



# ANNUAL STATEMENT

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

## Alliance Of Transylvanian Saxons

NAIC Group Code..... (Current Period) (Prior Period)	NAIC Company Code..... 56197	Employer's ID Number..... 34-0138510
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	
Country of Domicile		
Incorporated..... August 31, 1902	Commenced Business..... August 31, 1902	
Statutory Home Office	5393 Pearl Road ..... Cleveland ..... OH ..... 44129-1597 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	5393 Pearl Road ..... Cleveland ..... OH ..... 44129-1597 <i>(Street and Number) (City or Town, State and Zip Code)</i>	440-842-8442 <i>(Area Code) (Telephone Number)</i>
Mail Address	5393 Pearl Road ..... Cleveland ..... OH ..... 44129-1597 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	5393 Pearl Road ..... Cleveland ..... OH ..... 44129-1597 <i>(Street and Number) (City or Town, State and Zip Code)</i>	440-842-8442 <i>(Area Code) (Telephone Number)</i>
Internet Website Address		
Statement Contact	Joan Annette Miller-Malue <i>(Name)</i> office@atsaxons.com <i>(E-Mail Address)</i>	440-842-8442 <i>(Area Code) (Telephone Number) (Extension)</i> 440-842-5442 <i>(Fax Number)</i>
Policyowner Relations Contact	..... <i>(Street and Number) (City or Town, State and Zip Code)</i>	..... <i>(Area Code) (Telephone Number) (Extension)</i>

### OFFICERS

President ..... David Philip Bokesch 283-24-1755  
Secretary ..... Monica Marie Weber 300-54-1491  
Treasurer ..... Denise Aeling Crawford 294-68-0420  
Actuary ..... Heidorn Consulting, Inc.

### VICE PRESIDENTS

Robert Burns Cunningham, III 192-40-2580 Henry Fred Holmes 177-09-3490 Thomas Joseph Manning 185-30-1433

### DIRECTORS OR TRUSTEES

George Richard Raiger 273-28-4118 Hilde Pauline Mueller 339-48-8751 Peter Karsti, II 281-32-1484 Ema Litschel 273-78-2881  
George Joseph Schemmel 376-26-2184 John Boehm Jr. 287-36-0431 Sofia Bartell Froom 268-42-3104  
Honorary Past Presidents: Edward Robert Schneider 294-05-3920

State of..... Ohio  
County of..... Cuyahoga

The officers of this reporting entity being duly sworn, each depose and say that they are the above described officers of the 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) David Philip Bokesch 283-24-1755 (Printed Name) President	_____ (Signature) Monica Marie Weber 300-54-1491 (Printed Name) Secretary	_____ (Signature) Denise Aeling Crawford 294-68-0420 (Printed Name) Treasurer
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Subscribed and sworn to before me this  
.....day of ....., 2003  
.....

- a. Is this an original filing? Yes [ X ] No [ ]
- b. If no:
1. State the amendment number
  2. Date filed.....
  3. Number of pages attached.....

## 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												
<b>Properties Occupied by the Reporting Entity - Administrative</b>														
Two story brick office building.....	Cleveland.....	OH....	07/01/1973	07/01/1973	79,500	0	21,859	21,859	(1,988)	0	0	0	6,000	0
0299999. Properties Occupied by the Reporting Entity - Administrative.....					79,500	0	21,859	21,859	(1,988)	0	0	0	6,000	0
0399999. Total - Properties Occupied by the Reporting Entity.....					79,500	0	21,859	21,859	(1,988)	0	0	0	6,000	0
9999999. Totals.....					79,500	0	21,859	21,859	(1,988)	0	0	0	6,000	0

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

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

## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Book Value/Recorded Investment Excluding Accrued Interest	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Value of Land and Buildings	11 Date of Last Appraisal or Valuation
	2 City	3 State								
<b>Mortgages in Good Standing</b>										
<b>Residential Mortgages - All Other</b>										
All residential mortgages.....		OH.....	.....Residential.	various.....		94,584				
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....						94,584	0	0	0	XXX.....
0799999. Total - Mortgages in Good Standing.....						94,584	0	0	0	XXX.....
9999999. Totals.....						94,584	0	0	0	XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

**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 Desig- nation	Date Acquired	Effective Rate of Interest

**U.S. Government - Issuer Obligations**

912810 CC 0..	United States Treasury Bond.....		8.375	FA15	08/15/2008			99,735	100,000	104.2810	104,281	93,000	3,140	8,375	19			1	07/01/1978	
912810 BV 9..	United States Treasury Bond.....		8.375	FA15	08/15/2002			99,456	100,000	AV	99,456	94,000			68			1	07/01/1978	
36216K WQ 8	GNMA #167255.....		9.500	MO	01/15/2016			19,313	18,518	AV	19,313	44,874	44	989	(50)			1	07/01/1986	
362145 BY 9..	GNMA #124355.....		12.000	MO	03/15/2015			1,712	1,022	AV	1,712	6,238	3		(77)			1	07/01/1985	
362060 4S 1..	GNMA #31433.....		9.500	MO	06/15/2009			12,987	12,650	AV	12,987	44,196	92	1,380	(56)			1	07/01/1987	
362094 SW 5..	GNMA #61733.....		11.500	MO	06/15/2013			345	793	AV	345	7,053	7	140	44			1	07/01/1983	
362099 DM 2..	GNMA #65808.....		11.500	MO	06/15/2013			605	605	AV	605	9,096	3	71				1	07/01/1983	
0199999	U.S. Government - Issuer Obligations.....							234,153	233,588	XXX	238,699	298,457	3,289	10,955	(52)	0	0	XXX	XXX	XXX

**U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities**

31358L PD 2..	FNMA REMIC TR 1992.....		7.750	MO	01/25/2022			690,220	1,000,000	AV	751,242	995,000	4,450	67,107				1	07/01/1993	
31358N ZD 7..	FNMA 1992 79-Z.....		9.000	MO	06/25/2002			551,978	600,000	AV	614,744	597,000		72,736				1	06/01/1992	
313401 MK 4..	Federal Home Loan Mtg. PL #170082.....		12.000	MO	01/01/2013					AV			12	92				1	07/01/1986	
31340Y LT 4..	Federal Home Loan Mtg. CMO SER 36D.....		10.050	MO	04/01/2020			15,409	3,342	AV	15,409	23,030	542	6,098	(656)			1	07/01/1991	
3133MA UH 0	Federal Home Loan Bank.....		7.880	MO	02/01/2010	02/01/2005	100.000	500,000	500,000	111.1560	555,780	500,000	14,775	39,400				1	07/01/2000	7.880
3136F0 MY 5..	Federal Nat'l Mtg Assoc.....		7.000	JD06	06/01/2016	06/01/2003	100.000	500,000	500,000	102.1880	510,940	500,000	2,917	35,000				1Z	06/06/2001	7.000
3136F0 SJ 2..	Federal Nat'l Mtg Assoc.....		7.000	JJ15	07/01/2016			1,000,000	1,000,000	103.0000	1,027,190	1,000,000	32,083	69,805				1Z	07/16/2001	7.000
3136F1 DR 8..	Federal Nat'l Mtg Assoc.....		7.000	JJ03	01/03/2017	01/03/2003		1,000,000	1,000,000	100.0310	1,000,310	1,000,000	35,000	35,000				1	01/03/2002	
3133MM YG 2	Federal Home Loan Bank.....		7.000	AO10	04/10/2017	04/10/2003	100.000	1,000,000	1,000,000	101.3440	1,013,440	1,000,000	14,583	35,000				1	04/10/2002	
3136F1 VN 7..	Federal Nat'l Mtg Assoc.....		7.000	AO17	04/17/2017	04/17/2003	100.000	1,000,000	1,000,000	101.9460	1,019,460	1,000,000	14,583	35,000				1	04/17/2002	
312925 TU 4..	Federal Home Loan Mtg. Corp.....		6.500	JD26	06/26/2017			1,000,000	1,000,000	102.0940	1,020,940	1,000,000	15,750	32,500				1	06/18/2002	
3133MQ 5G 5	Federal Home Loan Bank.....		6.300	FA01	08/01/2017	08/01/2002	100.000	1,000,000	1,000,000									1	08/01/2002	
0299999	U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities.....							8,257,607	8,603,342	XXX	8,529,455	8,615,030	134,695	427,738	(656)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government.....							8,491,760	8,836,930	XXX	8,768,154	8,913,487	137,984	438,693	(708)	0	0	XXX	XXX	XXX

**Public Utilities (Unaffiliated) - Issuer Obligations**

041033 CD 1..	Arkansas Power & Light Co 1st Mtg Bd.....		7.000	AO01	10/01/2023	06/20/2005	104.230	396,224	400,000	97.2440	388,976	394,548	7,000	28,000	182			2	07/01/1993	7.110
19958L AM 7..	Columbus Southern Power Co. TR00012.....		8.400	FA15	08/15/2022			298,060	300,000	AV	298,060	296,751	5,250	25,200	131			2	07/01/1992	8.400
594185 AL 4..	Michigan Bell Telephone Co.....		9.600	AO1..	10/01/2008			101,325	100,000	AV	101,325	105,145			(273)			1Z	07/01/1987	9.010
644239 BB 0..	New England Tel & Teleg Co.....		7.875	MS01	09/01/2022	09/01/2002	103.550	516,453	500,000	104.1250	520,625	519,440	13,125	39,375	(833)			1	07/01/1999	7.439
665262 AQ 4..	Northern Ind. Pub Serv., First.....		7.500	AO01	04/01/2002			25,000	25,000	AV	25,000	25,000	465	937				1	07/01/1972	7.390
683078 FQ 7..	Ontario Hydro.....		10.125	AO15	10/15/2021			283,899	300,000	96.3720	289,116	267,029	2,690	18,957	1,687			1	07/01/1992	9.700
694032 AQ 6..	Pacific Bell.....		7.500	FA01	02/01/2033	02/01/2003	102.940	510,820	500,000	103.2780	516,390	512,500	15,625	37,500	(360)			1	07/01/1998	7.300
737679 BW 9..	Potomac Electric Power.....		7.250	JJ01	07/01/2023	07/01/2013	100.000	510,634	500,000	103.4330	517,165	511,250	18,125	36,250	(511)			1	10/15/2001	6.964
880591 BW 1..	Tennessee Valley Auth. Pwr.....		7.250	JJ15	07/15/2043	07/15/2003	105.440	523,279	500,000	106.2360	531,180	525,500	18,125	36,250	(573)			1	07/01/1999	6.880
88917H AG 4..	Toledo Edison Co.....		9.220	JD15	12/15/2021	12/15/2002		309,582	300,000	AV	310,091	314,775	5,763	27,660	(509)			3	07/01/1992	9.220
976843 AX 0..	Wisconsin Public Service.....		7.125	JJ01	07/01/2023	07/01/2003	102.700	495,723	500,000	103.7250	518,625	494,295	17,812	35,625	209			1	07/01/1996	7.220
927804 AX 2..	Virginia Electric & Power, First.....		9.000	AO01	04/01/2002			14,000	14,000	AV	14,000	14,000						3Z	07/01/1970	9.000
	United States.....							3,984,999	3,939,000	XXX	4,030,553	3,980,233	103,980	285,754	(850)	0	0	XXX	XXX	XXX
3299999	Public Utilities (Unaffiliated) - Issuer Obligations.....							3,984,999	3,939,000	XXX	4,030,553	3,980,233	103,980	285,754	(850)	0	0	XXX	XXX	XXX
3899999	Total - Public Utilities (Unaffiliated).....							3,984,999	3,939,000	XXX	4,030,553	3,980,233	103,980	285,754	(850)	0	0	XXX	XXX	XXX

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

001814 AR 3..	ANR Pipeline Co.....		9.625	MN01	11/01/2021			309,967	300,000	99.0000	297,000	315,342	4,813	28,875	(529)			3	07/01/1992	9.120
04454C CN 4..	Ashland Oil Inc.....		8.870	JD15	06/10/2022			302,993	300,000	AV	302,993	308,310	1,097	26,340	(283)			2	07/01/1993	8.520
060505 AG 9..	Bank America Corp.....		7.400	JJ15	01/15/2011			504,021	500,000	117.7960	588,980	505,000	16,958	37,000	(500)			1	01/24/2001	7.258
066365 BX 4..	Bankers Trust NY Corp.....		7.500	MN15	11/15/2015			498,614	500,000	117.8350	589,175	497,845	4,688	37,500	108			1	07/01/1995	7.542
097023 AD 7..	Boeing Co.....		8.750	FA15	08/15/2021			567,969	500,000	125.4640	627,320	572,500	16,406	43,750	(3,625)			1	09/27/2001	7.350
097383 AN 3..	Boise Cascade Corp.....		9.450	MN01	11/01/2009			305,293	300,000	109.8760	329,628	312,304	4,725	28,350	(779)			3	07/01/1992	8.940
099599 AH 5..	Borden Inc.....		9.200	MS15	03/15/2021			579,988	500,000	63.0000	315,000	619,710	15,333	46,000	(4,275)			4	07/01/1993	7.190
102183 AG 5..	Bowater Inc.....		9.500	AO15	10/15/2012			306,390	300,000	113.0680	339,204	312,159	5,938	28,500	(641)			3	07/01/1992	9.030
111230 AB 4..	Broad Inc.....		9.950	FA01	02/01/2012			217,304	200,000	AV	217,304	233,624	8,292	19,900	(1,681)			1	07/01/1993	8.180
122014 AE 3..	Burlington Resources Inc.....		9.125	AO01	10/01/2021			600,791	500,000	133.2140	666,070	621,775	11,406	45,625	(5,353)			2	07/01/1999	6.970

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## SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
149123 BC 4.	Catepillar Inc.		9.375	FA15	08/15/2011			307,098	300,000	119.1250	357,375	315,792	10,547	28,125	(820)			1	07/01/1992	8.800
161477 AA 2.	Chase Capital		7.670	JD01	12/01/2026	12/01/2006	103.835	525,793	500,000	102.5640	512,820	527,055	3,196	38,350	(1,082)			1	10/31/2001	7.024
163798 AH 4.	Chemical NY Corp		9.750	JD01	06/01/2002			150,000	150,000	AV	150,000	142,038						1	07/01/1988	10.510
125509 AG 4.	Cigna Corp		8.300	JJ15	01/15/2023			520,216	500,000	99.6100	498,050	529,035	19,021	41,500	(1,001)			2	07/01/1994	7.790
126117 AE 0.	CNA Finl. Corp. Deb		7.250	MN15	11/15/2023			498,272	500,000	83.7820	418,910	497,500	4,531	36,250	.86			2	07/01/1994	7.290
211327 AB 7.	Continental Co.		8.375	FA01	08/15/2012			495,165	500,000	104.9260	524,630	489,880	15,703	41,875	.533			2	07/01/1993	8.590
237194 AB 1.	Darden Restaurant		7.125	FA01	02/01/2016			486,648	500,000	112.4100	562,050	479,725	14,844	35,625	1,013			2	07/01/1996	7.520
247361 XF 0.	Delta Airlines		10.000	JD05	12/05/2014			309,107	300,000	63.2330	189,699	317,250	2,500	30,000	(758)			3	07/01/1992	9.381
253849 AH 6.	Digital Equipment Corp		8.625	MN01	11/01/2012			398,244	400,000	AV	398,244	396,424	5,750	34,500	179			3	07/01/1992	8.720
25466P AC 2.	Discover Credit Corp. Mnt.		9.140	MS01	03/19/2012			300,000	300,000	AV	300,000	300,000	6,855	27,420				1	07/01/1992	9.139
256605 AD 8.	Dole Food Co. Inc. - Nts.		7.875	JJ15	07/15/2013			413,295	400,000	92.0000	368,000	424,640	6,563	31,500	(1,232)			3	07/01/1993	7.280
277432 AB 6.	Eastman Chem. Co.		7.250	JJ15	01/15/2024			500,000	500,000	108.0480	540,240	500,000	16,615	36,250				2	07/01/1999	7.250
309601 AA 0.	Farmers Ins. Exchange		8.625	MO	05/01/2024			478,936	500,000	74.9240	374,620	470,825	2,875	43,125	.973			2	07/01/1994	9.200
316828 AF 9.	Figgie Intl. Inc. Del Sr Note		9.875	AO01	10/01/2002			200,000	200,000	AV	200,000	201,250						3	07/01/1992	9.753
318924 AA 5.	First Chicago NBD Instl Cap		7.750	JD01	12/01/2026	12/01/2026	103.834	526,308	500,000	106.3620	531,810	527,500	3,229	38,750	(1,100)			1	11/27/2001	7.078
370442 AV 7.	General Motors		8.100	JD15	06/15/2024	06/30/1905	103.090	161,510	150,000	95.0360	163,824	142,554	.506	12,150	(534)			2	07/01/1998	7.006
370442 AV 7.	General Motors		8.100	JD15	06/15/2024	06/30/1905	103.090	376,848	350,000	95.0360	332,626	382,256	1,181	28,350	(1,248)			2	07/01/1998	7.006
373298 BE 7.	Georgia Pacific		9.500	JD01	12/01/2011			199,028	200,000	98.0000	196,000	197,752	.792	19,000	.107			3	07/01/1991	9.630
38142E AE 8.	Goldman Sachs Equity Fund Inc.		8.000	MS01	03/01/2012			501,239	500,000	116.4740	582,370	502,390	13,333	40,000	(119)			1	07/01/1993	7.950
362320 AW 3.	GTE Corp		7.900	FA01	02/01/2027			531,598	500,000	108.0870	540,435	537,775	16,458	39,500	(1,312)			1	07/01/1998	7.269
406216 AH 4.	Halliburton Co.		8.750	FA15	02/15/2021			585,586	500,000	100.0000	500,000	591,250	16,406	43,750	(4,720)			2	10/19/2001	7.010
441812 DA 9.	Household Finance Corp.		9.000	MS28	09/28/2002			200,000	200,000	AV	200,000	177,770	4,500					1	07/01/1990	10.576
453258 AG 0.	Inco Ltd.		9.875	JD15	06/15/2019			203,166	200,000	102.9100	205,820	204,885	10,698		(191)			2	07/01/1992	9.600
453258 AG 0.	Inco Ltd.		9.875	JD15	06/15/2019			52,094	50,000	102.9100	51,455	53,330	2,675		(123)			2	07/01/1992	9.200
456866 AG 7.	Ingersoll Rand		9.000	FA15	08/15/2021			598,447	500,000	127.1340	635,670	604,680	16,875	45,000	(5,234)			2	10/23/2001	7.025
459200 AG 6.	International Business Machine		8.375	MN01	11/01/2019			501,872	500,000	122.6250	613,125	502,775	6,979	41,875	(110)			1	07/01/1994	8.320
460146 AS 2.	International Paper		8.125	JD15	06/15/2024	06/01/2004	103.770	530,264	500,000	107.3830	536,915	537,950	1,693	40,625	(2,074)			2	07/01/1998	7.050
470349 AJ 0.	Ft. James		7.750	MN15	11/15/2023			405,549	400,000	AV	405,549	407,960	2,583	31,000	(265)			3	07/01/1993	7.580
70816F AD 5.	JC Penney & Co. Inc.		6.875	AO15	10/15/2015			510,473	500,000	AV	510,473	513,775	7,161	34,375	(820)			3	07/01/1998	6.600
540424 AJ 7.	Loews Corp		7.000	AO15	10/15/2023			473,149	497,500	99.6660	495,838	462,500	7,292	35,000	1,167			1	07/01/1993	7.595
540424 AG 3.	Loews Corp		7.625	JD01	06/01/2023	06/01/2003	103.810	515,082	500,000	101.5150	507,575	518,500	3,177	38,125	(739)			1	07/01/1998	7.301
56509T CJ 1.	Mapco Med. Term Nts.		8.720	JD01	08/11/2022			300,000	300,000	AV	300,000	300,000	2,180	26,160				2	07/01/1992	8.720
577778 BF 9.	May Dept Stores		7.450	AO15	10/15/2016			309,861	300,000	116.8080	350,424	311,223	4,656	22,350	(748)			1	10/09/2001	7.050
58003Q AY 3.	McDermott Inc		8.750	MN15	05/19/2023			411,607	400,000	AV	411,607	416,984	4,375	35,000	(566)			4	07/01/1993	8.360
617446 AU 3.	Morgan Stanley Group Inc.		7.500	FA01	02/01/2024			499,563	500,000	106.7190	533,595	499,375	15,625	37,500	.21			1	07/01/1994	7.510
638671 AB 3.	Nationwide Mutual Ins.		7.500	FA15	02/15/2024	02/15/2004	103.267	497,635	500,000	100.0040	500,020	497,500	14,062	37,500	.112			1	10/18/2001	7.545
652478 AL 2.	News American Holding Inc.		8.875	AO26	04/26/2023			548,954	500,000	110.9570	554,785	566,004	7,396	44,375	(2,407)			2	07/01/1995	7.710
667281 E* 6.	Northwest Airlines		9.800	JJ01	07/01/2009			138,119	138,305	AV	138,119	128,792	8,760	14,186	.549			3Z	07/01/1992	10.177
707271 AM 4.	Penn Central Corp		10.875	MN01	05/01/2011			104,344	100,000	AV	104,344	109,255	1,813	10,875	(487)			3	07/01/1992	9.780
707271 AM 4.	Penn Central Corp		10.875	MN01	05/01/2011			200,000	200,000	AV	200,000	200,000	2,719	21,750				3	07/01/1991	10.875
709903 BB 3.	Pennzoil Co.		10.125	MN15	11/15/2009			112,479	100,000	125.8950	125,895	129,942	1,266	10,125	(1,871)			2	07/01/1993	7.000
709903 BB 3.	Pennzoil Co.		10.125	MN15	11/15/2009			149,645	150,000	125.8950	188,843	148,665	1,898	15,188	.70			2	07/01/1989	10.200
71644E AB 8.	Petro Canada		9.250	AO15	10/15/2021			308,030	300,000	127.1490	381,447	313,710	5,781	27,750	(568)			2	07/01/1992	8.810
720101 HY 3.	Piedmont Aviation Equip		9.800	MN08	05/08/2004			198,272	200,000	AV	198,272	175,730	3,867	9,800	1,734			4	07/01/1990	11.432
718154 CF 2.	Philip Morris Co.		7.750	JJ15	01/15/2027			530,315	500,000	110.0270	550,135	531,700	17,760	38,750	(1,268)			1	11/27/2001	7.200
693506 AQ 0.	PPG Inds. Inc.		9.000	MN01	05/01/2021			593,315	500,000	120.3350	601,675	599,580	7,500	45,000	(5,107)			1	10/09/2001	7.100
743917 AH 9.	Prudential Ins. Co.		8.300	JJ01	07/01/2025			571,058	500,000	111.7050	558,525	574,500	20,750	41,500	(3,148)			1	11/27/2001	7.000
751277 AR 5.	Ralston Purina Co - DEBS.		8.125	FA01	02/01/2023			421,375	400,000	131.6440	526,576	430,908	8,125	32,500	(1,030)			1	07/01/1993	7.470
81238X FH 9.	Sears Roebuck & Co.		9.100	MS12	03/12/2012			520,268	500,000	AV	520,268	541,630	11,375	45,500	(2,191)			1	07/01/1993	8.225
820922 AL 6.	Shearson Lehman CMO, SER. C.		9.120	MO	01/01/2012			1,278	2,918	AV	1,278				.183			1Z	07/01/1986	9.200
836154 AA 2.	Source One		9.000	JD01	06/01/2012			525,698	500,000	AV	525,698	552,080	3,750	45,000	(2,741)			1	07/01/1993	7.930
852061 AA 8.	Sprint		9.250	AO15	04/15/2022			297,121	300,000	98.9120	296,736	295,515	5,780	27,750	150			2	07/01/1992	9.400

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### SCHEDULE D - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Desig- nation	20 Date Acquired	21 Effec- tive Rate of Interest	
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year							
791842 B# 3.	St. Louis Southwest RR.....		10.300	MN15	05/15/2004			119,291	119,291	AV	119,291	119,293	1,717	5,059					.2	07/01/1991	10.300
866930 AD 2..	Sunamerica Inc.....		9.950	FA01	02/01/2012			373,830	330,000	136.9310	451,872	418,453	13,681	32,835	(4,781)				.1	07/01/1993	7.280
879240 AQ 2..	Tele Communications Inc.....		10.125	AO15	04/15/2022			316,150	300,000	114.8310	344,493	324,426	6,328	30,375	(814)				.2	07/01/1992	9.310
891027 AG 9..	Torchmark Corp.....		7.375	FA01	08/01/2013			502,663	500,000	112.7240	563,620	504,860	15,365	36,875	(243)				.1	07/01/1993	7.280
892335 AC 4..	Toys R Us Inc.....		8.750	MS1.	09/01/2021			584,264	500,000	97.3880	486,940	601,697	14,583	43,750	(4,495)				.2	07/01/1999	6.950
909283 AB 9..	United Airlines.....		10.020	MS22	03/22/2014			306,538	300,000	15.0000	45,000	312,150	7,515	30,060	(552)				.6	07/01/1992	9.570
902905 AK 4..	USX Corp.....		9.375	FA15	02/15/2012			300,876	300,000	125.5760	376,728	301,875	10,547	28,125	(94)				.2	07/01/1992	9.302
960402 AS 4..	Westinghouse Elec. Corp.....		7.875	MS01	09/01/2023			539,245	500,000	118.8240	594,120	541,500	13,125	39,375	(1,804)				.1	10/05/2001	7.120
	United States.....							26,930,111	25,738,014	XXX	27,205,833	27,224,202	546,493	2,088,873	(69,078)	0	0	0	XXX	XXX	XXX
3999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							26,930,111	25,738,014	XXX	27,205,833	27,224,202	546,493	2,088,873	(69,078)	0	0	0	XXX	XXX	XXX
4599999	Total - Industrial & Miscellaneous (Unaffiliated).....							26,930,111	25,738,014	XXX	27,205,833	27,224,202	546,493	2,088,873	(69,078)	0	0	0	XXX	XXX	XXX
<b>Totals</b>																					
5499999	Total - Issuer Obligations.....							31,149,263	29,910,602	XXX	31,475,085	31,502,892	653,762	2,385,582	(69,980)	0	0	0	XXX	XXX	XXX
5599999	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....							8,257,607	8,603,342	XXX	8,529,455	8,615,030	134,695	427,738	(656)	0	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....							39,406,870	38,513,944	XXX	40,004,540	40,117,922	788,457	2,813,320	(70,636)	0	0	0	XXX	XXX	XXX

### 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				
<b>Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)</b>												
<b>United States</b>												
31392K ER 3	Key Corp.	1,120,000	27,261	24,340	27,261	402		1,344			L	07/01/1997
	United States		27,261	XXX	27,261	402	0	1,344	0	0	XXX	XXX
6799999	Total - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)		27,261	XXX	27,261	402	0	1,344	0	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>												
<b>United States</b>												
00845V 10 0	Agere Systems Inc	10,000	14	1,440	14	287		4			L	06/06/2002
00845V 20 9	Agere Systems Inc	264,000	370	1,400	370	7,063					L	06/06/2002
018550 10 3	Alliance Cap Rsvs	3,024,619.000	3,024,619	1,000	3,024,619	3,024,619		24,570			U	07/01/1997
026874 10 7	American International Group Inc	500,000	28,925	57,850	28,925	30,020					L	12/18/2002
059438 10 1	Bank One Corp	500,000	18,275	36,550	18,275	30,825		588			L	07/01/1998
06423A 10 3	Bank One Corp	200,000	7,310	36,550	7,310	7,950					L	07/01/1998
055921 10 0	BMC Software Inc	600,000	10,266	17,110	10,266	27,637					L	07/01/2000
205363 10 4	Computer Science	500,000	17,225	34,450	17,225	17,293					L	07/01/1997
242411 10 6	Dean Witter Sears Liquid Asset	4,512,676.000	4,512,676	1,000	4,512,676	4,512,676		31,212			A	07/01/1997
284131 20 8	Elan Corp	1,400,000	3,444	2,460	3,444	24,080					L	07/01/1997
307000 10 9	Family Dollar	1,500,000	46,815	31,210	46,815	28,706		382			L	07/01/2000
38141G 10 4	Goldman Sachs Group Inc	400,000	27,240	68,100	27,240	23,920		192			L	07/01/1999
459200 10 1	International Business Machines	1,600,000	124,000	77,500	124,000	24,924		944			L	07/01/1997
46612J 10 1	JDS Uniphase Corp	1,000,000	2,470	2,470	2,470	27,375					L	01/19/2001
832696 40 5	JM Smucker Co	16,000	637	39,810	637	62		6			L	06/06/2002
478160 10 4	Johnson & Johnson	500,000	26,855	53,710	26,855	21,775		205			L	07/25/2002
46625H 10 0	JP Morgan Chase & Co	700,000	16,800	24,000	16,800	36,813		952			L	02/14/2001
524908 10 0	Lehman Brothers	64,000	3,411	53,290	3,411	64		10,398			L	07/01/2001
549463 10 7	Lucent Technologies Inc	1,000,000	1,260	1,260	1,260	32,917					L	07/01/2000
589331 10 7	Merck & Co	1,200,000	67,932	56,610	67,932	21,134		1,692			L	07/01/1997
590188 10 8	Merrill Lynch	1,804,499.000	1,804,499	1,000	1,804,499	1,804,499		23,354			L	07/01/1997
68389X 10 5	Oracle Corp	6,000,000	64,800	10,800	64,800	24,000					L	07/01/1998
691471 10 6	Oxford Health Plans Inc	1,000,000	36,450	36,450	36,450	25,190					L	11/15/2001
742718 10 9	Procter & Gamble	800,000	68,752	85,940	68,752	15,879		1,264			L	07/01/1997
828806 10 9	Simon Property Group	1,000,000	34,070	34,070	34,070	25,675		2,175			L	07/01/1999
866810 10 4	Sun Microsystems Inc	10,400,000	32,344	3,110	32,344	22,063					L	07/01/1998
92343V 10 4	Verizon Communications	488,000	18,910	38,750	18,910	26,895		752			L	07/01/1997
931422 10 9	Walgreen Co	2,400,000	70,056	29,190	70,056	7,480		351			L	07/01/1997
939322 10 3	Washington Mutual Inc	1,050,000	36,257	34,530	36,257	22,969		1,113			L	07/01/1998
94106L 10 9	Waste Management Inc	800,000	18,336	22,920	18,336	27,010		8			L	07/01/1999
879664 10 0	Tellabs Inc Com	300,000	2,181	7,270	2,181	19,744					L	07/01/1999
902124 10 6	Tyco Intl. Ltd.	1,000,000	17,080	17,080	17,080	35,038		33			L	12/24/2001
	United States		10,144,279	XXX	10,144,278	9,956,582	0	100,195	0	0	XXX	XXX
<b>Foreign</b>												
G8915Z 10 2	TOMMY HILFIGER	1,000,000	6,950	6,950	6,950	26,175					L	07/01/1999
	Foreign		6,950	XXX	6,950	26,175	0	0	0	0	XXX	XXX
6899999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		10,151,229	XXX	10,151,228	9,982,757	0	100,195	0	0	XXX	XXX
7099999	Total - Common Stock		10,178,490	XXX	10,178,489	9,983,159	0	101,539	0	0	XXX	XXX
7199999	Total - Preferred and Common Stock		10,178,490	XXX	10,178,489	9,983,159	0	101,539	0	0	XXX	XXX

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(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
<b>Bonds - U.S. Government</b>							
3136F1 DR 8.....	Federal National Mtg Assn.....	01/03/2002...	William Blair & Co.....		1,000,000	1,000,000	
3133MM YG 2.....	Federal Home Loan Bank.....	04/10/2002...	William Blair & Co.....		1,000,000	1,000,000	
3136F1 VN 7.....	Federal National Mtg Assn.....	04/17/2002...	Lehman Brothers.....		1,000,000	1,000,000	
312925 TU 4.....	Federal Home Loan Mtg Corp.....	06/18/2002...	Merrill Lynch.....		1,000,000	1,000,000	
3133MQ 5G 5.....	Federal Home Loan Bank.....	08/01/2002...	William Blair & Co.....		1,000,000	1,000,000	
0399999	Total - Bonds - U.S. Government.....				5,000,000	5,000,000	0
6099997	Total - Bonds - Part 3.....				5,000,000	5,000,000	0
6099999	Total - Bonds.....				5,000,000	5,000,000	0
<b>Common Stocks - Industrial and Miscellaneous United States</b>							
902124 10 6.....	Tyco International Ltd.....	03/01/2002...	Merrill Lynch.....	200.000	6,074		
46612J 10 1.....	JDS Uniphase Corp.....	03/27/2002...	Merrill Lynch.....	500.000	3,000		
478160 10 4.....	Johnson and Johnson.....	07/25/2002...	Merrill Lynch.....	500.000	21,775		
902124 10 6.....	Tyco International Ltd.....	08/20/2002...	Merrill Lynch.....	400.000	5,480		
026874 10 7.....	American International Group Inc.....	12/18/2002...	Merrill Lynch.....	500.000	30,020		
018550 10 3.....	Alliance Cap Rsvs.....	01/02/2002...	Additional Contributors.....	1,024,570.000	1,024,570		
242411 10 6.....	Morgan Stanley / Dean Witter.....	01/02/2002...	Additional Contributors.....	3,031,212.000	3,031,212		
590188 10 8.....	Merrill Lynch.....	01/02/2002...	Additional Contributors.....	294,166.000	294,166		
00845V 10 0.....	Agere Systems Inc.....	06/06/2002...	Stock Dividends.....	10.000	287		
00845V 20 9.....	Agere Systems Inc.....	06/06/2002...	Stock Dividends.....	264.000	7,063		
832696 40 5.....	JM Smucker Co.....	06/06/2002...	Stock Dividends.....	16.000	62		
	United States.....				4,423,709	XXX	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				4,423,709	XXX	0
7099997	Total - Common Stocks - Part 3.....				4,423,709	XXX	0
7099999	Total - Common Stocks.....				4,423,709	XXX	0
7199999	Total - Preferred and Common Stocks.....				4,423,709	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks.....				9,423,709	XXX	0

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
<b>Bonds - U.S. Government</b>															
36216K WQ 8....	GNMA #167255.....	12/18/2002	Principal Payment.....		449	449	449	449					0		
362060 4S 1....	GNMA #31433.....	12/20/2002	Principal Payment.....		4,912	4,912	4,912	4,912					0		
362071 KC 5....	GNMA #40791.....	08/23/2002	Principal Payment.....		1,698	1,749	1,802	1,749				(51)	(51)	108	
362094 SW 5....	GNMA #61733.....	12/18/2002	Principal Payment.....		644	644	644	644					0		
362099 DM 2....	GNMA #65808.....	12/18/2002	Principal Payment.....		27	27	27	27					0		
31340Y LT 4....	Federal Home Loan Mtg. CMO SER 36D.....	12/31/2002	Principal Payment.....		5,783	5,783	5,783	5,783					0		
312923 M6 9....	Federal Home Loan Mtg.....	06/14/2002	Called.....		500,000	500,000	500,000	500,000					0	17,500	
3133MF FM 5....	Federal Home Loan Bank.....	06/20/2002	Called.....		500,000	500,000	500,000	500,000					0	17,500	
3133MF FM 5....	Federal Home Loan Bank.....	06/20/2002	Called.....		500,000	500,000	500,000	500,000					0	17,500	
31364K SJ 0....	Federal Nat'l Mtg Assn.....	11/15/2002	Redeemed.....		500,000	500,000	500,000	500,000					0	37,750	
0399999	Total - Bonds - U.S. Government.....				2,013,513	2,013,564	2,013,617	2,013,564	0	0	0	(51)	(51)	90,358	XXX
<b>Bonds - Industrial and Miscellaneous</b>															
<b>United States</b>															
68763H AE 6....	Oryx Energy.....	02/01/2002	Matured.....		200,000	200,000	200,000	200,000					0	9,500	
883556 AF 9....	Thermo Electron Corp.....	03/21/2002	Called.....		500,000	500,000	441,250	486,165				13,835	13,835	15,345	
50730K AD 9....	Laidlaw Inc.....	05/10/2002	Redeemed.....		242,000	400,000	419,788	414,233				(172,233)	(172,233)		
718507 AU 0....	Phillips Petroleum.....	05/15/2002	Called.....		313,290	300,000	300,072	300,053				13,237	13,237	13,290	
416655 AE 8....	Hartford National Corp.....	07/01/2002	Matured.....		100,000	100,000	100,000	100,000					0		
52517P QE 4....	Lehman Brothers.....	07/08/2002	Called.....		500,000	500,000	493,750	494,786				5,214	5,214	22,604	
025816 AH 2....	American Express.....	08/23/2002	Called.....		519,305	500,000	555,070	538,937				(19,632)	(19,632)	21,563	
820922 CU 4....	Shearson Lehman CMO, SERQ.....	08/30/2002	Redeemed.....		77,234	77,235	27,208	50,908				26,326	26,326		
667281 E* 6....	NW Airlines.....	01/18/2002	Principal Payment.....		8,453	8,453	8,453	8,453					0		
791842 B# 3....	St. Louis Southwest RR.....	05/24/2002	Principal Payment.....		19,646	19,646	19,646	19,646					0		
	United States.....				2,479,928	2,605,334	2,565,237	2,613,181	0	0	0	(133,253)	(133,253)	82,302	XXX
4599999	Total - Bonds - Industrial & Miscellaneous.....				2,479,928	2,605,334	2,565,237	2,613,181	0	0	0	(133,253)	(133,253)	82,302	XXX
6099997	Total - Bonds - Part 4.....				4,493,441	4,618,898	4,578,854	4,626,745	0	0	0	(133,304)	(133,304)	172,660	XXX
6099999	Total - Bonds.....				4,493,441	4,618,898	4,578,854	4,626,745	0	0	0	(133,304)	(133,304)	172,660	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>															
<b>United States</b>															
00846U 10 1....	Agilent Technologies.....	02/25/2002	Merrill Lynch.....	152.000	4,259		4,185	4,334				(75)	(75)		
205363 10 4....	Computer Science.....	06/27/2002	Merrill Lynch.....	500.000	22,854		15,194	24,490				(1,636)	(1,636)		
98157D 10 6....	Worldcom, Inc.....	07/09/2002	Merrill Lynch.....	1,000.000	187		40,666	12,700				(12,513)	(12,513)		
037411 10 5....	Apache Corp.....	10/02/2002	Merrill Lynch.....	550.000	32,647		27,885	24,940				7,707	7,707	165	
253651 10 3....	Diebold Inc.....	12/18/2002	Merrill Lynch.....	900.000	35,213		16,960	36,396				(1,183)	(1,183)	594	
524908 10 0....	Lehman Brothers.....	11/30/2002	Redeemed.....	1,754,901.000	1,754,901		1,754,901	1,754,901					0		
549463 10 7....	Lucent Technologies.....	06/06/2002	Stock Dividends.....		7,350		7,350	7,350					0		
742718 10 9....	Proctor & Gamble.....	06/06/2002	Stock Dividends.....		62		62	62					0		
	United States.....				1,857,473	XXX	1,867,203	1,865,173	0	0	0	(7,700)	(7,700)	XXX	759
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				1,857,473	XXX	1,867,203	1,865,173	0	0	0	(7,700)	(7,700)	XXX	759
7099997	Total - Common Stocks - Part 4.....				1,857,473	XXX	1,867,203	1,865,173	0	0	0	(7,700)	(7,700)	XXX	759
7099999	Total - Common Stocks.....				1,857,473	XXX	1,867,203	1,865,173	0	0	0	(7,700)	(7,700)	XXX	759
7199999	Total - Preferred and Common Stocks.....				1,857,473	XXX	1,867,203	1,865,173	0	0	0	(7,700)	(7,700)	XXX	759
7299999	Total - Bonds, Preferred and Common Stocks.....				6,350,914	XXX	6,446,057	6,491,918	0	0	0	(141,004)	(141,004)	172,660	759

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**Sch. D-Pt. 5  
NONE**

**Sch. D-Pt. 6-Sn. 1  
NONE**

**Sch. D-Pt. 6-Sn. 2  
NONE**

### SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Desig- nation	17 Effective Rate of Interest
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	14 Gross Amount Received			
<b>Other Short-Term Invested Assets</b>																
<b>United States</b>																
000000 00 0..	Repurchase agreement.....	12/15/2001	Key Bank.....	1.150			3,287,996			3,287,996	3,287,996		22,659			
	United States.....						3,287,996	0	0	3,287,996	3,287,996	0	22,659	0	XXX	XXX
7999999	Other Short-Term Invested Assets.....						3,287,996	0	0	3,287,996	3,287,996	0	22,659	0	XXX	XXX
8099999	Grand Total - Short-Term Investments.....						3,287,996	(a) 0	0	3,287,996	3,287,996	0	22,659	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**

**Sch. DM  
NONE**

## 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 *
<b>Open Depositories</b>					
Key Bank.....				54,745	XXX
Credit Suisse.....				117,336	XXX
SWS Securities.....					XXX
0199999. Total - Open Depositories.....	XXX	0	0	172,081	XXX
0399999. Total Cash on Deposit.....	XXX	0	0	172,081	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	25	XXX
0599999. Total Cash.....	XXX	0	0	172,106	XXX

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

1. January.....	367,069	4. April.....	278,128	7. July.....	244,810	10. October.....	303,521
2. February.....	245,328	5. May.....	178,767	8. August.....	320,519	11. November.....	365,143
3. March.....	279,472	6. June.....	432,435	9. September.....	302,460	12. December.....	201,974

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

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**NONE**