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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code)
1-800-926-1993 (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 .... Noreen Joyce Hayes
VP & Comptroller .... Bradley Joseph Hunkler
VP & Auditor .... #Phillip Earl King
Sr VP .... Jill Tripp McGruder
Sr VP & Chf Actuary .... Nora Eyre Moushey
VP & Treasurer .... James Joseph Vance
Secretary .... James Norman Clark
Sr VP & Chf Inf Off .... Clint David Gibler
Sr VP .... Edward Scott Heenan
Sr VP .... Carroll Ray Hutchinson
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
David Eugene Theurich
Keith Terrill Clark
Thomas Dale Holdridge
Harold Victor Lyons
Thomas Martin Stapleton
Daniel Lee Thomas
Robert John Dalsanto
Robert Scott Kahn
Constance Marie Maccarone
Richard Kelley Taulbee

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
7th day of November, 2002

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,531,902,436		5,531,902,436	4,470,006,391
2. Stocks:				
2.1 Preferred stocks	112,048,244		112,048,244	114,747,527
2.2 Common stocks	45,820,067		45,820,067	54,314,347
3. Mortgage loans on real estate:				
3.1 First liens	414,092,261		414,092,261	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)	7,389,172		7,389,172	7,510,084
4.3 Properties held for sale (less $ ....encumbrances)				
5. Policy loans	49,801,110		49,801,110	50,312,596
6. Premium notes, including $ ....for first year premiums				
7. Cash ($ ...... (20,862,201)) and short-term investments ($...... 271,048,601)	250,186,400		250,186,400	303,161,448
8. Other invested assets	67,673,517		67,673,517	61,920,628
9. Receivable for securities	82,031,827		82,031,827	19,165,184
10. Aggregate write-ins for invested assets				
11. Subtotals, cash and invested assets (Lines 1 to 10)	6,560,945,034		6,560,945,034	5,428,185,581
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	220,355		220,355	16,974,814
12.2 Commissions and expense allowances due				10,415,582
12.3 Experience rating and other refunds due				(819,676)
12.4 Other amounts receivable under reinsurance contracts				(1,006,712)
13. Electronic data processing equipment and software				
14. Federal and foreign income tax recoverable and interest thereon (including $ ..... 75,503,494 net deferred tax asset)	75,503,494	13,177,325	62,326,169	37,433,703
15. Guaranty funds receivable or on deposit	423,368		423,368	515,006
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less $ ....loading)	8,176,000		8,176,000	(23,681,035)
17. Accident and health premiums due and unpaid				
18. Investment income due and accrued	79,127,831		79,127,831	63,003,714
19. Net adjustment in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates	9,520,912		9,520,912	
21. Amounts receivable relating to uninsured accident and health plans				
22. Amounts due from agents				
23. Other assets nonadmitted	(45,111)	(45,111)		
24. Aggregate write-ins for other than invested assets				
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	6,733,871,883	13,132,214	6,720,739,669	5,531,020,977
26. From Separate Accounts Statement	154,845,696		154,845,696	211,345,417
27. Total (Lines 25 and 26)	6,888,717,579	13,132,214	6,875,585,365	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 $ 5,921,324,000 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	5,921,324,000	4,898,487,382
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	41,471,031	37,589,606
4. Contract claims:		
4.1 Life	905,597	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	156,002	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	24,636,935	12,479,950
10. Commissions to agents due or accrued-life and annuity contracts $ 1,369,553 , accident and health $ .... and deposit-type contract funds $	1,369,553	791,511
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,978,572	2,456,469
13. Transfers to Separate Accounts due or accrued (net) (including $ (4,551,000) accrued for expense allowances recognized in reserves)	(4,538,215)	
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,853,532	4,576,731
15. Federal and foreign income taxes, including $ 9,061,287 on realized capital gains (losses) (including $ .... net deferred tax liability)	18,335,149	
16. Unearned investment income	1,997,344	2,005,151
17. Amounts withheld or retained by company as agent or trustee	994,953	923,435
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	29,286,082	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 $ 264,663,287 and interest thereon $	264,663,287	15,266,377
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	28,056,418	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	119,697,279	17,115,274
24.9 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	140,290	202,674
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	6,455,327,809	5,291,796,185
27. From Separate Accounts Statement	154,845,696	211,345,417
28. Total Liabilities (Lines 26 and 27)	6,610,173,505	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	269,000,000	239,000,000
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(6,088,140)	(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)	262,911,860	236,724,792
38. Totals of Lines 29, 30 and 37	265,411,860	239,224,792
39. Totals of Lines 28 and 38	6,875,585,365	5,742,366,394
DETAILS OF WRITE-INS		
2501. Interest on policy and contract funds due or accrued less $34,021 recoverable from reinsurer	(32,038)	(31,569)
2502. Uncashed drafts and checks pending escheatment to a state	172,328	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)	140,290	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	1,153,319,106	801,458,667	1,135,341,333
2. Considerations for supplementary contracts with life contingencies	1,274,184	1,988,218	2,490,798
3. Net investment income	291,103,866	248,975,711	328,329,787
4. Amortization of Interest Maintenance Reserve (IMR)	4,390,568	3,721,233	4,258,142
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	25,875,881	31,215,868	41,631,450
7. Reserve adjustments on reinsurance ceded	(23,720,203)	(28,883,937)	(38,470,573)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	164,476	174,715	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)	1,452,407,878	1,058,650,475	1,479,479,502
10. Death benefits	657,716	496,690	836,655
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	93,528,130	76,507,879	98,433,534
13. Disability benefits and benefits under accident and health contracts		991	1,295
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	224,227,936	247,428,229	319,982,694
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,876,663	2,301,003	2,755,762
18. Payments on supplementary contracts with life contingencies	21,619	13,539	16,494
19. Increase in aggregate reserves for life and accident and health policies and contracts	1,022,837,000	643,748,358	930,290,439
20. Totals (Lines 10 to 19)	1,343,149,064	970,496,689	1,352,316,873
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	73,093,758	55,429,452	77,191,714
22. Commissions and expense allowances on reinsurance assumed		128,341	128,341
23. General insurance expenses	47,530,143	38,473,185	54,641,792
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,000,152	6,525,271	7,945,892
25. Increase in loading on deferred and uncollected premiums	(821,806)	23,748	(877,180)
26. Net transfers to or (from) Separate Accounts	(29,110,677)	(23,459,750)	(29,141,867)
27. Aggregate write-ins for deductions	(15,901,085)		(14,925,674)
28. Totals (Lines 20 to 27)	1,423,939,549	1,047,616,936	1,447,279,891
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	28,468,329	11,033,539	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)	28,468,329	11,033,539	32,199,611
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	17,013,630	690,962	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)	11,454,699	10,342,577	27,230,882
34. Net realized capital gains or (losses) less capital gains tax of $ 9,061,287 (excluding taxes of $ 16,547,552 transferred to the IMR)	(15,567,326)	(19,626,940)	(22,105,977)
35. Net Income (Line 33 plus Line 34)	(4,112,627)	(9,284,363)	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)	(4,112,627)	(9,284,363)	5,124,905
38. Change in net unrealized capital gains (losses)	(20,036,552)	(16,095,314)	(27,591,932)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in deferred income tax	23,762,081	(3,835,951)	(4,699,587)
41. Change in nonadmitted assets and related items	2,820,571	(65,375)	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	(6,246,408)	(1,666,708)	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		34,468,451	22,234,010
50. Capital changes:			
50.1 Paid in	30,000,000		
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)	26,187,065	3,520,740	4,927,032
55. Capital and surplus as of statement date (Lines 36 + 54)	265,411,857	237,818,500	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	(15,901,085)		(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)	(15,901,085)		(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	1,122,198,662	1,135,345,360
2. Charges and fees for deposit-type contracts		(7,735,985)
3. Considerations for supplementary contracts with life contingencies	1,274,184	2,490,798
4. Net investment income	261,803,898	326,744,068
5. Commissions and expense allowances on reinsurance ceded	9,410,524	5,148,739
6. Fees associated with investment management, administration and contract guarantees from Separate Accounts	164,476	231,942
7. Aggregate write-ins for miscellaneous income		5,666,623
8. Total (Lines 1 to 7)	1,394,851,744	1,467,891,545
9. Death benefits	683,260	2,059,869
10. Matured endowments	(49,488)	(41,576)
11. Annuity benefits	93,370,206	98,894,250
12. Disability benefits and benefits under accident and health contracts		
13. Coupons, guaranteed annual pure endowments and similar benefits		
14. Surrender benefits and withdrawals for life contracts	218,115,689	321,573,785
15. Group conversions		
16. Interest and adjustments on contract or deposit-type contract funds	7,169,862	7,640,626
17. Payments on supplementary contracts with life contingencies	21,619	16,494
18. Total (Lines 9 to 17)	319,311,148	430,143,448
19. Commissions on premiums, annuity considerations and deposit-type contract funds	72,515,716	77,268,508
20. Commissions and expense allowances on reinsurance assumed		175,745
21. General insurance expenses	48,008,040	54,297,626
22. Insurance taxes, licenses and fees, excluding federal income taxes	5,723,351	7,805,290
23. Net transfers to or (from) Separate Accounts	(24,559,677)	(29,141,867)
24. Aggregate write-ins for deductions		
25. Total (Lines 18 to 24)	420,998,578	540,548,750
26. Dividends paid to policyholders		
27. Federal income taxes (excluding tax on capital gains)	(3,061,287)	13,497,144
28. Total (Lines 25 to 27)	417,937,291	554,045,894
29. Net cash from operations (Line 8 minus Line 28)	976,914,453	913,845,651
Cash from Investments		
30. Proceeds from investments sold, matured or repaid:		
30.1 Bonds	3,272,232,155	4,114,598,449
30.2 Stocks	9,732,580	45,303,472
30.3 Mortgage loans	19,004,684	8,865,020
30.4 Real estate		
30.5 Other invested assets	5,064,131	3,461,623
30.6 Net gains (or losses) on cash and short-term investments		(624,626)
30.7 Miscellaneous proceeds	(2,206)	(2,657)
30.8 Total investment proceeds (Lines 30.1 to 30.7)	3,306,031,344	4,171,601,281
31. Net tax on capital gains (losses)	9,061,287	(3,297,144)
32. Total (Line 30.8 minus Line 31)	3,296,970,057	4,174,898,425
33. Cost of investments acquired (long-term only):		
33.1 Bonds	4,254,959,481	4,827,971,365
33.2 Stocks	42,122,784	132,197,083
33.3 Mortgage loans	86,365,179	95,369,988
33.4 Real estate		
33.5 Other invested assets	6,997,556	20,671,359
33.6 Miscellaneous applications		
33.7 Total investments acquired (Lines 33.1 to 33.6)	4,390,445,000	5,076,209,795
34. Net increase (or decrease) in policy loans and premium notes	(511,486)	96,851
35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(1,092,963,457)	(901,408,221)
Cash from Financing and Miscellaneous Sources		
36. Cash provided:		
36.1 Surplus notes, capital and surplus paid in	30,000,000	
36.2 Borrowed money $ .... less amounts repaid $	248,639,610	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	9,142,146	7,988,871
36.5 Other cash provided	102,803,866	189,931,381
36.6 Total (Lines 36.1 to 36.5)	390,585,622	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	6,974,476	10,049,071
37.4 Other applications (net)	320,537,191	17,193,812
37.5 Total (Lines 37.1 to 37.4)	327,511,667	27,242,883
38. Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	63,073,955	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)	(52,975,049)	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)	250,186,399	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	100,660,250	93,018,640	127,890,507
3. Ordinary individual annuities	1,135,683,900	793,007,539	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	1,236,344,150	886,026,179	1,249,302,585
12. Deposit-type contracts			
13. Total	1,236,344,150	886,026,179	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:

$263,905,986.95 MBS POOLS DOLLAR ROLL WITH VARIOUS BROKERS

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 10,541,310

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	$ 1,974,000
13.24 Short-Term Investments	$ 4,796,292	$ 26,966
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	$ 2,000,966
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above	$	$

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

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

If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK	ONE WALL STREET, NY NY 10286

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
107126	FT. WASHINGTON INVESTMENT ADVISOR	420 EAST FOURTH STREET, CINCINNATI OH 45202

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	$ 414,092,261
1.14 Total Mortgages in Good Standing	$ 414,092,261
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)	$ 414,092,261
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	7,468,580	7,428,876	7,668,900
2. Increase (decrease) by adjustment	(39,704)	(39,704)	(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	7,428,876	7,389,172	7,510,084
9. Total valuation allowance				
10. Subtotal (Line 8 plus Line 9)	7,468,580	7,428,876	7,389,172	7,510,084
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	7,468,580	7,428,876	7,389,172	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	351,193,169	367,925,764	260,577,785
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions	13,283,615	24,710,412	48,371,152	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	7,971,992	2,198,769	8,865,020
7. Amortization of premium	9,060	5,825	5,886	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	367,925,764	414,092,261	347,047,376
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	351,193,169	367,925,764	414,092,261	347,047,376
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	351,193,169	367,925,764	414,092,261	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	64,059,005	64,649,632	43,110,928
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions		31,227	1,027,210	13,500,180
2.2 Additional investment made after acquisitions	2,785,600	205,800	2,947,719	7,171,179
3. Accrual of discount	447	3,953	533	5,427
4. Increase (decrease) by adjustment	106,227	4,236,695	(714,641)	1,594,537
5. Total profit (loss) on sale	168,862	20,675		
6. Amounts paid on account or in full during the period	922,759	3,907,722	233,650	3,461,623
7. Amortization of premium			3,286	
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	64,649,633	67,673,517	61,920,628
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	64,059,005	64,649,633	67,673,517	61,920,628
12. Total nonadmitted amounts				
13. Statement value of long term invested assets at end of current period	64,059,005	64,649,633	67,673,517	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	3,419,177,912	2,312,888,917	2,005,906,113	27,992,813	3,170,222,161	3,419,177,912	3,876,097,404	3,014,084,102
2. Class 2	1,473,728,945	180,388,895	243,131,075	(130,363,888)	1,414,461,583	1,473,728,945	1,280,622,877	1,217,234,760
3. Class 3	298,405,915		17,533,737	33,501,443	234,829,641	298,405,915	314,373,621	255,316,986
4. Class 4	197,521,586	30,294,067	7,935,307	59,842,693	154,402,013	197,521,586	279,723,039	140,139,873
5. Class 5	17,887,893	77,544	2,501,511	32,365,170	27,092,548	17,887,893	47,829,096	29,080,171
6. Class 6	5,978,750		3,885,000	2,211,250	10,028,524	5,978,750	4,305,000	7,741,987
7. Total Bonds	5,412,701,001	2,523,649,423	2,280,892,743	25,549,481	5,011,036,470	5,412,701,001	5,802,951,037	4,663,597,879
PREFERRED STOCK								
8. Class 1	97,371,425			(18,924)	84,751,781	97,371,425	97,352,500	95,108,281
9. Class 2	15,739,246		5,915,778		15,739,246	15,739,246	9,823,468	15,739,246
10. Class 3								
11. Class 4	5,340,000			(510,000)	2,400,000	5,340,000	4,830,000	3,900,000
12. Class 5								
13. Class 6	101,173			(58,897)		101,173	42,276	
14. Total Preferred Stock	118,551,844		5,915,778	(587,821)	102,891,027	118,551,844	112,048,244	114,747,527
15. Total Bonds and Preferred Stock	5,531,252,845	2,523,649,423	2,286,808,521	24,961,660	5,113,927,497	5,531,252,845	5,914,999,281	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	271,048,601	X X X	271,048,601	2,307,877	1,191,994

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	114,376,698	99,314,924	105,390,141
2. Cost of short-term investments acquired	539,613,538	516,303,780	1,110,366,949	313,887,252
3. Increase (decrease) by adjustment	(1,074,791)	(1,350,445)	(1,115,607)	(1,413,444)
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments	(3,227)		36,821	177,945
6. Consideration received on disposal of short-term investments	617,750,299	530,015,109	937,554,486	224,450,417
7. Book / adjusted carrying value, current period	114,376,698	99,314,924	271,048,601	193,591,477
8. Total valuation allowance				
9. Subtotal (Line 7 plus Line 8)	114,376,698	99,314,924	271,048,601	193,591,477
10. Total nonadmitted amounts				
11. Statement value (Line 9 minus Line 10)	114,376,698	99,314,924	271,048,601	193,591,477
12. Income collected during period	3,215,894	(6,351)	(997,538)	(9,519,366)
13. Income earned during period	5,438,143	(2,146,778)	(1,836,645)	(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

	1	Direct Business Only				
		Life Contracts		4	5	6
States, Etc.	Is Insurer Licensed ? (Yes or No)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	YES	144,484	49,998,784			
2. Alaska AK	NO	10,271	8,208			
3. Arizona AZ	YES	864,922	3,052,850			
4. Arkansas AR	YES	93,031	5,320,642			
5. California CA	YES	2,501,038	23,334,922			
6. Colorado CO	YES	193,455	34,100			
7. Connecticut CT	YES	88,592	76,800			
8. Delaware DE	YES	43,467	22,445			
9. District of Columbia DC	YES	101,768	93,673			
10. Florida FL	YES	6,153,508	39,362,363			
11. Georgia GA	YES	751,845	18,212,355			
12. Hawaii HI	YES	4,628	29,634,507			
13. Idaho ID	YES	27,261	203,427			
14. Illinois IL	YES	7,958,683	53,293,571			
15. Indiana IN	YES	10,006,734	98,683,898			
16. Iowa IA	YES	80,058	1,025,536			
17. Kansas KS	YES	558,028	9,467,335			
18. Kentucky KY	YES	3,529,303	57,711,881			
19. Louisiana LA	YES	3,131,281	15,491,622			
20. Maine ME	NO	10,115				
21. Maryland MD	YES	959,137	7,616,645			
22. Massachusetts MA	YES	18,592	52,352			
23. Michigan MI	YES	5,255,634	77,774,487			
24. Minnesota MN	YES	133,240	5,941,621			
25. Mississippi MS	YES	75,261	15,179,241			
26. Missouri MO	YES	2,860,367	58,431,459			
27. Montana MT	YES	14,573	12,600			
28. Nebraska NE	YES	38,053	2,672,351			
29. Nevada NV	YES	125,980	3,035,946			
30. New Hampshire NH	NO	4,182	350			
31. New Jersey NJ	YES	344,372	219,020			
32. New Mexico NM	YES	49,567	1,052,516			
33. New York NY	NO	64,056	253,387			
34. North Carolina NC	YES	8,355,242	54,271,789			
35. North Dakota ND	YES	9,938	120			
36. Ohio OH	YES	31,762,562	269,696,050			
37. Oklahoma OK	YES	99,908	5,645,343			
38. Oregon OR	YES	96,731	8,944,429			
39. Pennsylvania PA	YES	6,439,902	77,566,462			
40. Rhode Island RI	NO	5,132	10,100			
41. South Carolina SC	YES	426,825	13,189,822			
42. South Dakota SD	YES	27,326	1,317,981			
43. Tennessee TN	YES	1,473,902	8,174,225			
44. Texas TX	YES	2,449,124	79,061,928			
45. Utah UT	YES	48,835	2,315			
46. Vermont VT	YES	2,936	10,150			
47. Virginia VA	YES	514,264	18,880,060			
48. Washington WA	YES	195,360	564,685			
49. West Virginia WV	YES	1,832,931	15,491,876			
50. Wisconsin WI	YES	553,267	5,542,413			
51. Wyoming WY	YES	14,710	40,000			
52. American Samoa AS	NO					
53. Guam GU	NO					
54. Puerto Rico PR	NO	9,605				
55. U.S. Virgin Islands VI	NO	1,372				
56. Canada CN	NO	225				
57. Aggregate Other Alien OT	X X X	144,667	3,258			
58. Subtotal	(a) 46	100,660,250	1,135,683,900			
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	1,834,190				
94. Aggregate of other amounts not allocable by State	X X X	(76,266)				
95. Totals (Direct Business)	X X X	102,418,174	1,135,683,900			
96. Plus Reinsurance Assumed	X X X					
97. Totals (All Business)	X X X	102,418,174	1,135,683,900			
98. Less Reinsurance Ceded	X X X	85,873,230	5,361			
99. Totals (All Business) less Reinsurance Ceded	X X X	16,544,944	1,135,678,539			
DETAILS OF WRITE-INS						
5701. MEXICO	X X X	69,286	150			
5702. OTHER FOREIGN	X X X	75,381	3,108			
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	144,667	3,258			
9401. Miscellaneous	X X X	(76,266)				
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	(76,266)				

(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 3

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										
1103	Plano	TX		07/09/2002	0.079	12,600,000			17,200,000	05/22/2002
1104	Plantation	FL		07/19/2002	0.071	6,200,000			8,300,000	05/29/2002
1105	San Antonio	TX		09/04/2002	0.069	17,000,000			22,800,000	08/05/2002
1106	Memphis	TN		09/06/2002	0.074	9,690,000			22,800,000	08/05/2002
1101	Pittsburgh	PA		05/10/2002	0.079	2,881,151			32,000,000	01/29/2002
0599999 Mortgages in good standing - Commercial mortgages - all other						48,371,151			103,100,000	
0799999 TOTAL Mortgages in good standing						48,371,151			103,100,000	
9999999 TOTALS						48,371,151			103,100,000	

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												
1028	Eastlake	OH		04/15/1986	1,210,949							
0199999 Mortgages closed by repayment					1,210,949							
9999999 TOTALS					1,210,949							

SCHEDULE BA - PART 1

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

1	Location 2	3	4	5	6	7	8	9	10
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
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate									
Related Corporate Partners XXI LP 18.87% Partnership Interest Limited Partnership	Various	New York	Related Corporate Partners	09/25/2002	2,918,919		2,918,919		
0999999 Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate					2,918,919		2,918,919		
Surplus Debentures, etc									
Prudential Insurance 6.875% 4/15/2003 #743917AC0	N/A	N/A	Prudential Insurance 6.875% 4/15/2003	08/29/2002	1,027,210		1,023,924		
1199999 Subtotal - Surplus Debentures, etc					1,027,210		1,023,924		
9999999 TOTALS					3,946,129		3,942,843		

SCHEDULE BA - PART 2

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

1	Location 2	3	4	5	6	7	8	9	10	11	12	13
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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Bonds - U.S. Governments								
	BONDS							
	US Governments							
	United States							
3134A3-M7-8	FHLMC 6.625% 09/15/09	09/25/2002	MCDONALD & CO.		4,426,658	3,800,000	10,490	1PE
31359M-FJ-7	FNMA 7.125% 01/15/30	09/17/2002	UBS WARBURG		2,266,064	1,815,000	23,349	1
31359M-GK-3	FNMA 6.625% 11/15/30	07/18/2002	UBS WARBURG		1,616,094	1,520,000	18,741	1PE
31359M-KW-2	FNMA 3.500% 09/15/04	08/22/2002	DEUTSCHE BANK		449,376	440,000	6,887	1PE
3136F2-JQ-2	FNMA 3.930% 09/17/07	09/05/2002	UBS WARBURG		2,600,000	2,600,000		1
912810-EF-1	U S TREASURY 8.750% 05/15/20	08/28/2002	Various		5,503,461	3,900,000	81,912	1
912827-6D-9	U S TREASURY 6.750% 05/15/05	09/26/2002	Various		9,640,980	8,700,000	161,010	1
912827-R8-7	U S TREASURY 7.875% 11/15/04	09/30/2002	Various		11,579,328	10,290,000	218,996	1
000000-00-0	GNMA DOLLAR ROLL 6.000% 09/15/32	09/04/2002	BANK of AMERICA SEC Chi		9,586,439	9,641,124	35,351	1
	Subtotal United States				47,668,400	42,706,124	556,736	
0399999	Subtotal - Bonds - U.S. Governments				47,668,400	42,706,124	556,736	
Bonds - States, Territories and Possessions								
	State, Territories and Possessions							
	United States							
******-**-*	COLORADO HSG & FIN 2.060% 08/01/23	08/28/2002	GATES CAPITAL		960,000	960,000		1Z
	Subtotal United States				960,000	960,000		
1799999	Subtotal - Bonds - States, Territories and Possessions				960,000	960,000		
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							
******-**-*	FNMA DOLLAR ROLL 6.500% 06/01/32	08/28/2002	WARBURG		62,511,689	62,200,000	157,228	1
01F052-4A-7	FNMA TBA 5.500% 10/15/17	09/27/2002	Various		40,996,289	40,000,000	122,222	1
01F052-6A-5	FNMA TBA 5.500% 10/15/32	09/05/2002	Bear Stearns & Co.		15,029,297	15,000,000	32,083	1
31292H-RE-6	FGLMC POOL # C01385 6.500% 08/01/32	09/09/2002	UBS WARBURG		2,738,961	2,648,338	7,173	1
3133TL-Q9-2	FREDDIE MAC SER 2177 6.000% 08/15/29	08/28/2002	SAL SMITH-BARNEY-CHI-FI		19,561,328	19,242,622	6,414	1
31359G-6Y-7	FNMA - CMO 1994-45 Z 6.500% 02/25/24	09/01/2002	Interest Capitalization		314,584	314,584		1
31371K-UB-5	FNMA POOL #254478 6.000% 09/01/32	08/26/2002	DEUTSCHE BANK		1,675,422	1,649,900	4,125	1
31385H-XP-2	FNMA PL#545286 5.500% 11/01/16	08/15/2002	MERRILL LYNCH-NY--FX INC		6,008,146	5,999,403	16,498	1
31385J-K4-9	FNMA POOL # 545815 7.000% 07/01/32	06/28/2002	MERRILL LYNCH-NY--FX INC		48,525,277	48,512,897	122,630	1
31388H-CB-3	FNMA POOL # 604966 5.500% 11/01/16	07/24/2002	MERRILL LYNCH-NY--FX INC					1
31389M-QH-3	FNMA PL# 629656 5.500% 03/01/17	08/15/2002	MERRILL LYNCH-NY--FX INC		7,009,502	6,999,301	19,248	1
31390B-TS-7	FNMA POOL # 641461 7.000% 06/01/32	06/28/2002	MERRILL LYNCH-NY--FX INC		4,373,947	4,372,831	11,054	1
31390K-NZ-7	FNMA PL#648508 5.500% 06/01/17	08/15/2002	MERRILL LYNCH-NY--FX INC		5,006,789	4,999,503	13,749	1
31390Q-Q3-2	FNMA POOL # 653074 7.000% 07/01/32	06/28/2002	MERRILL LYNCH-NY--FX INC		3,386,411	3,385,547	8,558	1
31390T-UG-2	FNMA POOL # 655883 6.500% 08/01/32	08/23/2002	WILLIAM R. HOUGH		4,323,160	4,181,385	20,384	1
31390V-P6-5	FNMA POOL # 657545 5.500% 09/01/17	08/22/2002	Bear Stearns & Co.		5,085,938	5,000,000	13,750	1
31390V-QF-4	FNMA POOL # 657554 5.500% 09/01/17	08/22/2002	Bear Stearns & Co.		8,137,500	8,000,000	22,000	1
31391B-RW-9	FNMA PL#662101 5.500% 09/01/17	08/15/2002	MERRILL LYNCH-NY--FX INC		4,005,429	3,999,600	10,999	1
31391B-U2-1	FNMA POOL # 662201 5.500% 09/01/17	08/22/2002	Bear Stearns & Co.		5,085,938	5,000,000	13,750	1
31391D-2R-3	FNMA PL#664184 5.500% 10/01/17	08/15/2002	MERRILL LYNCH-NY--FX INC		3,004,072	2,999,700	8,249	1
313921-DE-5	FNMA CMO 2001-55 PB 6.500% 04/25/26	07/23/2002	UBS WARBURG		26,079,068	24,852,000	112,179	1PE
31392C-B6-0	FNMA 2002-31 PM 6.000% 01/25/16	09/23/2002	GREENWICH CAPITAL		10,524,686	10,005,643	41,690	1
34073M-VX-7	FLORIDA HFC WATERFORD 2.000% 09/15/32	07/19/2002	WILLIAM R. HOUGH		1,770,000	1,770,000	396	1PE
38373X-DY-9	GOVERNMENT NATIONAL 6.000% 05/16/32	08/08/2002	FIRST TENNESSEE		4,625,156	4,500,000	21,750	1

(continues)

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

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 - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)								
395465-CR-6	GREENSBORO N C CTFS 1.900% 12/01/15	08/13/2002	FIFTH THIRD BANK		6,605,000	6,605,000	5,786	2Z
396505-AT-6	GREENVILLE SC MEM AUD 2.040% 09/01/14	07/25/2002	WILLIAM R. HOUGH		1,470,000	1,470,000	1,806	2Z
546279-LZ-1	LOUISIANA LOC GOVT 2.030% 09/01/22	08/28/2002	MORGAN KEEGAN		3,650,000	3,650,000		1Z
684906-EH-9	ORANGE CNTY FLA HSG 2.000% 08/15/35	07/19/2002	WILLIAM R. HOUGH		1,650,000	1,650,000	369	1Z
821697-QP-7	SHELBY CNTY TENN 1.900% 07/01/22	08/13/2002	FIFTH THIRD BANK		1,220,000	1,220,000	774	1PE
821697-QQ-5	SHELBY CNTY TENN 1.900% 07/01/22	08/13/2002	FIFTH THIRD BANK		1,600,000	1,600,000	1,015	1Z
93978R-AF-0	WASHINGTON ST HSG FIN 1.900% 11/01/21	08/23/2002	FIFTH THIRD BANK		500,000	500,000	562	1Z
93978R-BK-8	WASHINGTON ST HSG FIN 1.900% 11/01/21	08/23/2002	FIFTH THIRD BANK		965,000	965,000	1,085	1Z
000000-00-0	FNMA DOLLAR ROLL 5.500% 10/01/17	09/17/2002	DEUTSCHE BANK		98,782,296	97,680,000	298,467	1
000000-00-0	FNMA DOLLAR ROLL 6.000% 06/01/32	09/12/2002	CREDIT SUISSE FIRST BOSTON		44,877,137	44,988,994	104,980	1
FN0650-33-7	FNMA DOLLAR ROLL 6.500% 07/01/32	08/28/2002	MERRILL LYNCH-NY--FX INC		42,054,041	42,172,932	106,604	1
000000-00-0	FNMA 7.000% 08/01/32	06/28/2002	MERRILL LYNCH-NY--FX INC		(59,621,550)	(57,885,000)	(146,320)	1PE
	Subtotal United States				433,530,513	430,250,180	1,161,257	
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				433,530,513	430,250,180	1,161,257	
Bonds - Public Utilities								
	Public Utilities (unaffiliated)							
	United States							
20854P-AB-5	CONSOL ENERGY INC 7.875% 03/01/12	07/16/2002	Tax Free Exchange		3,169,503	3,200,000	94,500	2Z
264399-DL-7	DUKE ENERGY CORP 5.375% 01/01/09	07/19/2002	CREDIT SUISSE FIRST BOSTON		7,444,400	8,000,000	27,472	1PE
264399-DW-3	DUKE ENERGY CORP 6.250% 01/15/12	09/17/2002	Various		14,951,003	14,250,000	115,799	1
875127-AT-9	TAMPA ELECTRIC 5.375% 08/15/07	08/21/2002	SAL SMITH-BARNEY-CHI-FI		4,980,950	5,000,000		1PE
	Subtotal United States				30,545,856	30,450,000	237,771	
3899999	Subtotal - Bonds - Public Utilities				30,545,856	30,450,000	237,771	
Bonds - Industrial and Miscellaneous								
	Industrial & Miscellaneous							
	United States							
00077B-2K-8	ABN AMRO MTG CORP 6.250% 10/25/32	09/30/2002	No Broker		17,813,403	17,000,000	88,542	1PE
00077B-XB-4	ABN AMRO MTG CORP SER 6.750% 10/25/31	09/17/2002	WILLIAM R. HOUGH		5,165,625	5,000,000	17,813	1PE
013817-AB-7	ALCOA INC 7.375% 08/01/10	09/05/2002	Various		17,399,200	15,000,000	118,819	1PE
038522-AG-3	ARAMARK SERVICES BASIC 6.375% 02/15/08	08/20/2002	SAL SMITH-BARNEY-CHI-FI		11,976,720	12,000,000		2PE
05947U-HM-3	BANC OF AMERICA COMM 5.118% 07/11/43	08/26/2002	BANK of AMERICA SEC Chi		1,758,806	1,750,000	2,239	1
05947U-HN-1	BANC OF AMERICA COMM 5.271% 07/11/43	09/10/2002	BANK of AMERICA SEC Chi		5,078,125	5,000,000	8,785	1PE
060505-AD-6	BANK OF AMERICA CORP 7.800% 02/15/10	09/12/2002	SAL SMITH-BARNEY-CHI-FI		11,738,000	10,000,000	69,333	1
097014-AC-8	BOEING CO 7.375% 09/27/10	08/28/2002	Various		34,465,612	31,337,000	904,169	1
12201P-AN-6	BURLINGTON RESOURCES 7.400% 12/01/31	07/25/2002	Tax Free Exchange		3,994,186	4,000,000	44,400	2PE
12669C-NZ-9	COUNTRYWIDE HOME LOAN 6.500% 11/28/23	09/01/2002	Interest Capitalization		366,206	366,206		1PE
12669C-UL-2	COUNTRYWIDE - CMO 6.500% 05/25/32	09/18/2002	WILLIAM R. HOUGH		10,415,625	10,000,000	39,722	1PE
16117P-AT-7	CHARTER COMMUNICATIONS 10.750% 10/01/09	07/10/2002	Various		4,310,000	6,000,000	186,333	4
165167-AW-7	CHESAPEAKE ENERGY 9.000% 08/15/12	08/21/2002	GRANTCHESTER		5,989,200	6,000,000	21,000	4Z
172921-Y7-7	CITICORP MTGE SECS INC 6.250% 08/25/24	09/24/2002	MCDONALD & CO.		2,137,250	2,060,000	9,299	1PE
172953-7L-9	CITICORP MTGE SEC INC 6.500% 04/25/32	08/28/2002	LEGG MASON		19,346,014	18,658,000	97,695	1Z
208095-AB-5	CONNELLY/BRUESHA 2.060% 09/01/17	07/16/2002	SEASONGOOD & MAYER		1,000,000	1,000,000	859	2
22540V-6E-7	CS FIRST BOSTON 6.020% 06/25/32	07/09/2002	Tax Free Exchange		17,198,100	17,198,100	23,007	1PE
277398-AA-1	EASTLAND PRKWY CHURCH 2.010% 09/01/27	09/27/2002	LANCASTER POLLARD		3,485,000	3,485,000		1Z
33764R-AA-5	FIRSTAR BANK NA 7.125% 12/01/09	09/11/2002	MCDONALD & CO.		2,263,420	2,000,000	41,563	1PE
35802Q-AB-4	FRESENIUS MED CAP TR 7.875% 06/15/11	08/29/2002	Various		4,983,000	5,930,000	100,196	4
370425-SD-3	GENERAL MOTORS 6.125% 08/28/07	08/22/2002	SAL SMITH-BARNEY-CHI-FI		1,819,744	1,825,000		2
441812-JT-2	HOUSEHOLD FINANCE 6.500% 01/24/06	07/26/2002	DEUTSCHE BANK		4,989,500	5,000,000	5,417	1
448648-AA-3	HYDE PARK CHURCH 2.060% 03/02/17	07/11/2002	SEASONGOOD & MAYER		1,000,000	1,000,000	461	1

(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)								
45254T-LW-2	IMPAC SECURED ASSETS 6.360% 08/25/32	06/28/2002	No Broker		7,996,930	8,000,000	38,160	1Z
45660N-DW-2	RESIDENTIAL ASSET 6.800% 05/25/35	06/25/2002	Tax Free Exchange		7,014,900	7,019,000	31,819	1PE
460146-BN-2	INTL PAPER CO 6.750% 09/01/11	08/19/2002	Various		15,896,500	15,000,000	479,063	2
49138Q-AA-2	KENTUCKY POWER CO 6.910% 10/01/07	08/28/2002	BARCLAYS		2,947,388	2,830,000	82,567	2PE
49306C-AD-3	KEYCORP 7.000% 02/01/11	09/17/2002	SAL SMITH-BARNEY-CHI-FI		11,295,000	10,000,000	95,278	1
501044-BR-1	KROGER CO 7.250% 06/01/09	09/17/2002	MORGAN STANLEY FIXED INC		13,305,600	12,000,000	263,417	2
524908-CM-0	LEHMAN BROTHERS 7.875% 08/15/10	09/09/2002	UBS WARBURG		5,727,600	5,000,000	29,531	1
543213-AB-8	LONGVIEW FIBRE CO 10.000% 01/15/09	07/26/2002	Tax Free Exchange		2,999,534	3,000,000	9,167	4
592907-AB-5	KROGER CO 7.450% 03/01/08	09/11/2002	BARCLAYS		8,466,857	7,543,000	17,796	2
61166W-AA-9	MONSANTO CO 7.375% 08/15/12	08/14/2002	No Broker		19,883,000	20,000,000		1PE
655356-JK-0	NOMURA ASSET SEC CORP 6.784% 03/15/30	09/10/2002	GREENWICH CAPITAL		7,863,663	7,140,588	21,563	1
665501-AB-8	NORTHERN NAT GAS 6.875% 05/01/05	09/26/2002	LEHMAN BROS FXD INC		5,224,500	5,000,000	142,274	2PE
68233D-AC-1	ONCOR ELECTRIC 7.000% 05/01/32	07/26/2002	SAL SMITH-BARNEY-VARIOUS		2,770,980	3,000,000	49,583	2PE
68233D-AE-7	ONCOR ELECTRIC 7.000% 09/01/22	08/27/2002	BARCLAYS		9,965,900	10,000,000		2PE
68840Q-AA-1	OSPREY PROPERTIES 1.900% 06/01/27	07/02/2002	FIFTH THIRD BANK		1,530,000	1,530,000	327	1PE
693476-AP-8	PNC FUNDING CORP BASIC 7.500% 11/01/09	07/30/2002	SAL SMITH-BARNEY-CHI-FI		6,195,023	5,725,000	108,536	2PE
69348L-CJ-6	PNC MORTGAGE SECS CORP 7.500% 07/25/24	09/30/2002	DESCAP		7,330,313	7,000,000	1,458	1PE
69348R-NH-5	PNC MORTGAGE SECS CORP 6.750% 07/25/29	09/24/2002	UBS WARBURG		21,526,274	20,550,142	100,182	1PE
743948-AL-5	PRU HOME MTGE SECS SER 7.900% 04/28/22	09/01/2002	Interest Capitalization		8	8		5
778669-AA-9	ROTECH HEALTHCARE INC 9.500% 04/01/12	07/08/2002	UBS WARBURG		3,740,000	4,000,000	110,833	4
812404-BG-5	SEARS ROEBUCK BASIC 7.000% 02/01/11	08/02/2002	Various		10,558,000	10,000,000	10,694	2
812404-BJ-9	SEARS ROEBUCK BASIC 6.700% 04/15/12	08/01/2002	CREDIT SUISSE FIRST BOSTON		6,554,092	6,325,000	154,207	2
81441P-BK-6	SECURITY NATIONAL 5.720% 11/25/16	09/23/2002	LEHMAN BROS FXD INC		14,998,843	15,000,000		1PE
852060-AR-3	SPRINT CORP (FON 7.900% 03/15/05	07/02/2002	Tax Free Exchange		6,993,671	7,000,000	165,900	2
870700-AC-5	SWIFT & CO 10.125% 10/01/09	09/16/2002	Various		4,724,680	5,000,000		1
907818-AW-8	UNION PACIFIC CORP 8.350% 05/01/25	08/07/2002	SAL SMITH-BARNEY-CHI-FI		8,844,480	8,000,000	187,411	2PE
939335-7A-7	WASHINGTON MUTUAL MTG 6.500% 09/25/32	09/18/2002	FINANCIAL NE CO.		10,425,000	10,000,000	39,722	1PE
94977C-AF-2	WELLS FARGO MTG BACKED 6.750% 10/25/31	09/01/2002	Interest Capitalization		267,732	267,732		1PE
94977F-AB-4	WELLS FARGO MTG BACKED 6.750% 07/25/31	09/20/2002	SAL SMITH-BARNEY-CHI-FI		12,487,500	12,000,000	54,000	1PE
94978F-AE-7	WELLS FARGO MBS TRUST 6.500% 03/25/32	09/10/2002	GREENWICH CAPITAL		17,368,818	16,822,100	36,448	1PE
969457-BN-9	WILLIAMS COS INC 9.250% 03/15/04	07/15/2002	Tax Free Exchange		8,272,333	8,300,000	255,917	4
000000-00-0	CS FIRST BOSTON 5.850% 09/25/32	08/20/2002	CREDIT SUISSE FIRST BOSTON		5,578,000	5,578,000		1PE
	Subtotal United States				457,445,855	440,239,876	4,265,505	
4599999	Subtotal - Bonds - Industrial and Miscellaneous				457,445,855	440,239,876	4,265,505	
6099997	Subtotal - Bonds - Part 3				970,150,624	944,606,180	6,221,269	
6099998	Summary Item - Bonds Acquired and fully Disposed this quarter				663,096,163	656,828,993	2,640,016	
6099999	Subtotal - Bonds				1,633,246,787	1,601,435,173	8,861,285	
Common Stock - Industrial and Miscellaneous								
	COMMON STOCK							
	Industrial & Miscellaneous							
	United States							
******-**-*	TOUCHSTONE MONEY MARKET FUND 872- VIT	08/30/2002	DIVIDEND REINVESTMENT	19,200.360	19,200			LZ
81617A-30-0	TOUCHSTONE BOND FUND-A	09/03/2002	DIVIDEND REINVESTMENT	205.380	2,063			UZ
81617B-20-9	TOUCHSTONE BOND FUND - C	09/03/2002	DIVIDEND REINVESTMENT	173.580	1,660			U
81617C-10-8	TOUCHSTONE VST STANDBY INC 817-TSBI	08/30/2002	DIVIDEND REINVESTMENT	3,322.680	32,728			A
89154W-80-9	TOUCHSTONE HIGH YIELD-A	09/03/2002	DIVIDEND REINVESTMENT	10,982.990	97,565			L
89154X-82-3	TOUCHSTONE ENHANCED 30-A	06/28/2002	DIVIDEND REINVESTMENT	1,644.410	13,122			LZ

(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)
Common Stock - Industrial and Miscellaneous (continued)								
89154X-84-9	TOUCHSTONE	09/03/2002	Tax Free Exchange	20,551.170	236,552			L
	Subtotal United States			56,080.570	402,890			
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				402,890			
Common Stock - Parent, Subsidiaries and Affiliates								
	Parents, Subsidiaries & Affiliates							
	United States							
89155@-10-4	TOUCHSTONE SECURITIES INC	09/27/2002	Capital Contribution		1,974,000			AZ
	Subtotal United States				1,974,000			
6999999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				1,974,000			
7099997	Subtotal - Common Stock - Part 3				2,376,890			
7099999	Subtotal - Common Stock				2,376,890			
7199999	Subtotal - Preferred and Common Stock				2,376,890			
7299999	TOTALS				1,635,623,677		8,861,285	

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															
31359M-EU-3	FNMA NOTE 6.250% 05/15/29	07/18/2002	UBS WARBURG		1,594,357	1,575,000.00	1,528,887	1,529,860	(1)			64,497	64,497	18,320		1PE
31359M-GJ-6	FNMA NOTE 6.625% 11/15/10	07/11/2002	DEUTSCHE BANK		1,666,551	1,500,000.00	1,575,645	1,566,850	(284)			99,701	99,701	16,839		1PE
31359M-JH-7	FNMA 6.000% 05/15/11	07/11/2002	DEUTSCHE BANK		2,665,665	2,500,000.00	2,578,808	2,577,758	(321)			87,907	87,907	25,417		1PE
31359M-MU-4	FNMA 3.625% 04/15/04	08/22/2002	DEUTSCHE BANK		618,878	605,000.00	607,009	606,679	(152)			12,198	12,198	7,554		1PE
3136F1-NQ-9	FNMA 6.200% 02/27/12	09/05/2002	UBS WARBURG		21,205,640	20,600,000.00	20,600,000	20,600,000				605,640	605,640	670,530		1PE
36200W-S3-6	GNMA 30 YR POOL 6.000% 11/15/31	07/31/2002	BANK of AMERICA SEC Chi		9,586,439	9,641,124.00	9,584,675	9,586,439	36					80,343		1
36200W-S3-6	GNMA 30 YR POOL 6.000% 11/15/31	08/01/2002	Paydown		186,361	186,361.00	185,269	186,361	1,058					49,697		1
36202K-NU-5	GNMA ARM POOL #8503 6.750% 09/20/24	09/01/2002	Paydown		109,767	109,767.00	113,060	109,767	(3,337)					1,230		1
36202K-Q9-9	GNMA ARM POOL #8580 5.375% 01/20/25	09/01/2002	Paydown		92,902	92,902.00	95,341	92,902	(2,477)					864		1
36203B-JJ-4	GNMA 30 YR POOL 7.500% 12/15/22	09/01/2002	Paydown		13,795	13,795.00	12,679	13,795	1,096					222		1
36203D-KM-1	GNMA 30 YR POOL 6.500% 12/15/08	09/01/2002	Paydown		24,785	24,785.00	22,856	24,785	1,325					352		1
36203G-JD-6	GNMA 30 YR POOL 7.500% 05/15/23	09/01/2002	Paydown		167,827	167,827.00	160,964	167,827	6,594					2,095		1
36203G-JY-0	GNMA 30 YR POOL 7.500% 05/15/23	09/01/2002	Paydown		130,156	130,156.00	125,051	130,156	4,890					1,307		1
36203N-2U-1	GNMA 30 YR POOL 7.500% 05/15/23	09/01/2002	Paydown		34,607	34,607.00	31,730	34,607	2,769					431		1
36204K-U8-4	GNMA 30 YR POOL 7.500% 03/15/27	09/01/2002	Paydown		77,142	77,142.00	77,046	77,142	97					989		1
36204L-WF-4	GNMA 30 YR POOL 7.500% 06/15/22	09/01/2002	Paydown		17,428	17,428.00	15,980	17,428	1,396					232		1
36204M-D9-7	GNMA 30 YR POOL 7.500% 05/15/26	09/01/2002	Paydown		18,664	18,664.00	19,131	18,664	(455)					324		1
36204R-HZ-4	GNMA 30 YR POOL 7.500% 12/15/26	09/01/2002	Paydown		83,264	83,264.00	83,654	83,264	(380)					1,107		1
36204T-7D-0	GNMA 30 YR POOL 8.000% 06/15/24	09/01/2002	Paydown		1,459	1,459.00	1,444	1,459	14					19		1
36204U-ZL-8	GNMA 30 YR POOL 8.000% 11/15/24	09/01/2002	Paydown		30,390	30,390.00	28,999	30,390	1,369					212		1
36205B-K4-3	GNMA 30 YR POOL 6.500% 04/15/09	09/01/2002	Paydown		15,168	15,168.00	13,987	15,168	801					156		1
36205C-ML-1	GNMA 30 YR POOL 8.000% 06/15/24	09/01/2002	Paydown		10,786	10,786.00	10,678	10,786	105					143		1
36205G-QH-7	GNMA 30 YR POOL 8.000% 06/15/24	09/01/2002	Paydown		31,103	31,103.00	30,792	31,103	301					415		1
36205K-HD-7	GNMA 30 YR POOL 8.000% 11/15/24	09/01/2002	Paydown		1,070	1,070.00	1,021	1,070	49					14		1
36205R-4A-2	GNMA 30 YR POOL 7.500% 06/15/26	09/01/2002	Paydown		86,995	86,995.00	87,050	86,995	(51)					1,283		1
36205S-MT-9	GNMA 30 YR POOL 7.500% 03/15/27	09/01/2002	Paydown		49,187	49,187.00	49,502	49,187	(311)					614		1
36205V-3Y-2	GNMA 30 YR POOL 8.125% 06/15/19	09/01/2002	Paydown		14,985	14,985.00	15,091	14,985	(73)					203		1
36205V-3Z-9	GNMA 30 YR POOL 8.125% 06/15/19	09/01/2002	Paydown		22,072	22,072.00	22,228	22,072	(108)					300		1
36206A-XU-2	GNMA 30 YR POOL 8.000% 11/15/24	09/01/2002	Paydown		117,009	117,009.00	111,652	117,009	5,266					2,329		1
36206F-YM-8	GNMA 30 YR POOL 7.500% 02/15/26	09/01/2002	Paydown		94,518	94,518.00	96,881	94,518	(2,345)					1,528		1
36206J-J6-2	GNMA 30 YR POOL 7.500% 04/15/26	09/01/2002	Paydown		113,044	113,044.00	109,865	113,044	3,139					1,446		1
36206M-5H-6	GNMA 30 YR POOL 7.500% 05/15/27	09/01/2002	Paydown		58,115	58,115.00	58,324	58,115	(202)					731		1
36206M-AS-6	GNMA 30 YR POOL 7.500% 01/15/26	09/01/2002	Paydown		54,324	54,324.00	54,476	54,324	(148)					613		1
36206M-BG-1	GNMA 30 YR POOL 7.500% 02/15/26	09/01/2002	Paydown		243,824	243,824.00	243,291	243,824	533					3,287		1
36206N-X3-4	GNMA 30 YR POOL 7.000% 06/15/28	09/01/2002	Paydown		425,367	425,367.00	431,880	425,367	(6,448)					4,955		1
36206P-PW-4	GNMA 30 YR POOL 7.500% 02/15/26	09/01/2002	Paydown		91,047	91,047.00	91,104	91,047	(56)					1,322		1
36206T-XZ-0	GNMA 30 YR POOL 7.500% 05/15/26	09/01/2002	Paydown		16,343	16,343.00	16,185	16,343	157					106		1
36206U-3S-6	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		78,758	78,758.00	77,527	78,758	1,218					1,016		1
36206U-3T-4	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		55,386	55,386.00	54,520	55,386	855					448		1
36206V-MH-7	GNMA 30 YR POOL 7.500% 04/15/26	09/01/2002	Paydown		129,679	129,679.00	129,821	129,679	(135)					1,450		1
36206X-RY-1	GNMA 30 YR POOL 7.500% 07/15/26	09/01/2002	Paydown		461,876	461,876.00	448,886	461,876	12,692					6,155		1
36206Y-KB-6	GNMA 30 YR POOL 7.500% 10/15/27	09/01/2002	Paydown		45,902	45,902.00	47,043	45,902	(1,126)					574		1
36207A-3M-2	GNMA 30 YR POOL 7.500% 07/15/26	09/01/2002	Paydown		71,893	71,893.00	69,871	71,893	2,004					1,335		1
36207D-3R-5	GNMA 30 YR POOL 7.500% 03/15/27	09/01/2002	Paydown		41,417	41,417.00	41,683	41,417	(258)					283		1
36207D-Y3-4	GNMA 30 YR POOL 7.500% 06/15/26	09/01/2002	Paydown		20,201	20,201.00	20,258	20,201	(54)					361		1
36207F-RX-1	GNMA 30 YR POOL 7.500% 05/15/26	09/01/2002	Paydown		231,411	231,411.00	229,169	231,411	2,203					2,791		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)																
36207F-RY-9	GNMA 30 YR POOL 7.500% 05/15/26	09/01/2002	Paydown		8,281	8,281.00	8,201	8,281	79					128		1
36207H-LR-6	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		72,540	72,540.00	71,407	72,540	1,127					479		1
36207H-S3-2	GNMA 30 YR POOL 7.500% 05/15/26	09/01/2002	Paydown		404,384	404,384.00	399,076	404,384	5,214					5,470		1
36207J-DZ-3	GNMA 30 YR POOL 7.500% 09/15/26	09/01/2002	Paydown		120,788	120,788.00	121,184	120,788	(388)					1,988		1
36207K-B4-1	GNMA 30 YR POOL 6.500% 09/15/28	09/01/2002	Paydown		153,486	153,486.00	155,644	153,486	(2,090)					1,699		1
36207M-B2-1	GNMA 30 YR POOL 7.500% 01/15/27	09/01/2002	Paydown		2,620	2,620.00	2,614	2,620	6					33		1
36207N-QE-7	GNMA 30 YR POOL 7.500% 12/15/26	09/01/2002	Paydown		1,746	1,746.00	1,764	1,746	(18)					22		1
36207N-Y3-2	GNMA 30 YR POOL 7.500% 12/15/26	09/01/2002	Paydown		2,987	2,987.00	3,017	2,987	(30)					38		1
36207Q-PQ-4	GNMA 30 YR POOL 7.500% 01/15/27	09/01/2002	Paydown		2,136	2,136.00	2,146	2,136	(10)					27		1
36207R-FW-0	GNMA 30 YR POOL 7.500% 01/15/27	09/01/2002	Paydown		299,950	299,950.00	304,543	299,950	(4,550)					3,816		1
36207R-HK-4	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		25,344	25,344.00	24,845	25,344	495					290		1
36207S-K4-4	GNMA 30 YR POOL 7.500% 12/15/26	09/01/2002	Paydown		5,178	5,178.00	5,231	5,178	(52)					65		1
36207T-EU-1	GNMA 30 YR POOL 7.500% 10/15/26	09/01/2002	Paydown		217,093	217,093.00	217,704	217,093	(586)					2,283		1
36207U-D8-8	GNMA 30 YR POOL 7.500% 11/15/26	09/01/2002	Paydown		102,433	102,433.00	102,769	102,433	(332)					1,369		1
36207U-EE-4	GNMA 30 YR POOL 7.500% 11/15/26	09/01/2002	Paydown		217,937	217,937.00	220,559	217,937	(2,595)					2,819		1
36207W-UZ-5	GNMA 30 YR POOL 7.500% 05/15/27	09/01/2002	Paydown		155,305	155,305.00	155,863	155,305	(557)					2,498		1
36207X-PS-5	GNMA 30 YR POOL 7.500% 02/15/27	09/01/2002	Paydown		81,018	81,018.00	80,917	81,018	101					1,011		1
36208D-VP-7	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		52,133	52,133.00	52,019	52,133	114					708		1
36208E-HD-8	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		111,440	111,440.00	109,246	111,440	2,167					1,203		1
36208H-5N-2	GNMA 30 YR POOL 7.500% 08/15/27	09/01/2002	Paydown		51,051	51,051.00	51,330	51,051	(271)					738		1
36208H-5S-1	GNMA 30 YR POOL 7.500% 08/15/27	09/01/2002	Paydown		66,641	66,641.00	67,005	66,641	(359)					928		1
36208H-SK-3	GNMA 30 YR POOL 7.500% 10/15/27	09/01/2002	Paydown		127,564	127,564.00	130,733	127,564	(3,169)					1,542		1
36208Y-LM-9	GNMA 30 YR POOL 6.500% 09/15/28	09/01/2002	Paydown		481,215	481,215.00	488,283	481,215	(6,907)					5,521		1
36209B-DX-3	GNMA 30 YR POOL 6.500% 12/15/28	09/01/2002	Paydown		470,489	470,489.00	477,105	470,489	(6,415)					5,631		1
36209C-6Z-4	GNMA 30 YR POOL 7.000% 07/15/28	09/01/2002	Paydown		199,214	199,214.00	202,078	199,214	(2,844)					2,893		1
36209C-7A-8	GNMA 30 YR POOL 7.000% 07/15/28	09/01/2002	Paydown		319,255	319,255.00	323,845	319,255	(4,617)					4,379		1
36209Q-6M-2	GNMA 30 YR POOL 7.500% 11/15/29	09/01/2002	Paydown		215,081	215,081.00	213,872	215,081	1,212					3,249		1
36209R-FZ-1	GNMA 30 YR POOL 8.000% 01/15/30	09/01/2002	Paydown		207,363	207,363.00	209,631	207,363	(2,358)					3,343		1
36209S-LQ-2	GNMA 30 YR POOL 7.000% 08/15/28	09/01/2002	Paydown		406,581	406,581.00	399,402	406,581	7,200					4,203		1
36209T-Y9-4	GNMA 30 YR POOL 6.500% 12/15/28	09/01/2002	Paydown		339,264	339,264.00	344,035	339,264	(4,667)					4,673		1
36209V-2X-1	GNMA 30 YR POOL 7.000% 12/15/28	09/01/2002	Paydown		119,226	119,226.00	117,121	119,226	2,084					1,268		1
36209V-CE-2	GNMA 30 YR POOL 6.500% 05/15/29	09/01/2002	Paydown		287,851	287,851.00	287,806	287,851	46					3,395		1
36210A-D9-5	GNMA 30 YR POOL 7.500% 11/15/29	09/01/2002	Paydown		223,234	223,234.00	221,978	223,234	1,247					2,526		1
36210D-GY-1	GNMA 30 YR POOL 7.000% 05/15/29	09/01/2002	Paydown		258,010	258,010.00	258,050	258,010	(45)					3,755		1
36210F-TB-2	GNMA 30 YR POOL 6.500% 12/15/28	09/01/2002	Paydown		314,873	314,873.00	319,301	314,873	(4,285)					3,835		1
36210J-V9-6	GNMA 30 YR POOL 6.500% 05/15/29	09/01/2002	Paydown		164,648	164,648.00	164,622	164,648	29					2,054		1
36210T-3Y-0	GNMA 30 YR POOL 6.500% 05/15/29	09/01/2002	Paydown		448,921	448,921.00	448,851	448,921	98					4,961		1
36210V-SE-2	GNMA 30 YR POOL 6.500% 05/15/29	09/01/2002	Paydown		1,302,366	1,302,366.00	1,302,163	1,302,366	262					16,423		1
36210V-SV-4	GNMA 30 YR POOL 6.500% 05/15/29	09/01/2002	Paydown		421,952	421,952.00	421,886	421,952	88					5,910		1
36210X-JH-1	GNMA 30 YR POOL 7.500% 11/15/29	09/01/2002	Paydown		122,083	122,083.00	121,397	122,083	692					770		1
36210X-V4-6	GNMA 30 YR POOL 6.500% 05/15/29	09/01/2002	Paydown		984,830	984,830.00	984,676	984,830	212					10,308		1
36210Y-JK-2	GNMA 30 YR POOL 8.000% 01/15/30	09/01/2002	Paydown		401,129	401,129.00	405,516	401,129	(4,521)					3,939		1
36211L-X2-3	GNMA 30 YR POOL 8.000% 01/15/30	09/01/2002	Paydown		127,812	127,812.00	129,210	127,812	(1,440)					1,704		1
36211L-X7-2	GNMA 30 YR POOL 8.000% 01/15/30	09/01/2002	Paydown		251,243	251,243.00	253,991	251,243	(2,807)					3,689		1
36211T-S4-8	GNMA 30 YR POOL 8.000% 02/15/30	09/01/2002	Paydown		223,251	223,251.00	223,495	223,251	(277)					3,016		1
36211U-7J-5	GNMA 30 YR POOL 7.500% 11/15/29	09/01/2002	Paydown		88,260	88,260.00	87,764	88,260	495					1,103		1
36212B-JL-8	GNMA 30 YR POOL 8.000% 02/15/30	09/01/2002	Paydown		251,203	251,203.00	251,478	251,203	(312)					2,984		1
36216H-T8-9	GNMA 30 YR POOL 8.500% 06/15/20	09/01/2002	Paydown		17,073	17,073.00	17,511	17,073	(342)					242		1
36216H-TQ-9	GNMA 30 YR POOL 8.500% 06/15/21	09/01/2002	Paydown		8,932	8,932.00	9,161	8,932	(182)					127		1
36216K-MU-0	GNMA 30 YR POOL 8.500% 06/15/21	09/01/2002	Paydown		5,834	5,834.00	5,983	5,834	(119)					83		1
36223U-NX-2	GNMA 30 YR POOL 7.500% 02/15/22	09/01/2002	Paydown		32,240	32,240.00	29,560	32,240	2,572					458		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 - U.S. Governments (continued)																
36224N-DZ-3	GNMA 30 YR POOL 8.125% 07/15/19	08/01/2002	Paydown		893,350	893,350.00	906,192	893,350	(9,651)					12,083		1
36224N-HK-2	GNMA 30 YR POOL 8.125% 07/15/19	08/01/2002	Paydown		1,358,416	1,358,416.00	1,377,943	1,358,416	(14,675)					18,373		1
36224T-X4-7	GNMA 30 YR POOL 6.500% 11/15/07	09/01/2002	Paydown		19,662	19,662.00	18,132	19,662	883					207		1
36224T-YM-6	GNMA 30 YR POOL 6.500% 12/15/07	09/01/2002	Paydown		21,725	21,725.00	20,034	21,725	953					236		1
36225A-TB-6	GNMA 30 YR POOL 7.500% 04/15/27	09/01/2002	Paydown		147,942	147,942.00	148,473	147,942	(526)					1,929		1
36225A-WB-2	GNMA 30 YR POOL 7.000% 09/15/27	09/01/2002	Paydown		219,745	219,745.00	223,110	219,745	(3,290)					2,672		1
36225B-F6-0	GNMA 30 YR POOL 7.500% 09/15/29	09/01/2002	Paydown		725,201	725,201.00	725,541	725,201	(372)					9,329		1
912810-EA-2	U S TREASURY 9.125% 05/15/18	08/07/2002	DEUTSCHE BANK		358,838	250,000.00	314,648	310,088	(235)			48,750	48,750	5,269		1
912810-EW-4	U S TREASURY 6.000% 02/15/26	07/24/2002	Various		2,443,336	2,285,000.00	2,345,246	2,345,207	2			98,129	98,129	60,348		1PE
912827-6D-9	U S TREASURY 6.750% 05/15/05	08/22/2002	Various		4,814,738	4,325,000.00	4,721,341	4,704,983	(16,358)			109,755	109,755	73,791		1
912827-7G-1	U S TREASURY 3.000% 11/30/03	08/07/2002	SAL SMITH-BARNEY-CHI-FI		1,322,594	1,300,000.00	1,298,477	1,298,934	66			23,660	23,660	7,352		1
	Subtotal United States				64,208,592	62,512,680.00	63,117,738	63,058,354	(43,563)			1,150,237	1,150,237	1,239,127		
0399999	Subtotal - Bonds - U.S. Governments				64,208,592	62,512,680.00	63,117,738	63,058,354	(43,563)			1,150,237	1,150,237	1,239,127		
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															
******-**-*	FNMA DOLLAR ROLL 6.500% 06/01/32	07/11/2002	UBS WARBURG		62,511,689	62,200,000.00	62,511,689	62,511,689						157,228		1
31280F-XP-2	FHLMC POOL #E61586 7.000% 10/01/10	09/01/2002	Paydown		76,729	76,729.00	76,729	76,729						1,088		1
31280F-YC-0	FHLMC POOL #E61607 7.000% 10/01/10	09/01/2002	Paydown		69,144	69,144.00	69,144	69,144						1,001		1
31280G-GK-0	FHLMC POOL #E62002 7.000% 11/01/10	09/01/2002	Paydown		33,094	33,094.00	33,425	33,094	(244)					373		1
31280H-GQ-5	FHLMC POOL #E62907 6.500% 02/01/11	09/01/2002	Paydown		73,673	73,673.00	74,110	73,673	(266)					701		1
31280H-HB-7	FHLMC POOL #E62926 6.500% 02/01/11	09/01/2002	Paydown		42,747	42,747.00	43,088	42,747	(236)					466		1
31280H-KZ-0	FHLMC POOL #E63012 6.500% 02/01/11	09/01/2002	Paydown		88,885	88,885.00	89,593	88,885	(478)					918		1
31280K-GS-4	FHLMC POOL #E64709 6.500% 06/01/11	09/01/2002	Paydown		158,288	158,288.00	152,600	158,288	4,606					1,535		1
31281A-WX-6	FHLMC POOL #N30662 7.000% 05/01/30	09/01/2002	Paydown		341,875	341,875.00	351,864	341,875	(10,079)					4,991		1
31282C-DE-4	FHLMC POOL #M30101 6.500% 09/01/10	09/01/2002	Paydown		199,413	199,413.00	198,229	199,413	1,012					2,003		1
31283G-LL-9	FHLMC POOL #G00331 7.000% 12/01/24	09/01/2002	Paydown		80,381	80,381.00	80,895	80,381	(482)					1,010		1
3128EY-WT-9	FHLMC POOL #D62458 7.500% 08/01/25	09/01/2002	Paydown		396,691	396,691.00	397,125	396,691	(394)					4,330		1
3128EY-ZA-7	FHLMC POOL #D62537 8.000% 08/01/25	09/01/2002	Paydown		158,689	158,689.00	161,516	158,689	(2,813)					1,874		1
3128F3-MM-2	FHLMC POOL #D63964 7.500% 09/01/25	09/01/2002	Paydown		217,097	217,097.00	218,826	217,097	(1,682)					3,785		1
3128F5-JW-9	FHLMC POOL #D65677 7.000% 11/01/25	09/01/2002	Paydown		288,093	288,093.00	287,103	288,093	981					3,345		1
3128F5-SK-5	FHLMC POOL #D65922 7.000% 11/01/25	09/01/2002	Paydown		341,103	341,103.00	344,514	341,103	(3,251)					4,913		1
3128F7-N6-7	FHLMC POOL #D67613 7.000% 01/01/26	09/01/2002	Paydown		210,944	210,944.00	212,295	210,944	(1,309)					2,664		1
3128F7-N9-1	FHLMC POOL #D67616 7.000% 01/01/26	09/01/2002	Paydown		128,405	128,405.00	129,527	128,405	(1,097)					1,599		1
3128F8-AY-8	FHLMC POOL #D68123 7.000% 02/01/26	09/01/2002	Paydown		328,619	328,619.00	327,541	328,619	1,071					3,384		1
3128F8-BH-4	FHLMC POOL #D68140 7.000% 02/01/26	09/01/2002	Paydown		216,244	216,244.00	215,535	216,244	706					3,745		1
3128F8-CA-8	FHLMC POOL #D68165 7.000% 02/01/26	09/01/2002	Paydown		64,613	64,613.00	64,210	64,613	399					1,102		1
3128FC-BN-2	FHLMC POOL #D70945 7.000% 05/01/26	09/01/2002	Paydown		187,006	187,006.00	181,337	187,006	5,594					1,794		1
3128FF-AC-0	FHLMC POOL #D73603 7.500% 08/01/26	09/01/2002	Paydown		63,788	63,788.00	63,101	63,788	687					1,184		1
3128FF-UX-2	FHLMC POOL #D74198 7.000% 08/01/26	09/01/2002	Paydown		143,943	143,943.00	137,353	143,943	6,546					2,076		1
31290F-RL-6	FHLMC POOL #551391 9.500% 07/01/20	09/01/2002	Paydown		440	440.00	431	440	9					7		1
31290F-TC-4	FHLMC POOL #551447 9.500% 07/01/20	09/01/2002	Paydown		1,455	1,455.00	1,425	1,455	29					23		1
31290J-5B-4	FHLMC POOL #554442 9.500% 01/01/20	09/01/2002	Paydown		858	858.00	840	858	17					14		1
31290J-6J-6	FHLMC POOL #554473 9.500% 05/01/20	09/01/2002	Paydown		1,313	1,313.00	1,286	1,313	26					23		1
31290J-7B-2	FHLMC POOL #554490 9.500% 01/01/21	09/01/2002	Paydown		958	958.00	938	958	19					15		1
31292H-MU-5	FGLMC POOL #C01271 6.500% 12/01/31	09/01/2002	Paydown		87,300	87,300.00	87,559	87,300	(260)					1,113		1
31295V-KG-4	FHLMC POOL #A00295 9.500% 03/01/21	09/01/2002	Paydown		16,327	16,327.00	16,553	16,327	(217)					286		1
31335G-LP-8	FHLMC POOL #C80334 7.500% 08/01/25	09/01/2002	Paydown		68,862	68,862.00	69,088	68,862	(219)					898		1
31335G-LQ-6	FHLMC POOL #C80335 7.000% 08/01/25	09/01/2002	Paydown		228,070	228,070.00	225,326	228,070	2,668					2,763		1
31335G-LZ-6	FHLMC POOL #C80344 7.500% 09/01/25	09/01/2002	Paydown		84,611	84,611.00	85,695	84,611	(1,058)					1,159		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-NM-3	FHLMC POOL #C80396 7.000% 04/01/26	09/01/2002	Paydown		156,102	156,102.00	148,443	156,102	7,445					2,020		1
31335K-G7-5	FHLMC POOL #E20222 6.500% 02/01/11	09/01/2002	Paydown		119,523	119,523.00	120,233	119,523	(473)					1,404		1
3133T2-N9-7	FHLMC - CMO SER 1639 S 11.957% 11/15/07	08/15/2002	Paydown		321,292	321,292.00	218,479	321,292	(1,088)					4,395		1
3133T6-UF-6	FHLMC - CMO SER 1810-F 5.895% 12/15/08	09/01/2002	Paydown		243,347	243,347.00	230,533	243,347	4,976					2,412		1
313401-2E-0	FHLMC POOL #360125 10.000% 11/01/20	07/01/2002	Paydown		3,052	3,052.00	3,082	3,052	(28)					25		1
313401-E2-3	FHLMC POOL #360021 10.000% 02/01/18	09/01/2002	Paydown		7,211	7,211.00	7,284	7,211	(63)					128		1
313401-P8-8	FHLMC POOL #360064 10.000% 07/01/19	09/01/2002	Paydown		5,604	5,604.00	5,660	5,604	(52)					81		1
313401-V9-9	FHLMC POOL #360104 10.000% 03/01/20	09/01/2002	Paydown		989	989.00	999	989	(9)					15		1
31353X-CX-1	FHLMC POOL #541886 10.000% 12/01/17	09/01/2002	Paydown		3,180	3,180.00	3,212	3,180	(26)					54		1
31358T-G9-4	FNMA - CMO SER 1993-41 7.000% 03/25/21	09/01/2002	Paydown		2,211,923	2,211,923.00	2,198,790	2,211,923	10,611					28,660		1
31358U-L4-6	FNMA - CMO SER 1993-55 13.290% 05/25/08	09/25/2002	Paydown		434,411	434,411.00	308,925	434,411	(50,468)					10,697		1
31359L-AM-7	FNMA - CMO SER G94-9 Z 6.250% 08/17/24	09/01/2002	Paydown		1,338,800	1,338,800.00	1,260,177	1,338,800	28,274					15,393		1
313614-3T-4	FNMA POOL #050310 10.000% 05/01/20	09/01/2002	Paydown		1,309	1,309.00	1,328	1,309	(19)					18		1
313615-B2-1	FNMA POOL #050457 9.500% 06/01/21	09/01/2002	Paydown		8,755	8,755.00	8,619	8,755	134					155		1
31364P-NQ-8	FNMA POOL #112999 9.500% 09/01/18	09/01/2002	Paydown		178	178.00	175	178	3					4		1
31364V-MV-5	FNMA POOL #118372 9.500% 10/01/17	09/01/2002	Paydown		2,810	2,810.00	2,764	2,810	44					51		1
31365A-3R-0	FNMA POOL #122408 9.500% 05/01/21	09/01/2002	Paydown		37,816	37,816.00	37,227	37,816	581					302		1
31367W-2U-4	FNMA POOL #181787 7.500% 10/01/07	09/01/2002	Paydown		84,832	84,832.00	84,220	84,832	533					858		1
31367W-2V-2	FNMA POOL #181788 7.500% 10/01/07	09/01/2002	Paydown		52,502	52,502.00	52,124	52,502	333					777		1
31367X-V9-7	FNMA POOL #182540 7.500% 10/01/07	09/01/2002	Paydown		689	689.00	684	689	5					9		1
31367Y-ML-8	FNMA POOL #183163 7.500% 10/01/07	09/01/2002	Paydown		19,147	19,147.00	19,009	19,147	123					237		1
31367Y-NY-9	FNMA POOL #183207 7.500% 10/01/07	09/01/2002	Paydown		62,496	62,496.00	62,046	62,496	395					554		1
31371F-UR-1	FNMA POOL #250892 7.500% 03/01/17	09/01/2002	Paydown		101,160	101,160.00	101,618	101,160	(394)					1,496		1
31371K-DM-0	FNMA POOL# 254008 7.000% 10/01/31	07/01/2002	MERRILL LYNCH-NY--FX INC		(1,331,767)	(627,153.00)	(630,554)	(630,530)				(701,237)	(701,237)	(1,707)		1
31371K-DM-0	FNMA POOL# 254008 7.000% 10/01/31	07/01/2002	Paydown		627,153	627,153.00	630,554	627,153	(3,377)					144,211		1
31372V-RP-3	FNMA POOL #284094 8.500% 07/01/24	09/01/2002	Paydown		26,605	26,605.00	26,942	26,605	(335)					553		1
31373C-N8-6	FNMA POOL #289415 8.500% 07/01/24	09/01/2002	Paydown		969	969.00	981	969	(12)					14		1
31373H-5C-6	FNMA POOL #294343 8.500% 11/01/24	09/01/2002	Paydown		41,301	41,301.00	41,823	41,301	(518)					720		1
31373L-LB-1	FNMA POOL #296522 8.500% 11/01/24	09/01/2002	Paydown		29,908	29,908.00	30,287	29,908	(378)					621		1
31373X-6S-5	FNMA POOL #306981 8.000% 06/01/25	09/01/2002	Paydown		124,182	124,182.00	125,297	124,182	(1,092)					1,557		1
31374A-J4-3	FNMA POOL #308183 8.500% 04/01/25	09/01/2002	Paydown		1,578	1,578.00	1,597	1,578	(20)					22		1
31374E-5Y-4	FNMA POOL #312363 8.000% 06/01/25	09/01/2002	Paydown		80,448	80,448.00	82,626	80,448	(2,185)					538		1
31374F-K7-3	FNMA POOL #312718 7.500% 06/01/25	09/01/2002	Paydown		370,424	370,424.00	373,726	370,424	(3,255)					3,254		1
31374N-H7-0	FNMA POOL #318954 7.500% 08/01/25	09/01/2002	Paydown		68,887	68,887.00	68,628	68,887	260					744		1
31374T-5N-5	FNMA POOL #324053 7.500% 09/01/25	09/01/2002	Paydown		129,810	129,810.00	129,242	129,810	568					1,442		1
31374T-WX-3	FNMA POOL #323862 6.500% 08/01/29	07/12/2002	SAL SMITH-BARNEY-VARIOUS		6,696,225	6,502,669.00	6,205,985	6,209,894	1,417			486,331	486,331	54,008		1
31374T-WX-3	FNMA POOL #323862 6.500% 08/01/29	09/01/2002	Paydown		255,868	255,868.00	244,194	255,868	11,576					2,195		1
31375J-R5-1	FNMA POOL #336308 7.000% 06/01/03	09/01/2002	Paydown		102,821	102,821.00	102,114	102,821	566					1,795		1
31375W-DW-8	FNMA POOL #346717 7.000% 06/01/03	09/01/2002	Paydown		12,285	12,285.00	12,200	12,285	68					72		1
31376Q-E7-4	FNMA POOL #362058 7.500% 02/01/17	09/01/2002	Paydown		53,382	53,382.00	53,624	53,382	(206)					990		1
31380Y-P6-1	FNMA POOL #454145 6.500% 11/01/28	09/01/2002	Paydown		182,454	182,454.00	183,651	182,454	(1,160)					2,555		1
31380Y-RD-4	FNMA POOL #454184 6.500% 12/01/28	09/01/2002	Paydown		143,279	143,279.00	144,220	143,279	(906)					1,725		1
31380Y-RM-4	FNMA POOL #454192 6.500% 12/01/28	09/01/2002	Paydown		298,705	298,705.00	300,666	298,705	(1,897)					4,623		1
31382T-5C-9	FNMA POOL #492343 6.500% 05/01/29	09/01/2002	Paydown		619,161	619,161.00	611,470	619,161	7,613					7,400		1
31384D-D9-0	FNMA POOL #520428 7.500% 11/01/29	09/01/2002	Paydown		411,025	411,025.00	410,833	411,025	166					6,334		1
31384D-HF-2	FNMA POOL #520530 7.500% 11/01/29	09/01/2002	Paydown		381,512	381,512.00	381,333	381,512	152					5,347		1
31384D-LK-6	FNMA POOL #520630 7.500% 11/01/29	09/01/2002	Paydown		384,292	384,292.00	384,112	384,292	175					3,581		1
31384D-PA-4	FNMA POOL #520717 7.500% 11/01/29	09/01/2002	Paydown		210,007	210,007.00	209,908	210,007	80					3,814		1
31384H-BA-0	FNMA POOL #523933 7.500% 11/01/29	09/01/2002	Paydown		377,897	377,897.00	377,720	377,897	155					7,026		1
31384U-5N-0	FNMA POOL #534653 7.500% 05/01/30	09/01/2002	Paydown		261,048	261,048.00	258,397	261,048	2,689					4,304		1
31384V-JY-9	FNMA POOL #534979 7.120% 04/01/30	09/01/2002	Paydown		204,649	204,649.00	202,762	204,649	1,925					2,441		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)																
31384V-UL-4	FNMA POOL #535287 8.000% 05/01/30	09/01/2002	Paydown		398,108	398,108.00	399,912	398,108	(1,897)					5,467		1
31384X-ZL-5	FNMA POOL #537247 7.500% 05/01/30	09/01/2002	Paydown		99,924	99,924.00	98,909	99,924	1,022					1,507		1
31385B-Y9-0	FNMA POOL #539936 7.500% 05/01/30	09/01/2002	Paydown		164,797	164,797.00	163,123	164,797	1,686					2,332		1
31385H-UU-4	FNMA POOL#545195 7.000% 09/01/31	07/01/2002	MERRILL LYNCH-NY--FX INC		(539,953)	(270,388.00)	(272,083)	(272,072)				(267,881)	(267,881)	(736)		1
31385H-UU-4	FNMA POOL#545195 7.000% 09/01/31	08/01/2002	Paydown		270,407	270,407.00	272,102	270,407	(1,684)					56,724		1
31386F-6C-4	FNMA POOL #562567 6.500% 02/01/31	09/01/2002	Paydown													1
31386U-BV-3	FNMA POOL #573452 7.000% 05/01/31	09/01/2002	Paydown		391,836	391,836.00	393,611	391,836	(1,739)					5,744		1
31387W-TW-7	FNMA POOL #596465 LLB 7.000% 08/01/31	09/01/2002	Paydown		553,894	553,894.00	574,492	553,894	(20,607)					7,199		1
31388Q-C2-3	FNMA POOL #611289 6.500% 11/01/31	09/01/2002	Paydown		70,656	70,656.00	71,484	70,656	(818)					1,066		1
31388Q-CW-7	FNMA POOL #611285 6.500% 10/01/31	09/01/2002	Paydown		22,990	22,990.00	23,260	22,990	(267)					250		1
31389S-UT-9	FNMA POOL#634294 7.000% 03/01/32	06/28/2002	MERRILL LYNCH-NY--FX INC		23,943,623	24,125,545.00	23,943,467	23,943,623	(350)					65,675		1
31389S-UT-9	FNMA POOL#634294 7.000% 03/01/32	07/01/2002	Paydown		410,255	410,255.00	408,619	410,255	1,631					143,125		1
52349H-AG-8	LEE CNTY FLA HSG FIN 2.025% 06/01/14	09/04/2002	Redemption 100.0000		65,000	65,000.00	65,000	65,000						303		1Z
56184R-AR-1	MANATEE CNTY FLA HSG 2.227% 11/01/33	09/03/2002	FIFTH THIRD BANK		1,150,000	1,150,000.00	1,150,000	1,150,000						7,622		1PE
677555-UU-6	OHIO STATE MUNI 7.000% 09/01/11	09/01/2002	Redemption 100.0000		65,000	65,000.00	65,000	65,000						1,138		1
677555-UY-8	OHIO STATE MUNI 6.410% 06/01/12	09/01/2002	Redemption 100.0000		100,000	100,000.00	100,000	100,000						1,389		1
000000-00-0	FNMA DOLLAR ROLL 6.000% 06/01/32	07/11/2002	CREDIT SUISSE FIRST BOSTON		24,851,841	24,952,994.00	24,851,841	24,851,841						58,224		1
FN0650-33-7	FNMA DOLLAR ROLL 6.500% 07/01/32	07/11/2002	MERRILL LYNCH-NY--FX INC		42,057,041	42,172,932.00	42,056,858	42,056,858				184	184	106,604		1
000000-00-0	FNMA 7.000% 08/01/32	07/01/2002	MERRILL LYNCH-NY--FX INC		59,621,550	57,885,000.00	59,621,550	59,621,550						146,320		1PE
	Subtotal United States				236,589,552	235,720,902.00	236,737,604	237,072,156	(9,832)			(482,603)	(482,603)	1,153,287		
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				236,589,552	235,720,902.00	236,737,604	237,072,156	(9,832)			(482,603)	(482,603)	1,153,287		
Bonds - Public Utilities																
	Public Utilities (unaffiliated)															
	United States															
059165-BT-6	BALTIMORE GAS & EL CO 7.250% 07/01/02	07/01/2002	Maturity		3,000,000	3,000,000.00	3,003,900	3,000,000						108,750		1PE
15005M-AC-8	CEDAR BRAKES I LLC 8.500% 02/15/14	08/01/2002	Redemption 100.0000		(113)	(113.00)	(113)	(113)								2
15400Q-AH-9	CENTRAL LA EL CO 6.330% 07/15/02	07/15/2002	Maturity		5,000,000	5,000,000.00	4,843,650	5,000,000	1,374					105,500		2PE
155033-BM-4	CENTRAL POWER & LIGHT 6.625% 07/01/05	06/27/2002	SAL SMITH-BARNEY-VARIOUS		1,077,550	1,000,000.00	976,270	983,949	10			93,601	93,601	33,309		2
172070-BN-3	CINCINNATI GAS & EL CO 7.250% 09/01/02	09/01/2002	Maturity		6,500,000	6,500,000.00	6,136,850	6,500,000	12,818					235,625		1PE
20854P-AA-7	CONSOL ENERGY INC 7.875% 03/01/12	07/16/2002	Tax Free Exchange		3,173,703	3,200,000.00	3,173,568	3,173,703	147					90,300		2PE
25085J-AS-2	DETROIT EDISON 7.110% 08/01/02	08/01/2002	Maturity		5,000,000	5,000,000.00	5,223,550	5,000,000	(4,988)					177,750		1PE
337932-AB-3	FIRSTENERGY CORP 6.450% 11/15/11	07/11/2002	UBS WARBURG		1,847,740	2,000,000.00	1,970,100	1,970,914	57			(123,174)	(123,174)	21,858		2
597519-AA-5	MIDLAND COGENERATION 10.330% 07/23/02	07/23/2002	Redemption 100.0000		436,860	436,860.00	446,471	436,860	(13)					22,564		2
60467M-AA-9	MIRANT CORP 8.625% 06/30/12	06/30/2002	Redemption 100.0000		1,658,144	1,658,144.00	1,639,884	1,658,144	18,579					71,507		2
668074-AC-1	NORTHWESTERN CORP 2.624% 09/23/02	09/23/2002	Maturity		5,000,000	5,000,000.00	4,999,350	5,000,000	92					34,263		2PE
677347-BN-5	OH ED CO 7.375% 09/15/02	09/15/2002	Maturity		6,000,000	6,000,000.00	5,476,020	6,000,000	21,676					221,250		2
829809-AD-4	SITHE/INDEPENDENCE 7.900% 12/30/02	06/30/2002	Redemption 100.0000		537,305	537,305.00	536,510	537,305	70					18,958		3Z
872375-AC-4	TECO ENERGY INC 7.200% 05/01/11	07/12/2002	J P MORGAN SEC FIXED INC		3,267,397	3,090,000.00	3,197,748	3,190,890	(418)			76,507	76,507	46,968		2
882850-BG-4	TX UTILITIES CO 8.875% 02/01/22	08/08/2002	Redemption 104.2600		4,170,400	4,000,000.00	4,435,200	4,170,400	7,493					184,403		2PE
882850-BR-0	TX UTILITIES CO 8.500% 08/01/24	08/08/2002	Redemption 104.0500		5,358,575	5,150,000.00	5,373,921	5,358,575	47,216					227,387		2PE
893570-BN-0	TRANSCONTINENTAL GAS 6.125% 01/15/05	09/26/2002	J P MORGAN SEC FIXED INC		4,700,000	5,000,000.00	4,752,350	4,861,709	13,200			(161,709)	(161,709)	217,778		4
	Subtotal United States				56,727,561	56,572,196.00	56,185,229	56,842,336	117,313			(114,775)	(114,775)	1,818,170		
3899999	Subtotal - Bonds - Public Utilities				56,727,561	56,572,196.00	56,185,229	56,842,336	117,313			(114,775)	(114,775)	1,818,170		
Bonds - Industrial and Miscellaneous																
	Industrial & Miscellaneous															
	United States															
003916-AK-9	ACCESS FINANCIAL MTGE 7.625% 09/18/21	09/02/2002	Paydown		480,412	480,412.00	480,112	480,412	510					7,092		1PE
00755W-DG-8	ADVANTA MTGE LOAN TR 7.600% 06/25/27	09/01/2002	Paydown		344,852	344,852.00	344,367	344,852	1,101					4,800		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)																
013817-AB-7	ALCOA INC 7.375% 08/01/10	07/23/2002	Bear Stearns & Co.		16,987,800	15,000,000.00	16,320,450	16,294,285	(7,833)			693,515	693,515	537,760		1PE
023654-AA-4	AMERICA WEST HOLDINGS 6.850% 07/02/09	07/02/2002	Redemption 100.0000		338,538	338,538.00	335,247	338,538	1,644					11,595		3
03073W-AA-3	AMERIFREEZE PARTNERS I 2.060% 02/01/21	09/05/2002	FIFTH THIRD BANK		4,000,000	4,000,000.00	4,000,000	4,000,000						21,661		1PE
03073W-AA-3	AMERIFREEZE PARTNERS I 2.060% 02/01/21	08/01/2002	Redemption 100.0000		30,000	30,000.00	30,000	30,000						103		1PE
05577H-AA-2	BT CONNELLY LP 2.060% 09/01/15	09/03/2002	Redemption 100.0000		85,000	85,000.00	85,000	85,000						601		1Z
064057-AG-7	BANK OF NEW YORK 7.625% 07/15/02	07/15/2002	Maturity		5,000,000	5,000,000.00	4,959,590	5,000,000	755					190,625		1PE
07383U-BU-8	BEAR STEARNS 2000-1 5A 7.239% 09/28/26	08/01/2002	Paydown		529,041	529,041.00	534,827	529,041	(5,991)					3,927		1PE
12201P-AD-8	BURLINGTON RESOURCES 5.600% 12/01/06	07/25/2002	Tax Free Exchange		14,733,951	15,000,000.00	14,699,150	14,733,951	3,099					126,000		2
12201P-AF-3	BURLINGTON RESOURCES 7.400% 12/01/31	07/25/2002	Tax Free Exchange		3,994,186	4,000,000.00	3,994,480	3,994,186	(188)					44,400		2
125590-AE-9	CIT MARINE TRUST SER 6.200% 11/15/19	08/15/2002	Paydown		259,831	259,831.00	259,685	259,831	10,194					2,605		1PE
125715-FG-2	CMC SECURITIES CORP 6.250% 05/25/14	09/01/2002	Paydown		1,996,478	1,996,478.00	1,730,697	1,996,478	31,025					21,103		1PE
125715-JB-9	CMC SECURITIES CORP 6.200% 11/25/28	09/01/2002	Paydown		307,086	307,086.00	306,030	307,086	(1,957)					3,150		1PE
126650-AF-7	CVS CORP 7.770% 01/10/12	09/10/2002	Redemption 100.0000		69,077	69,077.00	69,077	69,077						896		1
126690-MU-7	COUNTRYWIDE - CMO 6.375% 02/25/24	09/01/2002	Paydown		2,200,752	2,200,752.00	2,032,281	2,200,752	44,526					25,764		1PE
126690-N5-1	COUNTRYWIDE - CMO 7.000% 05/25/21	09/01/2002	Paydown		2,716,997	2,716,997.00	2,445,433	2,716,997	31,794					27,000		1PE
126690-SW-7	COUNTRYWIDE - CMO 6.750% 03/25/24	09/01/2002	Paydown		906,926	906,926.00	890,438	906,926	6,404					11,824		1PE
126690-WQ-5	COUNTRYWIDE - CMO 94-D 6.500% 03/25/24	09/01/2002	Paydown		3,713,554	3,713,554.00	3,679,324	3,713,554	20,981					44,010		1PE
12669A-AK-0	COUNTRYWIDE HOME LOANS 7.250% 11/25/27	09/01/2002	Paydown		2,937,785	2,937,785.00	2,879,488	2,937,785	47,304					36,189		1PE
12669B-BH-4	COUNTRYWIDE HOME LOANS 6.750% 06/25/29	09/01/2002	Paydown		216,653	216,653.00	215,976	216,653	(3,893)					2,445		1PE
12669C-FN-5	COUNTRYWIDE - CMO 6.000% 01/25/32	09/01/2002	Paydown		1,332,955	1,332,955.00	1,339,204	1,332,955	(6,121)					15,772		1PE
12669C-NZ-9	COUNTRYWIDE HOME LOAN 6.500% 11/28/23	08/01/2002	Paydown		676,984	676,984.00	672,753	676,984	4,080					(38,488)		1PE
143128-AC-0	CARMAX AUTO OWNER 6.760% 08/15/03	07/15/2002	Paydown		151,775	151,775.00	151,767	151,775	(302)					855		1PE
143128-AC-0	CARMAX AUTO OWNER 6.760% 08/15/03	08/15/2002	Redemption 100.0000		67,120	67,120.00	67,117	67,120	(134)					756		1PE
14916R-AA-2	CATHOLIC HEALTH 2.150% 12/01/27	09/05/2002	FIFTH THIRD BANK		2,000,000	2,000,000.00	2,000,000	2,000,000						8,629		1PE
151018-AC-2	CELESTICA 10.500% 12/31/06	08/21/2002	Redemption 105.2500		3,441,675	3,270,000.00	3,482,550	3,441,675	79,190					220,316		3
156503-AG-9	ADELPHIA 9.500% 03/01/05	07/31/2002	Basis Adjustment			4,750,000.00	3,586,250	1,425,000	2,447,758			(3,586,250)	(3,586,250)			6
161505-BK-7	CHASE COMMERCIAL MTGE 6.450% 12/12/29	09/01/2002	Paydown		923,846	923,846.00	893,244	923,846	17,400					(13,091)		1
161626-2L-9	CHASE MORTGAGE FINANCE 6.329% 04/25/25	09/01/2002	Paydown		572,995	572,995.00	533,714	572,995	34,539					7,493		1PE
161626-XV-3	CHASE MORTGAGE FINANCE 6.750% 11/25/24	09/01/2002	Paydown		1,747,876	1,747,876.00	1,739,517	1,747,876	8,041					23,204		1PE
172850-AS-8	CIT RV TRUST 98-A A4 6.090% 02/15/12	09/15/2002	Paydown		90,812	90,812.00	90,802	90,812	3					1,383		1PE
201728-DJ-8	COMMERCIAL MTGE ACCEPT 5.800% 09/15/30	09/01/2002	Paydown		237,210	237,210.00	224,497	237,210	7,839					2,552		1
201728-DZ-2	COMMERCIAL MTGE ACCEPT 6.790% 06/15/31	09/01/2002	Paydown		365,687	365,687.00	359,198	365,687	5,086					4,022		1
207633-*Y-6	CT NATL BK GTD BY CSX 10.300% 07/01/04	07/01/2002	Redemption 100.0000		60,558	60,558.00	60,558	60,558						3,119		2
22540A-AK-4	CS FIRST BOSTON 6.960% 06/20/29	09/01/2002	Paydown		124,865	124,865.00	124,714	124,865	384					1,739		1
000000-00-0	CS FIRST BOSTON 6.020% 06/01/32	07/09/2002	Tax Free Exchange		17,198,100	17,198,100.00	17,198,100	17,198,100						109,284		1PE
239753-BB-1	DAYTON HUDSON CORP 9.750% 07/01/02	07/01/2002	Maturity		2,000,000	2,000,000.00	1,952,100	2,000,000						97,500		1
247367-AA-3	DELTA AIRLINES INC SER 8.270% 09/23/07	09/23/2002	Redemption 100.0000		104,984	104,984.00	104,984	104,984	3					4,341		3
260543-BL-6	DOW CHEMICAL CO 6.125% 02/01/11	08/12/2002	MELLON CAPITAL MKT		4,016,660	4,000,000.00	3,918,800	3,920,921	985			95,739	95,739	131,688		1PE
260543-BN-2	DOW CHEMICAL CO 5.250% 05/14/04	09/30/2002	Various		2,055,982	2,000,000.00	1,996,311	1,997,435	379			58,547	58,547	40,542		1
268766-BT-8	EOP OPERATING LP 7.750% 11/15/07	07/11/2002	Various		16,674,100	15,000,000.00	14,940,600	14,949,214	(73)			1,724,886	1,724,886	196,979		2PE
268917-CN-9	EQCC HOME EQUITY LOAN 7.400% 12/15/19	09/15/2002	Paydown		620,329	620,329.00	619,478	620,329	(8,161)					7,175		1PE
269077-AB-9	ESI TRACTEBEL 7.990% 12/30/11	06/30/2002	Redemption 100.0000		80,000	80,000.00	80,823	80,000	(572)					3,196		3
301936-AH-3	FDIC REMIC TRUST SER 8.700% 09/25/25	09/25/2002	Paydown		586,969	586,969.00	606,045	586,969	(17,292)					7,474		1
302659-AA-5	FT MITCHELL STATION 1.960% 02/01/22	08/01/2002	Redemption 100.0000		20,000	20,000.00	20,000	20,000						62		1Z
31331F-AE-1	FEDERAL EXPRESS CORP 7.150% 09/28/12	09/28/2002	Redemption 100.0000		32,632	32,632.00	31,222	32,632	1,065					1,167		2
31331F-AH-4	FEDERAL EXPRESS CORP 7.890% 09/23/08	09/23/2002	Redemption 100.0000		138,999	138,999.00	133,363	138,999	2,838					5,484		2
31786Y-AF-7	FINGERHUT MASTER TRUST 6.230% 02/15/07	09/15/2002	Paydown		113,333	113,333.00	113,301	113,333	66					1,765		1PE
33738M-AC-5	FIRST UNION CORP 5.800% 12/01/08	07/30/2002	BARCLAYS		5,192,150	5,000,000.00	4,867,350	4,905,069	863			287,081	287,081	49,139		1PE
36157L-WV-6	GE CAPITAL MTGE 6.500% 12/25/23	09/01/2002	Paydown		1,270,722	1,270,722.00	1,255,830	1,270,722	8,208					9,333		1PE
36157R-5X-9	GE CAPITAL MTGE 7.000% 11/25/29	09/01/2002	Paydown		4,962,802	4,962,802.00	4,741,802	4,962,802	83,186					61,715		1PE
36157R-TE-5	GE CAPITAL MTGE 6.750% 10/25/28	09/01/2002	Paydown		6,954,170	6,954,170.00	6,910,707	6,954,170	21,233					85,764		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)																
36157T-7P-0	GE CAPITAL MTGE 7.500% 08/25/27	09/01/2002	Paydown		5,041,489	5,041,489.00	5,082,451	5,041,489	(64,390)					85,977		1PE
36157T-UY-5	GE CAPITAL MTGE 7.000% 03/25/26	09/01/2002	Paydown		558,552	558,552.00	572,341	558,552	(8,566)					7,177		1PE
36158G-FF-0	GE CAPITAL MTGE 6.500% 06/25/29	09/01/2002	Paydown		828,305	828,305.00	784,819	828,305	24,998					13,460		1PE
38141G-BU-7	GOLDMAN SACHS 6.600% 01/15/12	08/09/2002	J P MORGAN SEC FIXED INC		10,612,500	10,000,000.00	10,021,400	10,020,783	(508)			591,717	591,717	392,333		1
411347-AC-1	HANSON OVERSEAS BV GTD 6.750% 09/15/05	09/09/2002	UBS WARBURG		18,454,149	17,100,000.00	16,499,587	16,698,634	25,702			1,755,515	1,755,515	567,506		2PE
42307T-AA-6	HEINZ (H.J.) CO 6.625% 07/15/11	07/30/2002	PARIBAS CAPITAL		5,350,650	5,000,000.00	5,114,850	5,109,332	(820)			241,318	241,318	181,267		1
44108P-AM-5	HOST MARRIOTT POOL 6.980% 08/03/15	09/01/2002	Paydown		83,944	83,944.00	81,773	83,944	1,675					979		1
44182D-EQ-8	HOUSING SECURITIES INC 7.000% 11/25/07	09/01/2002	Paydown		6,911	6,911.00	6,822	6,911	48					121		1PE
44975@-AA-5	HOME DEPOT/CIRCUIT 7.500% 03/15/16	09/15/2002	Redemption 100.0000		143,434	143,434.00	141,614	143,434	1,787					1,797		2Z
000000-00-0	IMPAC SECURED ASSETS 6.360% 06/01/32	06/28/2002	Security Withdraw		7,996,930	8,000,000.00	7,996,930	7,996,930	16					38,160		1PE
45254T-LG-7	IMPAC SEC ASSETS CMN 6.500% 02/01/32	07/01/2002	Paydown											(24,375)		1PE
000000-00-0	RESIDENTIAL ASSET 6.800% 04/25/30	07/01/2002	Tax Free Exchange											39,774		1PE
45660N-AY-1	RESIDENTIAL ASSET 6.860% 08/25/29	07/01/2002	Paydown											(114,333)		1PE
45660N-DW-2	RESIDENTIAL ASSET 6.800% 05/25/35	07/01/2002	No Broker		7,014,900	7,019,000.00	7,014,900	7,014,900	49					31,819		1PE
456866-AM-4	INGERSOLL-RAND CO 6.443% 11/15/27	09/18/2002	MORGAN STANLEY FIXED INC		8,472,375	7,650,000.00	7,549,594	7,569,107	2,891			903,268	903,268	175,250		2PE
521865-AC-9	LEAR CORP SERIES B 7.960% 05/15/05	08/21/2002	GRANTCHESTER		6,150,000	6,000,000.00	5,751,400	5,836,704	7,686			313,296	313,296	133,993		3
521865-AE-5	LEAR CORP 8.110% 05/15/09	08/20/2002	GRANTCHESTER		1,027,500	1,000,000.00	935,000	944,531	803			82,969	82,969	22,077		3
525224-AA-9	BRADLEY LEHMANN 2.000% 12/01/17	08/22/2002	Redemption 100.0000		2,390,000	2,390,000.00	2,390,000	2,390,000						10,512		1PE
543213-AA-0	LONGVIEW FIBRE CO 10.000% 01/15/09	07/26/2002	Tax Free Exchange		2,999,534	3,000,000.00	3,000,080	2,999,534	3					150,833		4
55262T-EU-3	MBNA MASTER CREDIT 7.000% 02/15/12	08/26/2002	DEUTSCHE BANK		2,704,434	2,390,000.00	2,399,616	2,398,088	(143)			306,346	306,346	34,389		1PE
56032U-AA-5	MAILENDER-ABEL 2.060% 10/01/11	07/02/2002	Redemption 100.0000		35,000	35,000.00	35,000	35,000						56		1PE
590188-JP-4	MERRILL LYNCH & CO 6.000% 02/17/09	09/19/2002	Various		23,488,100	22,500,000.00	20,109,600	20,637,227	44,194			2,850,873	2,850,873	748,750		1PE
594035-AA-5	MIARKO INC 2.200% 06/01/22	09/03/2002	FIFTH THIRD BANK		3,200,000	3,200,000.00	3,200,000	3,200,000						13,247		2PE
597706-AB-6	MIDLAND REALTY ACCEPT 7.475% 08/25/28	09/01/2002	Paydown		592,936	592,936.00	598,772	592,936	1,588					10,409		1
60935B-AH-2	THE MONEY STORE HOME 7.910% 05/15/24	09/01/2002	Paydown		356,044	356,044.00	355,877	356,044	941					4,636		1
61745M-FW-8	MORGAN STANLEY CAPITAL 6.750% 03/25/28	09/01/2002	Paydown		940,610	940,610.00	943,697	940,610	1,809					15,873		1PE
61745M-KX-0	MORGAN STANLEY CAPITAL 6.370% 12/15/31	09/01/2002	Paydown		259,954	259,954.00	248,676	259,954	8,375					2,704		1
63859C-AB-9	NATIONSLINK FUNDING 7.515% 07/20/05	07/01/2002	Paydown		871,220	871,220.00	873,390	871,220	2,478					5,456		1
655844-AH-1	NORFOLK SOUTHERN CORP 7.350% 05/15/07	07/11/2002	MORGAN STANLEY FIXED INC		16,615,350	15,000,000.00	15,112,080	15,076,923	(903)			1,538,427	1,538,427	186,813		2PE
66937N-QA-9	NORWEST ASSET 7.000% 08/25/27	09/01/2002	Paydown		2,101,247	2,101,247.00	2,120,290	2,101,247	476					26,735		1PE
66937N-YP-7	NORWEST ASSET 6.750% 02/25/28	09/01/2002	Paydown		1,876,266	1,876,266.00	1,883,889	1,876,266	(1,106)					25,298		1PE
66937R-FL-8	NORWEST ASSET 6.250% 12/25/28	09/01/2002	Paydown		1,113,898	1,113,898.00	1,096,145	1,113,898	10,980					17,405		1PE
66937R-U5-6	NORWEST ASSET 7.250% 02/25/30	08/01/2002	Paydown		1,297,143	1,297,143.00	1,250,932	1,297,143	10,596					7,907		1PE
66937R-VL-0	NORWEST ASSET 6.750% 06/25/29	09/01/2002	Paydown		2,667,432	2,667,432.00	2,673,059	2,667,432	(52,854)					30,157		1PE
68233D-AC-1	ONCOR ELECTRIC 7.000% 05/01/32	07/31/2002	WACHOVIA		2,880,390	3,000,000.00	2,956,410	2,956,058	(29)			(75,668)	(75,668)	51,917		2PE
68338S-BG-2	ONYX ACCEPTANCE AUTO 7.000% 11/15/04	09/15/2002	Paydown		200,819	200,819.00	200,770	200,819	(235)					2,336		1PE
69316Y-AA-7	PBG EQUIPMENT TRUST 1A 6.270% 01/20/12	09/20/2002	Paydown		84,701	84,701.00	84,693	84,701	6					701		1PE
69348R-GS-9	PNC MORTGAGE SECS CORP 6.500% 04/25/29	09/01/2002	Paydown		1,563,465	1,563,465.00	1,549,296	1,563,465	(14,976)					18,694		1PE
69348R-PS-9	PNC MORTGAGE SECS CORP 7.250% 08/25/29	09/01/2002	Paydown		2,864,285	2,864,285.00	2,908,368	2,864,285	(13,849)					37,732		1PE
743948-AL-5	PRU HOME MTGE SECS SER 7.900% 04/28/22	08/01/2002	Paydown		57,646	57,646.00	58,124	57,646	(307)					913		5
743948-AL-5	PRU HOME MTGE SECS SER 7.900% 04/28/22	06/01/2002	Redemption 100.0172		22,351	22,347.00	22,532	22,351	(115)					144		5
74434R-V3-2	PRU HOME MTGE SECS 7.000% 12/25/07	09/01/2002	Paydown		173,284	173,284.00	155,197	173,284	6,373					(3,092)		1PE
74434T-A4-9	PRU HOME MTGE SECS 6.750% 12/25/23	09/01/2002	Paydown		3,070,502	3,070,502.00	3,035,479	3,070,502	22,329					36,468		1PE
74434T-SA-6	PRU HOME MTGE SECS 7.100% 08/25/23	09/01/2002	Paydown		956,656	956,656.00	960,842	956,656	3,850					10,987		1PE
74434T-VP-9	PRU HOME MTGE SECS 6.500% 10/25/08	09/01/2002	Paydown		636,193	636,193.00	573,568	636,193	8,571					7,614		1PE
755920-AM-7	ROCS SER CHR-98-1 6.500% 08/01/18	08/01/2002	Redemption 100.0000		84,012	84,012.00	83,224	84,012	661					2,730		1PE
760920-W4-6	RESIDENTIAL FUNDING 7.750% 09/25/22	09/01/2002	Paydown		1,165,414	1,165,414.00	1,147,772	1,165,414	9,893					17,511		1PE
760944-F5-2	RESIDENTIAL FUNDING 6.500% 11/25/23	09/01/2002	Paydown		1,120,865	1,120,865.00	1,091,442	1,120,865	11,070					18,030		1PE
760944-GT-9	RESIDENTIAL FUNDING 7.500% 03/25/23	09/01/2002	Paydown		1,418,155	1,418,155.00	1,390,139	1,418,155	13,449					15,167		1PE
760944-N5-3	RESIDENTIAL FUNDING 6.500% 12/25/23	07/01/2002	Paydown		83,555	83,555.00	78,542	83,555	517					447		1PE
760947-AD-3	RESIDENTIAL FUNDING 6.500% 04/25/09	09/01/2002	Paydown		204,137	204,137.00	189,337	204,137	3,001					2,088		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	09/01/2002	Paydown		525,124	525,124.00	527,749	525,124	(627)					5,782		1PE
760947-XJ-5	RESIDENTIAL FUNDING 7.500% 05/25/26	09/01/2002	Paydown		163,021	163,021.00	163,422	163,021	(1,387)					2,223		1PE
760972-UL-1	RESIDENTIAL FUNDING 6.750% 04/25/28	09/01/2002	Paydown		3,929,072	3,929,072.00	3,868,908	3,929,072	25,735					50,997		1PE
76110G-ZJ-3	RESIDENTIAL ACCREDIT ... 6.250% 05/25/32	08/01/2002	Paydown		79,425	79,425.00	79,387	79,425	38					829		1PE
805901-AP-0	SCANA CORP SOUTH 6.875% 05/15/11	07/26/2002	PARIBAS CAPITAL		5,472,050	5,000,000.00	4,998,100	4,997,652	(143)			474,398	474,398	72,569		2PE
81375F-DV-2	SECURITIZED ASSET 6.500% 01/25/24	09/01/2002	Paydown		1,821,979	1,821,979.00	1,793,709	1,821,979	10,462					23,794		1PE
825703-AM-3	SHYPPCO FINANCE CO LLC . 6.640% 06/15/10	06/15/2002	Paydown		937,502	937,502.00	937,502	937,502						31,125		1
847790-AA-0	SPEEDY ARCHES SERIES ... 2.010% 08/01/10	08/01/2002	Redemption 100.0000		175,000	175,000.00	175,000	175,000						915		1Z
852060-AN-2	SPRINT CORP (FON 7.900% 03/15/05	07/02/2002	Tax Free Exchange		6,993,671	7,000,000.00	6,994,470	6,993,671	10					165,900		2PE
87203R-AA-0	SYSTEMS 2001 ASSET 6.664% 09/15/13	09/15/2002	Redemption 100.0000		402,652	402,652.00	402,652	402,652						6,708		1PE
87258V-CF-2	THE MONEY STORE HOME ... 7.360% 03/15/24	09/01/2002	Paydown		783,117	783,117.00	775,693	783,117	2,968					9,830		1
87612E-AB-2	TARGET CORP 7.500% 08/15/10	07/17/2002	LEHMAN BROS FXD INC		14,145,750	12,500,000.00	13,696,875	13,674,643	(6,113)			471,107	471,107	408,854		1
880314-AA-7	TENASKA WASHINGTON 6.790% 09/23/11	09/23/2002	Redemption 100.0000		478,746	478,746.00	484,859	478,746	(5,596)					16,253		2
88033G-AD-2	TENET HEALTHCARE 6.000% 12/01/05	08/06/2002	Redemption 100.0000		4,000,000	4,000,000.00	3,427,500	4,000,000	307,944					43,333		3
890544-AA-7	TOPAZ 1997-1 LTD 6.920% 03/10/07	09/10/2002	Redemption 100.0000		498,923	498,923.00	498,923	498,923						17,263		1PE
90337Q-AB-3	USX CORP 7.970% 08/05/02	08/05/2002	Maturity		2,250,000	2,250,000.00	2,354,378	2,250,000	(2,250)					24,906		3Z
909317-AR-0	UNITED AIR LINES INC ... 7.783% 01/01/14	07/01/2002	Redemption 100.0000		100,008	100,008.00	100,008	100,008						3,892		2
909317-AT-6	UNITED AIR LINES INC ... 8.030% 01/01/13	07/01/2002	Redemption 100.0000		74,064	74,064.00	74,064	74,064						2,974		4
928355-AY-2	VISTA FUNDING 2.010% 07/15/21	07/15/2002	Redemption 100.0000		60,000	60,000.00	60,000	60,000						102		2PE
92925T-AA-3	WCG NOTE TRUST 8.250% 03/15/04	07/15/2002	Tax Free Exchange		8,300,000	8,300,000.00	8,300,000	8,300,000						228,250		4
98155K-AB-8	WORLDCOM INC 7.750% 04/01/07	09/26/2002	GOLDMAN SACHS		612,500	5,000,000.00	750,000	750,000	635,087			(137,500)	(137,500)			6
98155K-AB-8	WORLDCOM INC 7.750% 04/01/07	06/28/2002	Basis Adjustment			5,000,000.00	4,145,000	750,000	3,512,733			(4,147,820)	(4,147,820)			6
98157D-AG-1	WORLDCOM INC 7.375% 01/15/06	09/19/2002	GOLDMAN SACHS		382,500	3,000,000.00	480,000	480,000	401,037			(97,500)	(97,500)			6
98157D-AG-1	WORLDCOM INC 7.375% 01/15/06	06/28/2002	Basis Adjustment			3,000,000.00	2,437,830	480,000	2,042,742			(2,443,779)	(2,443,779)			6
....	Subtotal United States				339,687,550	347,396,759.00	334,964,701	330,264,216	9,860,620			1,900,485	1,900,485	6,355,467		
	Canada															
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15	06/30/2002	Redemption 100.0000		103,260	103,260.00	103,260	103,260						4,012		2
698900-AF-4	PANCANADIAN ENERGY 6.300% 11/01/11	07/11/2002	WARBURG		5,166,200	5,000,000.00	4,996,000	4,995,563	(39)			170,637	170,637	65,625		2
748148-PD-9	PROVINCE OF QUEBEC 7.125% 02/09/24	08/02/2002	National Bank of Canada Intl		5,714,850	5,000,000.00	5,254,150	5,253,724	(78)			461,126	461,126	176,146		1
748148-QR-7	PROVINCE OF QUEBEC 7.500% 09/15/29	09/17/2002	CIBC WORLD MKTS		2,324,797	1,815,000.00	2,026,938	2,025,994	(392)			298,803	298,803	69,953		1
....	Subtotal Canada				13,309,107	11,918,260.00	12,380,348	12,378,541	(509)			930,566	930,566	315,736		
	Other Country															
656517-AC-3	NORSE CBO LTD 1A A3 .... 6.515% 08/13/10	08/13/2002	Paydown		288,701	288,701.00	290,986	288,701	(2,439)					4,702		1
....	Subtotal Other Country				288,701	288,701.00	290,986	288,701	(2,439)					4,702		
4599999	Subtotal - Bonds - Industrial and Miscellaneous				353,285,358	359,603,720.00	347,636,035	342,931,458	9,857,672			2,831,051	2,831,051	6,675,905		
Bonds - Credit Tenant Loans																
	Credit Tenant Loans															
	United States															
235863-AA-5	DANBURY BLDGS ACCEPT ... 7.860% 11/01/02	09/01/2002	Redemption 100.0000		141,023	141,023.00	141,023	141,023						1,851		2
50217*-AA-2	WALGREEN CO 7.310% 04/01/16	09/01/2002	Redemption 100.0000		18,959	18,959.00	18,809	18,959	143					231		1
53621#-AA-2	WALGREEN WALGREEN CO ... 7.500% 02/01/16	09/01/2002	Redemption 100.0000		19,485	19,485.00	19,555	19,485	(67)					244		1
56023*-AB-1	CVS CORP MAHWAH NJ 8.080% 05/01/10	08/01/2002	Redemption 100.0000		186,569	186,569.00	187,354	186,569	(672)					3,769		1
65537@-AA-1	WALGREEN WALGREEN CO ... 7.480% 11/01/17	09/01/2002	Redemption 100.0000		16,922	16,922.00	16,966	16,922	(43)					211		1
69352*-AA-7	WALGREEN WALGREEN CO ... 7.250% 10/01/15	09/01/2002	Redemption 100.0000		24,417	24,417.00	24,147	24,417	258					296		1
78116*-AA-5	WALGREEN WALGREEN CO ... 7.560% 03/01/16	09/01/2002	Redemption 100.0000		15,949	15,949.00	16,064	15,949	(110)					201		1
82522#-AA-1	WALGREEN WALGREEN CO ... 7.495% 01/01/16	09/01/2002	Redemption 100.0000		17,600	17,600.00	17,658	17,600	(55)					220		1
....	Subtotal United States				440,924	440,924.00	441,576	440,924	(546)					7,023		
4699999	Subtotal - Bonds - Credit Tenant Loans				440,924	440,924.00	441,576	440,924	(546)					7,023		
6099997	Subtotal - Bonds - Part 4				711,251,987	714,850,422.00	704,118,182	700,345,228	9,921,044			3,383,910	3,383,910	10,893,512		

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)
6099998	Summary Item - Bonds Acquired and fully Disposed this quarter				665,419,171	656,828,993.00	663,096,163	663,029,854	(66,309)			2,389,317	2,389,317	3,626,946		
6099999	Subtotal - Bonds				1,376,671,158	1,371,679,415.00	1,367,214,345	1,363,375,082	9,854,735			5,773,227	5,773,227	14,520,458		
Preferred Stock - Public Utilities																
	PREFERRED STOCK															
	Public Utilities (unaffiliated)															
	United States															
037735-82-6	APPALACHIAN PWR	07/24/2002	Redemption 25.0000	40,800.000	1,020,000		1,024,425	1,024,425				(4,425)	(4,425)		26,647	P2U
199575-81-2	COLUMBUS SOUTHERN POWER 8.375 9/30/25	07/24/2002	Redemption 25.0000	57,900.000	1,447,500		1,457,473	1,457,473				(9,973)	(9,973)		38,388	P2L
677415-78-8	OHIO POWER COMPANY 8.16% SER A	07/24/2002	Redemption 25.0000	136,800.000	3,420,000		3,433,880	3,433,880				(13,880)	(13,880)		88,373	P2L
	Subtotal United States			235,500.000	5,887,500		5,915,778	5,915,778				(28,278)	(28,278)		153,408	
6199999	Subtotal - Preferred Stock - Public Utilities				5,887,500		5,915,778	5,915,778				(28,278)	(28,278)		153,408	
6599997	Subtotal - Preferred Stock - Part 4				5,887,500		5,915,778	5,915,778				(28,278)	(28,278)		153,408	
6599999	Subtotal - Preferred Stock				5,887,500		5,915,778	5,915,778				(28,278)	(28,278)		153,408	
Common Stock - Industrial and Miscellaneous																
	COMMON STOCK															
	Industrial & Miscellaneous															
	United States															
81617A-88-8	TOUCHSTONE VALUE PLUS FUND - A -DON'T	09/03/2002	Tax Free Exchange	20,551.170	236,552		236,552	210,650								LZ
	Subtotal United States			20,551.170	236,552		236,552	210,650								
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				236,552		236,552	210,650								
7099997	Subtotal - Common Stock - Part 4				236,552		236,552	210,650								
7099999	Subtotal - Common Stock				236,552		236,552	210,650								
7199999	Subtotal - Preferred and Common Stock				6,124,052		6,152,330	6,126,428				(28,278)	(28,278)		153,408	
7299999	TOTALS				1,382,795,210		1,373,366,675	1,369,501,510	9,854,735			5,744,949	5,744,949	14,520,458	153,408	

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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				(24,383,388)	6,589,151	2,798,729	
US BANK	CINCINNATI, OH				281,014	281,014	281,014	
BANK OF NEW YORK	NEW YORK, NY				28,990,872	(45,710,351)	(23,941,944)	
0199999 TOTAL - Open Depositories					4,888,498	(38,840,186)	(20,862,201)	
0399999 TOTAL Cash on Deposit					4,888,498	(38,840,186)	(20,862,201)	
0599999 TOTALS					4,888,498	(38,840,186)	(20,862,201)	