



QUARTERLY STATEMENT

As of March 31, 2002
of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code..... 0084, 0084
(Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

Country of Domicile US

Incorporated..... March 7, 1872 Commenced Business..... March 7, 1872

Statutory Home Office	580 Walnut Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	580 Walnut Street..... Cincinnati OH 45202-0000 (Street and Number) (City or Town, State and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Mail Address	580 Walnut Street..... Cincinnati OH 45202 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	580 Walnut Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Internet Website Address	www.GreatAmericanInsurance.com	
Statement Contact	Robert James Schwartz (Name) BSchwartz@GAIC.com (E-Mail Address)	513-369-5000 (Area Code) (Telephone Number) (Extension) 513-369-3873 (Fax Number)
Policyowner Relations Contact	580 Walnut Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	800-972-3008 (Area Code) (Telephone Number) (Extension)

OFFICERS

President Carl Henry Lindner III Treasurer Keith Alan Jensen Secretary Karen Holley Horrell

Michael David Krause	Donald Dumford Larson	Ronald James Brichler	Gary John Gruber
Robert Eugene Maly	John Raymond Miner	John Andrew Anderson	Robert Earl Dobbs
John Linn Doellman	Allen Fredrick Eling	Sandra Woeste Heimann	Lawrence James Otto
Vito Charles Peraino	Eve Cutler Rosen	John Adalbert Rowney	Roger Smith
Anne Nichols Watson	David John Witzgall	Donald Raymond Brockmeier	Kathleen Joan Brown
Paul George Friedmann	Ronald Charles Hayes	Daniel McGregor Keefe	Lisa Ann Pennekamp
Robert James Schwartz	Mary Olsen Stearns	Thomas Edward Mischell	Fred Joseph Runk

DIRECTORS OR TRUSTEES

Gary John Gruber	Karen Holley Horrell	Keith Alan Jensen	Michael David Krause
Donald Dumford Larson	Carl Henry Lindner	Carl Henry Lindner III	Stephen Craig Lindner
John Raymond Miner			

State of..... Ohio
County of..... Hamilton

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)	(Signature)	(Signature)
Carl Henry Lindner III	Karen Holley Horrell	David John Witzgall
(Printed Name)	(Printed Name)	(Printed Name)
President	Secretary	Controller

Subscribed and sworn to before me this
8th day of May, 2002

.....

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
1. Bonds.....	2,086,478,310	0	2,086,478,310	1,821,216,788
2. Stocks:				
2.1 Preferred stocks.....	14,615,217	0	14,615,217	23,606,071
2.2 Common stocks.....	1,191,990,071	0	1,191,990,071	1,179,379,958
3. Mortgage loans on real estate:				
3.1 First liens.....	62,334,537	0	62,334,537	63,737,210
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	13,509,737	0	13,509,737	13,704,888
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	34,811,727	0	34,811,727	34,940,072
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....(38,521,431)) and short-term investments (\$....10,266,650).....	(28,254,781)	0	(28,254,781)	111,680,893
6. Other invested assets.....	40,131,756	0	40,131,756	40,323,225
7. Receivable for securities.....	1,123,867	0	1,123,867	142,993
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	3,416,740,441	0	3,416,740,441	3,288,732,098
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....	263,908,919	24,530,525	239,378,394	236,929,710
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	57,669,076	1,036,852	56,632,224	49,720,369
10.3 Accrued retrospective premiums.....	10,577,048	1,057,705	9,519,343	9,546,653
11. Funds held by or deposited with reinsured companies.....	896,976	27,801	869,175	135,052
12. Bills receivable, taken for premiums.....	0	0	0	0
13. Amounts receivable under high deductible policies.....	0	0	0	0
14. Reinsurance recoverables on loss and loss adjustment expense payments.....	141,869,229	0	141,869,229	141,296,060
15. Federal and foreign income tax recoverable and interest thereon (including \$....77,612,470 net deferred tax asset) -	230,683,030	132,480,983	98,202,047	96,188,680
16. Guaranty funds receivable or on deposit.....	0	0	0	0
17. Electronic data processing equipment and software.....	4,920,346	0	4,920,346	5,820,065
18. Interest, dividends and real estate income due and accrued.....	36,891,709	130,088	36,761,621	32,027,333
19. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0	0	0
20. Receivable from parent, subsidiaries and affiliates.....	12,699,518	6,151,623	6,547,895	105,509,134
21. Amounts due from/to protected cells.....	0	0	0	0
22. Equities and deposits in pools and associations.....	42,407,664	74,364	42,333,301	44,910,152
23. Amounts receivable relating to uninsured accident and health plans.....	0	0	0	0
24. Other assets nonadmitted.....	9,610,757	9,610,757	0	0
25. Aggregate write-ins for other than invested assets.....	60,538,551	24,386,229	36,152,321	34,226,195
26. Total assets excluding protected cell assets (Lines 9 through 25).....	4,289,413,264	199,486,926	4,089,926,337	4,045,041,500
27. Protected cell assets.....	0	0	0	0
28. TOTALS (Lines 26 and 27).....	4,289,413,264	199,486,926	4,089,926,337	4,045,041,500

DETAILS OF WRITE-INS

0801.	0	0	0	0
0802.	0	0	0	0
0803.	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above).....	0	0	0	0
2501. Losses paid, not charged.....	30,681,160	1,400,000	29,281,160	31,208,496
2502. Other assets and receivables.....	29,857,390	22,986,229	6,871,161	3,017,699
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	60,538,551	24,386,229	36,152,321	34,226,195

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....153,140,099).....	1,738,530,841	1,723,659,360
2. Reinsurance payable on paid losses and loss adjustment expenses.....	6,853,846	8,144,057
3. Loss adjustment expenses.....	354,931,638	351,323,670
4. Commissions payable, contingent commissions and other similar charges.....	2,873,245	10,255,910
5. Other expenses (excluding taxes, licenses and fees).....	36,250,795	35,732,903
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	16,058,771	15,797,530
7. Federal and foreign income taxes (including \$.....0 on realized capital gains (losses) (including \$.....0 net deferred tax liability).....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....374,174,265 and including warranty reserves of \$.....0).....	776,853,556	770,908,317
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	164,793,085	146,597,283
13. Funds held by company under reinsurance treaties.....	31,089,454	27,832,969
14. Amounts withheld or retained by company for account of others.....	13,988,650	16,474,048
15. Remittances and items not allocated.....	15,309,474	33,154,289
16. Provision for reinsurance.....	30,333,153	30,333,153
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	15,659,000	11,514,000
18. Drafts outstanding.....	3,272,392	906,967
19. Payable to parent, subsidiaries and affiliates.....	6,417,040	7,542,727
20. Payable for securities.....	21,702,808	14,758,597
21. Liability for amounts held under uninsured accident and health plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	(202,171,863)	(220,553,076)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	3,032,745,883	2,984,382,704
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	3,032,745,883	2,984,382,704
27. Aggregate write-ins for special surplus funds.....	124,239,491	124,239,491
28. Common capital stock.....	15,440,600	15,440,600
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	898,716,395	898,716,395
33. Unassigned funds (surplus).....	18,783,968	22,262,311
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	1,057,180,454	1,060,658,796
36. TOTALS.....	4,089,926,337	4,045,041,500

DETAILS OF WRITE-INS

2301. Accounts payable and other liabilities.....	32,745,104	32,681,325
2302. Retroactive reinsurance ceded.....	(234,916,968)	(253,234,401)
2303.	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	(202,171,863)	(220,553,076)
2701. Retroactive reinsurance gain.....	124,239,491	124,239,491
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	124,239,491	124,239,491
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

GREAT AMERICAN INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....145,591,530).....	131,502,516	106,055,669	461,626,768
1.2 Assumed..... (written \$.....347,384,288).....	339,184,990	305,461,904	1,425,720,868
1.3 Ceded..... (written \$.....196,116,456).....	179,803,726	170,825,582	806,651,114
1.4 Net..... (written \$.....296,859,363).....	290,883,780	240,691,992	1,080,696,522
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....190,123,336):			
2.1 Direct.....	92,598,970	59,707,472	287,870,318
2.2 Assumed.....	211,795,389	168,877,354	1,065,022,346
2.3 Ceded.....	134,005,616	90,855,847	646,946,539
2.4 Net.....	170,388,742	137,728,978	705,946,125
3. Loss expenses incurred.....	44,757,904	35,038,434	173,835,520
4. Other underwriting expenses incurred.....	109,121,938	85,383,012	405,618,127
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	324,268,585	258,150,424	1,285,399,772
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(33,384,805)	(17,458,433)	(204,703,250)
INVESTMENT INCOME			
9. Net investment income earned.....	40,092,332	30,685,207	165,954,901
10. Net realized capital gains (losses).....	(11,982,144)	(13,218,947)	(27,330,053)
11. Net investment gain (loss) (Lines 9 + 10).....	28,110,188	17,466,260	138,624,848
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....9,444 amount charged off \$.....1,306,226).....	(1,296,782)	(829,151)	(5,085,065)
13. Finance and service charges not included in premiums.....	1,122,038	1,238,514	4,477,935
14. Aggregate write-ins for miscellaneous income.....	(278,514)	20,971,070	19,320,169
15. Total other income (Lines 12 through 14).....	(453,258)	21,380,433	18,713,039
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	(5,727,874)	21,388,260	(47,365,363)
17. Dividends to policyholders.....	846,803	377,581	1,149,685
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	(6,574,677)	21,010,678	(48,515,048)
19. Federal and foreign income taxes incurred.....	3,314,000	6,395,000	(6,803,008)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(9,888,677)	14,615,678	(41,712,040)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year.....	1,060,658,796	1,181,691,925	1,181,691,925
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20).....	(9,888,677)	14,615,678	(41,712,040)
23. Net unrealized capital gains or losses.....	7,325,381	(63,533,093)	(99,592,496)
24. Change in net unrealized foreign exchange capital gain (loss).....	(4,145,000)	0	(5,034,000)
25. Change in net deferred income taxes.....	5,022,502	71,641,735	42,938,003
26. Change in nonadmitted assets.....	(1,792,548)	(71,594,773)	(19,304,448)
27. Change in provision for reinsurance.....	0	0	3,637,500
28. Change in surplus notes.....	0	0	0
29. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
30. Cumulative effect of changes in accounting principles.....	0	(21,832,448)	(17,089,783)
31. Capital changes:			
31.1 Paid in.....	0	0	0
31.2 Transferred from surplus (Stock Dividend).....	0	0	0
31.3 Transferred to surplus.....	0	0	0
32. Surplus adjustments:			
32.1 Paid in.....	0	0	75,000,000
32.2 Transferred to capital (Stock Dividend).....	0	0	0
32.3 Transferred from capital.....	0	0	0
33. Net remittances from or (to) Home Office.....	0	0	0
34. Dividends to stockholders.....	0	(35,000,000)	(60,000,000)
35. Change in treasury stock.....	0	0	0
36. Aggregate write-ins for gains and losses in surplus.....	0	0	124,135
37. Change in surplus as regards policyholders (Lines 22 through 36).....	(3,478,342)	(105,702,900)	(121,033,129)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	1,057,180,454	1,075,989,025	1,060,658,796
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain.....	0	20,630,237	20,730,737
1402. Miscellaneous (expense) income.....	(278,514)	340,833	(1,410,569)
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(278,514)	20,971,070	19,320,169
3601. Retroactive reinsurance gain.....	0	0	124,135
3602.	0	0	0
3603.	0	0	0
3698. Summary of remaining write-ins for Line 36 from overflow page.....	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above).....	0	0	124,135

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	305,979,737	1,218,820,234
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	196,165,154	740,129,978
3. Underwriting expenses paid.....	115,675,159	401,109,824
4. Other underwriting income (expenses).....	0	0
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	(5,860,575)	77,580,432
6. Net investment income.....	39,753,264	165,370,230
7. Other income (expenses):		
7.1 Agents' balances charged off.....	(1,296,782)	(5,085,065)
7.2 Net funds held under reinsurance treaties.....	3,307,770	27,112,676
7.3 Net amount withheld or retained for account of others.....	(2,485,399)	8,387,305
7.4 Aggregate write-ins for miscellaneous items.....	22,134,809	(12,673,726)
7.5 Total other income (Lines 7.1 to 7.4).....	21,660,399	17,741,190
8. Dividends to policyholders on direct business, less \$.....695,267 dividends on reinsurance assumed or ceded (net).....	846,803	1,149,685
9. Federal and foreign income taxes (paid) recovered.....	(3,896,876)	(5,334,598)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9).....	50,809,409	254,207,570
CASH FROM INVESTMENTS		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	176,966,662	1,005,959,076
11.2 Stocks.....	22,066,542	51,635,260
11.3 Mortgage loans.....	480,473	1,551,891
11.4 Real estate.....	0	376,440
11.5 Other invested assets.....	2,040,286	4,789,023
11.6 Net gains or (losses) on cash and short-term investments.....	3,874,521	2,800,937
11.7 Miscellaneous proceeds.....	5,963,337	14,811,063
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	211,391,820	1,081,923,690
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....	449,636,266	1,072,361,073
12.2 Stocks.....	26,907,233	48,076,595
12.3 Mortgage loans.....	0	1,710,608
12.4 Real estate.....	113,087	2,234,317
12.5 Other invested assets.....	1,879,463	9,032,866
12.6 Miscellaneous applications.....	0	19,584,258
12.7 Total investments acquired (Lines 12.1 to 12.6).....	478,536,049	1,152,999,717
13. Net cash from investments (Line 11.8 minus Line 12.7).....	(267,144,229)	(71,076,027)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in.....	0	75,000,000
14.2 Capital notes \$.....0 less amounts repaid \$.....0.....	0	0
14.3 Net transfers from affiliates.....	95,698,083	0
14.4 Borrowed funds received.....	0	0
14.5 Other cash provided.....	3,356,246	12,329,228
14.6 Total (Lines 14.1 to 14.5).....	99,054,329	87,329,228
15. Cash applied:		
15.1 Dividends to stockholders paid.....	0	60,000,000
15.2 Net transfers to affiliates.....	0	93,360,645
15.3 Borrowed funds repaid.....	0	0
15.4 Other applications.....	22,655,183	27,218,493
15.5 Total (Lines 15.1 to 15.4).....	22,655,183	180,579,138
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	76,399,146	(93,249,909)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16).....	(139,935,674)	89,881,633
18. Cash and short-term investments:		
18.1 Beginning of year.....	111,680,893	21,799,259
18.2 End of period (Line 17 plus Line 18.1).....	(28,254,781)	111,680,893
DETAILS OF WRITE-INS		
07.401 Retroactive reinsurance ceded.....	18,317,433	(46,566,092)
07.402 Equities and deposits in pools and associations.....	2,576,851	9,386,180
07.403 Finance and service charges not included in premiums.....	1,122,038	4,477,935
07.498 Summary of remaining write-ins for Line 7.4 from overflow page.....	118,486	20,028,251
07.499 Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above).....	22,134,809	(12,673,726)

14.) CONTINGENCIES

D. All Other Contingencies

The Company is subject to litigation involving coverage for a substantial number of asbestos related bodily injury claims that have been asserted against policyholders of the Company. The policyholders assert that the claims are not subject to aggregate limits of liability and that the Company should therefore be liable for all expenses and sums the policyholders are legally obligated to pay. The Company believes its coverage defenses are substantial and intends to continue to vigorously defend its position. Nonetheless, such claims may have a material adverse effect upon the Company if resolved unfavorably.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

C. The Company was not involved in any wash sale transactions during the year to date.

20.) OTHER ITEMS

C. Other Disclosures

1. The Company and certain pooled affiliates have an Agreement with The Ohio Casualty Insurance Company to provide reinsurance in excess of loss of \$10 million on a specific account, and to release Ohio Casualty as reinsurer on individual extracontractual losses that exceed \$10 million. (See General Interrogatories Part 2, number 2).

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

1.2 If yes, explain:.....

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

2.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

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

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

4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, attach an organizational chart.

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

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

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

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

If yes, attach an explanation.
Not Applicable

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/1996.....

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/1996.....

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).04/24/1998.....

7.4 By what department or departments?..... Ohio, Delaware, Arizona

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

8.2 If yes, give full information:
Not Applicable

GENERAL INTERROGATORIES (continued)
INVESTMENT

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

9.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]
9.2 If yes, explain:..... Not applicable

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

10.2 If yes, give full and complete information relating thereto:
Not applicable

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.0

12. Amount of real estate and mortgages held in short-term investments: \$.0

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

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds.....	\$.....0	\$.....0
13.22 Preferred Stock.....	\$.....0	\$.....0
13.23 Common Stock.....	\$.....1,006,903,021	\$.....1,005,122,045
13.24 Short-Term Investments.....	\$.....0	\$.....0
13.25 Mortgages, Loans or Real Estate.....	\$.....36,100,342	\$.....35,684,019
13.26 All Other.....	\$.....20,946,400	\$.....21,171,213
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....1,063,949,763	\$.....1,061,977,277
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$.....0	\$.....0
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above.....	\$.....547,823	\$.....617,799

14.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York	New York, New York

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
American Money Management Corporation	N/A	1 East Fourth Street, Cincinnati, Ohio 45202

GREAT AMERICAN INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)
PART 2
PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.
Not applicable

Yes [] No [X] N/A []
2.

Has the reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.
See Note 20c.

Yes [X] No []
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto:
Not applicable

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2

If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
.....	0.0	0.0	0	0	0	0	0	0	0	0
Total.....	XXX.....	XXX.....	0	0	0	0	0	0	0	0

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	48,644,960	C	C	48,194,412
2. Increase (decrease) by adjustment.....	(436,584)	C	C	(1,650,285)
3. Cost of acquired.....	0	C	C	C
4. Cost of additions to and permanent improvements.....	113,087	C	C	2,234,317
5. Total profit (loss) on sales.....	0	C	C	242,956
6. Increase (decrease) by foreign exchange adjustment.....	0	C	C	C
7. Amount received on sales.....	0	C	C	376,440
8. Book/adjusted carrying value at end of current period.....	48,321,464	C	C	48,644,960
9. Total valuation allowance.....	0	C	C	C
10. Subtotal (Lines 8 plus 9).....	48,321,464	C	C	48,644,960
11. Total nonadmitted amounts.....	0	C	C	C
12. Statement value, current period (Page 2, real estate lines, current period).....	48,321,464	C	C	48,644,960

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period.....	63,737,210	C	C	63,547,293
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions.....	0	C	C	C
2.2 Additional investment made after acquisitions.....	0	C	C	1,710,608
3. Accrual of discount and mortgage interest points and commitment fees.....	7,800	C	C	31,200
4. Increase (decrease) by adjustment.....	0	C	C	C
5. Total profit (loss) on sale.....	0	C	C	C
6. Amounts paid on account or in full during the period.....	480,473	C	C	1,551,891
7. Amortization of premium.....	0	C	C	C
8. Increase (decrease) by foreign exchange adjustment.....	0	C	C	C
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	63,264,537	C	C	63,737,210
10. Total valuation allowance.....	(930,000)	C	C	C
11. Subtotal (Lines 9 plus 10).....	62,334,537	C	C	63,737,210
12. Total nonadmitted amounts.....	0	C	C	C
13. Statement value of mortgages owned at end of current period.....	62,334,537	C	C	63,737,210

SCHEDULE BA - VERIFICATION
Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period.....	40,323,225	C	C	36,783,411
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions.....	0	C	C	4,339,082
2.2 Additional investment made after acquisitions.....	1,879,463	C	C	4,693,784
3. Accrual of discount.....	0	C	C	C
4. Increase (decrease) by adjustment.....	(30,646)	C	C	(704,029)
5. Total profit (loss) on sale.....	0	C	C	C
6. Amounts paid on account or in full during the period.....	2,040,286	C	C	4,789,023
7. Amortization of premium.....	0	C	C	C
8. Increase (decrease) by foreign exchange adjustment.....	0	C	C	C
9. Book/adjusted carrying value of long-term invested assets at end of current period.....	40,131,756	C	C	40,323,225
10. Total valuation allowance.....	0	C	C	C
11. Subtotal (Lines 9 plus 10).....	40,131,756	C	C	40,323,225
12. Total nonadmitted amounts.....	0	C	C	C
13. Statement value of long-term invested assets at end of current period.....	40,131,756	C	C	40,323,225

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1.....	1,344,969,383	620,564,862	470,992,885	(19,644,456)	1,474,896,904	0	0	1,344,969,383
2. Class 2.....	341,772,596	70,441,264	9,552,870	4,600,920	407,261,910	0	0	341,772,596
3. Class 3.....	77,425,639	0	3,486,811	5,563,249	79,502,077	0	0	77,425,639
4. Class 4.....	69,384,123	23,082,555	22,087,568	4,069,557	74,448,667	0	0	69,384,123
5. Class 5.....	43,591,332	947,250	11,934,807	471,127	33,074,902	0	0	43,591,332
6. Class 6.....	27,544,000	1,925,000	6,195,439	4,286,939	27,560,500	0	0	27,544,000
7. Total Bonds.....	1,904,687,073	716,960,931	524,250,380	(652,664)	2,096,744,960	0	0	1,904,687,073
PREFERRED STOCK								
8. Class 1.....	10,271,219	0	6,720,000	(58,096)	3,493,123	0	0	10,271,219
9. Class 2.....	405,294	0	0	(252)	405,042	0	0	405,294
10. Class 3.....	2,192,970	0	1,000,000	347,030	1,540,000	0	0	2,192,970
11. Class 4.....	9,710,979	0	0	(1,559,536)	8,151,443	0	0	9,710,979
12. Class 5.....	1,025,609	0	0	0	1,025,609	0	0	1,025,609
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	23,606,071	0	7,720,000	(1,270,854)	14,615,217	0	0	23,606,071
15. Total Bonds and Preferred Stock.....	1,928,293,144	716,960,931	531,970,380	(1,923,518)	2,111,360,177	0	0	1,928,293,144

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999. Totals.....	10,266,650	XXX.....	10,266,650	313,068	0

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	83,470,285	0	0	83,955,598
2. Cost of short-term investments acquired.....	267,324,665	0	0	1,106,681,528
3. Increase (decrease) by adjustment.....	0	0	0	0
4. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
5. Total profit (loss) on disposal of short-term investments.....	0	0	0	0
6. Consideration received on disposal of short-term investments.....	340,528,300	0	0	1,107,166,841
7. Book/adjusted carrying value, current period.....	10,266,650	0	0	83,470,285
8. Total valuation allowance.....	0	0	0	0
9. Subtotal (Lines 7 plus 8).....	10,266,650	0	0	83,470,285
10. Total nonadmitted amounts.....	0	0	0	0
11. Statement value (Lines 9 minus 10).....	10,266,650	0	0	83,470,285
12. Income collected during period.....	313,068	0	0	3,399,093
13. Income earned during period.....	313,068	0	0	3,391,905

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
All Other Insurers				
00000.....	AA-3194126.....	Arch Reinsurance, Ltd.....	Hamilton, Bermuda.....	NO.....
00000.....	AA-3190813.....	Atlantic Gateway International, Ltd.....	Hamilton, Bermuda.....	NO.....
00000.....	AA-3190636.....	Core Reinsurance Company, Ltd.....	Hamilton, Bermuda.....	NO.....
00000.....	AA-3194122.....	Davinci Reinsurance, Ltd.....	Hamilton, Bermuda.....	NO.....
00000.....	AA-1127225.....	Lloyd's Syndicate Number 1225.....	London, England.....	YES.....
00000.....	AA-1127414.....	Lloyd's Syndicate Number 1414.....	London, England.....	YES.....
00000.....	AA-1128987.....	Lloyd's Syndicate Number 2987.....	London, England.....	YES.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.								
1.	Alabama.....AL	Yes.....	6,243,316	3,827,683	563,241	583,831	8,454,815	6,644,510
2.	Alaska.....AK	Yes.....	155,814	256,994	16,078	259,606	1,762,932	1,362,091
3.	Arizona.....AZ	Yes.....	2,028,450	1,811,539	447,688	573,300	8,869,878	8,440,523
4.	Arkansas.....AR	Yes.....	1,217,796	878,473	100,877	73,769	7,768,108	5,154,861
5.	California.....CA	Yes.....	21,029,512	17,999,123	8,826,362	5,200,230	82,512,441	71,746,742
6.	Colorado.....CO	Yes.....	1,840,077	943,683	82,790	74,212	12,128,126	5,523,217
7.	Connecticut.....CT	Yes.....	1,717,638	2,337,475	958,191	1,108,751	18,514,265	17,313,181
8.	Delaware.....DE	Yes.....	1,008,805	905,643	(297,019)	2,701,219	3,343,190	2,348,922
9.	District of Columbia.....DC	Yes.....	561,235	441,227	223,945	32,084	1,096,170	1,423,942
10.	Florida.....FL	Yes.....	12,642,060	9,787,616	2,703,441	1,834,255	37,587,855	36,290,478
11.	Georgia.....GA	Yes.....	3,627,898	2,934,030	754,200	4,899,409	20,436,788	9,961,697
12.	Hawaii.....HI	Yes.....	1,037,262	755,988	217,832	125,012	3,250,138	2,904,959
13.	Idaho.....ID	Yes.....	400,855	521,926	6,658	43,549	949,099	987,077
14.	Illinois.....IL	Yes.....	4,711,482	4,602,785	1,509,933	2,197,212	31,053,777	29,589,155
15.	Indiana.....IN	Yes.....	2,701,153	1,556,964	3,132,622	388,730	4,980,007	7,929,612
16.	Iowa.....IA	Yes.....	434,934	261,974	233,770	45,885	3,225,691	2,938,200
17.	Kansas.....KS	Yes.....	543,926	373,573	112,397	137,092	4,494,687	4,959,408
18.	Kentucky.....KY	Yes.....	1,618,655	1,537,401	647,642	899,284	22,928,253	10,489,317
19.	Louisiana.....LA	Yes.....	1,256,438	3,401,799	2,081,615	3,038,087	11,681,582	10,504,828
20.	Maine.....ME	Yes.....	211,857	222,831	92,794	113,615	1,287,043	621,268
21.	Maryland.....MD	Yes.....	2,294,940	1,761,228	870,760	1,355,195	14,225,668	13,342,697
22.	Massachusetts.....MA	Yes.....	2,664,460	3,058,248	810,741	1,737,993	22,948,526	29,137,057
23.	Michigan.....MI	Yes.....	5,431,372	5,895,589	2,079,847	1,158,650	22,962,563	22,208,672
24.	Minnesota.....MN	Yes.....	1,390,918	1,391,031	377,175	503,006	9,090,450	9,335,714
25.	Mississippi.....MS	Yes.....	920,233	1,079,061	287,887	321,118	4,256,645	2,482,702
26.	Missouri.....MO	Yes.....	1,880,322	1,286,725	1,043,751	344,945	12,718,502	4,932,416
27.	Montana.....MT	Yes.....	226,642	174,474	3,907	13,998	547,888	444,440
28.	Nebraska.....NE	Yes.....	204,449	621,671	(24,086)	96,545	2,357,690	1,749,765
29.	Nevada.....NV	Yes.....	1,958,590	1,647,472	192,594	(1,942,526)	3,096,875	5,212,180
30.	New Hampshire.....NH	Yes.....	318,356	425,183	312,646	117,148	3,967,698	5,439,074
31.	New Jersey.....NJ	Yes.....	5,906,547	4,719,636	2,032,845	3,272,472	29,103,500	31,514,012
32.	New Mexico.....NM	Yes.....	384,211	322,375	212,537	40,338	982,662	1,584,193
33.	New York.....NY	Yes.....	7,222,265	6,769,030	2,773,332	2,600,386	105,381,646	51,320,643
34.	North Carolina.....NC	Yes.....	4,560,343	3,281,578	1,170,234	1,127,862	15,116,345	17,888,763
35.	North Dakota.....ND	Yes.....	120,481	43,296	9,503	7,666	534,537	770,669
36.	Ohio.....OH	Yes.....	3,636,325	3,715,661	935,170	652,199	15,775,279	16,846,566
37.	Oklahoma.....OK	Yes.....	606,568	429,545	23,101	31,000	1,640,280	3,352,514
38.	Oregon.....OR	Yes.....	2,843,212	1,495,654	440,738	6,204,420	8,285,987	7,500,805
39.	Pennsylvania.....PA	Yes.....	5,658,454	3,817,249	2,344,262	964,842	22,175,495	21,010,513
40.	Rhode Island.....RI	Yes.....	460,648	532,724	64,616	340,553	2,870,042	2,579,878
41.	South Carolina.....SC	Yes.....	997,124	1,030,891	551,055	476,326	7,129,619	7,059,922
42.	South Dakota.....SD	Yes.....	222,778	212,168	262,065	69,169	459,166	804,181
43.	Tennessee.....TN	Yes.....	2,349,189	1,391,905	267,598	411,838	7,717,270	6,397,892
44.	Texas.....TX	Yes.....	14,360,937	7,212,036	2,584,134	1,713,287	48,514,427	45,501,484
45.	Utah.....UT	Yes.....	884,192	459,515	99,592	404,643	3,123,609	3,072,504
46.	Vermont.....VT	Yes.....	39,263	38,513	225,223	329,211	2,137,358	1,995,909
47.	Virginia.....VA	Yes.....	1,917,393	1,584,990	289,248	1,004,815	5,870,454	6,011,464
48.	Washington.....WA	Yes.....	2,275,631	2,436,769	162,703	425,284	21,855,060	10,943,130
49.	West Virginia.....WV	Yes.....	82,240	59,735	30,301	54,764	686,078	721,399
50.	Wisconsin.....WI	Yes.....	1,587,680	1,607,525	2,995,897	1,052,479	5,229,790	7,957,495
51.	Wyoming.....WY	Yes.....	94,318	169,077	57,353	18,837	389,590	405,595
52.	American Samoa.....AS	No.....	0	0	0	0	0	0
53.	Guam.....GU	No.....	0	0	0	0	0	0
54.	Puerto Rico.....PR	Yes.....	0	3,469	6,664	448,466	396,633	7,732,053
55.	US Virgin Islands.....VI	No.....	0	0	0	0	0	0
56.	Canada.....CN	Yes.....	6,577,950	7,900,516	701,278	103,599	9,393,793	11,594,179
57.	Aggregate Other Alien.....OT	XXX.....	524,339	443,260	0	0	6,608,623	15,811,387
58.	Totals.....	(a).....52	145,591,530	122,376,526	46,609,725	49,789,659	703,874,594	611,795,858
DETAILS OF WRITE-INS								
5701.	All other not allocated.....	XXX.....	524,339	443,260	0	0	6,608,623	15,811,387
5702.	.....	XXX.....	0	0	0	0	0	0
5703.	.....	XXX.....	0	0	0	0	0	0
5798.	Summary of remaining write-ins for Line 57 from overflow page...	XXX.....	0	0	0	0	0	0
5799.	Totals (Lines 5701 thru 5703 + Line 5798) (Line 57 above).....	XXX.....	524,339	443,260	0	0	6,608,623	15,811,387

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

NONE

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	969,310	216,938	22.4	35.7
2. Allied lines.....	1,214,390	551,082	45.4	162.2
3. Farnowners multiple peril.....	1,140,242	534,227	46.9	79.0
4. Homeowners multiple peril.....	1,420,199	749,105	52.7	7.5
5. Commercial multiple peril.....	8,821,160	6,312,900	71.6	34.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	376	(140,620)	(37,398.8)	(139.8)
9. Inland marine.....	5,050,142	2,452,719	48.6	19.4
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical malpractice-occurrence.....	0	0	0.0	0.0
11.2. Medical malpractice-claims made.....	0	0	0.0	0.0
12. Earthquake.....	74,849	2,511	3.4	796.7
13. Group accident and health.....	394,989	40,075	10.1	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	5,349,805	13,738,433	256.8	213.8
17.1 Other liability-occurrence.....	27,995,364	22,738,523	81.2	30.4
17.2 Other liability-claims made.....	29,142,909	20,132,410	69.1	34.3
18.1 Products liability-occurrence.....	455,811	385,453	84.6	45.6
18.2 Products liability-claims made.....	25,006	26,479	105.9	61.0
19.1, 19.2 Private passenger auto liability.....	4,603,973	3,707,759	80.5	42.2
19.3, 19.4 Commercial auto liability.....	5,033,495	5,052,415	100.4	82.1
21. Auto physical damage.....	7,717,936	6,400,623	82.9	84.7
22. Aircraft (all perils).....	89,043	(1,567,734)	(1,760.7)	127.4
23. Fidelity.....	4,329,122	876,238	20.2	21.5
24. Surety.....	13,466,081	4,992,074	37.1	26.0
26. Burglary and theft.....	353,943	106,712	30.1	18.5
27. Boiler and machinery.....	148,748	49,216	33.1	19.2
28. Credit.....	5,733,450	1,875,995	32.7	46.8
29. International.....	0	0	0.0	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	7,972,173	3,365,440	42.2	111.9
34. Totals.....	131,502,516	92,598,970	70.4	56.3
DETAILS OF WRITE-INS				
3301. Collateral protection.....	7,972,173	3,365,440	42.2	111.9
3302.	0	0	0.0	0.0
3303.	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	0.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	7,972,173	3,365,440	42.2	111.9

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	336,263	336,263	979,769
2. Allied lines.....	1,972,499	1,972,499	585,195
3. Farnowners multiple peril.....	1,016,529	1,016,529	1,048,770
4. Homeowners multiple peril.....	1,128,193	1,128,193	1,176,929
5. Commercial multiple peril.....	5,683,436	5,683,436	7,674,840
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	376	376	(8,777)
9. Inland marine.....	5,038,185	5,038,185	4,902,038
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	0
12. Earthquake.....	68,593	68,593	69,528
13. Group accident and health.....	91,861	91,861	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	10,684,254	10,684,254	12,885,397
17.1 Other liability-occurrence.....	39,318,540	39,318,540	20,603,081
17.2 Other liability-claims made.....	27,844,621	27,844,621	24,629,720
18.1 Products liability-occurrence.....	612,166	612,166	950,812
18.2 Products liability-claims made.....	(141,074)	(141,074)	274,039
19.1, 19.2 Private passenger auto liability.....	4,160,525	4,160,525	3,189,482
19.3, 19.4 Commercial auto liability.....	3,964,372	3,964,372	3,837,675
21. Auto physical damage.....	8,062,129	8,062,129	5,294,645
22. Aircraft (all perils).....	(2,107)	(2,107)	1,028,271
23. Fidelity.....	4,359,779	4,359,779	2,854,708
24. Surety.....	12,095,191	12,095,191	11,208,122
26. Burglary and theft.....	374,170	374,170	239,753
27. Boiler and machinery.....	65,033	65,033	162,871
28. Credit.....	6,773,297	6,773,297	5,562,786
29. International.....	0	0	0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	12,084,700	12,084,700	13,226,872
34. Totals.....	145,591,530	145,591,530	122,376,526
DETAILS OF WRITE-INS			
3301. Collateral protection.....	12,084,700	12,084,700	13,226,872
3302.	0	0	0
3303.	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	12,084,700	12,084,700	13,226,872

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

19

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (a) (Cols. 1 + 2)	2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2002 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (b) (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c) (Cols. 11 + 12)
1. 1999 + Prior	663,338	630,385	1,293,722	57,126	2,658	59,784	646,124	5,279	598,496	1,249,899	39,912	(23,951)	15,961
2. 2000	158,991	130,789	289,779	24,154	1,951	26,105	155,160	2,190	114,033	271,383	20,323	(12,615)	7,708
3. Subtotals 2000 + Prior	822,328	761,173	1,583,502	81,279	4,609	85,889	801,284	7,469	712,529	1,521,282	60,236	(36,566)	23,669
4. 2001	215,063	276,419	491,481	66,853	6,943	73,795	198,823	10,614	209,603	419,040	50,612	(49,259)	1,354
5. Subtotals 2001 + Prior	1,037,391	1,037,592	2,074,983	148,132	11,552	159,684	1,000,107	18,084	922,132	1,940,322	110,848	(85,825)	25,023
6. 2002	XXX.....	XXX.....	XXX.....	XXX.....	36,983	36,983	XXX.....	42,228	110,912	153,140	XXX.....	XXX.....	XXX.....
7. Totals	1,037,391	1,037,592	2,074,983	148,132	48,535	196,667	1,000,107	60,312	1,033,044	2,093,462	110,848	(85,825)	25,023
8. Prior Year-End's Surplus As Regards Policyholders	1,060,659										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....10.7 %	2. ....(8.3)%	3. ....1.2 %
											Col. 13, Line 7 Line 8		
											4. ....2.4 %		

(a) Should equal prior year-end Annual Statement; Page 3, Col. 1, Lines 1 + 3.
(b) Should equal Q.S. Page 3, Col.1, Lines 1 and 3.
(c) Should also equal Cols. 6 + 10 less Col. 3 for Lines 1 through 5 only.

Statement as of March 31, 2002 of the

GREAT AMERICAN INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	RESPONSE
1. Will the SVO Compliance Certification be filed with this statement?	YES
2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	NO
3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	YES

EXPLANATIONS:

BAR CODE:



Overflow Page for Write-Ins

Additional Write-ins for Cash Flow:

	1 Current Year to Date	2 Prior Year Ended December 31
07.404 Miscellaneous income (expense).....	118,486	(826,621)
07.405 Retroactive reinsurance gain.....	0	20,854,872
07.497 Summary of remaining write-ins for Line 7.4 from Cash Flow.....	118,486	20,028,251

Sch. A-Part 2
NONE

Sch. A-Part 3
NONE

Sch. B-Part 1
NONE

Sch. B-Part 2
NONE

SCHEDULE BA - PART 1

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

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							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks									
Boston Ventures VI, L.P.....	Boston.....	MA.....	Boston Ventures VI, L.P.....	.02/19/2002...	160,000	0	160,000	0	0
0899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks.....					160,000	0	160,000	0	0
Any Other Class of Admitted Asset									
Global Premier Finance Company Line of Credit Agreement.....	Cincinnati.....	OH.....	Global Premier Finance Company	.01/22/2002...	266,487	0	266,487	0	0
Global Premier Finance Company Line of Credit Agreement.....	Cincinnati.....	OH.....	Global Premier Finance Company	.02/26/2002...	1,270,958	0	1,270,958	0	0
Global Premier Finance Company Line of Credit Agreement.....	Cincinnati.....	OH.....	Global Premier Finance Company	.03/29/2002...	182,018	0	182,018	0	0
1499999. Total - Any Other Class of Admitted Asset.....					1,719,463	0	1,719,463	0	0
9999999. Totals.....					1,879,463	0	1,879,463	0	0

SCHEDULE BA - PART 2

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

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 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Bonds - U.S. Government								
912827-T8-5.....	U.S. TREASURY NOTES 6.50 5-15-05.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		694,202	640,000	12,181	1.....
912827-7B-2.....	U.S. TREASURY NOTES 5.00 8-15-11.....	03/01/2002.....	PURCH WORLDWIDE INS CO.....		805,200	800,000	1,547	1.....
912827-7B-2.....	U.S. TREASURY NOTES 5.00 8-15-11.....	03/01/2002.....	PURCH WORLDWIDE DIR AUTO.....		1,006,500	1,000,000	1,934	1.....
0399999.	Total - Bonds - U.S. Government.....				2,505,902	2,440,000	15,662	XXX.....
Bonds - All Other Government								
Canada								
683234-NF-1.....	ONTARIO PROVINCE 6.20 11-19-09 CNS.....	01/08/2002.....	SALOMON SMITH BARNEY.....		10,420,000	10,000,000	90,027	1.....
	Canada.....				10,420,000	10,000,000	90,027	XXX.....
Foreign								
465138-AQ-8.....	ST OF ISRAEL PR-75 1-31-03.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,000,000	1,000,000	10,389	1PE.....
	Foreign.....				1,000,000	1,000,000	10,389	XXX.....
1099999.	Total - Bonds - All Other Government.....				11,420,000	11,000,000	100,416	XXX.....
Bonds - Political Subdivisions of States								
Texas								
184540-SR-4.....	CLEAR CREEK TX ISD 7.50 2-15-05 NC.....	03/01/2002.....	PURCH G.A. ASSURANCE.....		621,115	550,000	1,833	1PE.....
	Texas.....				621,115	550,000	1,833	XXX.....
	United States.....				621,115	550,000	1,833	XXX.....
2499999.	Total - Bonds - Political Subdivision.....				621,115	550,000	1,833	XXX.....
Bonds - Special Revenue and Special Assessment								
California								
03255L-AM-1.....	ANAHEIM CA LEASE 7.375 9-1-20 AL0716.....	03/08/2002.....	DAIN RAUSCHER.....		2,596,750	2,500,000	6,146	1PE.....
156809-BV-6.....	CERRITOS CA 7.75 11-01-13 A 04-30-10.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,749,022	1,515,000	39,138	1PE.....
672319-AK-6.....	OAKLAND, CA PENSION 6.95 12-15-08 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		521,400	480,000	7,043	1PE.....
	California.....				4,867,172	4,495,000	52,327	XXX.....
District of Columbia								
02860M-AN-6.....	AMER NAT RED CROSS 7.35 11-15-12 C11.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,100,000	1,000,000	21,642	1PE.....
	District of Columbia.....				1,100,000	1,000,000	21,642	XXX.....
Louisiana								
874778-AB-9.....	TALLULAH LA REV 7.02 11-1-19 AL30215.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,537,590	1,500,000	35,100	1PE.....
	Louisiana.....				1,537,590	1,500,000	35,100	XXX.....
Texas								
414004-BK-6.....	HARRIS CTY TX REFUNDING 6.69 8-15-03.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		520,000	520,000	1,546	1PE.....
	Texas.....				520,000	520,000	1,546	XXX.....
United States								
31287M-US-7.....	FGLMC C62393 PT 6.5 1-1-32.....	01/04/2002.....	UBS WARBURG.....		12,496,094	12,500,000	29,340	1.....
31292H-MU-5.....	FGLMC C01271 PT 6.5 12-1-31.....	01/04/2002.....	GREENWICH CAPITAL MARKETS.....		12,500,001	12,500,001	29,340	1.....
31298Y-S2-8.....	FGLMC C60537 6.5 11-01-31.....	01/18/2002.....	BANC OF AMERICA SEC LLC.....		15,107,812	15,000,000	62,292	1.....
3133TJ-DM-2.....	FHR 2126 B SEQ 6.0 10-15-26.....	02/05/2002.....	UBS WARBURG.....		4,960,255	5,047,000	5,888	1PE.....
3133TV-6G-6.....	FHR 2359 AG SEQ 6.0 6-15-29.....	02/20/2002.....	PRUDENTIAL SECURITIES.....		3,504,484	3,580,000	14,320	1PE.....
31339D-K6-4.....	FHR 2415 PH PAC 5.75 1-15-29.....	02/21/2002.....	J. P. MORGAN SECURITIES.....		6,960,625	7,000,000	30,188	1PE.....
31339G-N4-9.....	FHR 2370 CP PAC 6.0 6-15-30.....	03/04/2002.....	LEHMAN BROTHERS INC.....		3,940,000	4,000,000	4,000	1PE.....
31339M-NH-7.....	FHR 2407 SC INV 1-15-32.....	01/24/2002.....	BANC OF AMERICA SEC LLC.....		1,822,500	2,000,000	0	1PE.....
31339M-NH-7.....	FHR 2407 SC INV 1-15-32.....	01/24/2002.....	CAPITALIZED INTEREST.....		13,433	0	0	1Z.....
31339M-UR-7.....	FHR 2399 AS INV 1-15-32.....	01/24/2002.....	UBS WARBURG.....		2,205,469	2,500,000	0	1PE.....
31339M-UR-7.....	FHR 2399 AS INV 1-15-32.....	01/24/2002.....	CAPITALIZED INTEREST.....		21,938	0	0	1Z.....
31339N-LG-9.....	FHR 2410 MK PAC 6.5 6-15-29.....	03/21/2002.....	ADVEST CO.....		3,982,500	4,000,000	18,056	1PE.....
3134A4-MF-8.....	FHLMC 6.25 03-05-12.....	02/27/2002.....	MORGAN STANLEY & CO.....		2,994,060	3,000,000	0	1PE.....
31359G-2Y-1.....	FNR 1994-39 Z 6.5 3-25-24.....	01/11/2002.....	BANC OF AMERICA SEC LLC.....		8,066,882	8,189,728	22,181	1PE.....
31359V-DB-6.....	FNR 1999-2 SC INV 2-25-29.....	01/23/2002.....	CAPITALIZED INTEREST.....		77,187	0	0	1Z.....
31359V-DB-6.....	FNR 1999-2 SC INV 2-25-29.....	01/23/2002.....	BANC OF AMERICA SEC LLC.....		4,604,659	4,587,456	0	1PE.....
31388U-HY-9.....	FNCL 615047 PT 6.5 1-1-32.....	01/08/2002.....	LEHMAN BROTHERS INC.....		11,539,531	11,500,000	26,993	1.....
31392C-EM-2.....	FNW 2002-W2 AF5 SEQ HEL 6.0 6-25-32.....	03/12/2002.....	COUNTRYWIDE SECURITIES.....		1,920,726	2,000,000	8,667	1PE.....
313921-A9-9.....	FNR 2001-59 S IO INV 11-25-31.....	01/01/2002.....	PRIOR YEAR INCOME ADJUSTMENT.....		0	0	480,495	1.....

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
38373R-K7-3.....	GNR 2001-55 SF INV 11-23-31.....	01/15/2002.....	CAPITALIZED INTEREST.....		38,564	0	0	1Z.....
38373R-K7-3.....	GNR 2001-55 SF INV 11-23-31.....	01/15/2002.....	BANC OF AMERICA SEC LLC.....		2,759,139	2,485,711	0	1Z.....
	U.S.....				99,515,859	99,889,896	731,760	XXX.....
	United States.....				107,540,621	107,404,896	842,375	XXX.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....				107,540,621	107,404,896	842,375	XXX.....

Bonds - Public Utilities

United States

03028P-AA-4.....	AMER TRANSMISSION 7.125 3-15-11 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,012,500	1,000,000	32,854	1PE.....
040555-CD-4.....	ARIZONA PUBLIC SERV 6.50 3-1-12 NC.....	03/14/2002.....	BANK OF AMERICA NT&SA.....		1,959,420	2,000,000	6,500	2PE.....
144141-CA-4.....	CAROLINA P & L 7.50 03-01-23 C03.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,017,500	2,000,000	0	2PE.....
17453B-AB-7.....	CITIZENS COMM 9.25 05-15-11 NC.....	03/08/2002.....	MORGAN STANLEY & CO.....		2,703,425	2,500,000	75,799	2PE.....
264399-DW-3.....	DUKE ENERGY 6.25 01-15-12 NC.....	01/14/2002.....	UBS WARBURG.....		5,101,950	5,000,000	2,604	1PE.....
29266M-AA-7.....	ENERGY EAST 8.05 11-15-10 NC.....	03/01/2002.....	PURCH G.A. SECURITY.....		677,625	650,000	17,296	2PE.....
29364N-AB-4.....	ENTERGY MISS INC 6.45 4-1-08 C06@100.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,030,000	1,000,000	26,875	1PE.....
462613-AA-8.....	IPALCO 7.375 11-14-08 NC.....	03/14/2002.....	LEHMAN BROTHERS INC.....		2,353,450	2,500,000	64,019	2PE.....
485134-BB-5.....	KANSAS CITY P&L 7.125 12-15-05 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		3,346,425	3,210,000	48,284	2PE.....
605051-AB-7.....	MISSION ENERGY CO 8.125 6-15-02 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,000,000	1,000,000	17,153	2PE.....
63618E-AU-5.....	NATL FUEL GAS 6.214 8-12-27 P02@100.....	03/01/2002.....	PURCH G.A. ASSURANCE.....		506,250	500,000	10,357	1PE.....
66765R-BP-0.....	NORTHWEST NAT GAS 6.31 3-26-07 MTN.....	03/21/2002.....	UBS WARBURG.....		2,500,000	2,500,000	0	1Z.....
744448-BB-6.....	PUBLIC SERV COLO 6.375 11-1-05 NC.....	03/01/2002.....	PURCH G.A. SPIRIT.....		513,750	500,000	10,625	1PE.....
744448-BB-6.....	PUBLIC SERV COLO 6.375 11-1-05 NC.....	03/01/2002.....	PURCH G.A. PROTECTION.....		513,750	500,000	10,625	1PE.....
	United States.....				25,236,045	24,860,000	322,991	XXX.....

Canada

448814-DY-6.....	HYDRO-QUEBEC 7.375 2-1-03* NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,352,000	1,300,000	7,990	1PE.....
	Canada.....				1,352,000	1,300,000	7,990	XXX.....
3899999.	Total - Bonds - Public Utilities.....				26,588,045	26,160,000	330,981	XXX.....

Bonds - Industrial and Miscellaneous

United States

00077B-ZN-6.....	AMAC 2001-8 3A2 SEQ 6.5 1-25-32.....	01/04/2002.....	LEHMAN BROTHERS INC.....		7,905,000	8,000,000	11,556	1PE.....
00077B-ZW-6.....	AMAC 2001-8 4A5 SEQ 6.5 1-25-32.....	01/04/2002.....	LEHMAN BROTHERS INC.....		4,912,500	5,000,000	7,222	1PE.....
006848-BK-0.....	ADELPHIA COMM 10.25 11-01-06 NC.....	03/28/2002.....	LEHMAN BROTHERS INC.....		1,387,500	1,500,000	67,479	4.....
011679-AC-1.....	ALASKA COMM 9.375 5-15-09 C07@100.....	03/01/2002.....	PURCH G.A. ASSURANCE.....		501,250	500,000	13,802	4.....
011679-AC-1.....	ALASKA COMM 9.375 5-15-09 C07@100.....	03/01/2002.....	PURCH G.A. E&S.....		501,250	500,000	13,802	4.....
020012-AA-8.....	ALLSTATE FINANCIAL 7.125 9-26-05 NC.....	01/23/2002.....	CS FIRST BOSTON CORP.....		5,951,084	5,507,000	132,971	1.....
03072M-AB-4.....	AMERUS GROUP CO 6.95 6-15-05 NC.....	03/21/2002.....	DEUTSCHE MORGAN GRENFELL.....		3,120,787	3,075,000	59,958	2PE.....
032479-AC-1.....	ANADARKO FINANCE 6.75 5-1-11 NC.....	03/01/2002.....	PURCH G.A. E&S.....		518,750	500,000	11,250	2PE.....
046003-JS-9.....	ASSOCIATES CORP 5.75 11-1-03 NC.....	03/01/2002.....	PURCH G.A. CONTEMPORARY.....		519,375	500,000	9,583	1PE.....
05115E-AB-6.....	AUGUSTA IV A2 6.90 111515 AL072410SF.....	02/26/2002.....	BEAR STEARNS & CO. INC.....		2,066,420	2,000,000	40,633	1PE.....
064057-AP-7.....	BANK OF NEW YORK 8.50 12-15-04 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,108,750	1,000,000	17,944	1PE.....
075887-AR-0.....	BECTON DICKINSON 7.15 10-01-09 NC.....	01/22/2002.....	HSBC SECURITIES INC.....		2,686,875	2,500,000	56,604	1PE.....
080555-AD-7.....	BELO A.H. CORP 7.125 6-1-07 NC.....	03/01/2002.....	PURCH G.A. SECURITY.....		710,500	700,000	12,469	2PE.....
110122-AG-3.....	BRISTOL-MYER SQUIBB 5.75 10-01-11 NC.....	01/11/2002.....	J. P. MORGAN SECURITIES.....		10,057,300	10,000,000	172,500	1PE.....
125581-AA-6.....	CIT GROUP HLDGS 7.375 4-02-07 NC.....	03/26/2002.....	SALOMON SMITH BARNEY.....		1,497,030	1,500,000	0	1PE.....
126650-AF-7.....	CVS CORP 7.77 1-10-12 AL 11-15-09 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,054,295	1,994,461	9,040	1PE.....
134429-AM-1.....	CAMPBELL SOUP CO 6.75 2-15-11 NC.....	01/17/2002.....	BANK OF AMERICA NT&SA.....		1,315,713	1,250,000	37,031	1PE.....
134429-AN-9.....	CAMPBELL SOUP CO 5.875 10-01-08 NC.....	02/19/2002.....	BANK OF AMERICA NT&SA.....		3,777,404	3,700,000	87,554	1PE.....
14149Y-AB-4.....	CARDINAL HEALTH 6.00 1-15-06 NC.....	03/01/2002.....	PURCH G.A. E&S.....		1,049,138	1,010,000	7,743	1.....
14149Y-AB-4.....	CARDINAL HEALTH 6.00 1-15-06 NC.....	03/01/2002.....	PURCH G.A. FIDELITY.....		701,156	675,000	5,175	1.....
14149Y-AF-5.....	CARDINAL HEALTH 6.75 2-15-11 NC.....	01/11/2002.....	BANK OF AMERICA NT&SA.....		2,123,260	2,000,000	56,625	1PE.....
172953-5Z-0.....	CMSI 2002-3 2A3 SEQ 6.0 03-25-32.....	03/06/2002.....	MERRILL LYNCH P F & S.....		2,628,703	2,700,000	12,150	1PE.....
190441-BC-8.....	COASTAL CORP 7.75 6-15-10 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,537,500	1,500,000	24,542	2PE.....
191216-AH-3.....	COCA-COLA CO 5.75 03-15-11 NC.....	01/16/2002.....	BANK OF AMERICA NT&SA.....		5,074,150	5,000,000	101,424	1PE.....
200340-AJ-6.....	COMERICA INC 7.25 8-1-07 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,093,750	1,000,000	6,042	1PE.....

E04.1

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
22540V-FF-4.....	CSFB 2001-26 2A2 IO INV 11-25-31.....	01/09/2002.....	WILLIAM BLAIR & COMPANY.....		1,441,703	24,803,485	0	1Z.....
22540V-FF-4.....	CSFB 2001-26 2A2 IO INV 11-25-31.....	01/09/2002.....	CAPITALIZED INTEREST.....		79,199	0	0	1Z.....
22540V-HJ-4.....	CSFB 2001-MH29 A SEQ 5.6 09-25-31.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,837,014	2,873,011	0	1PE.....
22540V-H3-9.....	CSFB 2002-9 2A3 SEQ 6.58 4-25-32.....	03/08/2002.....	CS FIRST BOSTON CORP.....		5,000,000	5,000,000	24,675	1PE.....
22540V-H4-7.....	CSFB 2002-9 2AF SEQ 6.96 3-25-32.....	03/08/2002.....	CS FIRST BOSTON CORP.....		1,000,000	1,000,000	5,220	1PE.....
22541L-AC-7.....	CS FIRST BOSTON USA 6.50 01-15-12 NC.....	01/08/2002.....	CS FIRST BOSTON CORP.....		994,910	1,000,000	0	1PE.....
228255-AC-9.....	CROWN CORK & SEAL 6.75 4-15-03 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		840,000	1,200,000	30,600	5.....
244199-AR-6.....	DEERE & CO 8.95 6-15-19 C09@100.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,141,250	1,000,000	18,894	1PE.....
25468P-BU-9.....	DISNEY (WALT) CO 5.50 12-29-06 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,005,000	2,000,000	18,944	1PE.....
300674-AB-4.....	EXCEL PARALUBES 7.125 11-1-11 A04-07.....	03/27/2002.....	LEHMAN BROTHERS INC.....		5,454,824	5,219,228	155,979	2PE.....
31331F-AU-5.....	FEDERAL EXPRESS ETC 97-A 1-15-18A12.....	02/05/2002.....	SALOMON SMITH BARNEY.....		2,907,130	2,717,731	13,022	1PE.....
317928-AA-7.....	FINOVA GROUP 7.50 11-15-09 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		107,250	300,000	6,625	5.....
319963-AE-4.....	FIRST DATA CORP 4.70 11-01-06 NC.....	03/01/2002.....	PURCH G.A. SPIRIT.....		985,000	1,000,000	14,753	1.....
32051Z-ZA-4.....	FHASI 2002-2 PS IO INV TBA.....	02/25/2002.....	UBS WARBURG.....		778,229	8,815,333	0	1Z.....
32051Z-ZA-4.....	FHASI 2002-2 PS IO INV TBA.....	02/25/2002.....	CAPITALIZED INTEREST.....		4,672	0	0	1Z.....
337368-AB-0.....	FUBOA 2001-1 C1 A2 SEQ 6.136* 121510.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,018,750	1,000,000	0	1.....
361446-AB-3.....	GATX CAPITAL CORP 6.875 11-1-04 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		957,500	1,000,000	22,917	2PE.....
361856-BZ-9.....	GMACM 2002-HE2 A5 SEQ 6.66 6-25-17.....	03/15/2002.....	BEAR STEARNS & CO. INC.....		7,497,515	7,500,000	34,688	1PE.....
364725-AC-5.....	GANNETT CO 6.375 04-01-12 NC.....	03/11/2002.....	BANK OF AMERICA NT&SA.....		1,493,235	1,500,000	0	1PE.....
368771-AA-9.....	GENL AMER RAILCAR 97-1 6.69 9-20-16.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		892,335	883,500	1,806	1PE.....
370425-QR-4.....	GMAC 5.875 1-22-03 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,012,500	1,000,000	6,365	2PE.....
38141G-BU-7.....	GOLDMAN SACHS GP 6.60 1-15-12 NC.....	02/04/2002.....	GOLDMAN SACHS & CO.....		5,064,250	5,000,000	24,750	1.....
40621P-AA-7.....	HALLIBURTON CO 6.75 2-1-27 P07 MTN.....	03/01/2002.....	PURCH WORLDWIDE DIR AUTO.....		920,000	1,000,000	5,625	2PE.....
41014S-AA-4.....	JOHN HANCOCK 5.625 12-01-08 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,005,000	2,000,000	26,563	1PE.....
446438-AB-9.....	HUNTINGTON NATL 6.75 6-15-03 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,045,000	1,000,000	14,250	1PE.....
45254T-LF-9.....	IMSA-2002 S A2 IO 6.33 TBA.....	03/13/2002.....	BEAR STEARNS & CO. INC.....		1,242,188	25,000,000	0	1Z.....
45254T-LF-9.....	IMSA-2002 S A2 IO 6.33 TBA.....	03/13/2002.....	CAPITALIZED INTEREST.....		13,188	0	0	1Z.....
45254T-LG-7.....	IMSA 2002-A6 SEQ 6.50 04-25-33.....	03/13/2002.....	BEAR STEARNS & CO. INC.....		4,996,094	5,000,000	24,375	1PE.....
45660N-CZ-6.....	RAST 2002-A4 A4 SEQ 7.0 TBA.....	03/21/2002.....	LEHMAN BROTHERS INC.....		4,991,385	5,000,000	26,250	1PE.....
50075N-AA-2.....	KRAFT FOODS INC 4.625 11-01-06 NC.....	01/03/2002.....	UBS WARBURG.....		5,519,146	5,650,000	47,907	1PE.....
536196-AB-4.....	LION CT HOLDING 6.375 8-15-03 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,456,000	1,400,000	3,967	1PE.....
55263E-AY-1.....	MBNA CORP 7.125 9-15-04 MTNC.....	03/19/2002.....	DEUTSCHE MORGAN GRENFELL.....		1,550,700	1,500,000	2,078	2PE.....
55263E-CE-3.....	MBNA CORP 7.50 3-15-12 NC.....	03/20/2002.....	DEUTSCHE MORGAN GRENFELL.....		993,750	1,000,000	0	2PE.....
582333-ZA-1.....	MCMILLIN COS 12.875 2-28-09.....	02/28/2002.....	PRIVATE PLACEMENT.....		18,605,000	19,000,000	0	4Z.....
60935B-DW-6.....	TMSHE 1998-B AF6 SEQ 6.315 7-15-26.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,045,000	2,000,000	0	1PE.....
617446-DX-4.....	MORGAN STANLEY DEAN 8.00 6-15-10 NC.....	01/07/2002.....	MORGAN STANLEY & CO.....		2,261,437	2,050,000	11,389	1PE.....
628900-AF-9.....	NBD BANCORP 7.125 5-15-07 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,083,750	1,000,000	20,979	1PE.....
67087T-DE-8.....	OAK 2002-A A3 ABS SEQ 6.03 05-15-24.....	02/25/2002.....	CS FIRST BOSTON CORP.....		2,999,779	3,000,000	13,568	1PE.....
68619A-AN-7.....	ORGN 2002-A A3 SEQ 6.17 12-15-23.....	03/06/2002.....	CS FIRST BOSTON CORP.....		6,997,755	7,000,000	31,193	1PE.....
699216-AH-0.....	PARAMOUNT COMM 8.25 8-1-22 C080102.....	03/01/2002.....	PURCH G.A. FIDELITY.....		518,125	500,000	3,438	2PE.....
718507-BJ-4.....	PHILLIPS PETROLEUM 6.375 3-30-09 NC.....	02/20/2002.....	BANK ONE.....		1,030,590	1,000,000	25,677	2PE.....
743315-AF-0.....	PROGRESSIVE CORP 7.00 10-1-13 NC.....	01/23/2002.....	MCDONALD & CO.....		1,990,117	1,900,000	43,225	1PE.....
744593-AC-8.....	STEER-IBM-Z2-A 6.415 6-01-18 AL 2-11.....	03/01/2002.....	PURCH GAI-NEW YORK.....		1,318,913	1,337,301	21,447	1PE.....
760985-GQ-8.....	RAMP 2002-RS1 A15 NAS 5.91 01-25-32.....	01/11/2002.....	DEUTSCHE MORGAN GRENFELL.....		2,999,295	3,000,000	13,790	1PE.....
76110F-R2-1.....	RALI 1999-QS7 M1 MEZ 6.75 6-25-29.....	03/11/2002.....	UBS WARBURG.....		3,312,905	3,289,264	8,018	1PE.....
76110V-HR-2.....	RFMS2 2002-H11 A6 SEQ 6.46 09-25-20.....	01/09/2002.....	BEAR STEARNS & CO. INC.....		5,998,955	6,000,000	30,147	1PE.....
76110V-HX-9.....	RFMS2 2002-HS1 A4 SEQ 5.57 10-25-16.....	01/16/2002.....	RESIDENTIAL FUNDING SEC.....		3,999,441	4,000,000	17,948	1PE.....
76110V-JM-1.....	RFMS2 2002-H12 A16 SEQ 6.51 11-25-19.....	03/08/2002.....	BEAR STEARNS & CO. INC.....		2,998,591	3,000,000	13,563	1PE.....
76110Y-LE-0.....	RFMSI 1999-S14 IA7 TAC 6.5 6-25-29.....	03/22/2002.....	SALOMON SMITH BARNEY.....		7,875,829	7,973,000	0	1PE.....
761695-AA-3.....	REYNOLDS & REYNOLDS 7.00 12-15-06 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,037,500	1,000,000	14,778	2PE.....
777324-AA-2.....	GSA ROSECLIFF 8.00 11-15-08 AL1105.....	03/07/2002.....	BB&T CAPITAL.....		3,115,709	2,885,236	75,016	1PE.....
786514-BC-2.....	SAFeway INC 6.50 03-01-11 NC.....	01/14/2002.....	CS FIRST BOSTON CORP.....		5,707,373	5,542,000	136,087	2PE.....
803111-AK-9.....	SARA LEE CORP 6.25 9-15-11 NC.....	01/11/2002.....	J. P. MORGAN SECURITIES.....		7,186,550	7,000,000	153,125	1.....
81169P-AA-9.....	SEABULK INTL INC 12.50 6-30-07 C01.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		805,055	1,133,880	24,016	4.....

E04.2

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

E04.3

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
81371F-AA-5.....	KROGER CO 9.05 12-15-04 FSA NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		370,013	330,000	6,305	1PE.....
82028K-AC-5.....	SHAW COMMUNICATIONS 8.25 4-11-10 NC.....	03/01/2002.....	PURCH G.A. FIDELITY.....		578,875	550,000	17,646	2.....
83569R-AC-3.....	SONY CAP CORP 4.95 11-01-06 MTN.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,450,000	2,500,000	39,531	1PE.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	03/15/2002.....	PRIVATE PLACEMENT.....		50,000	50,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	02/28/2002.....	PRIVATE PLACEMENT.....		50,000	50,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	02/22/2002.....	PRIVATE PLACEMENT.....		200,000	200,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	02/15/2002.....	PRIVATE PLACEMENT.....		150,000	150,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	02/08/2002.....	PRIVATE PLACEMENT.....		300,000	300,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	02/01/2002.....	PRIVATE PLACEMENT.....		350,000	350,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	01/25/2002.....	PRIVATE PLACEMENT.....		50,000	50,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	01/18/2002.....	PRIVATE PLACEMENT.....		200,000	200,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	01/11/2002.....	PRIVATE PLACEMENT.....		250,000	250,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	01/04/2002.....	PRIVATE PLACEMENT.....		50,000	50,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	03/28/2002.....	PRIVATE PLACEMENT.....		125,000	125,000	0	6*.....
86822#-AA-9.....	SUPERIOR NONWOVEN III 12.25 5-01-05.....	03/25/2002.....	PRIVATE PLACEMENT.....		150,000	150,000	0	6*.....
88033G-AW-0.....	TENET HEALTHCARE 6.50 06-01-12 NC.....	03/04/2002.....	CS FIRST BOSTON CORP.....		1,487,625	1,500,000	0	2.....
887315-AX-7.....	TIME WARNER 8.18 08-15-07 NC.....	01/08/2002.....	J. P. MORGAN SECURITIES.....		4,430,280	4,000,000	132,698	2PE.....
892332-AH-0.....	TOYOTA MOTOR CREDIT 5.50 12-15-08 NC.....	01/07/2002.....	RAYMOND JAMES & ASSOC.....		2,104,657	2,118,000	8,090	1PE.....
89652P-AA-6.....	TRINITY IND 7.755 02-15-09 AL2-07 NC.....	02/12/2002.....	J. P. MORGAN SECURITIES.....		2,500,000	2,500,000	0	2.....
902118-AD-0.....	TYCO INTL GROUP 6.25 06-15-03.....	02/20/2002.....	J. P. MORGAN SECURITIES.....		1,385,625	1,500,000	18,229	2PE.....
902118-AZ-1.....	TYCO INTL GROUP 5.80 8-01-06 NC.....	02/07/2002.....	GOLDMAN SACHS & CO.....		900,000	1,000,000	1,772	2.....
902118-AZ-1.....	TYCO INTL GROUP 5.80 8-01-06 NC.....	02/08/2002.....	GOLDMAN SACHS & CO.....		462,500	500,000	967	2.....
902118-BA-5.....	TYCO INTL GROUP 4.95 08-01-03 NC.....	02/08/2002.....	WILLIAM BLAIR & COMPANY.....		941,250	1,000,000	1,650	2.....
902905-AU-2.....	USX CORP 6.85 03-01-08 NC.....	02/21/2002.....	GOLDMAN SACHS & CO.....		2,099,940	2,000,000	66,597	2PE.....
907770-BF-7.....	UNOCAL CORP 7.35 6-15-09 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,588,125	1,500,000	23,275	2PE.....
908068-AG-4.....	UNION PLANTERS 7.75 03-01-11 NC.....	03/19/2002.....	BNP PARIBAS.....		5,341,300	5,000,000	22,604	2PE.....
908587-AB-4.....	UNION TANK 95-A2 6.76 1-2-06 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,555,862	1,499,626	16,614	1PE.....
929227-KB-1.....	WAMU 2002-S1 1A5 NAS 6.50 1-25-32.....	01/11/2002.....	LEHMAN BROTHERS INC.....		10,056,250	10,000,000	52,361	1PE.....
929227-KD-7.....	WAMU 2002-S1 1A7 IO FLT 1-25-32.....	01/17/2002.....	LEHMAN BROTHERS INC.....		2,114,063	33,000,000	0	1Z.....
929227-KD-7.....	WAMU 2002-S1 1A7 IO FLT 1-25-32.....	01/17/2002.....	CAPITALIZED INTEREST.....		28,371	0	0	1Z.....
939322-AG-8.....	WASHINGTON MUTUAL 5.625 1-15-07 NC.....	01/08/2002.....	CS FIRST BOSTON CORP.....		3,991,000	4,000,000	0	2PE.....
94978K-AK-2.....	WFMBS 2002-4 2A8 VADM 6.50 2-25-32.....	01/16/2002.....	UBS WARBURG.....		5,037,891	5,000,000	26,181	1PE.....
960394-AP-9.....	WESTINGHOUSE CR 8.875 6-14-14 P04.....	03/25/2002.....	MERRILL LYNCH P F & S.....		3,466,350	3,000,000	76,917	1PE.....
961548-AM-6.....	WESTVACO 8.30 8-1-22 AL1011 C02@104.....	03/26/2002.....	FIRST ALBANY CORPORATION.....		5,195,000	5,000,000	69,167	2PE.....
	United States.....				276,941,803	360,007,056	2,743,360	XXX.....
Canada								
078149-DL-2.....	BELL CANADA 7.75 4-1-06 NC.....	03/01/2002.....	PURCH WORLDWIDE INS CO.....		1,495,800	1,385,000	44,724	1PE.....
078149-DL-2.....	BELL CANADA 7.75 4-1-06 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		2,160,000	2,000,000	64,583	1PE.....
775101-AA-6.....	ROGERS CANTEL 10.50 6-01-06 CN NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		411,500	400,000	10,356	2.....
884903-AN-5.....	THOMSON CORP 6.20 1-05-12 NC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....		1,932,500	2,000,000	34,789	1PE.....
	Canada.....				5,999,800	5,785,000	154,452	XXX.....
4599999.....	Total - Bonds - Industrial & Miscellaneous.....				282,941,603	365,792,056	2,897,812	XXX.....
6099997.....	Total - Bonds - Part 3.....				431,617,286	513,346,952	4,189,079	XXX.....
6099998.....	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				18,018,980	65,396,119	67,051	XXX.....
6099999.....	Total - Bonds.....				449,636,266	578,743,071	4,256,130	XXX.....
Common Stocks - Industrial and Miscellaneous								
United States								
006847-10-7.....	ADELPHIA BUSINESS SOLUTIONS INC.....	01/11/2002.....	NON-TAX SPINOFF.....	12,951.000	6,720		0	L.....
170032-11-4.....	CHIQUITA BRANDS INTERNATIONAL WT.....	03/19/2002.....	EXCHANGE.....	2,048,740.000	9,936,389		0	L.....
170032-80-9.....	CHIQUITA BRANDS INTERNATIONAL.....	03/19/2002.....	EXCHANGE.....	122,923.000	1,843,845		0	L.....
81169P-10-1.....	SEABULK INTERNATIONAL INC.....	03/01/2002.....	PURCH GREAT AMER NEW YORK.....	6,649.000	20,279		0	L.....
	United States.....				11,807,233	XXX	0	XXX.....
6899999.....	Total - Common Stocks - Industrial & Miscellaneous.....				11,807,233	XXX	0	XXX.....

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Common Stocks - Parent, Subsidiaries and Affiliates								
United States								
38982@-10-0.....	GREAT AMERICAN ALLIANCE INSURANCE CO.....	03/01/2002.....	CAPITAL CONTRIBUTION.....	0.000	2,600,000	.....	.....0	A.....
38985#-10-5.....	GREAT AMERICAN INSURANCE CO. OF NY.....	03/01/2002.....	CAPITAL CONTRIBUTION.....	0.000	12,500,000	.....	.....0	A.....
	United States.....				15,100,000	XXX.....	0	XXX.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				15,100,000	XXX.....	0	XXX.....
7099997.	Total - Common Stocks - Part 3.....				26,907,233	XXX.....	0	XXX.....
7099999.	Total - Common Stocks.....				26,907,233	XXX.....	0	XXX.....
7199999.	Total - Preferred and Common Stocks.....				26,907,233	XXX.....	0	XXX.....
7299999.	Total - Bonds, Preferred and Common Stocks.....				476,543,499	XXX.....	4,256,130	XXX.....

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
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	NAIC Designation (a)
Bonds - U.S. Government																
83162C-FD-0...	SBA SER 94-20C 6.875 3-1-14 AL 03-04.....	03/01/2002	PAYDOWN.....		184,152	184,152	184,152	184,152	0	0	0	0	0	6,330		1PE.....
83162C-HH-9...	SBA SER 97-20C 7.15 3-1-17 AL 12-1-7.....	03/01/2002	PAYDOWN.....		76,470	76,470	75,705	76,470	0	0	0	0	0	2,734		1PE.....
912827-4F-6...	U.S. TREASURY NOTES 5.625 5-15-08.....	02/08/2002	CS FIRST BOSTON CORP.....		5,283,594	5,000,000	5,196,094	5,193,072	(2,727)	0	0	90,522	90,522	68,370		1.....
912827-7B-2...	U.S. TREASURY NOTES 5.00 8-15-11.....	01/10/2002	MCDONALD & CO.....		5,014,844	5,000,000	5,014,063	5,013,951	(29)	0	0	893	893	101,223		1.....
912827-7B-2...	U.S. TREASURY NOTES 5.00 8-15-11.....	01/14/2002	UBS WARBURG.....		10,135,938	10,000,000	9,963,203	9,963,411	108	0	0	172,527	172,527	207,880		1.....
912827-7B-2...	U.S. TREASURY NOTES 5.00 8-15-11.....	01/11/2002	J. P. MORGAN SECURITIES.....		10,078,125	10,000,000	9,968,750	9,968,906	71	0	0	109,219	109,219	206,522		1.....
912827-7B-2...	U.S. TREASURY NOTES 5.00 8-15-11.....	01/25/2002	BEAR STEARNS & CO. INC.....		9,950,000	10,000,000	9,943,203	9,943,654	309	0	0	6,346	6,346	225,543		1.....
912827-7B-2...	U.S. TREASURY NOTES 5.00 8-15-11.....	01/17/2002	SALOMON SMITH BARNEY.....		15,058,594	15,000,000	14,942,578	14,942,936	208	0	0	115,657	115,657	317,935		1.....
912827-7F-3...	U.S. TREASURY NOTES 3.50 11-15-06.....	01/23/2002	CS FIRST BOSTON CORP.....		4,846,875	5,000,000	4,796,094	4,798,827	2,313	0	0	48,048	48,048	33,840		1.....
912827-7F-3...	U.S. TREASURY NOTES 3.50 11-15-06.....	01/16/2002	MCDONALD & CO.....		4,874,219	5,000,000	4,796,094	4,798,091	1,577	0	0	76,128	76,128	30,456		1.....
0399999	Total - Bonds - U.S. Government.....				65,502,811	65,260,622	64,879,936	64,883,470	1,830	0	0	619,340	619,340	1,200,833	0	XXX..
Bonds - Special Revenue and Special Assessment																
Louisiana																
434208-AT-1...	HODGE LA UTIL SYS REV 6.00 3-1-07.....	03/01/2002	SINKING FUND PAYMENT.....		10,000	10,000	10,000	10,000	271	0	0	0	0	300		3.....
	Louisiana.....				10,000	10,000	10,000	10,000	271	0	0	0	0	300	0	XXX..
Massachusetts																
575566-H4-9...	MASS BAY TRANS AUTH 5.75 3-01-22.....	03/01/2002	REDEEMED BY CALL.....		3,000,000	3,000,000	3,094,830	3,000,000	(7,273)	0	0	0	0	86,250		1PE.....
	Massachusetts.....				3,000,000	3,000,000	3,094,830	3,000,000	(7,273)	0	0	0	0	86,250	0	XXX..
New York																
649705-JJ-0...	EMPIRE INS NY IND DEV 8.80 9-11-18.....	01/11/2002	SINKING FUND PAYMENT.....		2,538	2,538	2,674	2,665	0	0	0	(127)	(127)	19		2.....
649705-JJ-0...	EMPIRE INS NY IND DEV 8.80 9-11-18.....	02/11/2002	SINKING FUND PAYMENT.....		2,549	2,549	2,686	2,676	0	0	0	(127)	(127)	37		2.....
649705-JJ-0...	EMPIRE INS NY IND DEV 8.80 9-11-18.....	03/11/2002	SINKING FUND PAYMENT.....		2,571	2,571	2,710	2,700	(1)	0	0	(128)	(128)	57		2.....
	New York.....				7,658	7,658	8,070	8,041	(1)	0	0	(382)	(382)	113	0	XXX..
United States																
31287M-US-7...	FGLMC C62393 PT 6.5 1-1-32.....	03/15/2002	PAYDOWNS.....		76,197	76,197	76,173	76,197	0	0	0	0	0	760		1.....
312912-JG-4...	FHR 1379 T IO 7.50 4-15-21.....	03/15/2002	PAYDOWNS.....		0	2,161,717	84,668	0	0	0	0	0	0	26,817		1.....
31292H-MU-5...	FGLMC C01271 PT 6.5 12-1-31.....	03/15/2002	PAYDOWNS.....		218,351	218,351	218,351	218,351	0	0	0	0	0	1,567		1.....
31298Y-S2-8...	FGLMC C60537 6.5 11-01-31.....	03/15/2002	PAYDOWNS.....		320,494	320,494	322,798	320,494	0	0	0	0	0	2,298		1.....
3133TK-EB-2...	FHR 2145 S IO INV 4-15-29.....	03/15/2002	PAYDOWNS.....		0	1,494,611	102,450	0	0	0	0	0	0	12,923		1.....
3133TL-3H-9...	FHR 2158 S IO INV 11-15-26.....	03/15/2002	PAYDOWNS.....		0	822,414	41,120	0	0	0	0	0	0	6,941		1.....
3133TP-AZ-2...	FHR 2237 S IO INV 1-15-28.....	03/15/2002	PAYDOWNS.....		0	6,673,484	175,178	0	0	0	0	0	0	70,687		1.....
3133TR-YA-7...	FHR 2292 SI IO INV 11/15/30.....	03/15/2002	PAYDOWNS.....		0	3,912,430	267,553	0	0	0	0	0	0	34,024		1.....
3133T5-BU-6...	FHLMC 1714M PAC 7.00 8-15-23.....	03/15/2002	PAYDOWNS.....		338,233	338,233	320,899	338,233	0	0	0	0	0	3,900		1PE.....
3133T6-VU-2...	FHLMC T-002 CL A PT 7.00 01-25-21.....	03/25/2002	PAYDOWNS.....		102,535	102,535	102,281	102,535	0	0	0	0	0	1,132		1.....
3133T8-UB-1...	FHLMC 1928 C SEQ 7.50 12-15-24.....	03/15/2002	PAYDOWNS.....		953,007	953,007	960,750	953,007	0	0	0	0	0	10,881		1PE.....
31339M-ET-1...	FHR 2389 S INV 12-15-31.....	03/15/2002	PAYDOWNS.....		131,100	131,100	105,869	131,100	0	0	0	0	0	2,013		1.....
31359G-2Y-1...	FNR 1994-39 Z 6.5 3-25-24.....	03/25/2002	PAYDOWNS.....		558,240	558,240	549,866	558,240	0	0	0	0	0	3,867		1PE.....
31359K-TS-6...	FNMA 96-42K SUP 6.50 7-25-23.....	01/25/2002	PAYDOWN.....		371,495	371,495	347,232	371,495	174	0	0	0	0	2,012		1PE.....
31359P-LE-4...	FNMA 97-26G SEQ 6.6 9-18-24.....	03/15/2002	PAYDOWNS.....		1,720,356	1,720,356	1,594,823	1,720,356	0	0	0	0	0	17,176		1PE.....
31359R-LH-3...	FNR 1997-81 SB IO INV 12-18-27.....	03/18/2002	PAYDOWNS.....		0	5,217,458	155,184	0	0	0	0	0	0	36,874		1.....
31359S-6M-7...	FNR 2001-33 SA IO INV 7-25-31.....	03/25/2002	PAYDOWNS.....		0	796,388	75,289	0	0	0	0	0	0	6,961		1.....
31383S-RS-1...	FNCL 511797 PT 6.0 5-01-31.....	03/25/2002	PAYDOWNS.....		110,265	110,265	110,248	110,265	0	0	0	0	0	977		1.....
31387D-EV-7...	FNCL 580748 PT 6.0 5-1-31.....	03/25/2002	PAYDOWNS.....		32,639	32,639	32,579	32,639	0	0	0	0	0	327		1.....
31387N-WM-5...	FNCL 589352 PT 6.0 6-01-31.....	03/25/2002	PAYDOWNS.....		201,343	201,343	199,582	201,343	0	0	0	0	0	1,752		1.....
31388D-ZU-5...	FNCL 602055 PT 6.50 9-01-31.....	03/25/2002	PAYDOWNS.....		119,965	119,965	122,326	119,965	0	0	0	0	0	1,205		1.....
31388G-VW-8...	FNCL 604629 PT 6.0 9-1-31.....	03/25/2002	PAYDOWNS.....		18,108	18,108	18,079	18,108	0	0	0	0	0	230		1.....
31388K-VT-5...	FNCL 607358 PT 6.50 10-01-31.....	03/25/2002	PAYDOWNS.....		11,747	11,747	12,050	11,747	0	0	0	0	0	129		1.....
31388U-HY-9...	FNCL 615047 PT 6.5 1-1-32.....	03/25/2002	PAYDOWNS.....		88,633	88,633	88,937	88,633	0	0	0	0	0	894		1.....
313921-N6-1...	FNR 2001-61 SE IO INV 11-18-31.....	01/01/2002	PRIOR YEAR ADJUSTMENT.....		0	0	0	0	0	0	0	0	0	445,000		1Z.....
38373R-K7-3...	GNR 2001-55 SF INV 11-23-31.....	02/21/2002	PAYDOWN.....		12,848	12,848	14,461	12,848	0	0	0	0	0	214		1Z.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
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	NAIC Designation (a)
745160-EV-9...	PUERTO RICO AQUEDUCT SWR 6.50 7-1-03...	01/01/2002	SINKING FUND PAYMENT.....		50,000	50,000	48,674	49,859	0	0	0	141	141	1,625		1PE.....
911760-JY-3...	VENDEE MTG 97-1 2E SEQ 7.50 3-15-24.....	03/15/2002	PAYDOWNS.....		385,923	385,923	393,702	385,923	0	0	0	0	0	6,088		1.....
	U.S.....				5,821,479	26,899,981	6,541,122	5,821,338	174	0	0	141	141	699,274	0	XXX...
	United States.....				8,839,137	29,917,639	9,654,022	8,839,379	(6,829)	0	0	(241)	(241)	785,937	0	XXX...
3199999.	Total - Bonds - Special Revenue & Assessment.....				8,839,137	29,917,639	9,654,022	8,839,379	(6,829)	0	0	(241)	(241)	785,937	0	XXX...

Bonds - Public Utilities
United States

192395-AA-9...	COGENTRIX ENERGY 8.10 3-15-04 AL0603....	03/15/2002	SINKING FUND PAYMENT.....		327,000	327,000	326,846	326,959	4	0	0	41	41	13,244		3.....
361706-AA-2...	ENERGY CORP 7.43 1-15-11 AL 09-06.....	01/15/2002	SINKING FUND PAYMENT.....		158,584	158,584	164,927	163,585	(19)	0	0	(5,001)	(5,001)	0		2PE.....
	United States.....				485,584	485,584	491,773	490,544	(15)	0	0	(4,960)	(4,960)	13,244	0	XXX...
3899999.	Total - Bonds - Public Utilities.....				485,584	485,584	491,773	490,544	(15)	0	0	(4,960)	(4,960)	13,244	0	XXX...

Bonds - Industrial and Miscellaneous
United States

00077B-ZD-8...	AMAC 2001-8 S10 IO INV 1-25-32.....	03/25/2002	PAYDOWNS.....		0	2,442,363	130,158	0	0	0	0	0	0	25,907		1.....
00086R-AC-1...	ACLC 97-B A1 ABS FL 6.728 4-15-14.....	03/15/2002	PAYDOWNS.....		103,076	103,076	103,076	103,076	0	0	0	0	0	1,153		1.....
023654-AA-4...	AMER WEST AIR ETC 6.85 7-2-09 A12805.....	01/02/2002	SINKING FUND PAYMENT.....		15,785	15,785	16,253	15,204	924	0	0	(343)	(343)	541		3.....
023778-AA-1...	AMER AIR 91A1 PT 9.71 1-2-07 AL1204.....	01/02/2002	SINKING FUND PAYMENT.....		143,330	143,330	162,404	136,933	17,712	0	0	(11,315)	(11,315)	6,959		3.....
05115Q-AC-7...	AUGUSTA V A2 6.40 2-28-11 AL112506.....	02/28/2002	SINKING FUND PAYMENT.....		376,316	376,316	396,803	396,082	(274)	0	0	(19,766)	(19,766)	12,042		1PE.....
06421@-AE-6...	BOEI STRUCT NT 8.11 3-15-08 A041503.....	03/15/2002	SINKING FUND PAYMENT.....		69,438	69,438	69,438	69,438	0	0	0	0	0	5,631		1PE.....
12189P-AA-0...	BUR NTH/SAN FA 97A 7.42 3-23-10 A06.....	03/23/2002	SINKING FUND PAYMENT.....		34,411	34,411	35,529	35,458	(22)	0	0	(1,047)	(1,047)	1,277		1PE.....
12189P-AD-4...	BUR NTH ETC 6.23 7-2-18 AL 4-28-10.....	01/02/2002	SINKING FUND PAYMENT.....		27,467	27,467	24,858	24,945	0	0	0	2,523	2,523	856		1PE.....
121899-DH-8...	BUR NTH ETC 6.94 1-2-14 AL9-28-08 SF.....	01/02/2002	SINKING FUND PAYMENT.....		146,326	146,326	146,877	146,774	0	0	0	(448)	(448)	5,078		1PE.....
124845-AD-0...	CBS INC 7.625 1-1-02 NC.....	01/01/2002	REDEEMED.....		700,000	700,000	679,348	700,000	0	0	0	0	0	26,688		1PE.....
125567-AA-5...	TYCO CAP 6.49 01-05-21 AL 11-24-10.....	01/05/2002	SINKING FUND PAYMENT.....		739,219	739,219	739,219	739,219	0	0	0	0	0	23,988		1.....
126650-AF-7...	CVS CORP 7.77 1-10-12 AL 11-15-09 NC.....	02/10/2002	SINKING FUND PAYMENT.....		13,847	13,847	13,847	13,847	0	0	0	0	0	149		1PE.....
126650-AF-7...	CVS CORP 7.77 1-10-12 AL 11-15-09 NC.....	03/10/2002	SINKING FUND PAYMENT.....		18,806	18,806	18,968	18,967	0	0	0	(161)	(161)	267		1PE.....
12669B-QZ-8...	CWALT 2000-1 M MEZ 8.0 7-25-30.....	03/25/2002	PAYDOWNS.....		8,846	8,846	8,650	8,846	0	0	0	0	0	105		1PE.....
126690-HV-1...	CNTRYWIDE 93-10 A5 PAC 6.75 1-25-24.....	03/25/2002	PAYDOWNS.....		706,855	706,855	652,021	706,855	0	0	0	0	0	7,657		1PE.....
126690-JS-6...	CNTRYWIDE 93-C A6 SEQ 5.95 1-25-24.....	03/25/2002	PAYDOWNS.....		2,868,075	2,868,075	2,549,002	2,868,075	0	0	0	0	0	23,891		1PE.....
160841-AA-0...	CHARLOTTE GATE 6.41 12-01-16 NC.....	01/01/2002	SINKING FUND PAYMENT.....		6,640	6,640	6,640	6,640	0	0	0	0	0	35		1PE.....
160841-AA-0...	CHARLOTTE GATE 6.41 12-01-16 NC.....	02/01/2002	SINKING FUND PAYMENT.....		6,675	6,675	6,675	6,675	0	0	0	0	0	71		1PE.....
160841-AA-0...	CHARLOTTE GATE 6.41 12-01-16 NC.....	03/01/2002	SINKING FUND PAYMENT.....		6,711	6,711	6,711	6,711	0	0	0	0	0	108		1PE.....
16162T-B7-0...	CHASE 2001-S6 S IO INV 11-25-31.....	03/25/2002	PAYDOWNS.....		0	1,513,620	114,872	0	0	0	0	0	0	13,433		1.....
16162T-ZS-8...	CHASE 2001-S5 1A11 IO INV 10-25-31.....	01/01/2002	PRIOR YEAR ADJUSTMENT.....		0	0	0	0	0	0	0	0	0	72,833		1Z.....
161626-ZA-7...	CHASE MTG 93-9 A9 TAC 5.65 12-25-24.....	03/25/2002	PAYDOWNS.....		1,760,841	1,760,841	1,566,324	1,760,841	0	0	0	0	0	13,913		1PE.....
166782-AB-8...	CHEVY CHASE 97-1 ABS 6.55 5-20-18.....	03/21/2002	PAYDOWNS.....		54,457	54,457	54,441	54,457	0	0	0	0	0	667		1PE.....
172921-G3-6...	CMSI MTG 93-12 A2 SEQ 6.50 6-25-21.....	03/25/2002	PAYDOWNS.....		347,760	347,760	320,809	347,760	0	0	0	0	0	3,704		1PE.....
210805-AM-9...	CONT AIR 96A 6.94 4-15-15 AL0307 SF.....	01/15/2002	SINKING FUND PAYMENT.....		171,781	171,781	171,781	171,781	0	0	0	0	0	2,980		2PE.....
21987H-AG-0...	CHRYSLER BD 97A1 7.242 2-1-17 AL0410.....	02/01/2002	SINKING FUND PAYMENT.....		126,743	126,743	128,635	128,393	(5)	0	0	(1,650)	(1,650)	4,589		1PE.....
225314-AC-7...	BANMX 99-A CCM ABS 7.50 10-1-06.....	03/05/2002	PAYDOWNS.....		105,362	105,362	105,316	105,362	0	0	0	0	0	1,320		1PE.....
22540A-G5-1...	CSFB 2001-S6 1A2 IO FLT 5-25-31.....	03/25/2002	PAYDOWNS.....		0	3,598,192	153,234	0	0	0	0	0	0	43,463		1.....
22540V-FF-4...	CSFB 2001-26 2A2 IO INV 11-25-31.....	03/25/2002	PAYDOWNS.....		0	2,119,129	129,941	0	0	0	0	0	0	8,183		1Z.....
22540W-DY-3...	FNT 2001-4 3A6 IO INV 9-25-31.....	01/01/2002	PRIOR YEAR ADJUSTMENT.....		(116,401)	0	0	0	0	0	0	(116,401)	(116,401)	223,883		1Z.....
226602-AA-8...	CRIIMI MAE 95-1 A SEQ 7.00* 01-01-33.....	03/04/2002	PAYDOWNS.....		65,792	65,792	64,107	65,792	0	0	0	0	0	1,098		1.....
232928-AA-9...	DR STRUC FIN 6.66 8-15-10 AL62406 SF.....	02/15/2002	SINKING FUND PAYMENT.....		55,403	55,403	55,403	30,472	18,837	0	0	0	0	1,845		5.....
23323C-CV-5...	DLJMA 2001-S3 1A2 IO 2.97 11-25-30.....	03/25/2002	PAYDOWNS.....		0	2,919,491	133,078	0	0	0	0	0	0	14,149		1.....
23323C-DE-2...	DLJMA 2001-S3 3A2 IO INV 11-25-30.....	03/25/2002	PAYDOWNS.....		0	1,851,663	65,470	0	0	0	0	0	0	18,171		1.....
247367-AC-9...	DELTA 9.375 9-11-07 AL 05-25-05 SF.....	03/11/2002	SINKING FUND PAYMENT.....		316,038	316,038	351,747	313,273	32,455	0	0	(20,537)	(20,537)	14,814		3.....
24763L-AE-0...	DELTA FUND 95-2A5 HE SEQ 7.1 1-25-27.....	03/25/2002	PAYDOWNS.....		69,050	69,050	69,273	69,050	0	0	0	0	0	741		1PE.....
252408-AA-7...	DHYNO 98-1 A1 CBO 6.68 3-20-10.....	03/25/2002	PAYDOWN.....		63,473	63,473	62,746	26,659	35,968	0	0	727	727	4,240		5.....

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
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	NAIC Designation (a)
26055H-AA-9...	DOW CHEMICAL 7.60 1-02-02.....	01/02/2002	REDEEMED.....		108,688	108,688	112,219	108,688	(2)	0	0	0	0	4,130		1PE
277461-AL-3...	EASTMAN KODAK 9.375 3-15-03 NC.....	01/03/2002	BEAR STEARNS & CO. INC.....		1,559,865	1,500,000	1,711,785	1,547,732	(212)	0	0	12,133	12,133	44,141		2PE
301951-AB-5...	FFCA 96C1 A ABS 7.80 7-25-11 PP.....	03/25/2002	PAYDOWNS.....		196,142	196,142	196,142	196,142	0	0	0	0	0	2,866		1
316817-AA-3...	57TH ST MTGE 7.125 6-01-17 AL 042908.....	01/01/2002	SINKING FUND PAYMENT.....		3,125	3,125	3,126	3,126	0	0	0	0	0	19		1PE
316817-AA-3...	57TH ST MTGE 7.125 6-01-17 AL 042908.....	02/01/2002	SINKING FUND PAYMENT.....		3,144	3,144	3,144	3,144	0	0	0	0	0	37		1PE
316817-AA-3...	57TH ST MTGE 7.125 6-01-17 AL 042908.....	03/01/2002	SINKING FUND PAYMENT.....		3,163	3,163	3,163	3,163	0	0	0	0	0	56		1PE
32051D-HD-7...	FHASI 2001-6 A9 IO INV 9-25-31.....	03/25/2002	PAYDOWNS.....		0	1,289,215	64,926	0	0	0	0	0	0	6,857		1
35907W-AD-1...	FRONTIER 2001 1 A ABS 6.44 4-20-08.....	03/20/2002	PAYDOWNS.....		427,501	427,501	427,501	427,501	0	0	0	0	0	4,975		1
35907W-AE-9...	FRONTIER 2001-1 B ABS 7.75 4-20-08.....	03/01/2002	PAYDOWNS.....		240,462	240,462	240,462	240,462	0	0	0	0	0	2,300		1
36144T-CP-0...	GATX CAP CORP 7.50 9-15-03 MTN NC.....	01/25/2002	BEAR STEARNS & CO. INC.....		970,000	1,000,000	940,000	947,967	1,931	0	0	22,033	22,033	24,792		2PE
36144T-CP-0...	GATX CAP CORP 7.50 9-15-03 MTN NC.....	01/28/2002	BEAR STEARNS & CO. INC.....		2,425,000	2,500,000	2,350,000	2,370,520	5,432	0	0	54,480	54,480	62,500		2PE
36157L-YY-8...	GE CAP 94-1 A6 TAC 6.50* 1-25-24.....	02/26/2002	PAYDOWNS.....		141,828	141,828	135,402	141,828	0	0	0	0	0	885		1PE
36157L-5Q-7...	GE CAP 94-14 A3 SEQ 6.5* 4-25-24.....	03/25/2002	PAYDOWNS.....		1,357,967	1,357,967	1,245,509	1,357,967	0	0	0	0	0	18,299		1PE
36157R-BY-0...	GE CAP 97-12 A6 NAS 7.0 12-25-27.....	02/26/2002	PAYDOWNS.....		6,386	6,386	6,509	6,386	0	0	0	0	0	49		1PE
36157T-WL-1...	GE CAP 96-6 A13 NAS 7.00 4-25-26.....	03/25/2002	PAYDOWNS.....		272,125	272,125	264,812	272,125	0	0	0	0	0	2,955		1PE
368771-AA-9...	GENL AMER RAILCAR 97-1 6.69 9-20-16.....	01/20/2002	SINKING FUND PAYMENT.....		19,624	19,624	19,624	19,624	0	0	0	0	0	109		1PE
368771-AA-9...	GENL AMER RAILCAR 97-1 6.69 9-20-16.....	02/20/2002	SINKING FUND PAYMENT.....		19,734	19,734	19,734	19,734	0	0	0	0	0	220		1PE
368771-AA-9...	GENL AMER RAILCAR 97-1 6.69 9-20-16.....	03/20/2002	SINKING FUND PAYMENT.....		24,065	24,065	24,305	24,305	0	0	0	(240)	(240)	134		1PE
427241-AB-0...	HERITAGE MEDIA CORP 8.75 2-15-06 C01.....	02/15/2002	REDEEMED BY CALL.....		1,029,170	1,000,000	952,500	975,390	607	0	0	53,780	53,780	43,750		3
45254T-DM-3...	IMS A 2000-3 A6 IO INV 10-25-30.....	03/25/2002	PAYDOWNS.....		0	11,155,023	220,656	0	0	0	0	0	0	117,085		1
45254T-JX-3...	IMS A 2001-8 A4 IO INV 5.956 01-25-32.....	03/25/2002	PAYDOWNS.....		0	791,401	41,468	0	0	0	0	0	0	10,689		1
482584-AL-3...	K MART CORP 8.125 12-1-06 NC.....	01/17/2002	BEAR STEARNS & CO. INC.....		750,000	1,500,000	1,742,970	1,206,315	412,554	0	0	(868,869)	(868,869)	17,604		3
493553-BH-3...	KEYSTONE 98 P2 A4SEQ 6.84 12-25-18.....	03/25/2002	PAYDOWNS.....		484,245	484,245	497,941	484,245	0	0	0	0	0	5,010		1
52729N-AC-4...	LEVEL 3 COMM 9.125 5-01-08 C06@100.....	03/04/2002	BEAR STEARNS & CO. INC.....		2,019,250	4,925,000	4,907,004	1,970,000	2,597,348	0	0	(2,892,848)	(2,892,848)	157,292		5
582333-AA-8...	MCMILLIN CO 13.00 8-31-06 A0804 P03.....	02/28/2002	SINKING FUND PAYMENT.....		1,303,425	1,303,425	1,068,809	1,116,800	4,316	0	0	186,625	186,625	84,026		4
582333-AA-8...	MCMILLIN CO 13.00 8-31-06 A0804 P03.....	02/28/2002	REDEEMED BY CALL.....		15,658,479	14,772,150	14,125,790	14,295,615	11,790	0	0	1,362,864	1,362,864	952,298		4
582333-ZA-1...	MCMILLIN COS 12.875 2-28-09.....	02/28/2002	CONSENT FEE.....		175,000	0	175,000	0	0	0	0	0	0	0		4Z
58501W-AV-3...	STEER Z1 A (JCP) 7.54 3-1-17 AL07-10.....	03/01/2002	SINKING FUND PAYMENT.....		45,587	45,587	48,582	41,028	9,268	0	0	(2,658)	(2,658)	1,719		3
585525-AB-4...	MELLON RFC 98-1 A2 SEQ 6.50* 2-25-28.....	03/27/2002	PAYDOWNS.....		1,661,036	1,661,036	1,568,836	1,661,036	0	0	0	0	0	16,238		1PE
60706U-AA-2...	MOBIL CORP 7.29 1-2-14 AL 9-02-08 NC.....	01/02/2002	SINKING FUND PAYMENT.....		110,056	110,056	110,056	110,056	0	0	0	0	0	4,012		1PE
65332V-AM-5...	NEXTEL COMM 0/9.95 2-15-08 C06@100.....	01/15/2002	BANK OF AMERICA NT&SA.....		1,687,500	2,500,000	1,586,200	1,718,750	467,501	0	0	(554,308)	(554,308)	0		4
65332V-AM-5...	NEXTEL COMM 0/9.95 2-15-08 C06@100.....	01/15/2002	MERRILL LYNCH P F & S.....		1,700,000	2,500,000	1,564,850	1,718,750	467,769	0	0	(499,453)	(499,453)	0		4
656517-AC-3...	NORSE 1A A3 CBO 6.515 8-13-10 C03.....	02/14/2002	PAYDOWN.....		41,603	41,603	42,432	42,252	(7)	0	0	(649)	(649)	678		1
7461F-CZ-8...	OCCIDENTAL PET 7.18 1-2-02 MTN NC.....	01/02/2002	REDEEMED.....		2,500,000	2,500,000	2,536,575	2,500,000	(24)	0	0	0	0	23,435		2PE
681936-AK-6...	OMEGA HEALTHCARE 6.95 6-15-02 NC.....	03/26/2002	OMEGA HEALTHCARE.....		6,750,000	6,750,000	5,838,750	6,574,534	188,792	0	0	175,466	175,466	132,919		5
681936-B*-0...	OMEGA HEALTHCARE LIBOR + 300 6-30-05.....	01/23/2002	PAYDOWN.....		392	392	384	374	10	0	0	8	8	6		4
690768-BA-3...	OWENS ILL 7.85 5-15-04 NC.....	03/06/2002	DEBT TRADERS.....		488,750	500,000	499,390	490,000	14,773	0	0	(11,023)	(11,023)	12,647		4
69363V-AB-3...	PSI NET INC 11.00 8-01-09 C07@100.....	02/27/2002	BEAR STEARNS & CO. INC.....		707,188	7,750,000	661,250	620,000	80,000	0	0	45,938	45,938	0		6
699216-AG-2...	PARAMOUNT COMM 7.50 1-15-02 NC.....	01/15/2002	REDEEMED.....		500,000	500,000	507,500	500,000	(533)	0	0	0	0	18,750		1PE
74434T-A2-3...	PRU HOME 93-51 A12 TAC 6.50 12-25-23.....	03/25/2002	PAYDOWNS.....		2,795,272	2,795,272	2,491,286	2,795,272	0	0	0	0	0	28,602		1PE
74436G-AY-9...	PRU SEC 15 2G SEQ 8.60 5-20-21.....	03/20/2002	PAYDOWNS.....		161,072	161,072	166,306	161,072	0	0	0	0	0	2,315		1
74437C-AB-7...	PSI NET INC 10.00 2-15-05 C04@100.....	03/05/2002	LEHMAN BROTHERS INC.....		234,375	2,500,000	687,500	218,750	187,575	0	0	(453,363)	(453,363)	0		6
74437C-AB-7...	PSI NET INC 10.00 2-15-05 C04@100.....	03/08/2002	UBS WARBURG.....		281,250	3,000,000	278,375	262,500	225,090	0	0	2,875	2,875	0		6
74437C-AB-7...	PSI NET INC 10.00 2-15-05 C04@100.....	03/22/2002	LEHMAN BROTHERS INC.....		238,875	2,450,000	226,625	214,375	183,823	0	0	12,250	12,250	0		6
74437C-AD-3...	PSI NET INC 11.50 11-1-08 C06@100.....	03/22/2002	LEHMAN BROTHERS INC.....		150,000	1,500,000	1,501,515	135,000	1,388,951	0	0	(1,351,451)	(1,351,451)	0		6
744593-AF-1...	STEER-H-Z3 6.91 8-1-18 AL 03-11.....	02/01/2002	SINKING FUND PAYMENT.....		57,871	57,871	57,867	57,868	0	0	0	3	3	1,999		2PE
74913E-AH-3...	QWEST CAPITAL FUNDING 7.25 2-15-11.....	03/20/2002	BANK OF AMERICA NT&SA.....		1,265,535	1,500,000	1,499,895	1,499,903	2	0	0	(234,368)	(234,368)	66,458		2PE
750755-AA-8...	RAILCAR 92-1 7.75 6-01-04*AL0602 SF.....	03/01/2002	SINKING FUND PAYMENT.....		668,667	668,667	728,847	684,792	(1,100)	0	0	(16,125)	(16,125)	12,955		1PE
755920-AD-7...	ROCS-BLS98-1 7.12 1-15-18 AL9-26-10.....	01/15/2002	SINKING FUND PAYMENT.....		47,795	47,795	42,959	43,149	6	0	0	4,646	4,646	1,702		1PE
755920-AM-7...	ROCS (CHRYSLER) 98-1 6.50 8-1-18 A11.....	02/01/2002	SINKING FUND PAYMENT.....		74,981	74,981	75,241	75,215	(1)	0	0	(234)	(234)	2,437		1PE
760944-F4-5...	RFMSI 93-S43 A5 SEQ 5.95* 11-25-23.....	03/25/2002	PAYDOWNS.....		5,768,787	5,768,787	4,770,420	5,768,787	0	0	0	0	0	54,279		1PE

E05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
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	NAIC Designation (a)
6599997.	Total - Preferred Stocks - Part 4.....				7,531,104	0	8,719,264	7,450,990	262,343	0	0	(188,896)	(188,896)	0	197,360	XXX..
6599999.	Total - Preferred Stocks.....				7,531,104	0	8,719,264	7,450,990	262,343	0	0	(188,896)	(188,896)	0	197,360	XXX..
Common Stocks - Industrial and Miscellaneous																
United States																
006848-10-5....	ADELPHIA COMMUNICATIONS CORP CLASS A	01/11/2002	NON-TAX SPINOFF.....	0.000	6,720	.....	.....6,720	0	0	0	0	0	0	.....	.....0	L.....
170032-10-6....	CHIQUITA BRANDS INTERNATIONAL, INC.....	03/19/2002	EXCHANGE.....	17,235,424.000	11,780,252	.....	.....179,730,603	11,892,443	456,932	0	0	292,649	292,649	.....	.....0	L.....
	United States.....				11,786,972	XXX.....	179,737,323	11,892,443	456,932	0	0	292,649	292,649	0	0	XXX..
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....				11,786,972	XXX.....	179,737,323	11,892,443	456,932	0	0	292,649	292,649	0	0	XXX..
Common Stocks - Parent, Subsidiaries and Affiliates																
United States																
38987#-10-3....	GREAT AMERICAN MGMT. SERVICES INC.....	02/19/2002	RETURN OF CAPITAL.....	0.000	2,748,466	.....	.....2,748,466	0	0	0	0	0	0	.....	.....0	A.....
	United States.....				2,748,466	XXX.....	2,748,466	0	0	0	0	0	0	0	0	XXX..
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				2,748,466	XXX.....	2,748,466	0	0	0	0	0	0	0	0	XXX..
7099997.	Total - Common Stocks - Part 4.....				14,535,438	XXX.....	182,485,789	11,892,443	456,932	0	0	292,649	292,649	0	0	XXX..
7099999.	Total - Common Stocks.....				14,535,438	XXX.....	182,485,789	11,892,443	456,932	0	0	292,649	292,649	0	0	XXX..
7199999.	Total - Preferred and Common Stocks.....				22,066,542	XXX.....	191,205,053	19,343,433	719,275	0	0	103,753	103,753	0	197,360	XXX..
7299999.	Total - Bonds, Preferred and Common Stocks.....				...199,033,204	XXX.....	...375,891,409	...196,154,430	...9,089,162	0	0	...(6,651,665)	...(6,651,665)	6,270,972	197,360	XXX..

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:.....0.

Sch. DB-Part A-Section 1
NONE

Sch. DB-Part B-Section 1
NONE

Sch. DB-Part C-Section 1
NONE

Sch. DB-Part D-Section 1
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	5	6	7	*
					First Month	Second Month	Third Month	
Open Depositories								
The Bank of New York.....	New York, New York.....	0.600	6,213	0	66,135	..14,928,368	55,207	.....
Bank of America.....	St. Louis, Missouri.....	0.000	0	0	226,904	124,282	(66,003)	.....
Bank of America.....	Wichita, Kansas.....	0.000	0	0	5,103	5,087	5,071	.....
Bank One, Indianapolis.....	Indianapolis, Indiana.....	3.890	215	0	75,218	75,218	75,433	.....
Bank One, Texas.....	Dallas, Texas.....	0.000	0	0	639,083	509,072	158,159	.....
Chase Bank.....	Palisades Park, New Jersey.....	0.000	0	0	(74,045)	150,150	118,757	.....
First Union National Bank.....	Philadelphia, Pennsylvania.....	0.000	0	0	818,155	818,155	818,155	.....
Fleet National Bank.....	Windsor, Connecticut.....	0.000	0	0	347,859	378,047	571,063	.....
LaSalle Bank N.A.....	Chicago, Illinois.....	0.000	0	0	113,533	58,726	462,478	.....
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	0.000	0	0	465,503	953,944	(94,132)	.....
Nations Bank.....	Miami, Florida.....	0.000	0	0	177,443	233,392	131,517	.....
Northrim Bank.....	Anchorage, Alaska.....	0.000	0	0	26,844	26,844	26,844	.....
Certificate of Deposit 6.16% 04-26-02.....	.....	.....0.000	0	0	0	0	0	.....
PNC Bank.....	Philadelphia, Pennsylvania.....	0.000	0	0	350,049	350,049	350,049	.....
The Provident Bank.....	Cincinnati, Ohio.....	0.000	0	0	(42,306,770)	..(57,792,070)	..(42,528,957)	.....
The Provident Bank.....	Cincinnati, Ohio.....	0.000	0	0	640,576	640,178	640,178	.....
Collateral Account.....	.....	.....0.000	0	0	0	0	0	.....
Royal Bank of Canada.....	Toronto, Canada.....	0.000	(2,281)	0	2,813,719	3,532,992	4,307,008	.....
Royal Trust Corporation of Canada.....	Toronto, Canada.....	0.000	8	0	(14)	(14)	8	.....
Union Bank of California.....	Pasadena, California.....	0.000	0	0	474,284	510,287	538,056	.....
Wells Fargo Bank.....	Los Angeles, California.....	0.000	0	0	2,551,702	9,291,575	3,479,977	.....
0199999. Total Open Depositories.....	.....	.....XXX.....	4,155	0	..(32,588,717)	..(25,205,719)	..(30,951,133)	XXX
0399999. Total Cash on Deposit.....	.....	.....XXX.....	4,155	0	..(32,588,717)	..(25,205,719)	..(30,951,133)	XXX
0499999. Cash in Company's Office.....	.....	.....XXX.....	XXX.....	XXX.....	(1,859,837)	(4,508,530)	(7,570,298)	XXX
0599999. Total Cash.....	.....	.....XXX.....	4,155	0	..(34,448,554)	..(29,714,249)	..(38,521,431)	XXX



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	275,000	1	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	34,405	3	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Canada.....CN	0	0	0	0	0	0	0	0
57. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
58. Totals.....	0	0	0	0	0	309,405	4	0

DETAILS OF WRITE-INS

5701.	0	0	0	0	0	0	0	0
5702.	0	0	0	0	0	0	0	0
5703.	0	0	0	0	0	0	0	0
5798. Summary of remaining write-ins for Line 57 from overflow page.....	0	0	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 + 5798) (Line 57 above).....	0	0	0	0	0	0	0	0

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Overflow Page
NONE

GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins