



ANNUAL STATEMENT

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

STONEBRIDGE CASUALTY INSURANCE COMPANY

NAIC Group Code..... 0468, 0468 (Current Period) (Prior Period) NAIC Company Code..... 10952 Employer's ID Number..... 31-4423946

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

Country of Domicile US

Incorporated..... November 15, 1957

Commenced Business..... April 15, 1958

Statutory Home Office	100 South Third Street Columbus OH 43215 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	520 Park Avenue Baltimore MD 21201 <i>(Street and Number) (City or Town, State and Zip Code)</i>	410-685-5500 <i>(Area Code) (Telephone Number)</i>
Mail Address	520 Park Avenue Baltimore MD 21201 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	520 Park Avenue Baltimore MD 21201 <i>(Street and Number) (City or Town, State and Zip Code)</i>	410-685-5500 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	www.aegonins.com	
Statement Contact	Paul Ben Nardini <i>(Name)</i> pnardini@aegonusa.com <i>(E-Mail Address)</i>	319-398-8790 <i>(Area Code) (Telephone Number) (Extension)</i> 319-369-2210 <i>(Fax Number)</i>
Policyowner Relations Contact	520 Park Avenue Baltimore MD 21201 <i>(Street and Number) (City or Town, State and Zip Code)</i>	1-800-527-9027 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

President	Marilyn Carp
Executive Vice President, Secretary, & General Counsel	John Robert Camillo
Vice President & Corporate Controller	Robert James Kontz

DIRECTORS OR TRUSTEES

Craig Dean Vermie	Marilyn Carp	Brenda Kay Clancy	Glyn Douglas Mangum, Jr.
Martha Ann McConnell	Brian Arthur Smith	Christopher Harry Garrett	

State of..... Iowa
County of..... Linn

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

_____ (Signature) Marilyn Carp _____ (Printed Name) President	_____ (Signature) John Robert Camillo _____ (Printed Name) Secretary	_____ (Signature) Robert James Kontz _____ (Printed Name) Vice President & Corporate Controller
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Subscribed and sworn to before me this

...27th...day of February, 2003

a. Is this an original filing? Yes [X] No []

- b. If no:
1. State the amendment number
 2. Date filed.....
 3. Number of pages attached.....

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
U.S. Government - Issuer Obligations																				
31359M-FS-7	FNMA NOTES		7.125	JD	06/15/2010			106,431	100,000	120.6875	120,688	107,516	317	7,125	(670)	0	0	1PE	04/30/2001	6.040
912810-EW-4	US TREASURY BOND		6.000	FA	02/15/2026			504,942	500,000	114.5938	572,969	505,313	11,332	30,000	(139)	0	0	1	03/04/1999	5.920
912827-4V-1	US TREASURY NOTE		4.750	MN	11/15/2008			676,375	650,000	109.1563	709,516	677,715	4,009	15,438	(1,340)	0	0	1	09/24/2002	3.959
912827-7F-3	US TREASURY NOTE		3.500	MN	11/15/2006			982,535	1,010,000	104.0625	1,051,031	976,875	4,590	35,350	5,660	0	0	1	02/27/2002	4.269
912827-Z6-2	US TREASURY NOTE		6.500	AO	10/15/2006			754,876	750,000	114.8750	861,563	760,273	10,446	48,750	(1,223)	0	0	1	07/16/1997	6.301
0199999	U.S. Government - Issuer Obligations							3,025,159	3,010,000	XXX	3,315,767	3,027,692	30,694	136,663	2,288	0	0	XXX	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																				
36211G-VY-6	GNMA POOL #512831		6.500	MTLY	06/01/2029			78,957	84,851	105.0862	89,167	79,070	460	5,515	(200)	0	0	1	03/01/2000	10.365
36225A-QF-0	GNMA #780454		7.000	MTLY	10/01/2026			70,535	70,267	106.5107	74,842	70,531	410	4,919	20	0	0	1	11/20/1997	6.758
0299999	U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities							149,492	155,118	XXX	164,009	149,601	870	10,434	(180)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government							3,174,651	3,165,118	XXX	3,479,776	3,177,293	31,564	147,097	2,108	0	0	XXX	XXX	XXX
States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
New Jersey																				
646038-WD-7	NEW JERSEY ST SER D		5.625	FA	02/15/2005			251,843	250,000	108.6150	271,538	257,690	5,313	14,063	(824)	0	0	1PE	03/15/1994	5.250
	New Jersey							251,843	250,000	XXX	271,538	257,690	5,313	14,063	(824)	0	0	XXX	XXX	XXX
	Total States and US							251,843	250,000	XXX	271,538	257,690	5,313	14,063	(824)	0	0	XXX	XXX	XXX
1199999	States, Territories & Possessions - Issuer Obligations							251,843	250,000	XXX	271,538	257,690	5,313	14,063	(824)	0	0	XXX	XXX	XXX
1799999	Total - States, Territories & Possessions (Direct and Guaranteed)							251,843	250,000	XXX	271,538	257,690	5,313	14,063	(824)	0	0	XXX	XXX	XXX
Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
District of Columbia																				
938782-BK-4	WASHINGTON DC MET AREA TRANS A		6.000	JJ	07/01/2010			467,873	450,000	117.8000	530,100	473,063	13,500	27,000	(1,892)	0	0	1PE	02/03/2000	5.350
	District of Columbia							467,873	450,000	XXX	530,100	473,063	13,500	27,000	(1,892)	0	0	XXX	XXX	XXX
Hawaii																				
438669-C9-2	HONOLULU HAWAII CITY & CNTY MUNICIPAL		5.250	AO	10/01/2005			10,000	10,000	109.4770	10,948	10,000	131	263	0	0	0	1PE	06/01/2002	5.250
438669-R5-4	HONOLULU HAWAII CITY & CNTY MUNICIPAL		5.250	AO	10/01/2005			240,000	240,000	109.2240	262,138	240,000	3,150	6,300	0	0	0	1PE	06/01/2002	5.250
	Hawaii							250,000	250,000	XXX	273,086	250,000	3,281	6,563	0	0	0	XXX	XXX	XXX
Michigan																				
773318-LY-4	ROCKFORD MICH PUB SCHS		6.500	MN	05/01/2009			434,499	400,000	119.6900	478,760	456,568	4,333	26,000	(4,524)	0	0	1PE	07/18/1997	4.898
	Michigan							434,499	400,000	XXX	478,760	456,568	4,333	26,000	(4,524)	0	0	XXX	XXX	XXX
Texas																				
220147-E4-0	CORPUS CHRISTI TEX INDPT SCH D GO		5.000	FA	08/15/2005			511,555	500,000	108.3120	541,560	527,055	9,444	25,000	(4,123)	0	0	1PE	12/23/1998	4.060
	Texas							511,555	500,000	XXX	541,560	527,055	9,444	25,000	(4,123)	0	0	XXX	XXX	XXX
	Total States and US							1,663,927	1,600,000	XXX	1,823,506	1,706,686	30,558	84,563	(10,539)	0	0	XXX	XXX	XXX
1899999	Political Subdivisions of States, Territories & Possessions - Issuer Obligations							1,663,927	1,600,000	XXX	1,823,506	1,706,686	30,558	84,563	(10,539)	0	0	XXX	XXX	XXX
2499999	Total - Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed)							1,663,927	1,600,000	XXX	1,823,506	1,706,686	30,558	84,563	(10,539)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
Illinois																				
452000-4M-1	ILLINOIS EDL FACS AUTH REVS		7.000	JJ	07/01/2007			208,185	200,000	116.1900	232,380	218,720	7,000	14,000	(1,544)	0	0	1	07/28/1994	5.950
	Illinois							208,185	200,000	XXX	232,380	218,720	7,000	14,000	(1,544)	0	0	XXX	XXX	XXX
Ohio																				
186432-UE-8	CLEVELAND OHIO WATERWORKS REV		5.000	JJ	01/01/2007			514,031	500,000	110.4280	552,140	524,925	12,500	25,000	(3,156)	0	0	1PE	04/30/1999	4.230
	Ohio							514,031	500,000	XXX	552,140	524,925	12,500	25,000	(3,156)	0	0	XXX	XXX	XXX
Texas																				
442437-EG-0	HOUSTON TEX WTR CONVEYANCE SYS		6.375	JD	12/15/2007			534,026	500,000	118.0360	590,180	563,215	1,417	31,875	(5,961)	0	0	1PE	07/17/1997	4.814
876385-DA-0	TARRANT CNTY TEX HEALTH FACS SER B		5.000	MS	09/01/2015			329,551	325,000	108.9960	354,237	330,476	5,417	16,250	(278)	0	0	1	03/10/1999	4.850
915137-AU-7	UNIVERSITY TEX UNIV REVS SER A		6.000	FA	08/15/2005			352,873	340,000	110.9500	377,230	380,324	7,707	20,400	(4,578)	0	0	1PE	02/12/1996	4.452
	Texas							1,216,450	1,165,000	XXX	1,321,647	1,274,015	14,541	68,525	(10,817)	0	0	XXX	XXX	XXX
Washington																				
939828-RL-5	WASHINGTON ST PUB PWR SUPPLY SYS NUC SER		5.100	JJ	07/01/2004			452,393	450,000	105.7270	475,772	461,507	11,475	22,950	(1,505)	0	0	1PE	01/18/1996	4.729
	Washington							452,393	450,000	XXX	475,772	461,507	11,475	22,950	(1,505)	0	0	XXX	XXX	XXX
	Total States and US							2,391,059	2,315,000	XXX	2,581,939	2,479,167	45,516	130,475	(17,022)	0	0	XXX	XXX	XXX
2599999	Special Revenue & Assessment Obligations - Issuer Obligations							2,391,059	2,315,000	XXX	2,581,939	2,479,167	45,516	130,475	(17,022)	0	0	XXX	XXX	XXX

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SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig- nation	Date Acquired	Effective Rate of Interest
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities																				
District of Columbia																				
31371H-HT-8	FNMA #252342		6.500	MTLY	04/01/2029			151,505	161,729	104.1922	168,509	151,672	876	10,512	(350)	0	0	0	03/03/2000	10.719
31383U-2Y-0	FNMA #513891		7.000	MTLY	09/01/2029			82,273	85,767	105.2719	90,288	82,336	500	6,004	(95)	0	0	0	03/08/2000	9.840
	District of Columbia							233,778	247,496	XXX	258,797	234,008	1,376	16,516	(445)	0	0	0	XXX	XXX
	Total States and US							233,778	247,496	XXX	258,797	234,008	1,376	16,516	(445)	0	0	0	XXX	XXX
2699999	Special Revenue & Assessment Obligations - Single Class Mtg.-Backed/Asset-Backed Securities							233,778	247,496	XXX	258,797	234,008	1,376	16,516	(445)	0	0	0	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																				
District of Columbia																				
3133T6-CD-1	FHLMC SR 1780 CL C		6.000	MTLY	12/01/2008	11/01/2006	100.000	246,881	250,000	106.4058	266,015	236,992	1,250	15,000	2,334	0	0	0	11/13/1995	6.866
3133T6-GY-1	FHLMC SR 1785 CL D		6.000	MTLY	12/01/2008	04/01/2007	100.000	246,774	250,000	106.4999	266,250	237,051	1,250	15,000	2,205	0	0	0	11/14/1995	6.857
	District of Columbia							493,655	500,000	XXX	532,265	474,043	2,500	30,000	4,539	0	0	0	XXX	XXX
	Total States and US							493,655	500,000	XXX	532,265	474,043	2,500	30,000	4,539	0	0	0	XXX	XXX
2799999	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg.-Backed Securities							493,655	500,000	XXX	532,265	474,043	2,500	30,000	4,539	0	0	0	XXX	XXX
3199999	Total - Special Revenue & Special Assessment Obligations							3,118,492	3,062,496	XXX	3,373,001	3,187,218	49,392	176,991	(12,928)	0	0	0	XXX	XXX
Public Utilities (Unaffiliated) - Issuer Obligations																				
United States																				
129466-AG-3	CALENERGY CO INC		7.630	AO	10/15/2007			98,724	100,000	112.2371	112,237	98,182	1,611	7,630	190	0	0	0	03/03/2000	7.951
49337W-AA-8	KEYSPAN CORPORATION		7.250	MN	11/15/2005			103,180	100,000	112.1344	112,134	105,007	926	7,250	(998)	0	0	0	01/26/2001	6.024
637432-CQ-6	NATIONAL RURAL UTILITIES COOP COLLATERAL		6.000	MN	05/15/2006			99,664	100,000	109.0910	109,091	99,540	767	6,000	76	0	0	0	05/16/2001	6.109
	United States							301,568	300,000	XXX	333,462	302,729	3,304	20,880	(732)	0	0	0	XXX	XXX
3299999	Public Utilities (Unaffiliated) - Issuer Obligations							301,568	300,000	XXX	333,462	302,729	3,304	20,880	(732)	0	0	0	XXX	XXX
3899999	Total - Public Utilities (Unaffiliated)							301,568	300,000	XXX	333,462	302,729	3,304	20,880	(732)	0	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
United States																				
013104-AJ-3	ALBERTSONS INC		7.500	FA	02/15/2011			99,927	100,000	115.0516	115,052	99,924	2,833	7,500	(8)	0	0	0	01/24/2001	7.510
013817-AA-9	ALCOA INC		7.250	FA	08/01/2005			99,799	100,000	111.9853	111,985	99,652	3,021	7,250	56	0	0	0	1PE 07/17/2000	7.333
035229-CH-4	ANHEUSER BUSCH		6.000	AO	04/15/2011			99,154	100,000	110.9894	110,989	99,039	1,267	6,000	64	0	0	0	1PE 04/25/2001	6.130
097014-AE-4	BOEING CAPITAL CORP SR UNSECD		5.650	MN	05/15/2006			99,865	100,000	104.7819	104,782	99,818	722	5,650	26	0	0	0	1PE 05/03/2001	5.692
149123-BH-3	CATERPILLAR INC UNSECD		6.550	MN	05/01/2011			100,126	100,000	113.8641	113,864	100,160	1,092	6,550	(24)	0	0	0	1PE 05/09/2001	6.528
16675H-AF-9	CHEVRON CORP PROFIT SH DEB		8.110	JJ	12/01/2004			117,024	116,667	106.2740	123,986	118,659	4,731	9,462	(397)	0	0	0	1PE 02/21/1995	7.782
172967-BA-8	CITIGROUP INC		6.750	JD	12/01/2005			102,932	100,000	111.1975	111,198	104,412	563	6,750	(908)	0	0	0	0	0
22237L-LD-2	COUNTRYWIDE HOME LOANS INC		5.250	JD	06/15/2004			100,182	100,000	104.0063	104,006	100,351	233	5,250	(122)	0	0	0	0	0
247126-AA-3	DELPHI CORP		6.125	MN	05/01/2004			97,930	100,000	97.5000	97,500	94,243	1,021	6,125	1,395	0	0	0	2PE 03/10/2000	7.779
339030-AB-4	FLEETBOSTON FINL CORP		7.250	MS	09/15/2005			102,932	100,000	110.7278	110,728	104,734	2,135	7,250	(985)	0	0	0	1PE 01/26/2001	6.054
345397-SJ-3	FORD MOTOR CREDIT		6.700	JJ	07/16/2004			98,748	100,000	101.8827	101,883	96,799	3,071	6,700	730	0	0	0	2 03/01/2000	7.572
373298-BS-6	GEORGIA-PACIFIC		7.500	MN	05/15/2006			71,250	75,000	95.0000	71,250	75,079	719	5,625	(3,822)	0	0	0	0	0
423328-BP-7	HELLER FINL INC		8.000	JD	06/15/2005			103,589	100,000	112.7130	112,713	105,981	356	8,000	(1,316)	0	0	0	0	0
441812-GE-8	HOUSEHOLD FINANCE CORP SR UNSUB		5.875	FA	02/01/2009			90,166	100,000	102.6406	102,641	86,969	2,448	5,875	1,205	0	0	0	0	0
524908-CV-0	LEHMAN BROTHERS HOLDINGS		7.000	FA	02/01/2008			99,962	100,000	112.2670	112,267	99,961	2,917	7,000	(4)	0	0	0	1PE 01/24/2001	7.007
585515-AA-7	MELLON FUNDING CORP COMPANY GUARNT		7.500	JD	06/15/2005			99,913	100,000	112.2581	112,258	99,852	333	7,500	24	0	0	0	0	0
590188-JP-4	MERRILL LYNCH & CO		6.000	FA	02/17/2009			91,160	100,000	107.2700	107,270	88,307	2,233	6,000	1,073	0	0	0	1PE 03/01/2000	7.842
617446-DW-6	MORGAN STANLEY		7.750	JD	02/15/2005			104,200	100,000	111.5711	111,571	106,729	344	7,750	(1,552)	0	0	0	0	0
718507-BQ-8	PHILLIPS PETROLEUM		8.750	MN	05/25/2010			111,286	100,000	125.1425	125,143	113,060	875	8,750	(1,152)	0	0	0	0	0
786514-AZ-2	SAFEWAY INC		7.500	MS	09/15/2009			98,638	100,000	114.6139	114,614	98,263	2,208	7,500	130	0	0	0	2PE 03/03/2000	7.761
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			108,664	100,000	118.7094	118,709	110,215	2,833	7,500	(881)	0	0	0	0	0
88731E-AK-6	TIME WARNER ENT		7.250	MS	09/01/2008			103,390	100,000	106.0000	106,000	104,164	2,417	7,250	(494)	0	0	0	0	0
925524-AJ-9	VIACOM INC 144A EXCHGD		7.700	JJ	07/30/2010			107,990	100,000	118.8045	118,805	109,405	3,230	7,700	(807)	0	0	0	0	0
949748-AE-7	WELLS FARGO BANK NA		7.550	JD	06/21/2010			106,499	100,000	119.0034	119,003	107,568	210	7,550	(662)	0	0	0	0	0
	United States							2,415,326	2,391,667	XXX	2,638,217	2,423,344	41,812	168,487	(8,431)	0	0	0	XXX	XXX
Canada																				
87971M-AB-9	TELUS CORPORATION NOTES		7.500	JD	06/01/2007			100,191	100,000	97.0000	97,000	100,259	625	7,500	(47)	0	0	0	0	0

E08.1

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
	Canada.....							100,191	100,000	XXX	97,000	100,259	625	7,500	(47)	0	0	XXX	XXX	XXX
Foreign																				
904764-AF-4..	UNILEVER CAPITAL.....		6.875	MN...	11/01/2005			102,630	100,000	112.1218	112,122	104,156	1,146	6,875	(843)	0	0	1	02/09/2001	5.850
	Foreign.....							102,630	100,000	XXX	112,122	104,156	1,146	6,875	(843)	0	0	XXX	XXX	XXX
3999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							2,618,147	2,591,667	XXX	2,847,339	2,627,759	43,583	182,862	(9,321)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
76110F-J3-8..	RESIDENTIAL ACCREDIT LOANS INC SR.....		6.500	MTLY	03/01/2029	08/01/2003	100.000	42,089	42,260	100.7810	42,590	42,131	229	2,736	(29)	0	0	1	03/05/1999	6.500
	United States.....							42,089	42,260	XXX	42,590	42,131	229	2,736	(29)	0	0	XXX	XXX	XXX
4199999	Industrial & Miscellaneous - Defined Multi-Class Residential Mtg.-Backed Securities.....							42,089	42,260	XXX	42,590	42,131	229	2,736	(29)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																				
United States																				
337367-AB-2..	FIRST UNION LEHMAN BOFA SER 1998-C2 CL.....		6.560	MTLY	11/01/2035	11/01/2008	100.000	102,015	100,000	113.1200	113,120	102,719	547	6,560	(425)	0	0	1	03/19/2001	6.077
655356-JF-1..	NOMURA ASSET SECURITIES CORP SR 1998-D6.....		6.590	MTLY	03/11/2030	01/11/2010	100.000	101,516	100,000	113.5000	113,500	101,898	366	6,590	(239)	0	0	1	04/19/2001	6.333
	United States.....							203,531	200,000	XXX	226,620	204,617	913	13,150	(664)	0	0	XXX	XXX	XXX
4399999	Industrial & Miscellaneous - Defined Multi-Class Commercial Mtg.-Backed Securities.....							203,531	200,000	XXX	226,620	204,617	913	13,150	(664)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																				
Foreign																				
23383V-BJ-8..	DAIMLER CHRYSLER AUTO TRUST SR 2001-D CL.....		3.780	MTLY	02/06/2007	02/06/2006	100.000	419,609	425,000	103.3750	439,344	417,479	1,116	16,065	2,047	0	0	1	12/12/2001	4.368
	Foreign.....							419,609	425,000	XXX	439,344	417,479	1,116	16,065	2,047	0	0	XXX	XXX	XXX
4499999	Industrial & Miscellaneous - Other Multi-Class Commercial Mtg.-Backed/Asset Backed Securities.....							419,609	425,000	XXX	439,344	417,479	1,116	16,065	2,047	0	0	XXX	XXX	XXX
4599999	Total - Industrial & Miscellaneous (Unaffiliated).....							3,283,376	3,258,927	XXX	3,555,893	3,291,986	45,841	214,813	(7,967)	0	0	XXX	XXX	XXX
Totals																				
5499999	Total - Issuer Obligations.....							10,251,703	10,066,667	XXX	11,173,551	10,401,723	158,968	569,506	(36,150)	0	0	XXX	XXX	XXX
5599999	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....							383,270	402,614	XXX	422,806	383,609	2,246	26,950	(625)	0	0	XXX	XXX	XXX
5699999	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....							535,744	542,260	XXX	574,855	516,174	2,729	32,736	4,510	0	0	XXX	XXX	XXX
5899999	Total - Defined Multi-Class Commercial Mortgage-Backed Securities.....							203,531	200,000	XXX	226,620	204,617	913	13,150	(664)	0	0	XXX	XXX	XXX
5999999	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....							419,609	425,000	XXX	439,344	417,479	1,116	16,065	2,047	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....							11,793,857	11,636,541	XXX	12,837,176	11,923,602	165,972	658,407	(30,882)	0	0	XXX	XXX	XXX

E08.2

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Bonds - U.S. Government							
912827-4V-1.....	US TREASURY NOTE 4.750% 11/15/08.....	09/24/2002....	Various.....		677,715	650,000	6,570
912827-7F-3.....	US TREASURY NOTE 3.500% 11/15/06.....	02/27/2002....	J.P. MORGAN SECURITIES INC.....		976,875	1,010,000	8,765
0399999.	Total - Bonds - U.S. Government.....				1,654,590	1,660,000	15,335
Bonds - Political Subdivisions of States							
Hawaii							
438669-C9-2.....	HONOLULU HAWAII CITY & 5.250% 10/01/05.....	06/01/2002....	Tax Free Exchange.....		10,000	10,000	0
438669-R5-4.....	HONOLULU HAWAII CITY & 5.250% 10/01/05.....	06/01/2002....	Tax Free Exchange.....		240,000	240,000	0
	Hawaii.....				250,000	250,000	0
	Total States and US.....				250,000	250,000	0
2499999.	Total - Bonds - Political Subdivision.....				250,000	250,000	0
6099997.	Total - Bonds - Part 3.....				1,904,590	1,910,000	15,335
6099998.	Total - Bonds - Summary Item from Part 5.....				193,313	200,000	1,489
6099999.	Total - Bonds.....				2,097,903	2,110,000	16,824
7299999.	Total - Bonds, Preferred and Common Stocks.....				2,097,903	.XXX	16,824

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
Bonds - U.S. Government															
36211G-VY-6	GNMA POOL #512831 6.500% 06/01/29	12/01/2002	Paydown		51,566	51,566	48,053	48,106	3,460	0	0	0	0	3,003	
36225A-QF-0	GNMA #780454 7.000% 10/01/26	12/01/2002	Paydown		44,104	44,104	44,270	44,260	(156)	0	0	0	0	1,754	
912810-BX-5	US TREASURY BOND 7.625% 02/15/07	02/15/2002	Call 100.0000		805,000	805,000	789,722	798,628	117	0	0	6,255	6,255	26,878	
912827-2P-6	US TREASURY NOTE 6.625% 03/31/02	03/31/2002	Maturity		500,000	500,000	496,875	499,821	179	0	0	0	0	16,563	
912827-G5-5	US TREASURY NOTE 6.375% 08/15/02	08/15/2002	Maturity		500,000	500,000	509,063	500,954	(954)	0	0	0	0	31,875	
0399999	Total - Bonds - U.S. Government				1,900,670	1,900,670	1,887,983	1,891,769	2,646	0	0	6,255	6,255	80,073	XXX
Bonds - Political Subdivisions of States															
Hawaii															
438669-PM-9	HONOLULU HAWAII CITY & 5.250% 10/01/05	06/01/2002	Tax Free Exchange		250,000	250,000	250,000	250,000	0	0	0	0	0	6,563	
	Hawaii				250,000	250,000	250,000	250,000	0	0	0	0	0	6,563	XXX
	Total States and US				250,000	250,000	250,000	250,000	0	0	0	0	0	6,563	XXX
2499999	Total - Bonds - Political Subdivisions				250,000	250,000	250,000	250,000	0	0	0	0	0	6,563	XXX
Bonds - Special Revenue and Special Assessment															
District of Columbia															
31359L-6W-0	FNMA SR 1996-M3 CL A1 7.385% 03/01/21	07/01/2002	Paydown		128,186	128,186	130,129	128,302	(117)	0	0	0	0	3,895	
31371H-HT-8	FNMA #252342 6.500% 04/01/29	12/01/2002	Paydown		76,506	76,506	71,748	71,835	4,671	0	0	0	0	3,091	
31383U-2Y-0	FNMA #513891 7.000% 09/01/29	12/01/2002	Paydown		94,400	94,400	90,624	90,659	3,741	0	0	0	0	3,025	
	District of Columbia				299,092	299,092	292,501	290,796	8,295	0	0	0	0	10,011	XXX
Florida															
342816-HH-1	FLORIDA STATE MUNI PWR 6.500% 10/01/20	10/01/2002	Call 100.0000		200,000	200,000	220,136	216,990	(12,990)	0	0	(4,000)	(4,000)	17,000	
	Florida				200,000	200,000	220,136	216,990	(12,990)	0	0	(4,000)	(4,000)	17,000	XXX
	Total States and US				499,092	499,092	512,637	507,786	(4,695)	0	0	(4,000)	(4,000)	27,011	XXX
3199999	Total - Bonds - Special Revenue & Assessment				499,092	499,092	512,637	507,786	(4,695)	0	0	(4,000)	(4,000)	27,011	XXX
Bonds - Industrial and Miscellaneous															
United States															
16675H-AF-9	CHEVRON CORP PROFIT SH 8.110% 12/01/04	01/01/2002	Redemption 100.0000		33,333	33,333	33,903	33,549	(216)	0	0	0	0	1,352	
191219-AY-0	COCA-COLA ENTERPRISES D 6.950% 11/15/26	06/28/2002	J.P. MORGAN SECURITIES INC.		514,850	500,000	514,618	514,020	(170)	0	0	1,000	1,000	22,008	
36962G-WF-7	GENERAL ELEC CAP CORP 5.375% 04/23/04	07/25/2002	LEHMAN BROTHERS KUHN LOEB		104,274	100,000	101,023	100,807	(202)	0	0	3,669	3,669	4,136	
76110F-J3-8	RESIDENTIAL ACCREDIT LO 6.500% 03/01/29	12/01/2002	Paydown		74,258	74,258	74,031	74,008	250	0	0	0	0	2,647	
828783-AD-2	SIMON PROPERTY GROUP LP 7.000% 07/15/09	06/28/2002	J.P. MORGAN SECURITIES INC.		511,940	500,000	497,085	497,910	75	0	0	13,955	13,955	33,833	
852060-AC-6	SPRINT CAPITAL CORP 6.125% 11/15/08	07/22/2002	DEUTSCHE BANC ALEX BROWN		70,000	100,000	90,130	91,702	518	0	0	(22,220)	(22,220)	4,253	
	United States				1,308,655	1,307,591	1,310,790	1,311,996	255	0	0	(3,596)	(3,596)	68,229	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				1,308,655	1,307,591	1,310,790	1,311,996	255	0	0	(3,596)	(3,596)	68,229	XXX
6099997	Total - Bonds - Part 4				3,958,417	3,957,353	3,961,410	3,961,551	(1,794)	0	0	(1,341)	(1,341)	181,876	XXX
6099998	Total - Bonds - Summary Item from Part 5				194,297	200,000	193,313	193,774	462	0	0	523	523	4,014	XXX
6099999	Total - Bonds				4,152,714	4,157,353	4,154,723	4,155,325	(1,332)	0	0	(818)	(818)	185,890	XXX
7299999	Total - Bonds, Preferred and Common Stocks				4,152,714	XXX	4,154,723	4,155,325	(1,332)	0	0	(818)	(818)	185,890	0

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SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stocks)	8 Actual Cost	9 Consideration	10 Book/Adjusted Carrying Value at Disposal Date	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Foreign Exchange Gain (Loss) on Disposal	14 Realized Gain (Loss) on Disposal	15 Total Gain (Loss) on Disposal	16 Interest and Dividends Received During Year	17 Paid for Accrued Interest and Dividends
Bonds - U.S. Government																
912827-7F-3.....	US TREASURY NOTE 3.500% 11/15/06.....	01/30/2002	J.P. MORGAN SECURITIES I	06/10/2002	J.P. MORGAN SECURITIES I	200,000	193,313	194,297	193,774	462	0	0	523	523	4,014	1,489
03999999	Total - Bonds - U.S. Government.....					200,000	193,313	194,297	193,774	462	0	0	523	523	4,014	1,489
60999998	Total - Bonds.....					200,000	193,313	194,297	193,774	462	0	0	523	523	4,014	1,489
72999999	Total - Bonds, Preferred and Common Stocks.....					XXX	193,313	194,297	193,774	462	0	0	523	523	4,014	1,489

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....10,412,472.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Design- nation	17 Effective Rate of Interest
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	14 Gross Amount Received			
Exempt Money Market Mutual Funds																
United States																
000000-00-0..	EVERGREEN INSTITUTIONAL TREASURY-NORTH.....	07/01/2002	DIRECT.....	...0.616	MTLY	12/31/2003	.....1	.....0	.....0	.....1	.....1	.....0	.....0	.....0	....1....	.....0.616
	United States.....						.....1	.....0	.....0	.....1	.....1	.....0	.....0	.....0	....XXX.	.....XXX....
7799999.	Exempt Money Market Mutual Funds.....						.....1	.....0	.....0	.....1	.....1	.....0	.....0	.....0	....XXX.	.....XXX....
8099999.	Grand Total - Short-Term Investments.....						.....1	(a).....0	.....0	.....1	.....1	.....0	.....0	.....0	....XXX.	.....XXX....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE DM

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

	1 Statement (Admitted) Value	2 Fair Value (a)	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
1. Bonds.....	11,793,861	12,837,173	1,043,312
2. Preferred stocks.....	0	0	0
3. Totals.....	11,793,861	12,837,173	1,043,312

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

The following pricing sources are used to determine fair market value: IDC-Interactive Data Corp, CMS Bondedge (private placements), brokers.

These sources are used only when there are minimal discrepancies between SVO and the pricing source.

When material discrepancies are found, the price provided by the SVO is used.

SCHEDULE E - PART 1 - CASH

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Year	4 Amount of Interest Accrued December 31 of Current Year	5 Balance	6 *	
Open Depositories						
Allfirst	Baltimore, Maryland	0.000	0	0	819	XXX
Bank One	Phoenix, Arizona	0.000	0	0	4,148	XXX
State Street Bank	North Quincy, Massachusetts	0.000	0	0	1,954	XXX
Wachovia Bank	Winston-Salem, North Carolina	0.000	0	0	(1,222)	XXX
EUROPEAN TIME DEPOSIT		0.500	83	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 04/26/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 04/29/2002	0.500	5	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 04/30/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/01/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/02/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/03/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/06/2002	0.500	5	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/07/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/08/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/09/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/10/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/13/2002	0.500	5	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/14/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/15/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/16/2002	0.500	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/17/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/20/2002	0.500	8	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/21/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/22/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/23/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/24/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 05/28/2002	0.500	10	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 06/12/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 06/13/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 06/14/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 06/17/2002	0.500	9	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 07/16/2002	0.500	4	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 07/26/2002	0.500	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 07/29/2002	0.500	4	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 07/30/2002	0.500	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 07/31/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/01/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/02/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/05/2002	0.500	9	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/06/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/07/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/08/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/09/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/12/2002	0.500	10	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/13/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/14/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/15/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 08/29/2002	0.500	7	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 10/08/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 10/10/2002	0.500	6	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 10/11/2002	0.500	3	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 10/15/2002	0.500	12	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/18/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/19/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/20/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/21/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/22/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/25/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/26/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/27/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 11/29/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/02/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/03/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/04/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/05/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/06/2002	0.100	0	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/09/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/10/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/11/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/12/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/13/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/16/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/17/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/18/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/19/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/20/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/23/2002	0.100	2	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/24/2002	0.100	1	0	0	XXX
EUROPEAN TIME DEPOSIT	CP 12/26/2002	0.100	1	0	0	XXX
0199999. Total - Open Depositories		XXX	283	0	5,699	XXX
0399999. Total Cash on Deposit		XXX	283	0	5,699	XXX
0599999. Total Cash		XXX	283	0	5,699	XXX

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

1. January	(304,296)	4. April	111,896	7. July	173,021	10. October	49,825
2. February	(111,696)	5. May	92,257	8. August	(36,690)	11. November	169,392
3. March	(14,336)	6. June	(6,321)	9. September	9,640	12. December	5,699

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
SPECIAL DEPOSITS WHICH ARE NOT FOR THE BENEFIT OF ALL POLICYHOLDERS						
Arkansas						
AR00001.	B.	ROCKFORD MICH PUB SCHS 6 1/2% Due 5/1/2009 MN1	6.50% Arkansas, S34_SCI_ARF_5489004, STATE DEPOSIT	200,000	217,249	239,380
AR99999.	Arkansas			200,000	217,249	239,380
Georgia						
GA00001.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% Georgia, S35_SCI_GAW_5849329, STATE DEPOSIT	100,000	97,246	104,063
GA99999.	Georgia			100,000	97,246	104,063
Louisiana						
LA00001.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% Louisiana, S36_SCI_LAB_58000778, STATE DEPOSIT	50,000	48,623	52,031
LA99999.	Louisiana			50,000	48,623	52,031
Massachusetts						
MA00001.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% Massachusetts, S32_SCI_MAF_48003207, STATE DEPOSIT	100,000	97,246	104,063
MA00002.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% Massachusetts, S32_SCI_MAF_48003207, STATE DEPOSIT	400,000	389,291	416,250
MA99999.	Massachusetts			500,000	486,537	520,313
New Mexico						
NM00001.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% New Mexico, S30_SCI_NMB_1758, STATE DEPOSIT	25,000	24,311	26,016
NM00002.	B.	US TREASURY NOTE 6 1/2% Due 10/15/2006 AO15	6.500% New Mexico, S30_SCI_NMB_1758, STATE DEPOSIT	330,000	332,145	379,088
NM99999.	New Mexico			355,000	356,456	405,104
North Carolina						
NC00001.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% North Carolina, S33_SCI_NCW_078681, STATE DEPOSIT	60,000	58,394	62,438
NC99999.	North Carolina			60,000	58,394	62,438
Oregon						
OR00001.	B.	US TREASURY NOTE 3 1/2% Due 11/15/2006 MN15	3.500% Oregon, S31_SCI_ORU_9732544, STATE DEPOSIT	275,000	267,426	286,172
OR99999.	Oregon			275,000	267,426	286,172
XX99999.	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			1,540,000	1,531,931	1,669,501
SPECIAL DEPOSITS WHICH ARE FOR THE BENEFIT OF ALL POLICYHOLDERS						
Ohio						
OH00001.	B.		Ohio	920,000	927,673	1,055,444
OH00002.	B.		Ohio	1,800,000	1,844,349	1,969,772
OH99999.	Ohio			2,720,000	2,772,022	3,025,216
ZZ99999.	Total - All Special Deposits Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			2,720,000	2,772,022	3,025,216
9999999.	Totals			4,260,000	4,303,953	4,694,717

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(a) Includes \$.00 cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.