Free Exchange		10,131,911	10,000,000	353,056	2
656517-AC-3	NORSE CBO LTD 1A A3 6.515% 08/13/10	03/08/2002	CREDIT SUISSE FIRST BOSTON		13,997,555	13,883,512	66,762	1
879385-AC-6	TELEFONICA EUROPE 7.750% 09/15/10	02/13/2002	PARIBAS CAPITAL		5,358,350	5,000,000	165,764	1
	Subtotal Other Country				44,961,937	44,208,512	1,088,242	
4599999	Subtotal - Bonds - Industrial and Miscellaneous				518,065,146	516,679,019	4,458,975	
6099997	Subtotal - Bonds - Part 3				944,503,110	945,251,044	6,946,909	
6099998	Summary Item - Bonds Acquired and fully Disposed this quarter				204,151,364	204,120,758	368,578	
6099999	Subtotal - Bonds				1,148,654,474	1,149,371,802	7,315,487	
Preferred Stock - Banks, Trust and Insurance Companies								
	PREFERRED STOCK							
	Banks, Trust & Insurance Companies							
	Other Country							
002920-AB-2	ABBEY NATIONAL PLC 6.700% Perpet.	01/17/2002	MORGAN STANLEY FIXED INC	10,000,000.000	10,176,000		70,722	P1L
	Subtotal Other Country			10,000,000.000	10,176,000		70,722	
6299999	Subtotal - Preferred Stock - Banks, Trust and Insurance Companies				10,176,000		70,722	
6599997	Subtotal - Preferred Stock - Part 3				10,176,000		70,722	
6599999	Subtotal - Preferred Stock				10,176,000		70,722	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Common Stock - Industrial and Miscellaneous								
	COMMON STOCK							
	Industrial & Miscellaneous							
	United States							
89154T-60-8	TOUCHSTONE MONEY MARKET FUND - VIT	02/28/2002	DIVIDEND REINVESTMENT	15,403.970	15,404			LZ
81617A-30-0	TOUCHSTONE BOND FUND-A	02/28/2002	DIVIDEND REINVESTMENT	109.250	1,083			UZ
81617A-70-6	TOUCHSTONE EMERGING GROWTH - A	02/01/2002	DIVIDEND REINVESTMENT	29,796.130	544,673			UZ
81617B-20-9	TOUCHSTONE BOND FUND - C	02/28/2002	DIVIDEND REINVESTMENT	86.820	821			U
81617C-10-8	TOUCHSTONE VST STANDBY INC 817-TSBI	02/28/2002	DIVIDEND REINVESTMENT	2,224.910	21,883			A
81617C-20-7	TOUCHSTONE VST BALANCED 814-TBLD	02/01/2002	DIVIDEND REINVESTMENT	5,575.640	77,947			A
89154W-80-9	TOUCHSTONE HIGH YIELD-A	02/28/2002	DIVIDEND REINVESTMENT	8,422.300	78,265			L
95954*-11-4	TOUCHSTONE VST GROWTH & INC 813-TGRI	02/01/2002	DIVIDEND REINVESTMENT	1.530	15			AZ
95954*-12-2	TOUCHSTONE VST BOND 816-TBND	02/01/2002	DIVIDEND REINVESTMENT	0.980	10			L
	Subtotal United States			61,621.530	740,101			
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				740,101			
Common Stock - Parent, Subsidiaries and Affiliates								
	Parents, Subsidiaries & Affiliates							
	United States							
44951#-10-3	IFS FINL SERVICES INC	03/27/2002	Capital Contribution		315,000			A
89155@-10-4	TOUCHSTONE SECURITIES INC	03/27/2002	Capital Contribution		2,400,000			AZ
	Subtotal United States				2,715,000			
6999999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				2,715,000			
7099997	Subtotal - Common Stock - Part 3				3,455,101			
7099999	Subtotal - Common Stock				3,455,101			
7199999	Subtotal - Preferred and Common Stock				13,631,101		70,722	
7299999	TOTALS				1,162,285,575		7,386,209	

SCHEDULE D - PART 4

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

1 CUSIP Identif-ication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designa-tion (a)
Bonds - U.S. Governments																
	BONDS															
	US Governments															
	United States															
3134A4-HF-4	FHLMC 5.500% 09/15/11	01/09/2002	LEHMAN BROTHERS		1,231,567	1,255,000.00	1,210,879	1,211,059	87			20,507	20,507	20,132		1PE
31359M-GJ-6	FNMA NOTE 6.625% 11/15/10	01/25/2002	GOLDMAN SACHS		1,066,680	1,000,000.00	1,051,950	1,049,433	(347)			17,246	17,246	13,434		1PE
31359M-LY-7	FNMA 6.000% 12/21/11	02/13/2002	LEHMAN BROTHERS		17,872,200	18,000,000.00	17,645,625	17,650,416	1,761			221,784	221,784	159,000		1PE
36202K-NU-5	GNMA ARM POOL #8503 6.750% 09/20/24	03/01/2002	Paydown		134,654	134,654.00	138,693	134,654	(4,021)					1,482		1
36202K-Q9-9	GNMA ARM POOL #8580 6.375% 01/20/25	03/01/2002	Paydown		122,526	122,526.00	125,742	122,526	(3,193)					1,306		1
36203B-JJ-4	GNMA 30 YR POOL 7.500% 12/15/22	03/01/2002	Paydown		27,508	27,508.00	25,284	27,508	1,944					236		1
36203D-KM-1	GNMA 30 YR POOL 6.500% 12/15/08	03/01/2002	Paydown		13,917	13,917.00	12,834	13,917	631					155		1
36203G-JD-6	GNMA 30 YR POOL 7.500% 05/15/23	03/01/2002	Paydown		194,610	194,610.00	186,652	194,610	6,818					2,222		1
36203G-JY-0	GNMA 30 YR POOL 7.500% 05/15/23	03/01/2002	Paydown		331,895	331,895.00	318,879	331,895	11,078					4,136		1
36203N-2U-1	GNMA 30 YR POOL 7.500% 05/15/23	03/01/2002	Paydown		61,846	61,846.00	56,705	61,846	4,391					609		1
36204K-U8-4	GNMA 30 YR POOL 7.500% 03/15/27	03/01/2002	Paydown		147,832	147,832.00	147,647	147,832	209					1,856		1
36204L-WF-4	GNMA 30 YR POOL 7.500% 06/15/22	03/01/2002	Paydown		37,186	37,186.00	34,095	37,186	2,614					508		1
36204M-D9-7	GNMA 30 YR POOL 7.500% 05/15/26	03/01/2002	Paydown		183,569	183,569.00	188,158	183,569	(4,163)					2,113		1
36204R-HZ-4	GNMA 30 YR POOL 7.500% 12/15/26	03/01/2002	Paydown		195,526	195,526.00	196,442	195,526	(766)					2,485		1
36204T-7D-0	GNMA 30 YR POOL 8.000% 06/15/24	03/01/2002	Paydown		107,479	107,479.00	106,405	107,479	964					1,432		1
36204U-ZL-8	GNMA 30 YR POOL 8.000% 11/15/24	03/01/2002	Paydown		48,506	48,506.00	46,285	48,506	1,936					793		1
36205B-K4-3	GNMA 30 YR POOL 6.500% 04/15/09	03/01/2002	Paydown		16,884	16,884.00	15,570	16,884	781					142		1
36205C-ML-1	GNMA 30 YR POOL 8.000% 06/15/24	03/01/2002	Paydown		120,393	120,393.00	119,189	120,393	1,080					1,456		1
36205G-QH-7	GNMA 30 YR POOL 8.000% 06/15/24	03/01/2002	Paydown		3,314	3,314.00	3,281	3,314	30					47		1
36205K-HD-7	GNMA 30 YR POOL 8.000% 11/15/24	03/01/2002	Paydown		2,290	2,290.00	2,185	2,290	91					30		1
36205R-4A-2	GNMA 30 YR POOL 7.500% 06/15/26	03/01/2002	Paydown		141,996	141,996.00	142,085	141,996	(36)					1,851		1
36205S-MT-9	GNMA 30 YR POOL 7.500% 03/15/27	03/01/2002	Paydown		97,122	97,122.00	97,744	97,122	(534)					1,019		1
36205V-3Y-2	GNMA 30 YR POOL 8.125% 06/15/19	03/01/2002	Paydown		14,373	14,373.00	14,474	14,373	(73)					195		1
36205V-3Z-9	GNMA 30 YR POOL 8.125% 06/15/19	03/01/2002	Paydown		21,170	21,170.00	21,319	21,170	(107)					287		1
36206A-XU-2	GNMA 30 YR POOL 8.000% 11/15/24	03/01/2002	Paydown		137,099	137,099.00	130,823	137,099	5,471					2,114		1
36206F-YM-8	GNMA 30 YR POOL 7.500% 02/15/26	03/01/2002	Paydown		131,100	131,100.00	134,378	131,100	(2,969)					1,540		1
36206J-J6-2	GNMA 30 YR POOL 7.500% 04/15/26	03/01/2002	Paydown		83,740	83,740.00	81,384	83,740	2,124					857		1
36206K-X6-3	GNMA 30 YR POOL 8.000% 06/15/19	03/01/2002	Paydown		4,547,163	4,547,163.00	4,571,320	4,547,163	(16,744)					90,754		1
36206M-5H-6	GNMA 30 YR POOL 7.500% 05/15/27	03/01/2002	Paydown		77,556	77,556.00	77,835	77,556	(232)					1,245		1
36206M-AS-6	GNMA 30 YR POOL 7.500% 01/15/26	03/01/2002	Paydown		38,299	38,299.00	38,406	38,299	(84)					370		1
36206M-BG-1	GNMA 30 YR POOL 7.500% 02/15/26	03/01/2002	Paydown		460,798	460,798.00	459,790	460,798	1,052					4,955		1
36206N-X3-4	GNMA 30 YR POOL 7.000% 06/15/28	03/01/2002	Paydown		332,175	332,175.00	337,261	332,175	(4,658)					3,872		1
36206P-PW-4	GNMA 30 YR POOL 7.500% 02/15/26	03/01/2002	Paydown		384,821	384,821.00	385,061	384,821	(95)					4,248		1
36206T-XZ-0	GNMA 30 YR POOL 7.500% 05/15/26	03/01/2002	Paydown		26,294	26,294.00	26,039	26,294	235					170		1
36206U-3S-6	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		78,286	78,286.00	77,063	78,286	1,131					841		1
36206U-3T-4	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		122,581	122,581.00	120,666	122,581	1,771					1,549		1
36206V-MH-7	GNMA 30 YR POOL 7.500% 04/15/26	03/01/2002	Paydown		247,098	247,098.00	247,368	247,098	(152)					2,416		1
36206X-RY-1	GNMA 30 YR POOL 7.500% 07/15/26	03/01/2002	Paydown		118,602	118,602.00	115,266	118,602	3,014					1,550		1
36206Y-KB-6	GNMA 30 YR POOL 7.500% 10/15/27	03/01/2002	Paydown		181,162	181,162.00	185,662	181,162	(4,073)					1,565		1
36207A-3M-2	GNMA 30 YR POOL 7.500% 07/15/26	03/01/2002	Paydown		132,652	132,652.00	128,922	132,652	3,371					2,054		1
36207D-3R-5	GNMA 30 YR POOL 7.500% 03/15/27	03/01/2002	Paydown		140,876	140,876.00	141,779	140,876	(775)					2,140		1
36207D-Y3-4	GNMA 30 YR POOL 7.500% 06/15/26	03/01/2002	Paydown		24,368	24,368.00	24,437	24,368	(54)					169		1
36207F-RX-1	GNMA 30 YR POOL 7.500% 05/15/26	03/01/2002	Paydown		6,916	6,916.00	6,849	6,916	62					87		1
36207F-RY-9	GNMA 30 YR POOL 7.500% 05/15/26	03/01/2002	Paydown		4,495	4,495.00	4,452	4,495	40					56		1
36207H-LR-6	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		135,794	135,794.00	133,673	135,794	1,962					2,228		1
36207H-S3-2	GNMA 30 YR POOL 7.500% 05/15/26	03/01/2002	Paydown		496,466	496,466.00	489,950	496,466	5,945					5,899		1

(continues)

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

SCHEDULE D - PART 4

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

1 CUSIP Identif-ication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designa-tion (a)
Bonds - U.S. Governments (continued)																
36207J-DZ-3	GNMA 30 YR POOL 7.500% 09/15/26	03/01/2002	Paydown		92,458	92,458.00	92,761	92,458	(243)					1,034		1
36207K-B4-1	GNMA 30 YR POOL 6.500% 09/15/28	03/01/2002	Paydown		236,380	236,380.00	239,704	236,380	(3,065)					2,156		1
36207M-B2-1	GNMA 30 YR POOL 7.500% 01/15/27	03/01/2002	Paydown		90,290	90,290.00	90,092	90,290	204					592		1
36207N-QE-7	GNMA 30 YR POOL 7.500% 12/15/26	03/01/2002	Paydown		1,728	1,728.00	1,746	1,728	(16)					22		1
36207N-Y3-2	GNMA 30 YR POOL 7.500% 12/15/26	03/01/2002	Paydown		75,023	75,023.00	75,785	75,023	(661)					938		1
36207Q-PQ-4	GNMA 30 YR POOL 7.500% 01/15/27	03/01/2002	Paydown		361,569	361,569.00	363,263	361,569	(1,419)					5,734		1
36207R-FW-0	GNMA 30 YR POOL 7.500% 01/15/27	03/01/2002	Paydown		280,341	280,341.00	284,634	280,341	(3,827)					3,447		1
36207R-HK-4	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		30,226	30,226.00	29,631	30,226	549					353		1
36207S-K4-4	GNMA 30 YR POOL 7.500% 12/15/26	03/01/2002	Paydown		258,270	258,270.00	260,893	258,270	(2,275)					3,644		1
36207T-EU-1	GNMA 30 YR POOL 7.500% 10/15/26	03/01/2002	Paydown		116,150	116,150.00	116,476	116,150	(257)					1,534		1
36207U-D8-8	GNMA 30 YR POOL 7.500% 11/15/26	03/01/2002	Paydown		211,392	211,392.00	212,085	211,392	(557)					2,434		1
36207U-EE-4	GNMA 30 YR POOL 7.500% 11/15/26	03/01/2002	Paydown		382,035	382,035.00	386,631	382,035	(4,005)					4,561		1
36207W-UZ-5	GNMA 30 YR POOL 7.500% 05/15/27	03/01/2002	Paydown		171,576	171,576.00	172,193	171,576	(514)					2,144		1
36207X-PS-5	GNMA 30 YR POOL 7.500% 02/15/27	03/01/2002	Paydown		152,391	152,391.00	152,200	152,391	216					1,409		1
36207Y-MF-4	GNMA 30 YR POOL 6.000% 12/15/28	03/01/2002	Paydown		59,605	59,605.00	59,270	59,605	322					351		1
36208D-VP-7	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		21,391	21,391.00	21,345	21,391	48					186		1
36208E-HD-8	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		254,965	254,965.00	249,945	254,965	4,631					2,438		1
36208H-5N-2	GNMA 30 YR POOL 7.500% 08/15/27	03/01/2002	Paydown		160,626	160,626.00	161,505	160,626	(761)					1,701		1
36208H-5S-1	GNMA 30 YR POOL 7.500% 08/15/27	03/01/2002	Paydown		128,293	128,293.00	128,995	128,293	(608)					1,721		1
36208H-SK-3	GNMA 30 YR POOL 7.500% 10/15/27	03/01/2002	Paydown		368,937	368,937.00	378,102	368,937	(8,295)					4,483		1
36208Q-TM-8	GNMA 30 YR POOL 6.000% 12/15/28	03/01/2002	Paydown		170,381	170,381.00	169,423	170,381	921					1,738		1
36208Y-LM-9	GNMA 30 YR POOL 6.500% 09/15/28	03/01/2002	Paydown		120,691	120,691.00	122,464	120,691	(1,626)					723		1
36209B-DX-3	GNMA 30 YR POOL 6.500% 12/15/28	03/01/2002	Paydown		731,277	731,277.00	741,561	731,277	(9,492)					7,957		1
36209C-6Z-4	GNMA 30 YR POOL 7.000% 07/15/28	03/01/2002	Paydown		427,961	427,961.00	434,112	427,961	(5,631)					5,943		1
36209C-7A-8	GNMA 30 YR POOL 7.000% 07/15/28	03/01/2002	Paydown		403,515	403,515.00	409,315	403,515	(5,310)					5,636		1
36209Q-6M-2	GNMA 30 YR POOL 7.500% 11/15/29	03/01/2002	Paydown		487,692	487,692.00	484,949	487,692	2,687					4,715		1
36209R-FZ-1	GNMA 30 YR POOL 8.000% 01/15/30	03/01/2002	Paydown		199,783	199,783.00	201,968	199,783	(2,090)					2,156		1
36209S-LQ-2	GNMA 30 YR POOL 7.000% 08/15/28	03/01/2002	Paydown		1,476,555	1,476,555.00	1,450,485	1,476,555	24,950					13,372		1
36209T-Y9-4	GNMA 30 YR POOL 6.500% 12/15/28	03/01/2002	Paydown		158,459	158,459.00	160,687	158,459	(2,057)					1,672		1
36209V-2X-1	GNMA 30 YR POOL 7.000% 12/15/28	03/01/2002	Paydown		233,156	233,156.00	229,039	233,156	3,943					2,322		1
36209V-CE-2	GNMA 30 YR POOL 6.500% 05/15/29	03/01/2002	Paydown		356,848	356,848.00	356,792	356,848	101					2,842		1
36210A-D9-5	GNMA 30 YR POOL 7.500% 11/15/29	03/01/2002	Paydown		424,610	424,610.00	422,221	424,610	2,339					3,817		1
36210B-HP-3	GNMA 30 YR POOL 6.000% 12/15/28	03/01/2002	Paydown		2,546	2,546.00	2,531	2,546	14					25		1
36210D-GY-1	GNMA 30 YR POOL 7.000% 05/15/29	03/01/2002	Paydown		691,263	691,263.00	691,371	691,263	(11)					6,128		1
36210F-MU-7	GNMA 30 YR POOL 6.000% 12/15/28	03/01/2002	Paydown		134,795	134,795.00	134,037	134,795	729					1,250		1
36210F-TB-2	GNMA 30 YR POOL 6.500% 12/15/28	03/01/2002	Paydown		261,622	261,622.00	265,301	261,622	(3,396)					2,507		1
36210F-YF-7	GNMA 30 YR POOL 6.000% 12/15/28	03/01/2002	Paydown		570,864	570,864.00	567,653	570,864	3,086					6,721		1
36210J-V9-6	GNMA 30 YR POOL 6.500% 05/15/29	03/01/2002	Paydown		199,711	199,711.00	199,680	199,711	56					2,257		1
36210T-3Y-0	GNMA 30 YR POOL 6.500% 05/15/29	03/01/2002	Paydown		242,127	242,127.00	242,089	242,127	68					2,749		1
36210V-SE-2	GNMA 30 YR POOL 6.500% 05/15/29	03/01/2002	Paydown		465,609	465,609.00	465,536	465,609	131					6,010		1
36210V-SV-4	GNMA 30 YR POOL 6.500% 05/15/29	03/01/2002	Paydown		129,256	129,256.00	129,236	129,256	36					778		1
36210X-JH-1	GNMA 30 YR POOL 7.500% 11/15/29	03/01/2002	Paydown		793,970	793,970.00	789,504	793,970	4,374					13,030		1
36210X-V4-6	GNMA 30 YR POOL 6.500% 05/15/29	03/01/2002	Paydown		236,234	236,234.00	236,197	236,234	67					2,062		1
36210Y-JK-2	GNMA 30 YR POOL 8.000% 01/15/30	03/01/2002	Paydown		557,473	557,473.00	563,571	557,473	(5,833)					7,328		1
36211L-X2-3	GNMA 30 YR POOL 8.000% 01/15/30	03/01/2002	Paydown		458,549	458,549.00	463,564	458,549	(4,798)					7,282		1
36211L-X7-2	GNMA 30 YR POOL 8.000% 01/15/30	03/01/2002	Paydown		140,772	140,772.00	142,311	140,772	(1,473)					2,208		1
36211T-S4-8	GNMA 30 YR POOL 8.000% 02/15/30	03/01/2002	Paydown		489,741	489,741.00	490,277	489,741	(474)					5,568		1
36211U-7J-5	GNMA 30 YR POOL 7.500% 11/15/29	03/01/2002	Paydown		108,525	108,525.00	107,915	108,525	598					1,124		1
36212B-JL-8	GNMA 30 YR POOL 8.000% 02/15/30	03/01/2002	Paydown		580,870	580,870.00	581,505	580,870	(562)					5,943		1
36216H-T8-9	GNMA 30 YR POOL 8.500% 06/15/20	03/01/2002	Paydown		16,345	16,345.00	16,764	16,345	(335)					232		1
36216H-TQ-9	GNMA 30 YR POOL 8.500% 06/15/21	03/01/2002	Paydown		8,551	8,551.00	8,770	8,551	(178)					121		1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identif-ication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa-tion (a)
Bonds - U.S. Governments (continued)																
36216K-MU-0	GNMA 30 YR POOL 8.500% 06/15/21	03/01/2002	Paydown		5,585	5,585.00	5,728	5,585	(116)					79		1
36223U-NX-2	GNMA 30 YR POOL 7.500% 02/15/22	03/01/2002	Paydown		4,025	4,025.00	3,691	4,025	282					41		1
36224N-DZ-3	GNMA 30 YR POOL 8.125% 07/15/19	03/01/2002	Paydown		6,292	6,292.00	6,382	6,292	(70)					85		1
36224N-HK-2	GNMA 30 YR POOL 8.125% 07/15/19	03/01/2002	Paydown		9,567	9,567.00	9,705	9,567	(106)					130		1
36224T-X4-7	GNMA 30 YR POOL 6.500% 11/15/07	03/01/2002	Paydown		18,811	18,811.00	17,348	18,811	789					204		1
36224T-YM-6	GNMA 30 YR POOL 6.500% 12/15/07	03/01/2002	Paydown		54,194	54,194.00	49,977	54,194	2,288					761		1
36225A-TB-6	GNMA 30 YR POOL 7.500% 04/15/27	03/01/2002	Paydown		211,128	211,128.00	211,887	211,128	(632)					2,497		1
36225A-WB-2	GNMA 30 YR POOL 7.000% 09/15/27	03/01/2002	Paydown		253,249	253,249.00	257,127	253,249	(3,537)					2,742		1
36225B-F6-0	GNMA 30 YR POOL 7.500% 09/15/29	03/01/2002	Paydown		983,471	983,471.00	983,932	983,471	(341)					11,256		1
912810-EW-4	U S TREASURY 6.000% 02/15/26	01/10/2002	UBS PAINEWEBBER		1,451,366	1,400,000.00	1,477,875	1,477,750	(24)			(26,384)	(26,384)	34,011		1PE
912810-FJ-2	U S TREASURY 6.125% 08/15/29	03/19/2002	Various		2,058,363	2,000,000.00	2,352,246	2,350,229	(1,182)			(291,866)	(291,866)	71,031		1
912810-FM-5	U S TREASURY 6.250% 05/15/30	02/25/2002	Various		2,669,442	2,425,000.00	2,592,290	2,589,482	(220)			79,960	79,960	31,182		1PE
912827-7G-1	U S TREASURY 3.000% 11/30/03	02/26/2002	Various		4,216,609	4,200,000.00	4,195,078	4,195,358	240			21,252	21,252	25,533		1
	Subtotal United States				56,778,883	56,492,656.00	56,747,856	56,736,383	(4,811)			42,499	42,499	694,255		
0399999	Subtotal - Bonds - U.S. Governments				56,778,883	56,492,656.00	56,747,856	56,736,383	(4,811)			42,499	42,499	694,255		
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																
	Special Revenue & Assessment															
	United States															
31280F-XP-2	FHLMC POOL #E61586 7.000% 10/01/10	03/01/2002	Paydown		75,531	75,531.00	75,531	75,531						1,011		1
31280F-YC-0	FHLMC POOL #E61607 7.000% 10/01/10	03/01/2002	Paydown		127,860	127,860.00	127,860	127,860						1,408		1
31280G-GK-0	FHLMC POOL #E62002 7.000% 11/01/10	03/01/2002	Paydown		111,399	111,399.00	112,513	111,399	(599)					1,297		1
31280H-GQ-5	FHLMC POOL #E62907 6.500% 02/01/11	03/01/2002	Paydown		211,833	211,833.00	213,091	211,833	(626)					2,280		1
31280H-HB-7	FHLMC POOL #E62926 6.500% 02/01/11	03/01/2002	Paydown		385,900	385,900.00	388,975	385,900	(1,652)					4,189		1
31280H-KZ-0	FHLMC POOL #E63012 6.500% 02/01/11	03/01/2002	Paydown		58,890	58,890.00	59,359	58,890	(252)					600		1
31280K-GS-4	FHLMC POOL #E64709 6.500% 06/01/11	03/01/2002	Paydown		144,467	144,467.00	139,275	144,467	3,666					1,552		1
31282C-DE-4	FHLMC POOL #M30101 6.500% 09/01/10	03/01/2002	Paydown		282,546	282,546.00	280,869	282,546	1,343					2,672		1
31283G-LL-9	FHLMC POOL #G00331 7.000% 12/01/24	03/01/2002	Paydown		161,947	161,947.00	162,984	161,947	(832)					1,782		1
3128EY-WT-9	FHLMC POOL #D62458 7.500% 08/01/25	03/01/2002	Paydown		378,895	378,895.00	379,309	378,895	(209)					4,428		1
3128EY-ZA-7	FHLMC POOL #D62537 8.000% 08/01/25	03/01/2002	Paydown		264,245	264,245.00	268,952	264,245	(3,997)					2,944		1
3128F3-MM-2	FHLMC POOL #D63964 7.500% 09/01/25	03/01/2002	Paydown		109,949	109,949.00	110,825	109,949	(717)					1,312		1
3128F5-JW-9	FHLMC POOL #D65677 7.000% 11/01/25	03/01/2002	Paydown		301,233	301,233.00	300,197	301,233	1,011					5,594		1
3128F5-SK-5	FHLMC POOL #D65922 7.000% 11/01/25	03/01/2002	Paydown		191,960	191,960.00	193,880	191,960	(1,601)					3,270		1
3128F7-N6-7	FHLMC POOL #D67613 7.000% 01/01/26	03/01/2002	Paydown		410,443	410,443.00	413,072	410,443	(2,141)					3,867		1
3128F7-N9-1	FHLMC POOL #D67616 7.000% 01/01/26	03/01/2002	Paydown		404,262	404,262.00	407,796	404,262	(2,940)					3,948		1
3128F8-AY-8	FHLMC POOL #D68123 7.000% 02/01/26	03/01/2002	Paydown		237,211	237,211.00	236,433	237,211	765					2,012		1
3128F8-BH-4	FHLMC POOL #D68140 7.000% 02/01/26	03/01/2002	Paydown		677,695	677,695.00	675,471	677,695	2,185					9,938		1
3128F8-CA-8	FHLMC POOL #D68165 7.000% 02/01/26	03/01/2002	Paydown		309,611	309,611.00	307,675	309,611	1,803					3,433		1
3128FC-BN-2	FHLMC POOL #D70945 7.000% 05/01/26	03/01/2002	Paydown		493,876	493,876.00	478,905	493,876	13,377					4,985		1
3128FF-AC-0	FHLMC POOL #D73603 7.500% 08/01/26	03/01/2002	Paydown		98,990	98,990.00	97,922	98,990	985					630		1
3128FF-UX-2	FHLMC POOL #D74198 7.000% 08/01/26	03/01/2002	Paydown		175,305	175,305.00	167,280	175,305	7,207					1,742		1
31290F-RL-6	FHLMC POOL #551391 9.500% 07/01/20	03/01/2002	Paydown		5,755	5,755.00	5,638	5,755	107					91		1
31290F-TC-4	FHLMC POOL #551447 9.500% 07/01/20	03/01/2002	Paydown		1,468	1,468.00	1,438	1,468	27					23		1
31290J-5B-4	FHLMC POOL #554442 9.500% 01/01/20	03/01/2002	Paydown		816	816.00	800	816	15					14		1
31290J-6J-6	FHLMC POOL #554473 9.500% 05/01/20	03/01/2002	Paydown		1,198	1,198.00	1,173	1,198	22					22		1
31290J-7B-2	FHLMC POOL #554490 9.500% 01/01/21	03/01/2002	Paydown		910	910.00	891	910	17					14		1
312912-MG-0	FHLMC - CMO SER 1395 E 6.000% 11/15/21	03/01/2002	Paydown		105,142	105,142.00	94,923	105,142	572					816		1
312912-ZX-9	FHLMC - CMO SER 1403 K 6.500% 05/15/20	02/01/2002	Paydown		2,646,034	2,646,034.00	2,449,235	2,646,034	10,972					20,882		1
31292H-MU-5	FGLMC POOL #C01271 6.500% 12/01/31	03/01/2002	Paydown		32,495	32,495.00	32,592	32,495	(97)					370		1
31295V-KG-4	FHLMC POOL #A00295 9.500% 03/01/21	03/01/2002	Paydown		19,338	19,338.00	19,605	19,338	(194)					294		1
31335G-LP-8	FHLMC POOL #C80334 7.500% 08/01/25	03/01/2002	Paydown		206,308	206,308.00	206,985	206,308	(508)					2,617		1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identif-ication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designa-tion (a)
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																
31335G-LQ-6	FHLMC POOL #C80335 7.000% 08/01/25	03/01/2002	Paydown		365,921	365,921.00	361,519	365,921	3,945					3,724		1
31335G-LZ-6	FHLMC POOL #C80344 7.500% 09/01/25	03/01/2002	Paydown		187,280	187,280.00	189,680	187,280	(2,015)					2,206		1
31335G-NM-3	FHLMC POOL #C80396 7.000% 04/01/26	03/01/2002	Paydown		230,251	230,251.00	218,955	230,251	10,120					2,409		1
31335K-G7-5	FHLMC POOL #E20222 6.500% 02/01/11	03/01/2002	Paydown		168,842	168,842.00	169,844	168,842	(499)					1,704		1
3133T2-N9-7	FHLMC - CMO SER 1639 S 11.957% 11/15/07	03/15/2002	Paydown		1,891,323	1,891,323.00	1,286,099	1,891,323	5,318					37,966		1
3133T6-UF-6	FHLMC - CMO SER 1810-F 5.895% 12/15/08	03/01/2002	Paydown		360,974	360,974.00	341,966	360,974	7,779					3,538		1
3133T8-X8-5	FHLMC - CMO SER 1931 7.250% 05/15/25	03/01/2002	Paydown		934,509	934,509.00	936,991	934,509	2,186					10,832		1
3133T9-CB-9	FHLMC - CMO SER 1930 7.250% 03/15/25	01/01/2002	Paydown		965,168	965,168.00	958,076	965,168	2,890					5,831		1PE
3133TA-CT-7	FHLMC - CMO SER 1967 7.750% 10/17/24	02/01/2002	Paydown		1,726,107	1,726,107.00	1,743,368	1,726,107	5,208					13,347		1PE
313401-2E-0	FHLMC POOL #360125 10.000% 11/01/20	01/01/2002	Paydown		702	702.00	709	702	(4)					6		1
313401-E2-3	FHLMC POOL #360021 10.000% 02/01/18	01/01/2002	Paydown		6,889	6,889.00	6,958	6,889	(29)					57		1
313401-P8-8	FHLMC POOL #360064 10.000% 07/01/19	03/01/2002	Paydown		10,316	10,316.00	10,419	10,316	(50)					104		1
313401-V9-9	FHLMC POOL #360104 10.000% 03/01/20	03/01/2002	Paydown		1,363	1,363.00	1,376	1,363	(7)					28		1
31353X-CX-1	FHLMC POOL #541886 10.000% 12/01/17	03/01/2002	Paydown		8,531	8,531.00	8,616	8,531	(36)					101		1
31358T-G9-4	FNMA - CMO SER 1993-41 7.000% 03/25/21	03/01/2002	Paydown		323,011	323,011.00	321,093	323,011	1,573					5,040		1
31358U-L4-6	FNMA - CMO SER 1993-55 13.174% 05/25/08	03/25/2002	Paydown		550,687	550,687.00	391,614	550,687	3,116					10,749		1
31359A-CK-3	FNMA - CMO SER 1993 CL 7.000% 01/25/21	01/01/2002	Paydown		559,808	559,808.00	559,633	559,808	2,587					3,266		1PE
31359L-AM-7	FNMA - CMO SER G94-9 Z 6.250% 08/17/24	03/01/2002	Paydown		1,447,064	1,447,064.00	1,362,083	1,447,064	33,473					14,349		1
313614-3T-4	FNMA POOL #050310 10.000% 05/01/20	03/01/2002	Paydown		4,880	4,880.00	4,953	4,880	(48)					85		1
313615-B2-1	FNMA POOL #050457 9.500% 06/01/21	03/01/2002	Paydown		10,641	10,641.00	10,476	10,641	146					169		1
31364P-NQ-8	FNMA POOL #112999 9.500% 09/01/18	03/01/2002	Paydown		48	48.00	48	48	1					1		1
31364V-MV-5	FNMA POOL #118372 9.500% 10/01/17	03/01/2002	Paydown		43,754	43,754.00	43,037	43,754	602					1,015		1
31365A-3R-0	FNMA POOL #122408 9.500% 05/01/21	03/01/2002	Paydown		706	706.00	695	706	10					11		1
31367W-2U-4	FNMA POOL #181787 7.500% 10/01/07	03/01/2002	Paydown		133,727	133,727.00	132,763	133,727	813					1,378		1
31367W-2V-2	FNMA POOL #181788 7.500% 10/01/07	03/01/2002	Paydown		43,016	43,016.00	42,706	43,016	261					674		1
31367X-V9-7	FNMA POOL #182540 7.500% 10/01/07	03/01/2002	Paydown		661	661.00	657	661	4					8		1
31367Y-ML-8	FNMA POOL #183163 7.500% 10/01/07	03/01/2002	Paydown		41,327	41,327.00	41,029	41,327	251					443		1
31367Y-NY-9	FNMA POOL #183207 7.500% 10/01/07	03/01/2002	Paydown		42,403	42,403.00	42,097	42,403	258					508		1
31371F-UR-1	FNMA POOL #250892 7.500% 03/01/17	03/01/2002	Paydown		94,199	94,199.00	94,625	94,199	(258)					1,211		1
31371H-2E-7	FNMA POOL #252873 7.000% 11/01/29	03/01/2002	Paydown		1,546,999	1,546,999.00	1,536,542	1,546,999	10,304					15,534		1
31371H-QY-7	FNMA POOL #252571 7.000% 07/01/29	03/01/2002	Paydown		164,269	164,269.00	165,706	164,269	(1,326)					1,679		1
31371K-GA-3	FNMA POOL #254093 7.000% 12/01/31	03/01/2002	Bear Stearns & Co.		12,239,243	12,012,136.00	12,239,243	12,239,243	13					28,028		1
31372V-RP-3	FNMA POOL #284094 8.500% 07/01/24	03/01/2002	Paydown		1,763	1,763.00	1,785	1,763	(18)					25		1
31373C-N8-6	FNMA POOL #289415 8.500% 07/01/24	03/01/2002	Paydown		78,918	78,918.00	79,917	78,918	(801)					856		1
31373H-5C-6	FNMA POOL #294343 8.500% 11/01/24	03/01/2002	Paydown		126,735	126,735.00	128,339	126,735	(1,294)					2,108		1
31373L-LB-1	FNMA POOL #296522 8.500% 11/01/24	03/01/2002	Paydown		2,520	2,520.00	2,551	2,520	(26)					42		1
31373X-6S-5	FNMA POOL #306981 8.000% 06/01/25	03/01/2002	Paydown		75,217	75,217.00	75,895	75,217	(535)					842		1
31374A-J4-3	FNMA POOL #308183 8.500% 04/01/25	03/01/2002	Paydown		1,507	1,507.00	1,526	1,507	(15)					21		1
31374E-5Y-4	FNMA POOL #312363 8.000% 06/01/25	03/01/2002	Paydown		87,582	87,582.00	89,954	87,582	(1,991)					588		1
31374F-K7-3	FNMA POOL #312718 7.500% 06/01/25	03/01/2002	Paydown		46,648	46,648.00	47,064	46,648	(332)					674		1
31374N-H7-0	FNMA POOL #318954 7.500% 08/01/25	03/01/2002	Paydown		51,760	51,760.00	51,566	51,760	203					4,891		1
31374T-5N-5	FNMA POOL #324053 7.500% 09/01/25	03/01/2002	Paydown		203,272	203,272.00	202,383	203,272	907					2,832		1
31374T-WX-3	FNMA POOL #323862 6.500% 08/01/29	03/01/2002	Paydown		650,109	650,109.00	620,448	650,109	28,981					6,380		1
31375J-R5-1	FNMA POOL #336308 7.000% 06/01/03	03/01/2002	Paydown		59,286	59,286.00	58,879	59,286	317					1,031		1
31375W-DW-8	FNMA POOL #346717 7.000% 06/01/03	03/01/2002	Paydown		7,734	7,734.00	7,681	7,734	41					46		1
31376Q-E7-4	FNMA POOL #362058 7.500% 02/01/17	03/01/2002	Paydown		2,084	2,084.00	2,094	2,084	(6)					26		1
31380L-S3-3	FNMA POOL #443438 7.000% 11/01/28	01/01/2002	Bear Stearns & Co.		967,338	1,000,100.00	967,338	967,338	(36)					2,334		1
31380Y-P6-1	FNMA POOL #454145 6.500% 11/01/28	03/01/2002	Paydown		272,759	272,759.00	274,549	272,759	(1,594)					2,126		1
31380Y-RD-4	FNMA POOL #454184 6.500% 12/01/28	03/01/2002	Paydown		287,690	287,690.00	289,578	287,690	(1,683)					3,527		1
31380Y-RM-4	FNMA POOL #454192 6.500% 12/01/28	03/01/2002	Paydown		236,613	236,613.00	238,166	236,613	(1,384)					2,205		1
31382T-5C-9	FNMA POOL #492343 6.500% 05/01/29	03/01/2002	Paydown		756,095	756,095.00	746,702	756,095	9,063					7,506		1

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identif-ication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designa-tion (a)
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																
31382U-LX-2	FNMA POOL #492742 7.000% 05/01/29	03/01/2002	Paydown		395,529	395,529.00	398,989	395,529	(3,190)					3,236		1
31382U-MB-9	FNMA POOL #492754 7.000% 05/01/29	03/01/2002	Paydown		305,919	305,919.00	308,596	305,919	(2,468)					3,174		1
31383S-X3-9	FNMA POOL #511998 7.000% 10/01/29	03/01/2002	Paydown		1,186,481	1,186,481.00	1,180,496	1,186,481	5,955					12,446		1
31384B-YF-7	FNMA POOL #519210 7.000% 11/01/29	03/01/2002	Paydown		132,239	132,239.00	127,817	132,239	4,311					1,583		1
31384D-D9-0	FNMA POOL #520428 7.500% 11/01/29	03/01/2002	Paydown		1,702,440	1,702,440.00	1,701,642	1,702,440	1,088					21,110		1
31384D-HF-2	FNMA POOL #520530 7.500% 11/01/29	03/01/2002	Paydown		488,606	488,606.00	488,377	488,606	312					6,152		1
31384D-LK-6	FNMA POOL #520630 7.500% 11/01/29	03/01/2002	Paydown		405,947	405,947.00	405,756	405,947	259					5,634		1
31384D-PA-4	FNMA POOL #520717 7.500% 11/01/29	03/01/2002	Paydown		871,449	871,449.00	871,041	871,449	557					10,440		1
31384H-BA-0	FNMA POOL #523933 7.500% 11/01/29	03/01/2002	Paydown		568,744	568,744.00	568,478	568,744	363					4,880		1
31384U-5N-0	FNMA POOL #534653 7.500% 05/01/30	03/01/2002	Paydown		486,190	486,190.00	481,252	486,190	4,856					7,077		1
31384V-JY-9	FNMA POOL #534979 7.050% 04/01/30	03/01/2002	Paydown		942,412	942,412.00	933,724	942,412	8,534					9,944		1
31384V-P2-2	FNMA POOL #535141 7.000% 01/01/30	01/01/2002	Bear Stearns & Co.		1,263,599	1,306,395.00	1,263,599	1,263,599	(45)					3,048		1
31384V-QA-3	FNMA POOL #535149 7.000% 02/01/30	03/01/2002	Paydown		362,860	362,860.00	350,727	362,860	11,835					3,855		1
31384V-QK-1	FNMA POOL #535158 7.000% 02/01/30	03/01/2002	Bear Stearns & Co.		25,927,580	25,002,488.00	25,927,580	25,927,580	408					58,339		1PE
31384V-RE-4	FNMA POOL #535185 7.000% 03/01/30	03/01/2002	Bear Stearns & Co.		12,079,345	12,000,000.00	12,079,345	12,079,345	(85)					28,000		1PE
31384V-UL-4	FNMA POOL #535287 8.000% 05/01/30	03/01/2002	Paydown		876,936	876,936.00	880,910	876,936	(3,766)					10,724		1
31384X-ZL-5	FNMA POOL #537247 7.500% 05/01/30	03/01/2002	Paydown		341,326	341,326.00	337,859	341,326	3,409					3,352		1
31385B-Y9-0	FNMA POOL #539936 7.500% 05/01/30	03/01/2002	Paydown		566,388	566,388.00	560,636	566,388	5,657					5,430		1
31386F-6C-4	FNMA POOL #562567 6.500% 02/01/31	03/01/2002	Paydown		641,569	641,569.00	635,304	641,569	6,198					6,067		1
31386U-BV-3	FNMA POOL #573452 7.000% 05/01/31	03/01/2002	Paydown		215,173	215,173.00	216,148	215,173	(954)					1,931		1
31387K-F9-9	FNMA POOL #586192 6.500% 06/01/31	03/07/2002	UBS WARBURG		14,284,769	14,277,360.00	14,350,978	14,349,636	(816)			(64,867)	(64,867)	262,941		1
31387K-F9-9	FNMA POOL #586192 6.500% 06/01/31	03/01/2002	Paydown		540,391	540,391.00	543,177	540,391	(2,766)					7,179		1
31387W-TW-7	FNMA POOL #596465 7.000% 08/01/31	03/01/2002	Paydown		575,109	575,109.00	596,496	575,109	(21,302)					5,310		1
31387X-QD-0	FNMA POOL #597252 7.000% 09/01/31	01/01/2002	Bear Stearns & Co.		935,389	967,070.00	935,389	935,389	(32)					2,257		1
31388A-BN-3	FNMA POOL #598645 6.500% 09/01/31	03/07/2002	UBS WARBURG		10,605,207	10,551,778.00	10,606,185	10,605,207	(596)					194,329		1
31388A-BN-3	FNMA POOL #598645 6.500% 09/01/31	03/01/2002	Paydown		417,763	417,763.00	419,917	417,763	(2,139)					3,587		1
31388G-DB-4	FNMA POOL #604098 6.500% 09/01/31	03/07/2002	UBS WARBURG		12,112,531	12,051,487.00	12,113,628	12,112,531	(667)					221,948		1
31388G-DB-4	FNMA POOL #604098 6.500% 09/01/31	03/01/2002	Paydown		91,191	91,191.00	91,662	91,191	(467)					708		1
31388H-JF-7	FNMA POOL #605162 6.500% 09/01/31	03/07/2002	UBS WARBURG		10,439,996	10,387,399.00	10,440,959	10,439,996	(587)					191,301		1
31388H-JF-7	FNMA POOL #605162 6.500% 09/01/31	03/01/2002	Paydown		608,345	608,345.00	611,482	608,345	(3,115)					6,564		1
31388Q-C2-3	FNMA POOL #611289 6.500% 11/01/31	03/01/2002	Paydown		44,398	44,398.00	44,918	44,398	(520)					340		1
31388Q-CW-7	FNMA POOL #611285 6.500% 10/01/31	03/01/2002	Paydown		49,727	49,727.00	50,309	49,727	(583)					536		1
31388V-PF-9	FNMA POOL #616122 6.000% 12/01/31	01/09/2002	CREDIT SUISSE FIRST BOSTON		10,002,643	9,985,597.00	10,002,760	10,002,643	(190)					71,563		1
31388V-PF-9	FNMA POOL #616122 6.000% 12/01/31	01/01/2002	Paydown		14,403	14,403.00	14,427	14,403	(25)					72		1
677555-UU-6	OHIO STATE MUNI 7.000% 09/01/11	03/01/2002	Redemption 100.0000		65,000	65,000.00	65,000	65,000						1,138		1Z
FN0600-3$-2	FNMA DOLLAR ROLL TBA 6.000% 01/01/32	02/01/2002	CREDIT SUISSE FIRST BOSTON		14,509,077	14,952,994.00	14,509,077	14,509,077						32,398		1
	Subtotal United States				161,710,432	160,838,519.00	160,636,085	161,775,299	153,521			(64,867)	(64,867)	1,502,691		
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				161,710,432	160,838,519.00	160,636,085	161,775,299	153,521			(64,867)	(64,867)	1,502,691		
Bonds - Public Utilities																
	Public Utilities (unaffiliated)															
	United States															
018803-AD-8	ALLIANT ENERGY 7.000% 12/01/11	02/07/2002	Tax Free Exchange		9,982,542	10,000,000.00	9,983,800	9,982,542	(246)					159,444		2PE
040555-BP-8	ARIZONA PUB SERVICE 8.125% 03/15/02	03/15/2002	Maturity		2,000,000	2,000,000.00	2,029,200	2,000,000	(353)					81,250		1PE
05379B-AA-5	AVISTA CORP 8.625% 09/01/03	03/19/2002	BANK OF NEW YORK		9,500,625	9,000,000.00	8,996,400	8,997,388	1,244			503,237	503,237	436,031		3
15005M-AC-8	CEDAR BRAKES I LLC 8.500% 02/15/14	02/15/2002	Redemption 100.0000		66,119	66,119.00	66,119	66,119						2,810		2PE
48513L-AA-0	KANSAS CITY POWER & 3.260% 03/20/02	03/20/2002	Maturity		8,200,000	8,200,000.00	8,132,205	8,200,000	14,758					67,573		2PE
597519-AA-5	MIDLAND COGENERATION 10.330% 07/23/02	01/23/2002	Redemption 100.0000		378,304	378,304.00	386,627	378,304	(536)					19,539		2
69352J-AA-5	PPL ENERGY SUPPLY LLC 6.400% 11/01/11	02/08/2002	Tax Free Exchange		25,895,479	27,000,000.00	25,883,410	25,895,479	8,002					523,200		2PE
826418-AW-5	SIERRA PACIFIC POWER 8.000% 06/01/08	01/31/2002	Tax Free Exchange		20,981,013	21,000,000.00	20,982,780	20,981,013	(1,222)					280,000		2PE

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identif-ication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designa-tion (a)
Bonds - Public Utilities (continued)																
	Subtotal United States				77,004,082	77,644,423.00	76,460,541	76,500,845	21,647			503,237	503,237	1,569,847		
	Canada															
448814-HR-7	HYDRO-QUEBEC 6.300% 05/11/11	01/14/2002	National Bank of Canada Intl		10,447,900	10,000,000.00	10,323,900	10,320,785	(1,302)			127,115	127,115	115,500		1PE
	Subtotal Canada				10,447,900	10,000,000.00	10,323,900	10,320,785	(1,302)			127,115	127,115	115,500		
3899999	Subtotal - Bonds - Public Utilities				87,451,982	87,644,423.00	86,784,441	86,821,630	20,345			630,352	630,352	1,685,347		
Bonds - Industrial and Miscellaneous																
	Industrial & Miscellaneous															
	United States															
00184A-AB-1	AOL TIME WARNER 6.750% 04/15/11	03/08/2002	PARIBAS CAPITAL		5,017,400	5,000,000.00	5,096,350	5,092,950	(1,246)			(75,550)	(75,550)	138,750		2
003916-AK-9	ACCESS FINANCIAL MTGE 7.625% 09/18/21	03/02/2002	Paydown		1,114,538	1,114,538.00	1,113,841	1,114,538	3,063					14,265		1
00755W-DG-8	ADVANTA MTGE LOAN TR 7.600% 06/25/27	03/01/2002	Paydown		600,626	600,626.00	599,781	600,626	2,010					7,326		1PE
023654-AA-4	AMERICA WEST HOLDINGS 6.850% 07/02/09	01/02/2002	Redemption 100.0000		90,340	90,340.00	89,462	90,340	488					3,094		3
046003-KA-6	ASSOCIATES CORP N.A. 5.800% 04/20/04	01/24/2002	SAL SMITH-BARNEY-VARIOUS		2,500,296	2,400,000.00	2,413,032	2,409,412	(325)			90,884	90,884	38,280		1PE
055240-CA-1	BA MTG SECURITIES INC 7.000% 12/25/27	01/01/2002	Paydown		644,798	644,798.00	647,216	644,798	509					3,694		1PE
057224-AS-6	BAKER HUGHES INC 6.000% 02/15/09	01/04/2002	CREDIT SUISSE FIRST BOSTON		2,153,622	2,180,000.00	2,180,174	2,180,218	23			(26,596)	(26,596)	52,320		1PE
05943F-AD-7	BANC ONE CORP 7.000% 03/25/02	03/25/2002	Maturity		2,500,000	2,500,000.00	2,497,400	2,500,000	896					87,500		1PE
066050-CV-5	BANK OF AMERICA CORP 5.875% 02/15/09	03/08/2002	BANK of AMERICA SEC Chi		19,749,000	20,000,000.00	17,676,600	18,096,432	42,165			1,652,568	1,652,568	678,889		1PE
07383U-BU-8	BEAR STEARNS 2000-1 5A 7.615% 09/28/26	02/01/2002	Paydown		2,417,017	2,417,017.00	2,443,454	2,417,017	(27,906)					27,689		1PE
073914-MZ-3	BEAR STEARNS MTG SEC 7.400% 07/25/10	02/01/2002	Paydown		916,246	916,246.00	881,744	916,246	5,252					7,881		1PE
073914-MZ-3	BEAR STEARNS MTG SEC 7.400% 07/25/10	03/25/2002	Redemption 100.0000		229,962	229,962.00	221,302	229,962	1,318					4,108		1PE
078167-AH-6	BELL TEL CO PENN 6.750% 05/01/08	03/08/2002	Redemption 100.3000		9,568,620	9,540,000.00	8,946,838	9,568,620	390,310					227,171		1
078167-BB-8	BELL TEL CO PENN 7.375% 07/15/07	02/04/2002	BANK ONE CORPORATES		5,704,974	5,266,000.00	5,709,397	5,565,322	(4,742)			139,652	139,652	217,917		1
12201P-AE-6	BURLINGTON RESOURCES 6.500% 12/01/11	03/08/2002	J P MORGAN SEC FIXED INC		7,886,240	8,000,000.00	7,841,220	7,843,744	2,054			42,496	42,496	169,000		2
125590-AE-9	CIT MARINE TRUST SER 6.200% 11/15/19	03/15/2002	Paydown		223,612	223,612.00	223,486	223,612	117					2,306		1
125715-JB-9	CMC SECURITIES CORP 6.200% 11/25/28	03/01/2002	Paydown		348,842	348,842.00	347,643	348,842	1,214					3,580		1PE
126650-AF-7	CVS CORP 7.770% 01/10/12	03/10/2002	Redemption 100.0000		43,649	43,649.00	43,649	43,649						610		1
126690-MU-7	COUNTRYWIDE - CMO 6.375% 02/25/24	03/01/2002	Paydown		986,301	986,301.00	910,798	986,301	22,423					10,700		1PE
126690-N5-1	COUNTRYWIDE - CMO 7.000% 05/25/21	03/01/2002	Paydown		5,028,222	5,028,222.00	4,525,651	5,028,222	68,226					56,610		1PE
126690-SW-7	COUNTRYWIDE - CMO 6.750% 03/25/24	03/01/2002	Paydown		1,786,175	1,786,175.00	1,753,703	1,786,175	12,635					20,370		1PE
126690-WQ-5	COUNTRYWIDE - CMO 94-D 6.500% 03/25/24	03/01/2002	Paydown		5,426,628	5,426,628.00	5,377,519	5,426,628	30,168					55,503		1PE
12669A-AK-0	COUNTRYWIDE HOME LOANS 7.250% 11/25/27	03/01/2002	Paydown		3,858,062	3,858,062.00	3,781,504	3,858,062	58,474					54,409		1PE
12669B-BH-4	CWALT 99-1 A4 6.750% 06/25/29	03/01/2002	Paydown		247,408	247,408.00	246,635	247,408	798					2,566		1PE
143128-AC-0	CARMAX AUTO OWNER 6.760% 08/15/03	03/15/2002	Paydown		579,818	579,818.00	579,788	579,818	266					6,451		1PE
156503-AD-6	ADELPHIA 9.750% 02/15/02	02/15/2002	Maturity		1,000,000	1,000,000.00	1,042,500	1,000,000	(901)					48,750		4
161505-BK-7	CHASE COMMERCIAL MTGE 6.450% 12/19/04	03/01/2002	Paydown		595,850	595,850.00	576,113	595,850	12,453					8,409		1
161626-2L-9	CHASE MORTGAGE FINANCE 6.531% 04/25/25	02/01/2002	Paydown		24,718	24,718.00	23,023	24,718	1,534					530		1PE
161626-XV-3	CHASE MORTGAGE FINANCE 6.750% 11/25/24	03/01/2002	Paydown		17,322	17,322.00	17,239	17,322	80					292		1PE
171205-DH-7	CHRYSLER FINL LLC 6.950% 03/25/02	03/25/2002	Maturity		4,000,000	4,000,000.00	3,995,840	4,000,000	1,416					139,000		2PE
172967-BC-4	CITIGROUP 6.500% 01/18/11	01/22/2002	Various		15,579,150	15,000,000.00	15,536,800	15,531,957	(2,208)			47,193	47,193	498,333		1
17303C-AJ-0	CITIBANK CREDIT CARD 6.700% 02/15/04	02/15/2002	Redemption 100.0000		2,275,000	2,275,000.00	2,275,303	2,275,000	360					76,213		1PE
17453B-AE-1	CITIZENS UTILITIES CO 7.625% 08/15/08	03/15/2002	Tax Free Exchange		2,985,935	3,000,000.00	2,985,300	2,985,935	436					132,802		2
201728-DJ-8	COMMERCIAL MTGE ACCEPT 5.800% 03/15/06	03/01/2002	Paydown		193,410	193,410.00	183,045	193,410	7,262					1,994		1
201728-DZ-2	COMMERCIAL MTGE ACCEPT 6.790% 06/15/31	03/01/2002	Paydown		395,693	395,693.00	388,672	395,693	5,997					4,867		1
205887-BA-9	CONAGRA INC 6.750% 09/15/11	02/28/2002	MERRILL LYNCH-NY--FX INC		5,229,500	5,000,000.00	4,997,400	4,997,409	619			232,091	232,091	164,063		2
207633-*U-4	CT NATL BK GTD BY CSX 10.560% 07/01/04	01/02/2002	Redemption 100.0000		24,519	24,519.00	24,519	24,519						1,295		2
207633-*V-2	CT NATL BK GTD BY CSX 10.790% 01/01/03	01/02/2002	Redemption 100.0000		34,187	34,187.00	34,187	34,187						1,844		2
207633-*X-8	CT NATL BK GTD BY CSX 10.790% 07/01/04	01/02/2002	Redemption 100.0000		16,304	16,304.00	16,304	16,304						880		2
207633-*Y-6	CT NATL BK GTD BY CSX 10.300% 07/01/04	01/02/2002	Redemption 100.0000		55,441	55,441.00	55,441	55,441						2,855		2
208251-AE-8	CONOCO INC 6.950% 04/15/29	02/07/2002	UBS PAINEWEBBER		1,799,020	1,725,000.00	1,683,100	1,683,052	74			115,968	115,968	38,963		2
22540A-AK-4	CS FIRST BOSTON 6.960% 01/20/04	03/01/2002	Paydown		109,338	109,338.00	109,206	109,338	302					1,872		1PE

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identif-ication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designa-tion (a)
Bonds - Industrial and Miscellaneous (continued)																
247367-AA-3	DELTA AIRLINES INC SER 8.270% 09/23/07	01/30/2002	NONE													3
247367-AA-3	DELTA AIRLINES INC SER 8.270% 09/23/07	03/23/2002	Redemption 100.0000		127,353	127,353.00	127,353	127,353	3					5,266		3
263534-BJ-7	DU PONT EI DE NEMOURS 6.875% 10/15/09	01/04/2002	UBS WARBURG		1,812,023	1,695,000.00	1,760,003	1,754,859	(138)			57,164	57,164	27,191		1PE
268917-CN-9	EQCC HOME EQUITY LOAN 7.400% 12/15/19	03/15/2002	Paydown		811,863	811,863.00	810,751	811,863	247					9,577		1PE
301936-AH-3	FDIC REMIC TRUST SER 8.700% 09/25/25	03/25/2002	Paydown		(22,080)	(22,080.00)	(22,798)	(22,080)	(23,723)					(25,760)		1
31331F-AE-1	FEDERAL EXPRESS CORP 7.150% 09/28/12	03/28/2002	Redemption 100.0000		83,985	83,985.00	80,355	83,985	2,781					3,002		2
31331F-AH-4	FEDERAL EXPRESS CORP 7.890% 09/23/08	03/23/2002	Redemption 100.0000		135,647	135,647.00	130,146	135,647	2,940					5,351		2
313549-AK-3	FEDERAL MOGUL CO 7.500% 07/01/04	02/27/2002	Redemption 100.0000		637	637.00	96	86	551							6
31786Y-AE-0	FINGERHUT MASTER TRUST 6.290% 02/15/05	02/15/2002	Paydown		1,133,333	1,133,333.00	1,131,828	1,133,333	41					8,911		1PE
36157L-WV-6	GE CAPITAL MTGE 6.500% 12/25/23	03/01/2002	Paydown		1,269,165	1,269,165.00	1,254,292	1,269,165	8,036					15,711		1PE
36157N-AE-4	GE CAPITAL MTGE 6.750% 10/25/27	03/01/2002	Paydown		8,425,358	8,425,358.00	7,887,583	8,425,358	99,233					107,330		1Z
36157R-7V-1	GE CAPITAL MTGE 7.250% 12/25/29	03/01/2002	Paydown		19,323,926	19,323,926.00	19,037,066	19,323,926	116,663					300,657		1Z
36157R-BV-6	GE CAPITAL MTGE 7.000% 12/25/27	01/25/2002	Call 100.0000		2,008,444	2,008,444.00	1,948,426	2,008,444	11,350					11,716		1PE
36157T-7P-0	GE CAPITAL MTGE 7.500% 08/25/27	03/01/2002	Paydown		2,183,726	2,183,726.00	2,201,469	2,183,726	(9,817)					24,702		1PE
36157T-UY-5	GE CAPITAL MTGE 7.000% 03/25/26	03/01/2002	Paydown		574,667	574,667.00	588,854	574,667	(8,799)					6,028		1PE
370425-RW-2	GENERAL MOTORS 6.125% 09/15/06	03/12/2002	J P MORGAN SEC FIXED INC		2,117,220	2,130,000.00	2,146,209	2,144,787	(342)			(27,567)	(27,567)	66,318		1PE
370425-RX-0	GENERAL MOTORS 6.875% 09/15/11	03/12/2002	J P MORGAN SEC FIXED INC		1,460,655	1,500,000.00	1,495,485	1,495,662	291			(35,007)	(35,007)	52,422		2
42307T-AA-6	HEINZ (H.J.) CO 6.625% 07/15/11	03/12/2002	CREDIT SUISSE FIRST BOSTON		10,131,300	10,000,000.00	10,207,400	10,202,992	(4,027)			(71,692)	(71,692)	458,229		1
438116-AD-7	HONDA AUTO LEASE TRUST 6.450% 09/16/02	01/15/2002	Paydown		220,767	220,767.00	220,732	220,767	14					1,187		1PE
44108P-AM-5	HOST MARRIOTT POOL 6.980% 08/03/15	03/01/2002	Paydown		80,875	80,875.00	78,784	80,875	1,756					943		1
44182D-GY-9	HOUSING SECURITIES INC 7.000% 09/25/23	03/01/2002	Paydown		1,878,257	1,878,257.00	1,731,518	1,878,257	15,981					20,484		1PE
44975@-AA-5	HOME DEPOT/CIRCUIT 7.500% 03/15/16	03/15/2002	Redemption 100.0000		138,171	138,171.00	136,418	138,171	1,763					1,731		2Z
549463-AD-9	LUCENT TECHNOLOGY INC 5.500% 11/15/08	03/12/2002	CREDIT SUISSE FIRST BOSTON		3,555,700	4,805,000.00	4,585,940	4,638,628	4,063			(1,082,928)	(1,082,928)	88,092		3
597706-AB-6	MIDLAND REALTY ACCEPT 7.475% 08/25/28	03/01/2002	Paydown		566,012	566,012.00	571,583	566,012	830					6,896		1
60935B-AH-2	THE MONEY STORE HOME 7.910% 05/15/24	03/01/2002	Paydown		416,892	416,892.00	416,697	416,892	1,067					5,748		1
61745M-ED-1	MORGAN STANLEY CAPITAL 6.710% 01/15/06	03/14/2002	BANK of AMERICA SEC Chi		10,383,203	10,000,000.00	10,049,890	10,016,677	(2,739)			366,526	366,526	201,300		1
61745M-KX-0	MORGAN STANLEY CAPITAL 6.370% 12/15/31	03/01/2002	Paydown		274,261	274,261.00	262,362	274,261	9,441					3,104		1
63859C-AB-9	NATIONSLINK FUNDING 7.515% 07/20/05	03/01/2002	Paydown		2,187,854	2,187,854.00	2,193,302	2,187,854	5,062					34,733		1
652228-AF-4	NEWPORT NEWS 9.250% 12/01/06	02/22/2002	Redemption 104.6250		6,277,500	6,000,000.00	6,260,000	6,277,500	152,113					124,875		3
66416T-AB-1	NORTHEASTERN 8.812% 10/15/26	01/31/2002	Tax Free Exchange		7,000,000	7,000,000.00	7,000,000	7,000,000						186,765		2PE
66937N-QA-9	NORWEST ASSET 7.000% 08/25/27	03/01/2002	Paydown		1,790,415	1,790,415.00	1,806,641	1,790,415	(934)					27,540		1PE
66937N-YP-7	NORWEST ASSET 6.750% 02/25/28	03/01/2002	Paydown		794,489	794,489.00	797,717	794,489	(678)					13,407		1PE
66937R-U5-6	NORWEST ASSET 7.250% 02/25/30	03/01/2002	Paydown		8,091,050	8,091,050.00	7,802,807	8,091,050	82,984					98,640		1PE
66937R-VL-0	NORWEST ASSET 6.750% 06/25/29	03/01/2002	Paydown		3,222,854	3,222,854.00	3,229,652	3,222,854	(7,902)					33,740		1PE
69316Y-AA-7	PBG EQUIPMENT TRUST 1A 6.270% 01/20/12	03/20/2002	Paydown		144,780	144,780.00	144,768	144,780	11					1,423		1PE
69348R-GS-9	PNC MORTGAGE 6.500% 04/25/29	03/01/2002	Paydown		1,380,181	1,380,181.00	1,367,673	1,380,181	11,887					15,168		1PE
695927-HA-4	PAINE WEBBER MTGE 6.500% 03/25/24	01/01/2002	Paydown		84,930	84,930.00	78,136	84,930	528					460		1PE
713411-AB-2	PEPSICO INC 5.625% 02/17/09	03/26/2002	J P MORGAN SEC FIXED INC		7,345,275	7,500,000.00	7,191,683	7,265,772	6,803			79,503	79,503	262,500		1PE
743948-AL-5	PRU HOME MTGE SECS SER 7.900% 04/28/22	02/01/2002	Redemption 100.0168		58,309	58,299.00	58,782	58,309	(96)					589		5
74434R-V3-2	PRU HOME MTGE SECS 7.000% 12/25/07	03/01/2002	Paydown		167,382	167,382.00	149,911	167,382	6,227					1,768		1PE
74434T-SA-6	PRU HOME MTGE SECS 7.100% 08/25/23	03/01/2002	Paydown		1,970,222	1,970,222.00	1,978,842	1,970,222	7,268					24,049		1PE
74434T-TD-9	PRU HOME MTGE SECS 7.000% 09/25/23	03/01/2002	Paydown		374,180	374,180.00	374,882	374,180	1,488					6,458		1PE
74434T-VP-9	PRU HOME MTGE SECS 6.500% 10/25/08	03/01/2002	Paydown		758,358	758,358.00	683,707	758,358	12,737					8,351		1PE
74912E-AE-1	R & B FALCON CORP 6.500% 04/15/03	03/07/2002	Tax Free Exchange		1,785,894	1,800,000.00	1,773,000	1,785,894	2,286					46,150		2PE
755920-AM-7	ROCS SER CHR-98-1 6.500% 08/01/18	02/01/2002	Redemption 100.0000		81,364	81,364.00	80,601	81,364	655					2,644		1PE
760920-W4-6	RESIDENTIAL FUNDING 7.750% 09/25/22	03/01/2002	Paydown		1,611,109	1,611,109.00	1,586,720	1,611,109	12,653					25,739		1PE
760944-GT-9	RESIDENTIAL FUNDING 7.500% 03/25/23	03/01/2002	Paydown		2,240,574	2,240,574.00	2,196,309	2,240,574	19,328					28,189		1PE
760944-N5-3	RESIDENTIAL FUNDING 6.500% 12/25/23	03/01/2002	Paydown		2,086,171	2,086,171.00	1,961,000	2,086,171	16,533					22,067		1PE
760944-R8-3	RESIDENTIAL FUNDING 6.500% 12/25/23	03/01/2002	Paydown		815,557	815,557.00	730,433	815,557	8,422					6,944		1
760944-XA-1	RESIDENTIAL FUNDING 6.830% 09/25/23	03/01/2002	Paydown		1,145,837	1,145,837.00	1,035,908	1,145,837	10,110					9,049		1PE
760947-AD-3	RESIDENTIAL FUNDING 6.500% 04/25/09	03/01/2002	Paydown		546,318	546,318.00	506,710	546,318	9,460					5,249		1PE

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identif-ication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designa-tion (a)
Bonds - Industrial and Miscellaneous (continued)																
760947-UV-1	RESIDENTIAL FUNDING 7.000% 03/25/26	03/01/2002	Paydown		712,149	712,149.00	715,710	712,149	(815)					8,036		1PE
760947-XJ-5	RESIDENTIAL FUNDING 7.500% 05/25/26	03/01/2002	Paydown		145,646	145,646.00	146,004	145,646	(332)					1,660		1PE
775371-AU-1	ROHM & HAAS 7.850% 07/15/29	02/14/2002	J P MORGAN SEC FIXED INC		11,278,300	10,000,000.00	10,839,090	10,836,178	(1,940)			442,122	442,122	468,819		1
80589M-AA-0	SCANA CORP 2.400% 02/08/02	02/08/2002	Maturity		7,150,000	7,150,000.00	7,150,275	7,150,000						48,147		1PE
81375F-DV-2	SECURITIZED ASSET 6.500% 01/25/24	03/01/2002	Paydown		2,530,272	2,530,272.00	2,491,013	2,530,272	14,922					24,623		1PE
833667-AC-2	SOCIETY NATL BANK 7.250% 06/01/05	03/08/2002	MCDONALD & CO.		3,157,380	3,000,000.00	3,206,400	3,185,148	(10,711)			(27,768)	(27,768)	61,625		1PE
87203R-AA-0	SYSTEMS 2001 ASSET 6.664% 09/15/13	03/15/2002	Redemption 100.0000		380,094	380,094.00	380,094	380,094						6,332		1PE
87258V-CF-2	THE MONEY STORE HOME ... 7.360% 03/15/24	03/01/2002	Paydown		888,756	888,756.00	880,331	888,756	3,589					10,693		1
872649-BL-1	TRW INC 7.625% 03/15/06	02/14/2002	J P MORGAN SEC FIXED INC		3,119,550	3,000,000.00	2,997,270	2,997,479	327			122,071	122,071	98,490		2PE
87970C-AA-4	TEMBEC FINANCE 9.875% 09/30/05	02/15/2002	UBS PAINEWEBBER		2,854,863	2,765,000.00	2,771,913	2,767,139	46			87,724	87,724	106,942		3
880314-AA-7	TENASKA WASHINGTON 6.790% 09/23/11	03/23/2002	Redemption 100.0000		478,142	478,142.00	484,248	478,142	(5,864)					16,233		2
890544-AA-7	TOPAZ 1997-1 LTD 6.920% 03/10/07	03/10/2002	Redemption 100.0000		482,284	482,284.00	482,284	482,284						16,687		1PE
892317-AH-1	TOYOTA AUTO LEASE 5.500% 12/26/03	02/25/2002	Paydown		5,700,000	5,700,000.00	5,562,844	5,700,000	8,633					130,625		1PE
909317-AR-0	UNITED AIR LINES INC ... 7.783% 01/01/14	01/01/2002	Redemption 100.0000		182,069	182,069.00	182,069	182,069						7,085		2
909317-AT-6	UNITED AIR LINES INC ... 8.030% 01/01/13	01/01/2002	Redemption 100.0000		156,408	156,408.00	156,408	156,408						6,280		3
949746-AA-9	WELLS FARGO & CO 6.625% 07/15/04	01/24/2002	WACHOVIA		2,442,899	2,300,000.00	2,370,587	2,353,119	(1,565)			89,780	89,780	82,113		1PE
60934N-62-5	FEDERATED PRIME CASH OBLIGATION FUND	01/01/2002	RECLASS TO SCH. DA		22,145,143	22,145,143.47	22,145,143	22,145,143								1
....	Subtotal United States				298,813,701	296,524,172.47	292,881,488	296,594,516	1,226,315			2,218,634	2,218,634	6,500,974		
	Other Country															
35177P-AA-5	FRANCE TELECOM 7.200% 03/01/06	02/15/2002	Tax Free Exchange		15,474,121	15,325,000.00	15,492,323	15,474,121	(2,665)					502,660		2
35177P-AB-3	FRANCE TELECOM 7.750% 03/01/11	02/15/2002	Tax Free Exchange		10,131,911	10,000,000.00	10,139,750	10,131,911	(247)					353,056		2
....	Subtotal Other Country				25,606,032	25,325,000.00	25,632,073	25,606,032	(2,912)					855,716		
4599999	Subtotal - Bonds - Industrial and Miscellaneous				324,419,733	321,849,172.47	318,513,561	322,200,548	1,223,403			2,218,634	2,218,634	7,356,690		
Bonds - Credit Tenant Loans																
	Credit Tenant Loans															
	United States															
235863-AA-5	DANBURY BLDGS ACCEPT ... 7.860% 11/01/02	03/01/2002	Redemption 100.0000		135,603	135,603.00	135,603	135,603						1,780		1
50217*-AA-2	WALGREEN WALGREEN CO ... 7.310% 04/01/16	03/01/2002	Redemption 100.0000		18,282	18,282.00	18,138	18,282	142					223		1Z
53621#-AA-2	WALGREEN WALGREEN CO ... 7.500% 02/01/16	03/01/2002	Redemption 100.0000		18,770	18,770.00	18,838	18,770	(67)					235		1Z
56023*-AB-1	CVS CORP MAHWAH NJ 8.080% 05/01/10	02/01/2002	Redemption 100.0000		179,254	179,254.00	180,008	179,254	(682)					3,621		1Z
65537@-AA-1	WALGREEN WALGREEN CO ... 7.480% 11/01/17	03/01/2002	Redemption 100.0000		16,302	16,302.00	16,345	16,302	(42)					204		1Z
69352*-AA-7	WALGREEN WALGREEN CO ... 7.250% 10/01/15	03/01/2002	Redemption 100.0000		23,550	23,550.00	23,290	23,550	256					285		1Z
78116*-AA-5	WALGREEN WALGREEN CO ... 7.560% 03/01/16	03/01/2002	Redemption 100.0000		15,359	15,359.00	15,470	15,359	(109)					194		1Z
82522#-AA-1	WALGREEN WALGREEN CO ... 7.495% 01/01/16	03/01/2002	Redemption 100.0000		16,955	16,955.00	17,011	16,955	(55)					212		1Z
....	Subtotal United States				424,075	424,075.00	424,703	424,075	(557)					6,754		
4699999	Subtotal - Bonds - Credit Tenant Loans				424,075	424,075.00	424,703	424,075	(557)					6,754		
6099997	Subtotal - Bonds - Part 4				630,785,105	627,248,845.47	623,106,646	627,957,935	1,391,901			2,826,618	2,826,618	11,245,737		
6099998	Summary Item - Bonds Acquired and fully Disposed this quarter				204,315,880	204,120,758.00	204,151,364	204,123,529	(27,836)			192,351	192,351	825,150		
6099999	Subtotal - Bonds				835,100,985	831,369,603.47	827,258,010	832,081,464	1,364,065			3,018,969	3,018,969	12,070,887		
7299999	TOTALS				835,100,985		827,258,010	832,081,464	1,364,065			3,018,969	3,018,969	12,070,887		

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Schedule DB, Part A, Section 1

NONE

Schedule DB, Part B, Section 1

NONE

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Schedule DB, Part C, Section 1

NONE

Schedule DB, Part D, Section 1

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	1 Depository Location and Supplemental Information	2 Rate of Interest	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 5 First Month	6 Second Month	7 Third Month	8 *
Open Depositories								
FIFTH THIRD BANK	CINCINNATI, OH				9,415,781	4,740,808	6,104,267	
FIRSTAR BANK	CINCINNATI, OH				281,014	281,014	281,014	
BANK OF NEW YORK	NEW YORK, NY				(29,578,278)	(70,950,876)	56,387,213	
0199999 TOTAL - Open Depositories					(19,881,483)	(65,929,054)	62,772,494	
0399999 TOTAL Cash on Deposit					(19,881,483)	(65,929,054)	62,772,494	
0599999 TOTALS					(19,881,483)	(65,929,054)	62,772,494	