

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	Location		4	5	6	7	8	9	10	11	12	13	14	15
Description of Property	2	3	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amounts Received During Year	Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
	City	State												
Properties Occupied by the Reporting Entity - Administrative														
Office Building.....	Cincinnati.....	OH.....	01/01/1999	11/23/1999	1,133,566	.....	671,923	730,665	(39,105)	.....	.....	31,940	204,701	76,420
Office Building (Addition).....	Cincinnati.....	OH.....	01/01/1999	11/23/1999	1,772,437	.....	1,284,729	1,219,335	(46,820)	.....	.....	6,878	285,832	123,552
0299999. Properties Occupied by the Reporting Entity - Administrative.....					2,906,003	0	1,956,652	1,950,000	(85,925)	0	0	38,818	490,533	199,972
0399999. Total - Properties Occupied by the Reporting Entity.....					2,906,003	0	1,956,652	1,950,000	(85,925)	0	0	38,818	490,533	199,972
9999999. Totals.....					2,906,003	0	1,956,652	1,950,000	(85,925)	0	0	38,818	490,533	199,972

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements

NONE

SCHEDULE A - PART 3

Showing all Real Estate SOLD During the Year, Including Payments During the Final Year on "Sales under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													
Property Sold															
Apartment Building.....	Cincinnati.....	OH.....	12/30/2002.	DeSales Plaza, LLC.....	.....411,907	.....(320,735)	.....	.....	.....617,256	.....509,146	.....	.....212,625	.....212,625	.....1,775	.....29,523
Office Building.....	Cincinnati.....	OH.....	12/30/2002.	DeSales Plaza, LLC.....	.....113,828	.....	.....	.....	.....113,828	.....113,828	.....	.....	.....0	.....	.....
0199999. Total - Property Sold.....					.....525,735	.....(320,735)	.....0	.....0	.....731,084	.....622,974	.....0	.....212,625	.....212,625	.....1,775	.....29,523
9999999. Totals.....					.....525,735	.....(320,735)	.....0	.....0	.....731,084	.....622,974	.....0	.....212,625	.....212,625	.....1,775	.....29,523

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							
Any Other Class of Admitted Asset									
American Mutual Reinsurance Co. - Surplus Drafts.....				01/01/1991.....	140,000		232,159	32,197	
1499999. Total - Any Other Class of Admitted Asset.....					140,000	0	232,159	32,197	0
9999999. Totals.....					140,000	0	232,159	32,197	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Year

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Date Acquired	6 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book/Adjusted Carrying Value Less Encumbrances at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										

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 Desig- nation	Date Acquired	Effective Rate of Interest
U.S. Government - Issuer Obligations																				
3133ML-K5-3	Federal Home Loan Bank		7.000	FA	02/21/2018	02/21/2003	100.000	3,016,814	3,000,000	100.6880	3,020,640	3,052,440	75,833		(35,626)			1	09/13/2002	2.876
31364C-2P-2	FNMA		6.870	JJ	07/17/2007			2,500,000	2,500,000		2,500,000	2,500,000		171,750				1	07/08/1997	6.870
31364F-AS-0	FNMA		6.930	MS	09/17/2012			995,123	1,000,000		995,123	994,331	20,202	39,848	193			1	12/27/2002	6.998
3136F1-LW-8	FNMA		6.850	FA	02/21/2017	02/21/2003	100.000	2,000,519	2,000,000	100.6560	2,013,120	2,006,660	49,472	68,500	(6,141)			1	02/14/2002	6.501
3136F1-VN-7	FNMA		7.000	AO	04/04/2017			2,000,000	2,000,000	101.2500	2,025,000	2,000,000	33,833	70,000				1	03/14/2002	7.000
912827-J7-8	US Treasury Nts		6.250	FA	02/15/2003			300,144	300,000	100.5940	301,782	311,578	7,082	18,750	(1,537)			1	07/21/1993	5.720
0199999	U.S. Government - Issuer Obligations							10,812,600	10,800,000	XXX	10,855,665	10,865,009	264,482	368,848	(43,111)	0	0	XXX	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																				
36209F-Y9-4	GNMA SF I Pool# 470636		7.000	MTLY	07/15/2029			1,735,573	1,764,367		1,735,573	1,733,766	10,292	123,506	547			1	12/27/2002	7.252
36220B-PW-7	GNMA SF I Pool# 273237		9.000	MTLY	08/15/2019			8,059	8,765		8,059	7,811	66	789	26			1	12/27/2002	10.513
0299999	U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities							1,743,632	1,773,132	XXX	1,743,632	1,741,577	10,358	124,295	573	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government							12,556,232	12,573,132	XXX	12,599,297	12,606,586	274,840	493,143	(42,538)	0	0	XXX	XXX	XXX
States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
California																				
130628-PR-5	California St		5.000	AO	10/01/2023			1,000,000	1,000,000		1,000,000	1,000,000	12,500	50,000				1PE	12/02/1998	5.000
	California							1,000,000	1,000,000	XXX	1,000,000	1,000,000	12,500	50,000	0	0	0	XXX	XXX	XXX
	Total States and US							1,000,000	1,000,000	XXX	1,000,000	1,000,000	12,500	50,000	0	0	0	XXX	XXX	XXX
1199999	States, Territories & Possessions - Issuer Obligations							1,000,000	1,000,000	XXX	1,000,000	1,000,000	12,500	50,000	0	0	0	XXX	XXX	XXX
1799999	Total - States, Territories & Possessions (Direct and Guaranteed)							1,000,000	1,000,000	XXX	1,000,000	1,000,000	12,500	50,000	0	0	0	XXX	XXX	XXX
Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
Illinois																				
213183-E9-3	Cook County Ill		5.000	MN	11/15/2022			993,674	1,000,000		993,674	993,040	6,389	50,000	180			1PE	10/20/1998	5.050
	Illinois							993,674	1,000,000	XXX	993,674	993,040	6,389	50,000	180	0	0	XXX	XXX	XXX
	Total States and US							993,674	1,000,000	XXX	993,674	993,040	6,389	50,000	180	0	0	XXX	XXX	XXX
1899999	Political Subdivisions of States, Territories & Possessions - Issuer Obligations							993,674	1,000,000	XXX	993,674	993,040	6,389	50,000	180	0	0	XXX	XXX	XXX
2499999	Total - Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed)							993,674	1,000,000	XXX	993,674	993,040	6,389	50,000	180	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																				
Delaware																				
971597-DZ-9	Del Wilmington Pkg Auth		7.150	FA	08/01/2006			30,146	30,000		30,146	30,462	894	2,145	(35)			1PE	01/10/1990	6.991
	Delaware							30,146	30,000	XXX	30,146	30,462	894	2,145	(35)	0	0	XXX	XXX	XXX
	Total States and US							30,146	30,000	XXX	30,146	30,462	894	2,145	(35)	0	0	XXX	XXX	XXX
2599999	Special Revenue & Assessment Obligations - Issuer Obligations							30,146	30,000	XXX	30,146	30,462	894	2,145	(35)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
312914-VD-3	FHLMC Remic		7.000	MTLY	12/15/2007			140,661	140,412		140,661	141,684	819	9,829	(119)			1	05/27/1993	6.908
312916-AH-2	FHLMC Remic		6.750	MTLY	12/15/2021			113,090	110,312		113,090	114,104	621	7,446	(124)			1	09/10/1993	6.481
312916-UD-9	FHLMC Remic		6.000	MTLY	05/15/2022			135,947	136,928		135,947	135,730	685	8,216	26			1	09/10/1993	6.136
3133T0-XV-1	FHLMC Remic		6.500	MTLY	12/15/2021			360,072	354,311		360,072	362,283	1,919	23,030	(270)			1	09/24/1993	6.343
31358T-T9-0	FNMA Remic		6.700	MTLY	03/25/2008			14,740	14,997		14,740	14,510	84	1,005	33			1	12/27/2002	7.319
31359E-T4-3	FNMA Remic		6.500	MTLY	06/25/2004			145,484	145,733		145,484	147,509	789	9,473	(241)			1	11/26/1993	6.235
313602-HM-9	FNMA Remic		9.050	MTLY	12/25/2018			50,031	49,605		50,031	50,256	374	4,489	(32)			1	11/14/1994	8.981
	U.S.							960,025	952,298	XXX	960,025	966,076	5,291	63,488	(727)	0	0	XXX	XXX	XXX
	Total States and US							960,025	952,298	XXX	960,025	966,076	5,291	63,488	(727)	0	0	XXX	XXX	XXX
2799999	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg.-Backed Securities							960,025	952,298	XXX	960,025	966,076	5,291	63,488	(727)	0	0	XXX	XXX	XXX
3199999	Total - Special Revenue & Special Assessment Obligations							990,171	982,298	XXX	990,171	996,538	6,185	65,633	(762)	0	0	XXX	XXX	XXX
Public Utilities (Unaffiliated) - Issuer Obligations																				
United States																				
018803-AC-0	Alliant Energy Res Inc		7.375	MN	11/09/2009			1,493,521	1,500,000	99.1670	1,487,505	1,491,750	15,979	110,625	679			2PE	11/04/1999	7.454
209111-CE-1	Con Edison Inc		7.500	JD	06/15/2023			1,424,996	1,500,000	104.6320	1,569,480	1,422,585	5,000	112,500	1,422			1PE	04/30/2001	8.000
240019-BC-2	Dayton Power & Light		8.150	JJ	01/15/2026			1,500,000	1,500,000	101.9760	1,529,640	1,500,000	56,371	122,250				2PE	05/04/2001	8.150
341081-DK-0	Florida Pwr & Lt		7.300	AO	04/01/2016									20,683				1PE	04/18/2001	
66765R-AP-1	Northwest Natural Gas		7.250	JD	08/18/2023			455,376	500,000		455,376	453,795	3,021	36,250	817			1PE	11/30/2000	8.150

E08

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
737662-BA-3..	Potomac Edison Co.....		8.000	JD...	06/01/2024	06/01/2012	100.720	515,677	500,000	91.1580	455,790	516,875	3,333	40,000	(857)			..2PE	07/17/2001	7.580
744533-AW-0..	Public Service Oklahoma.....		7.375	AO...	04/01/2023	04/01/2013	100.000	1,013,372	1,000,000	103.2760	1,032,760	1,014,610	18,438	73,750	(869)			..2PE	07/20/2001	7.186
744567-DQ-8..	Pub Svc Electric & Gas.....		7.000	MS...	09/01/2024			1,155,902	1,250,000	102.6250	1,282,813	1,153,125	29,167	87,500	1,647			..1PE	02/22/2001	7.719
842400-DH-3..	Southern Cal Ed.....		5.875	MS...	09/01/2004			247,500	250,000	99.0000	247,500	253,525	4,896	14,688	12,500			.....3	09/13/1993	5.700
906548-BK-7..	Union Electric Company.....		8.250	AO...	10/15/2022			1,000,000	1,000,000	104.3920	1,043,920	1,000,000	17,417	82,500				..1PE	10/19/1999	8.250
927804-CN-2..	Virginia Electric & Power.....		7.500	JD...	06/01/2023	06/01/2013	100.000	1,019,849	1,000,000	103.4780	1,034,780	1,021,510	6,250	75,000	(1,248)			..1PE	08/02/2001	7.224
	United States.....							9,826,193	10,000,000	XXX	10,139,564	9,827,775	159,872	775,746	14,091	0	0	XXX	XXX	XXX
3299999..	Public Utilities (Unaffiliated) - Issuer Obligations.....							9,826,193	10,000,000	XXX	10,139,564	9,827,775	159,872	775,746	14,091	0	0	XXX	XXX	XXX
3899999..	Total - Public Utilities (Unaffiliated).....							9,826,193	10,000,000	XXX	10,139,564	9,827,775	159,872	775,746	14,091	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
United States																				
00209T-AA-3..	AT&T Broadband.....		8.375	MS...	03/15/2013			253,204	262,000	113.0000	296,060	253,183	2,621		21			..2PE	11/19/2002	8.883
00508Y-AB-8..	Acuity Brands.....		8.375	MN...	08/01/2010			1,001,091	1,000,000	107.3700	1,073,700	998,574	13,958	41,875	2,517			..2PE	07/25/2002	8.354
02378J-AT-5..	American Airlines.....		7.377	MN...	05/23/2019			628,295	907,089	69.2650	628,295	907,089	7,063	68,163	(278,794)			.....3	02/13/2002	7.377
035229-AX-1..	Anheuser Busch Cos Inc.....		7.375	JJ...	07/01/2023			1,486,715	1,500,000	105.0130	1,575,195	1,486,125	55,313	110,625	269			..1PE	01/11/2001	7.460
060505-AG-9..	Bank Amer Corp.....		7.400	JJ...	01/15/2011			746,701	750,000	117.7960	883,470	746,220	25,592	55,500	287			..1PE	01/17/2001	7.473
066050-BY-0..	Bankamerica Corp.....		6.850	MS...	03/01/2003			249,927	250,000	100.8260	252,065	249,638	5,708	17,125	15			..1PE	03/05/1993	6.870
066050-CP-8..	Bankamerica Corp.....		7.125	MS...	03/01/2009			509,265	500,000	116.0710	580,355	514,590	11,875	35,625	(1,185)			..1PE	11/06/1997	6.750
12201P-AC-0..	Burlington Resources Inc.....		6.400	FA...	08/15/2011			998,071	1,000,000	110.4260	1,104,260	997,981	24,178	62,400	143			..2PE	08/17/2001	6.428
141781-AC-8..	Cargill Inc.....		7.375	AO...	10/01/2025			991,663	1,000,000	115.0140	1,150,140	991,470	18,438	73,750	135			..1PE	05/31/2001	7.450
16161A-BQ-0..	Chase Manhattan Corp.....		7.125	JD...	06/15/2009			992,580	1,000,000	110.9030	1,109,030	999,800	3,167	71,250	867			..1PE	06/23/1999	7.270
17123K-AC-5..	Chubb Cap Corp.....		6.875	FA...	02/01/2003			249,975	250,000	100.3210	250,803	251,328	7,161	17,188	(196)			..1PE	02/10/1993	6.800
172967-AZ-4..	Citigroup Inc.....		7.250	AO...	10/01/2010			993,309	1,000,000	116.0870	1,160,870	992,160	18,125	72,500	606			..1PE	11/30/2000	7.362
200339-AD-1..	Comerica Bank.....		7.125	JD...	12/01/2013			930,805	1,000,000	110.5470	1,105,470	922,410	5,938	71,250	3,826			..1PE	09/13/2000	8.090
201615-DS-7..	Commercial Credit.....		6.500	FA...	08/01/2004			999,783	1,000,000	106.3570	1,063,570	999,450	27,083	65,000	84			..1PE	07/30/1997	6.510
233835-AP-2..	Daimlerchrysler NA.....		7.750	JJ...	01/18/2011			1,489,413	1,500,000	114.2400	1,713,600	1,487,805	52,635	116,250	905			..2PE	01/12/2001	7.869
31331F-BA-8..	Federal Express Corp.....		7.650	JJ...	07/15/2024			1,447,143	1,422,517		1,447,143	1,448,405	50,179	108,823	(318)			..1PE	09/01/1999	7.486
33738M-AE-1..	First Union National Bank.....		7.800	FA...	08/18/2010			997,472	1,000,000	99.7472	997,472	997,120	88,717	78,000	221			..1PE	08/15/2000	7.842
362320-AU-7..	GTE Corp.....		7.830	MN...	05/01/2023			1,458,235	1,500,000	105.3560	1,580,340	1,456,200	19,575	117,450	786			..1PE	10/28/1999	8.110
37033L-DU-7..	General Mills Inc.....		7.280	MS...	03/04/2013			1,493,148	1,500,000	109.4930	1,493,148	1,492,500	32,153	109,200	429			..2PE	06/19/2001	7.343
370424-8B-2..	GMAC Nts.....		6.625	AO...	10/15/2005			504,240	500,000	103.5000	517,500	512,325	6,993	33,125	(1,371)			..2PE	12/12/1995	6.284
370425-RW-2..	GMAC.....		6.125	MS...	09/15/2006			952,066	1,000,000	101.6130	1,016,130	949,810	18,035		2,256			..2PE	10/10/2002	7.630
390568-AA-1..	Great Lakes Chem Corp.....		7.000	JJ...	07/15/2009			960,802	1,000,000	108.3970	1,083,970	950,660	32,278	70,000	4,446			..1PE	08/03/2000	7.775
441812-JV-7..	Household Finance.....		6.750	MN...	05/15/2011			1,493,036	1,500,000	107.7500	1,616,250	1,492,740	12,938	50,625	296			..1PE	06/25/2002	6.822
459200-AQ-4..	International Business Machs.....		6.450	FA...	08/01/2007			998,286	1,000,000	110.8750	1,108,750	996,940	26,875	64,500	299			..1PE	07/30/1997	6.492
478366-AH-0..	Johnson Controls Inc.....		6.300	FA...	02/01/2008			990,964	1,000,000	110.9060	1,109,060	986,070	26,250	63,000	1,445			..1PE	05/07/1999	6.510
50075N-AH-7..	Kraft Foods Inc.....		6.250	JD...	06/01/2012			999,580	1,000,000	111.8270	1,118,270	999,600	5,208	33,160	(20)			..1PE	05/15/2002	6.255
552673-AS-4..	MCI Communications Corp.....		7.750	MS...	03/23/2025			310,000	1,000,000	49.0000	490,000	979,990		38,750	(670,057)			.....6	11/19/1999	7.938
580135-BU-4..	Mcdonalds Corp.....		7.050	MN...	11/15/2025	11/15/2015	100.000	1,005,351	1,000,000	101.0000	1,010,000	1,005,670	9,008	70,500	(255)			..1PE	09/26/2001	6.985
617446-AS-8..	Morgan Stanley Dean Witter Dis.....		7.000	AO...	10/01/2013			297,191	300,000	114.8110	344,433	296,343	5,250	21,000	166			..1PE	11/27/1996	7.124
620076-AR-0..	Motorola Inc.....		7.625	MN...	11/15/2010			598,417	600,000	102.3750	614,250	598,218	5,846	45,750	135			..2PE	11/08/2000	7.668
667294-AL-6..	Northwest Airlines.....		7.068	JJ...	07/02/2017			1,079,400	1,043,705		1,079,400	1,084,065	36,680	74,450	(1,423)			..1PE	04/22/1999	6.696
668231-AH-6..	Northwestern Corporation.....		7.000	FA...	08/15/2023			1,375,668	1,500,000	90.0070	1,350,105	1,368,750	39,667	105,000	2,374			..2PE	11/10/1999	7.814
66938F-JR-6..	Norwest Corp.....		6.750	AO...	10/01/2006			250,257	250,000		250,257	250,625	4,219	16,875	(66)			..1PE	10/24/1996	6.714
694032-BC-6..	Pacific Bell.....		6.625	MN...	11/01/2009			1,014,474	1,000,000	115.3910	1,153,910	991,070	11,042	66,250	(1,658)			..1PE	11/04/1997	6.358
70816F-AE-3..	Penney J.C. & Co.....		6.500	JD...	12/15/2007			194,160	200,000		194,160	188,987	578	13,000	948			.....3	05/28/1996	7.210
718154-BW-6..	Philip Morris Cos Inc Nts.....		7.125	AO...	10/01/2004			301,366	300,000	106.1770	318,531	306,750	5,344	21,375	(735)			..1PE	05/24/1993	6.835
718507-AZ-9..	Phillips Pete Corp.....		7.125	MS...	03/15/2028			1,349,481	1,500,000	105.6250	1,584,375	1,344,870	31,469	106,875	1,804			..1PE	02/23/2000	8.060
81240Q-GC-0..	Sears & Roebuck.....		7.060	MN...	10/10/2006			250,000	250,000		250,000	250,000	2,255	17,650				..2PE	10/18/1996	7.060
881685-BE-0..	Texaco Capital.....		6.875	FA...	08/15/2023			739,761	750,000	104.8030	786,023	739,515	19,479	51,563	216			..1PE	09/04/2001	7.000
89605H-BZ-6..	Tribune Co.....		6.500	MN...	07/30/2004			999,865	1,000,000		999,865	999,640	8,306	65,000	95			..1PE	07/23/1997	6.510
90332U-AL-7..	U S Airways.....		7.890	MS...	03/01/2019			949,726	949,726		949,726	949,726	24,978	74,933				..1PE	10/26/2000	7.890

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
908584-DJ-1..	Union Tank Car.....		7.125	FA	02/01/2007			1,032,121	1,000,000	111.2190	1,112,190	1,057,840	29,688	71,250	(6,732)			1PE	10/08/1998	6.220
909317-AW-9..	United Air Lines.....		7.811	AO	10/01/2009			589,126	1,472,815	40.0000	589,126	1,472,815	28,760	115,590	(883,689)			4	12/07/2000	7.811
912920-AC-9..	US West Communications.....		6.875	MS	09/15/2033			1,155,000	1,500,000	77.0000	1,155,000	1,259,340	30,365	103,125	(106,750)			4	03/09/2000	8.300
916906-AB-6..	Usfreightways Corp.....		8.500	AO	04/15/2010			1,000,000	1,000,000	112.8700	1,128,700	1,000,000	17,944	85,000				1PE	04/19/2000	8.500
925524-AQ-3..	Viacom Inc.....		6.625	MN	05/15/2011			993,632	1,000,000	113.0240	1,130,240	992,914	8,465	66,250	542			1PE	09/11/2001	6.724
	United States.....							40,300,765	42,957,852	XXX	43,525,207	42,206,821	857,499	2,836,570	(1,927,116)	0	98,597	XXX	XXX	XXX
Foreign																				
74251U-AC-8..	Principal Finl Group Australia 144A.....		8.200	FA	08/15/2009			997,486	1,000,000	116.7310	1,167,310	996,890	30,978	82,000	259			1PE	08/18/1999	8.247
	Foreign.....							997,486	1,000,000	XXX	1,167,310	996,890	30,978	82,000	259	0	0	XXX	XXX	XXX
3999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							41,298,251	43,957,852	XXX	44,692,517	43,203,711	888,477	2,918,570	(1,926,857)	0	98,597	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
760944-PJ-1..	Residential Fdg Mtg Sec I 93.....		7.000	MTLY	06/25/2023			342,448	350,000		342,448	340,813	2,042	23,711	201			1PE	06/30/1993	7.324
	United States.....							342,448	350,000	XXX	342,448	340,813	2,042	23,711	201	0	0	XXX	XXX	XXX
4199999	Industrial & Miscellaneous - Defined Multi-Class Residential Mtg.-Backed Securities.....							342,448	350,000	XXX	342,448	340,813	2,042	23,711	201	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																				
United States																				
589929-UD-8..	Merrill Lynch Mtg 99-C1 CL A-2.....		7.560	MTLY	09/15/2009			1,503,663	1,500,000		1,503,663	1,507,031	9,450	113,400	(1,074)			1PE	10/27/1999	7.500
	United States.....							1,503,663	1,500,000	XXX	1,503,663	1,507,031	9,450	113,400	(1,074)	0	0	XXX	XXX	XXX
4499999	Industrial & Miscellaneous - Other Multi-Class Commercial Mtg.-Backed/Asset Backed Securities.....							1,503,663	1,500,000	XXX	1,503,663	1,507,031	9,450	113,400	(1,074)	0	0	XXX	XXX	XXX
4599999	Total - Industrial & Miscellaneous (Unaffiliated).....							43,144,362	45,807,852	XXX	46,538,628	45,051,555	899,969	3,055,681	(1,927,730)	0	98,597	XXX	XXX	XXX
Totals																				
5499999	Total - Issuer Obligations.....							63,960,864	66,787,852	XXX	67,711,566	65,919,997	1,332,614	4,165,309	(1,955,732)	0	98,597	XXX	XXX	XXX
5599999	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....							1,743,632	1,773,132	XXX	1,743,632	1,741,577	10,358	124,295	573	0	0	XXX	XXX	XXX
5699999	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....							1,302,473	1,302,298	XXX	1,302,473	1,306,889	7,333	87,199	(526)	0	0	XXX	XXX	XXX
5999999	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....							1,503,663	1,500,000	XXX	1,503,663	1,507,031	9,450	113,400	(1,074)	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....							68,510,632	71,363,282	XXX	72,261,334	70,475,494	1,359,755	4,490,203	(1,956,759)	0	98,597	XXX	XXX	XXX

E08.2

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Par Value per Share	5 Rate per Share	6 Book/Adjusted Carrying Value	7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends		12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment	14 NAIC Desig- nation	15 Date Acquired
									10 Declared but Unpaid	11 Amount Received During Year				

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)												
United States												
62989*-10-5.....	Namico Insurance Company.....	600.000	95,952	159.920	95,952	30,000			(5,575)		A.....	12/28/1988...
	United States.....		95,952	XXX	95,952	30,000	0	0	(5,575)	0	XXX.....	XXX.....
6799999	Total - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated).....		95,952	XXX	95,952	30,000	0	0	(5,575)	0	XXX.....	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates												
United States												
29223*-10-0.....	Employers Modern Life Company.....	62,500.000	8,490,837	135.853	8,490,837	6,500,000			(26,764)		A.....	06/25/1997...
	United States.....		8,490,837	XXX	8,490,837	6,500,000	0	0	(26,764)	0	XXX.....	XXX.....
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....		8,490,837	XXX	8,490,837	6,500,000	0	0	(26,764)	0	XXX.....	XXX.....
7099999	Total - Common Stock.....		8,586,789	XXX	8,586,789	6,530,000	0	0	(32,339)	0	XXX.....	XXX.....
7199999	Total - Preferred and Common Stock.....		8,586,789	XXX	8,586,789	6,530,000	0	0	(32,339)	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues.....0, the total \$ value (included in Column 6) of all such issues \$.....0.

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							
3133ML-K5-3	Federal Home Loan Bank 7.000% 02/21/18	09/13/2002	Piper Jaffrey Hopwood		3,052,440	3,000,000	14,583
31364F-AS-0	FNMA 6.930% 09/17/12	12/27/2002	Mellon Trust		422,925	425,000	
3136F1-LW-8	FNMA 6.850% 02/21/17	02/14/2002	Piper Jaffrey Hopwood		2,006,660	2,000,000	
3136F1-VN-7	FNMA 7.000% 04/04/17	03/14/2002	Norwest Investment Services		2,000,000	2,000,000	
0399999	Total - Bonds - U.S. Government				7,482,025	7,425,000	14,583
Bonds - Industrial and Miscellaneous							
United States							
00209T-AA-3	AT&T Broadband 8.375% 03/15/13	11/19/2002	Tax Free Exchange		253,183	262,000	
00508Y-AB-8	Acuity Brands 8.375% 08/01/10	07/25/2002	Tax Free Exchange		998,574	1,000,000	
02378J-AT-5	American Airlines 7.377% 05/23/19	02/13/2002	Tax Free Exchange		907,089	907,089	
370425-RW-2	GMAC 6.125% 09/15/06	10/10/2002	Smith Barney Harris Upham		949,810	1,000,000	5,274
441812-JV-7	Household Finance 6.750% 05/15/11	06/25/2002	Paine Webber		1,492,740	1,500,000	12,094
50075N-AH-7	Kraft Foods Inc 6.250% 06/01/12	05/15/2002	Smith Barney Harris Upham		999,600	1,000,000	
	United States				5,600,996	5,669,089	17,368
4599999	Total - Bonds - Industrial & Miscellaneous				5,600,996	5,669,089	17,368
6099997	Total - Bonds - Part 3				13,083,021	13,094,089	31,951
6099998	Total - Bonds - Summary Item from Part 5				330,064	326,537	
6099999	Total - Bonds				13,413,085	13,420,626	31,951
7299999	Total - Bonds, Preferred and Common Stocks				13,413,085	XXX	31,951

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															
3133M7-L2-0	Federal Home Loan Bank 6.500% 02/19/14	02/19/2002	Call 100.0000		2,000,000	2,000,000	1,987,500	1,987,522	12,478				0	65,000	
3133MK-MV-6	Federal Home Loan Bank 7.000% 12/28/16	06/28/2002	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000					0	70,000	
31364F-AS-0	FNMA 6.930% 09/17/12	12/27/2002	Mellon Trust		422,925	425,000	422,344	422,787	138				0	29,453	
31364G-VN-6	FNMA 6.340% 02/25/09	03/04/2002	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000					0	83,213	
36209F-Y9-4	GNMA SF I Pool# 470636 7.000% 07/15/29	12/02/2002	Paydown		1,592,865	1,592,865	1,565,239	1,566,376	26,489				0	61,335	
36220B-PW-7	GNMA SF I Pool# 273237 9.000% 08/15/19	12/02/2002	Paydown		6,957	6,957	6,199	6,376	581				0	211	
0399999	Total - Bonds - U.S. Government				8,522,747	8,524,822	8,481,282	8,483,061	39,686	0	0	0	0	309,212	XXX
Bonds - Special Revenue and Special Assessment															
Delaware															
971597-DZ-9	Del Wilmington Pkg Auth 7.150% 08/01/06	08/01/2002	Call 100.0000		5,000	5,000	5,077	5,030	(30)				0	358	
	Delaware				5,000	5,000	5,077	5,030	(30)	0	0	0	0	358	XXX
United States															
312914-VD-3	FHLMC Remic 7.000% 12/15/07	12/02/2002	Paydown		112,435	112,435	113,454	112,729	(294)				0	3,984	
312916-AH-2	FHLMC Remic 6.750% 12/15/21	12/02/2002	Paydown		341,271	341,271	353,002	350,249	(8,978)				0	11,255	
312916-UD-9	FHLMC Remic 6.000% 05/15/22	12/02/2002	Paydown		113,072	113,072	112,083	112,240	832				0	5,382	
3133T0-AL-8	FHLMC Remic 6.250% 05/15/19	09/03/2002	Paydown		152,238	152,238	153,760	153,273	(1,035)				0	3,737	
3133T0-XV-1	FHLMC Remic 6.500% 12/15/21	12/02/2002	Paydown		145,689	145,689	148,967	148,169	(2,480)				0	8,790	
31359E-T4-3	FNMA Remic 6.500% 06/25/04	12/02/2002	Paydown		94,759	94,759	95,914	94,754	5				0	3,369	
313602-HM-9	FNMA Remic 9.050% 12/25/18	12/02/2002	Paydown		20,330	20,330	20,597	20,518	(188)				0	971	
	U.S.				979,794	979,794	997,777	991,932	(12,138)	0	0	0	0	37,488	XXX
	Total States and US				984,794	984,794	1,002,854	996,962	(12,168)	0	0	0	0	37,846	XXX
3199999	Total - Bonds - Special Revenue & Assessment				984,794	984,794	1,002,854	996,962	(12,168)	0	0	0	0	37,846	XXX
Bonds - Public Utilities															
United States															
341081-DK-0	Florida Pwr & Lt 7.300% 04/01/16	12/09/2002	Call 102.4900		1,537,350	1,500,000	1,486,470	1,486,679	50,671				0	109,500	
	United States				1,537,350	1,500,000	1,486,470	1,486,679	50,671	0	0	0	0	109,500	XXX
3899999	Total - Bonds - Public Utilities				1,537,350	1,500,000	1,486,470	1,486,679	50,671	0	0	0	0	109,500	XXX
Bonds - Industrial and Miscellaneous															
United States															
001957-AS-8	A T & T Corp Nts 7.000% 05/15/05	11/15/2002	Tax Free Exchange		253,538	250,000	260,978	254,622	(1,083)				0	17,500	
02378J-AH-1	American Airline 144A 7.377% 05/23/19	02/13/2002	Tax Free Exchange		983,276	983,276	983,276	983,276					0		
165069-AC-9	Ches Pot Tel Md 5.875% 06/01/04	03/01/2002	Call 100.0000		200,000	200,000	191,914	196,967	3,033				0	2,938	
31331F-BA-8	Federal Express Corp 7.650% 07/15/24	01/15/2002	Redemption 100.0000		43,200	43,200	44,396	44,349	(1,149)				0	1,652	
59018S-VP-6	Merrill Lynch & Co 7.150% 07/30/12	07/30/2002	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000					0	71,500	
637657-AB-3	National Svc Inds Inc 8.375% 08/01/10	07/25/2002	Tax Free Exchange		998,574	1,000,000	998,770	998,528	46				0	41,875	
63858S-BA-6	Nations Bank Corp 7.375% 11/15/11	05/15/2002	Call 100.0000		250,000	250,000	248,750	249,035	965				0	7,682	
667294-AL-6	Northwest Airlines 7.068% 07/02/17	07/03/2002	Redemption 100.0000		37,239	37,239	38,679	38,563	(1,324)				0	1,271	
695629-AS-4	Paine Webber Grp 8.250% 05/01/02	05/01/2002	Maturity		200,000	200,000	206,234	200,314	(314)				0	8,250	
90332U-AL-7	U S Airways 7.890% 03/01/19	09/04/2002	Redemption 100.0000		41,347	41,347	41,347	41,347					0	2,355	
	United States				4,007,174	4,005,062	4,014,344	4,007,001	174	0	0	0	0	155,023	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				4,007,174	4,005,062	4,014,344	4,007,001	174	0	0	0	0	155,023	XXX
6099997	Total - Bonds - Part 4				15,052,065	15,014,678	14,984,950	14,973,703	78,363	0	0	0	0	611,581	XXX
6099998	Total - Bonds - Summary Item from Part 5				330,058	326,537	330,063	330,046	(18)			12	12	2,810	XXX
6099999	Total - Bonds				15,382,123	15,341,215	15,315,013	15,303,749	78,345	0	0	12	12	614,391	XXX
Common Stocks - Banks, Trust and Insurance Companies															
United States															
677240-10-3	Ohio Cas Corp Com	05/16/2002	Paine Webber		1,000,000	20,500	16,114	16,050	64			4,385	4,385		
855707-10-5	State Auto Finl Corp Co	05/16/2002	Paine Webber		1,500,000	25,274	6,780	24,360	(17,580)			18,494	18,494		49
	United States				45,774	22,894	22,894	40,410	(17,516)	0	0	22,879	22,879	XXX	49
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies				45,774	22,894	22,894	40,410	(17,516)	0	0	22,879	22,879	XXX	49
7099997	Total - Common Stocks - Part 4				45,774	22,894	22,894	40,410	(17,516)	0	0	22,879	22,879	XXX	49

E12

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 Identifi- cation	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
7099999	Total - Common Stocks.....				45,774	XXX	22,894	40,410	(17,516)	0	0	22,879	22,879	XXX	49
7199999	Total - Preferred and Common Stocks.....				45,774	XXX	22,894	40,410	(17,516)	0	0	22,879	22,879	XXX	49
7299999	Total - Bonds, Preferred and Common Stocks.....				15,427,897	XXX	15,337,907	15,344,159	60,829	0	0	22,891	22,891	614,391	49

E12.1

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identifi- cation	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																
United States																
00209T-AA-3.....	AT&T Broadband 8.375% 03/15/13.....	11/19/2002	Tax Free Exchange.....	12/03/2002	Direct.....	350	338	350	338				12	12		
00209U-AA-0.....	AT&T Corp 7.000% 05/15/05.....	11/15/2002	Tax Free Exchange.....	11/19/2002	Tax Free Exchange.....	250,000	253,538	253,521	253,521	(18)				0		
02378J-AT-5.....	American Airlines 7.377% 05/23/19.....	02/13/2002	Tax Free Exchange.....	11/01/2002	Redemption 100.0000.....	76,187	76,187	76,187	76,187					0	2,810	
	United States.....					326,537	330,063	330,058	330,046	(18)	0	0	12	12	2,810	0
4599999	Total - Bonds - Industrial & Miscellaneous.....					326,537	330,063	330,058	330,046	(18)	0	0	12	12	2,810	0
6099998	Total - Bonds.....					326,537	330,063	330,058	330,046	(18)	0	0	12	12	2,810	0
7299999	Total - Bonds, Preferred and Common Stocks.....					XXX	330,063	330,058	330,046	(18)	0	0	12	12	2,810	0

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	8 Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding
Common Stocks								
U.S. Life Insurer								
29223* 10 0.....	Employers Modern Life Company.....	.....62928.....	8-3-d.....	Yes.....	.....272,111	.....8,490,837	.....62,500.000	.....25.0
1199999.	Total - Common Stocks - U.S. Life Insurer.....				.....272,111	.....8,490,837	.....XXX.....	.....XXX.....
1699999.	Total - Common Stocks.....				.....272,111	.....8,490,837	.....XXX.....	.....XXX.....
1799999.	Total - Preferred and Common Stock.....				.....272,111	.....8,490,837	.....XXX.....	.....XXX.....

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: \$.20,117,879.
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	5 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			
U.S. Government Bonds - Issuer Obligations																
912795-LV-1	US Treasury Bill.....	12/26/2002	Smith Barney Harris Upham.....		MATR	01/23/2003	9,993,216	1,541		10,000,000	9,991,675				1	1.111
0199999	U.S. Government Bonds- Issuer Obligations.....						9,993,216	1,541	0	10,000,000	9,991,675	0	0	0	XXX	XXX
0399999	Total - U.S. Government Bonds.....						9,993,216	1,541	0	10,000,000	9,991,675	0	0	0	XXX	XXX
Totals																
5499999	Total Bonds - Issuer Obligations.....						9,993,216	1,541	0	10,000,000	9,991,675	0	0	0	XXX	XXX
6099999	Total - Bonds.....						9,993,216	1,541	0	10,000,000	9,991,675	0	0	0	XXX	XXX
Other Short-Term Invested Assets																
United States																
26188J-20-6..	Dreyfus Cash Mgmt Cl A.....	12/31/2002	Mellon Trust.....				1,263,890				1,263,890		13,655		L	4.730
	United States.....						1,263,890	0	0	0	1,263,890	0	13,655	0	XXX	XXX
7999999	Other Short-Term Invested Assets.....						1,263,890	0	0	0	1,263,890	0	13,655	0	XXX	XXX
8099999	Grand Total - Short-Term Investments.....						11,257,106	(a) 1,541	0	10,000,000	11,255,565	0	13,655	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 E - PART 1 - CASH

1	2	3	4	5	6
Depository	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories					
Mellon Trust..... Pittsburgh, Pennsylvania.....		235			XXX
0199999. Total - Open Depositories.....	XXX	235	0		XXX
0399999. Total Cash on Deposit.....	XXX	235	0		XXX
0599999. Total Cash.....	XXX	235	0		XXX

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

1. January.....	4. April.....	7. July.....	10. October.....
2. February..... 35,625	5. May.....	8. August.....	11. November.....
3. March..... 524,212	6. June.....	9. September.....	12. December.....

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						
Michigan						
MI00001.	B	U S Freightways Corp 08.500% 04/15/10	BankOne, Detroit, MI MI RSD by MCLA 500.901(5)(f)	1,000,000	1,000,000	1,128,700
MI00002.	B	Union Tank Car 07.125% 02/01/07	BankOne, Detroit, MI MI RSD by MCLA 500.901(5)(f)	1,000,000	1,032,121	1,112,190
MI99999.	Michigan			2,000,000	2,032,121	2,240,890
XX99999.	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			2,000,000	2,032,121	2,240,890
SPECIAL DEPOSITS WHICH ARE FOR THE BENEFIT OF ALL POLICYHOLDERS						
Ohio						
OH00001.	B	FNMA 6.930% 09/17/12	Mellon Bank, Pittsburgh, PA OH RSD by Sectin 3901.53	425,000	422,927	422,927
OH99999.	Ohio			425,000	422,927	422,927
ZZ99999.	Total - All Special Deposits Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			425,000	422,927	422,927
9999999.	Totals			2,425,000	2,455,048	2,663,817

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