



QUARTERLY STATEMENT

As of June 30, 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 USA
Incorporated..... March 7, 1872 Commenced Business..... March 7, 1872

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

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

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

.....

ASSETS

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,013,008,335	0	2,013,008,335	1,821,216,788
2. Stocks:				
2.1 Preferred stocks.....	13,810,390	0	13,810,390	23,606,071
2.2 Common stocks.....	1,231,541,577	0	1,231,541,577	1,179,379,958
3. Mortgage loans on real estate:				
3.1 First liens.....	56,573,717	0	56,573,717	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).....	13,350,784	0	13,350,784	13,704,888
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	39,927,055	0	39,927,055	34,940,072
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(25,354,200)) and short-term investments (\$.....68,759,500).....	43,405,300	0	43,405,300	111,680,893
6. Other invested assets.....	40,105,217	0	40,105,217	40,323,225
7. Receivable for securities.....	20,715,876	0	20,715,876	142,993
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	3,472,438,253	0	3,472,438,253	3,288,732,098
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....	321,098,822	25,530,130	295,568,692	236,929,710
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	58,543,270	676,022	57,867,248	49,720,369
10.3 Accrued retrospective premiums.....	7,882,483	788,248	7,094,235	9,546,653
11. Funds held by or deposited with reinsured companies.....	15,344	15,344	0	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.....	152,321,785	0	152,321,785	141,296,060
15. Federal and foreign income tax recoverable and interest thereon (including \$.....76,104,153 net deferred tax asset) -	214,302,084	125,543,282	88,758,802	96,188,680
16. Guaranty funds receivable or on deposit.....	0	0	0	0
17. Electronic data processing equipment and software.....	4,239,856	0	4,239,856	5,820,065
18. Interest, dividends and real estate income due and accrued.....	31,570,562	306,835	31,263,727	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.....	8,443,211	4,650,647	3,792,564	105,509,134
21. Amounts due from/to protected cells.....	0	0	0	0
22. Equities and deposits in pools and associations.....	48,058,759	74,364	47,984,395	44,910,152
23. Amounts receivable relating to uninsured accident and health plans.....	0	0	0	0
24. Other assets nonadmitted.....	10,557,483	10,557,483	0	0
25. Aggregate write-ins for other than invested assets.....	60,178,414	21,710,408	38,468,006	34,226,195
26. Total assets excluding protected cell assets (Lines 9 through 25).....	4,389,650,324	189,852,762	4,199,797,563	4,045,041,500
27. Protected cell assets.....	0	0	0	0
28. TOTALS (Lines 26 and 27).....	4,389,650,324	189,852,762	4,199,797,563	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.....	33,508,747	1,400,000	32,108,747	31,208,496
2502. Other assets and receivables.....	26,669,667	20,310,408	6,359,259	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).....	60,178,414	21,710,408	38,468,006	34,226,195

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....287,223,805).....	1,736,204,300	1,723,659,360
2. Reinsurance payable on paid losses and loss adjustment expenses.....	12,446,362	8,144,057
3. Loss adjustment expenses.....	338,476,932	351,323,670
4. Commissions payable, contingent commissions and other similar charges.....	2,279,546	10,255,910
5. Other expenses (excluding taxes, licenses and fees).....	33,120,871	35,732,903
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,859,320	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 \$....444,078,655 and including warranty reserves of \$.....0).....	775,110,133	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).....	214,380,003	146,597,283
13. Funds held by company under reinsurance treaties.....	41,151,750	27,832,969
14. Amounts withheld or retained by company for account of others.....	7,123,555	16,474,048
15. Remittances and items not allocated.....	30,401,301	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.....	25,902,000	11,514,000
18. Drafts outstanding.....	880,416	906,967
19. Payable to parent, subsidiaries and affiliates.....	20,959,153	7,542,727
20. Payable for securities.....	7,926,485	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.....	(181,303,632)	(220,553,076)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	3,108,251,646	2,984,382,704
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	3,108,251,646	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).....	53,149,431	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).....	1,091,545,917	1,060,658,796
36. TOTALS.....	4,199,797,563	4,045,041,500

DETAILS OF WRITE-INS

2301. Accounts payable and other liabilities.....	30,797,534	32,681,325
2302. Retroactive reinsurance ceded.....	(212,101,167)	(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).....	(181,303,632)	(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

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 \$.....318,236,988).....	280,717,288	218,268,003	461,626,768
1.2 Assumed..... (written \$.....776,437,233).....	720,813,088	639,906,366	1,425,720,868
1.3 Ceded..... (written \$.....490,915,915).....	404,698,795	346,907,655	806,651,114
1.4 Net..... (written \$.....603,758,307).....	596,831,581	511,266,714	1,080,696,522
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....375,274,833):			
2.1 Direct.....	170,456,934	108,822,657	287,870,318
2.2 Assumed.....	456,774,943	370,897,756	1,065,022,346
2.3 Ceded.....	266,622,122	180,303,205	646,946,539
2.4 Net.....	360,609,756	299,417,207	705,946,125
3. Loss expenses incurred.....	75,133,318	66,942,223	173,835,520
4. Other underwriting expenses incurred.....	211,576,249	193,344,467	405,618,127
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	647,319,322	559,703,897	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).....	(50,487,741)	(48,437,183)	(204,703,250)
INVESTMENT INCOME			
9. Net investment income earned.....	74,498,822	70,396,402	165,954,901
10. Net realized capital gains (losses).....	(34,958,296)	(14,644,922)	(27,330,053)
11. Net investment gain (loss) (Lines 9 + 10).....	39,540,526	55,751,480	138,624,848
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....15,531 amount charged off \$.....3,033,533).....	(3,018,002)	(2,483,494)	(5,085,065)
13. Finance and service charges not included in premiums.....	2,307,155	2,346,428	4,477,935
14. Aggregate write-ins for miscellaneous income.....	(2,333,917)	20,624,531	19,320,169
15. Total other income (Lines 12 through 14).....	(3,044,765)	20,487,465	18,713,039
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	(13,991,980)	27,801,762	(47,365,363)
17. Dividends to policyholders.....	1,153,589	692,427	1,149,685
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	(15,145,569)	27,109,335	(48,515,048)
19. Federal and foreign income taxes incurred.....	10,206,838	9,064,000	(6,803,008)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(25,352,407)	18,045,335	(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).....	(25,352,407)	18,045,335	(41,712,040)
23. Net unrealized capital gains or losses.....	47,406,240	(34,818,118)	(99,592,496)
24. Change in net unrealized foreign exchange capital gain (loss).....	(14,388,000)	(966,000)	(5,034,000)
25. Change in net deferred income taxes.....	15,379,671	64,008,544	42,938,003
26. Change in nonadmitted assets.....	7,841,617	(66,516,194)	(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	(17,603,579)	(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	(45,000,000)	(60,000,000)
35. Change in treasury stock.....	0	0	0
36. Aggregate write-ins for gains and losses in surplus.....	0	124,135	124,135
37. Change in surplus as regards policyholders (Lines 22 through 36).....	30,887,121	(82,725,877)	(121,033,129)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	1,091,545,917	1,098,966,048	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.....	(2,333,917)	(5,705)	(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).....	(2,333,917)	20,624,531	19,320,169
3601. Retroactive reinsurance gain.....	0	124,135	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	124,135	124,135

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	604,401,502	1,218,820,234
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	442,794,843	740,129,978
3. Underwriting expenses paid.....	228,452,494	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).....	(66,845,836)	77,580,432
6. Net investment income.....	88,326,005	165,370,230
7. Other income (expenses):		
7.1 Agents' balances charged off.....	(3,018,002)	(5,085,065)
7.2 Net funds held under reinsurance treaties.....	14,251,698	27,112,676
7.3 Net amount withheld or retained for account of others.....	(9,350,494)	8,387,305
7.4 Aggregate write-ins for miscellaneous items.....	36,866,230	(12,673,726)
7.5 Total other income (Lines 7.1 to 7.4).....	38,749,431	17,741,190
8. Dividends to policyholders on direct business, less \$.....(789,881) dividends on reinsurance assumed or ceded (net).....	1,153,589	1,149,685
9. Federal and foreign income taxes (paid) recovered.....	(2,854,786)	(5,334,598)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9).....	56,221,226	254,207,570
CASH FROM INVESTMENTS		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	413,212,405	1,005,959,076
11.2 Stocks.....	28,654,844	51,635,260
11.3 Mortgage loans.....	6,249,093	1,551,891
11.4 Real estate.....	0	376,440
11.5 Other invested assets.....	3,456,373	4,789,023
11.6 Net gains or (losses) on cash and short-term investments.....	16,127,713	2,800,937
11.7 Miscellaneous proceeds.....	0	14,811,063
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	467,700,428	1,081,923,690
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....	630,543,065	1,072,361,073
12.2 Stocks.....	35,565,774	48,076,595
12.3 Mortgage loans.....	0	1,710,608
12.4 Real estate.....	5,480,689	2,234,317
12.5 Other invested assets.....	3,201,488	9,032,866
12.6 Miscellaneous applications.....	27,404,996	19,584,258
12.7 Total investments acquired (Lines 12.1 to 12.6).....	702,196,013	1,152,999,717
13. Net cash from investments (Line 11.8 minus Line 12.7).....	(234,495,585)	(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.....	114,496,502	0
14.4 Borrowed funds received.....	0	0
14.5 Other cash provided.....	3,090,054	12,329,228
14.6 Total (Lines 14.1 to 14.5).....	117,586,556	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.....	7,587,790	27,218,493
15.5 Total (Lines 15.1 to 15.4).....	7,587,790	180,579,138
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	109,998,766	(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).....	(68,275,593)	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).....	43,405,300	111,680,893
DETAILS OF WRITE-INS		
07.401 Retroactive reinsurance ceded.....	41,133,234	(46,566,092)
07.402 Finance and service charges not included in premiums.....	2,307,155	4,477,935
07.403 Retroactive reinsurance gain.....	0	20,854,872
07.498 Summary of remaining write-ins for Line 7.4 from overflow page.....	(6,574,160)	8,559,559
07.499 Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above).....	36,866,230	(12,673,726)

NOTES TO FINANCIAL STATEMENTS

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 [X] No []
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 Name of Entity	2 NAIC Company Code	3 State of Domicile

6. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [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.12/31/2001.....

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	\$.....1,040,876,729
13.24 Short-Term Investments.....	\$.....0	\$.....0
13.25 Mortgages, Loans or Real Estate.....	\$.....36,100,342	\$.....32,940,332
13.26 All Other.....	\$.....20,946,400	\$.....23,158,932
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....1,063,949,763	\$.....1,096,975,993
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	\$.....1,217,392

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? Yes [] No [X] N/A []
 If yes, attach an explanation.
 Not applicable

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? Yes [X] No []
 If yes, attach an explanation.
 See Note 20c.

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

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	48,321,464	0	48,194,412
2. Increase (decrease) by adjustment.....	(436,584)	(411,227)	0	(1,650,285)
3. Cost of acquired.....	0	5,250,000	0	0
4. Cost of additions to and permanent improvements.....	113,087	117,602	0	2,234,317
5. Total profit (loss) on sales.....	0	0	0	242,956
6. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
7. Amount received on sales.....	0	0	0	376,440
8. Book/adjusted carrying value at end of current period.....	48,321,464	53,277,839	0	48,644,960
9. Total valuation allowance.....	0	0	0	0
10. Subtotal (Lines 8 plus 9).....	48,321,464	53,277,839	0	48,644,960
11. Total nonadmitted amounts.....	0	0	0	0
12. Statement value, current period (Page 2, real estate lines, current period).....	48,321,464	53,277,839	0	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	63,264,537	0	63,547,293
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions.....	0	0	0	0
2.2 Additional investment made after acquisitions.....	0	0	0	1,710,608
3. Accrual of discount and mortgage interest points and commitment fees.....	7,800	7,800	0	31,200
4. Increase (decrease) by adjustment.....	0	0	0	0
5. Total profit (loss) on sale.....	0	0	0	0
6. Amounts paid on account or in full during the period.....	480,473	5,768,620	0	1,551,891
7. Amortization of premium.....	0	0	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	63,264,537	57,503,717	0	63,737,210
10. Total valuation allowance.....	(930,000)	(930,000)	0	0
11. Subtotal (Lines 9 plus 10).....	62,334,537	56,573,717	0	63,737,210
12. Total nonadmitted amounts.....	0	0	0	0
13. Statement value of mortgages owned at end of current period.....	62,334,537	56,573,717	0	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	40,131,756	0	36,783,411
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions.....	0	750,000	0	4,339,082
2.2 Additional investment made after acquisitions.....	1,879,463	572,025	0	4,693,784
3. Accrual of discount.....	0	0	0	0
4. Increase (decrease) by adjustment.....	(30,646)	67,523	0	(704,029)
5. Total profit (loss) on sale.....	0	0	0	0
6. Amounts paid on account or in full during the period.....	2,040,286	1,416,087	0	4,789,023
7. Amortization of premium.....	0	0	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
9. Book/adjusted carrying value of long-term invested assets at end of current period.....	40,131,756	40,105,217	0	40,323,225
10. Total valuation allowance.....	0	0	0	0
11. Subtotal (Lines 9 plus 10).....	40,131,756	40,105,217	0	40,323,225
12. Total nonadmitted amounts.....	0	0	0	0
13. Statement value of long-term invested assets at end of current period.....	40,131,756	40,105,217	0	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	2	3	4	5	6	7	8
	Statement Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Statement Value End of First Quarter	Statement Value End of Second Quarter	Statement Value End of Third Quarter	Statement Value December 31 Prior Year
BONDS								
1. Class 1.....	1,474,896,904	419,005,109	401,287,966	(17,413,308)	1,474,896,904	1,475,200,739	0	1,344,969,383
2. Class 2.....	407,261,910	17,512,116	28,907,567	(16,876,206)	407,261,910	378,990,253	0	341,772,596
3. Class 3.....	79,502,077	8,911,885	7,741,371	14,755,393	79,502,077	95,427,984	0	77,425,639
4. Class 4.....	74,448,667	14,940,430	12,843,555	4,051,726	74,448,667	80,597,268	0	69,384,123
5. Class 5.....	33,074,902	0	10,614,457	(1,494,917)	33,074,902	20,965,528	0	43,591,332
6. Class 6.....	27,560,500	1,275,000	0	1,750,563	27,560,500	30,586,063	0	27,544,000
7. Total Bonds.....	2,096,744,960	461,644,540	461,394,916	(15,226,749)	2,096,744,960	2,081,767,835	0	1,904,687,073
PREFERRED STOCK								
8. Class 1.....	3,493,123	0	0	85,628	3,493,123	3,578,751	0	10,271,219
9. Class 2.....	405,042	3,201,450	404,957	(85)	405,042	3,201,450	0	405,294
10. Class 3.....	1,540,000	0	0	111,380	1,540,000	1,651,380	0	2,192,970
11. Class 4.....	8,151,443	0	1,013,830	(2,784,413)	8,151,443	4,353,200	0	9,710,979
12. Class 5.....	1,025,609	0	0	0	1,025,609	1,025,609	0	1,025,609
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	14,615,217	3,201,450	1,418,787	(2,587,490)	14,615,217	13,810,390	0	23,606,071
15. Total Bonds and Preferred Stock.....	2,111,360,177	464,845,990	462,813,703	(17,814,239)	2,111,360,177	2,095,578,225	0	1,928,293,144

11

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.....	68,759,500	XXX	68,759,500	154,080	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	10,266,650	0	83,955,598
2. Cost of short-term investments acquired.....	267,324,665	280,737,740	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	222,244,890	0	1,107,166,841
7. Book/adjusted carrying value, current period.....	10,266,650	68,759,500	0	83,470,285
8. Total valuation allowance.....	0	0	0	0
9. Subtotal (Lines 7 plus 8).....	10,266,650	68,759,500	0	83,470,285
10. Total nonadmitted amounts.....	0	0	0	0
11. Statement value (Lines 9 minus 10).....	10,266,650	68,759,500	0	83,470,285
12. Income collected during period.....	313,068	154,080	0	3,399,093
13. Income earned during period.....	313,068	154,080	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)
------------------------------	------------------------------	------------------------	---------------	---

U.S. Insurers

26492.....	65-0020407.....	Courtesy Insurance Company.....	Deerfield Beach, Florida.....YES.....
------------	-----------------	---------------------------------	-------------------------------	---------------

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
1. Alabama.....AL	Yes	11,049,544	7,924,360	2,127,612	2,325,289	9,031,421	7,773,897
2. Alaska.....AK	Yes	233,515	361,169	95,472	425,095	1,903,657	1,190,905
3. Arizona.....AZ	Yes	3,755,428	3,253,298	5,139,854	997,921	9,282,451	10,012,889
4. Arkansas.....AR	Yes	1,957,205	1,384,487	182,621	605,401	8,227,448	4,924,349
5. California.....CA	Yes	45,830,845	36,992,637	19,697,925	11,668,933	81,874,655	68,807,018
6. Colorado.....CO	Yes	3,516,966	2,267,186	153,805	100,884	12,111,707	5,465,084
7. Connecticut.....CT	Yes	3,662,096	4,579,801	1,681,392	2,404,549	18,745,577	16,331,659
8. Delaware.....DE	Yes	2,446,813	1,481,658	(173,551)	3,235,263	3,315,576	2,152,252
9. District of Columbia.....DC	Yes	1,120,509	616,288	181,650	120,723	1,454,653	984,352
10. Florida.....FL	Yes	27,489,464	21,071,205	13,058,423	3,978,785	31,968,516	42,534,496
11. Georgia.....GA	Yes	7,801,645	5,111,378	1,464,022	5,268,214	23,418,407	8,924,132
12. Hawaii.....HI	Yes	1,210,364	964,248	389,495	253,439	3,452,072	3,001,594
13. Idaho.....ID	Yes	1,035,581	703,024	6,658	130,980	1,054,893	1,093,654
14. Illinois.....IL	Yes	12,500,361	10,139,337	2,898,090	3,537,224	31,491,559	29,029,011
15. Indiana.....IN	Yes	4,753,129	3,445,132	3,497,965	701,179	6,207,704	8,487,582
16. Iowa.....IA	Yes	2,396,039	1,927,135	392,421	117,386	3,391,762	3,898,370
17. Kansas.....KS	Yes	1,881,845	1,727,911	315,188	163,357	10,719,053	5,006,688
18. Kentucky.....KY	Yes	4,444,377	3,338,365	1,594,537	1,536,573	24,673,264	8,815,776
19. Louisiana.....LA	Yes	3,598,154	6,507,263	3,426,661	4,944,763	10,848,126	10,048,556
20. Maine.....ME	Yes	409,534	513,463	554,443	121,179	1,010,890	597,015
21. Maryland.....MD	Yes	5,396,961	4,141,364	2,100,161	3,417,997	14,324,369	11,835,206
22. Massachusetts.....MA	Yes	4,619,337	5,349,691	1,747,435	4,190,201	22,312,905	32,755,576
23. Michigan.....MI	Yes	12,159,803	16,146,513	3,484,217	2,616,060	23,395,940	23,457,106
24. Minnesota.....MN	Yes	5,906,277	3,766,819	468,040	932,355	9,401,399	9,885,245
25. Mississippi.....MS	Yes	2,000,334	2,121,346	1,408,664	884,600	4,143,240	1,899,103
26. Missouri.....MO	Yes	4,968,521	3,460,274	7,629,381	479,251	6,435,201	6,866,960
27. Montana.....MT	Yes	523,809	255,013	45,991	14,372	703,916	469,454
28. Nebraska.....NE	Yes	555,794	1,069,720	(38,776)	31,898	2,453,724	1,951,541
29. Nevada.....NV	Yes	3,821,688	2,922,594	375,277	10,221	3,898,218	2,810,404
30. New Hampshire.....NH	Yes	247,131	827,769	901,452	361,706	4,139,927	5,076,697
31. New Jersey.....NJ	Yes	13,316,774	10,214,630	3,686,961	6,216,121	31,237,346	29,094,097
32. New Mexico.....NM	Yes	753,059	573,191	582,094	69,282	828,528	1,553,233
33. New York.....NY	Yes	19,567,686	16,184,041	4,735,884	5,472,703	104,704,001	47,998,424
34. North Carolina.....NC	Yes	9,289,890	6,591,217	2,654,955	3,212,641	15,218,741	15,801,287
35. North Dakota.....ND	Yes	2,183,676	2,298,671	56,771	93,554	546,360	798,030
36. Ohio.....OH	Yes	7,861,438	7,386,794	1,423,364	1,428,727	15,701,411	18,248,559
37. Oklahoma.....OK	Yes	1,379,722	717,787	52,320	2,070,707	1,843,229	1,425,251
38. Oregon.....OR	Yes	5,415,258	5,034,371	2,171,042	6,590,325	8,329,088	7,374,782
39. Pennsylvania.....PA	Yes	11,728,019	8,300,207	6,321,503	3,463,831	20,318,711	20,339,469
40. Rhode Island.....RI	Yes	1,528,626	743,697	808,440	457,023	2,848,286	2,158,164
41. South Carolina.....SC	Yes	2,809,726	2,191,029	1,569,627	1,284,967	7,184,035	6,749,187
42. South Dakota.....SD	Yes	908,559	556,766	283,497	506,609	520,727	416,012
43. Tennessee.....TN	Yes	5,016,795	3,644,912	768,893	1,808,138	7,840,636	5,803,369
44. Texas.....TX	Yes	26,227,009	14,504,344	4,231,762	2,932,517	51,234,013	47,647,764
45. Utah.....UT	Yes	1,505,634	1,227,960	279,697	617,726	3,234,084	3,017,194
46. Vermont.....VT	Yes	130,476	133,426	532,751	794,133	2,402,755	1,689,379
47. Virginia.....VA	Yes	5,550,805	3,502,429	647,308	2,290,358	7,240,948	4,942,305
48. Washington.....WA	Yes	6,535,490	6,488,387	10,219,144	911,115	19,861,023	16,925,064
49. West Virginia.....WV	Yes	333,048	128,299	132,416	60,845	712,724	761,125
50. Wisconsin.....WI	Yes	3,033,390	3,076,218	3,148,991	1,226,199	5,553,974	8,166,946
51. Wyoming.....WY	Yes	218,344	253,683	160,457	37,486	410,265	425,137
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	26,461	4,357	60,402	451,755	340,463	7,723,100
55. US Virgin Islands.....VI	No	0	0	0	0	0	0
56. Canada.....CN	Yes	11,013,374	11,502,755	1,549,702	965,925	7,377,722	11,073,203
57. Aggregate Other Alien.....OT	XXX	610,663	513,632	1,140	421,926	6,575,339	15,522,641
58. Totals.....	(a) 52	318,236,988	260,143,251	120,885,645	98,960,413	707,456,638	611,740,289
DETAILS OF WRITE-INS							
5701. All other not allocated.....	XXX	610,663	513,632	1,140	421,926	6,575,339	15,522,641
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	610,663	513,632	1,140	421,926	6,575,339	15,522,641

(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****PART 1 – ORGANIZATIONAL CHART**

	<u>FEIN Number</u>	<u>NAIC Co. Code</u>	<u>Domiciliary State</u>
AMERICAN FINANCIAL GROUP, INC .	31-1544320		
AFC HOLDING COMPANY	31-1422526		
AMERICAN FINANCIAL CORPORATION	31-0624874		
Dixie Terminal Corporation	31-0823725		
One East Fourth, Inc.	31-0686194		
American Premier Underwriters, Inc.	23-6000765		
GAI (Bermuda) Ltd. (Bermuda)			
GAI Insurance Company, Ltd. (Bermuda)*			
Pennsylvania Company	51-6001624		
Atlanta Casualty Company*	58-1132392	21792	OH
American Premier Insurance Company*	31-1287689	37001	IN
Atlanta Casualty Group, Inc.	58-1293110		
Atlanta Reserve Insurance Company*	31-1627506	10968	OH
Atlanta Specialty Insurance Company*	42-1019055	31925	OH
Penn Central U.K. Limited (United Kingdom) Insurance (GB) Limited (United Kingdom)*			
Infinity Insurance Company*	31-0943862	22268	IN
Infinity National Insurance Company*	31-1358834	10068	IN
Infinity Select Insurance Company*	31-1333017	20260	IN
Leader Insurance Company*	34-0927698	11738	OH
Leader Preferred Insurance Company*	34-1785809	10195	OH
Leader Specialty Insurance Company*	34-1767787	10061	IN
TICO Insurance Company*	75-1227771	39497	OH
Republic Indemnity Company of America*	95-2801326	22179	CA
Republic Indemnity Company of California*	31-1054123	43753	CA
Windsor Insurance Company*	58-1806189	12599	IN
American Deposit Insurance Company*	73-0772113	16802	OK
Coventry Insurance Company*	31-1277903	35211	OH
El Aguila Compañía de Seguros, S.A. de C.V. (Mexico)*			
Moore Group Inc.	58-1080659		
Regal Insurance Company*	58-1806192	38873	IN
Premier Lease & Loan Services Insurance Agency, Inc.	91-1242743		
Great American Insurance Company *	31-0501234	16691	OH
American Empire Surplus Lines Insurance Company*	31-0912199	35351	DE
American Empire Insurance Company*	31-0973761	37990	OH
Fidelity Excess and Surplus Insurance Company*	22-2824607	12203	OH
Brothers Property Corporation	59-2840291		
FCIA Management Company, Inc.	13-3628555		
GAI Warranty Company	31-1753938		
Great American Alliance Insurance Company*	95-1542353	26832	OH
Great American Assurance Company*	15-6020948	26344	OH
Great American Contemporary Insurance Company*	36-4079497	10646	OH
Great American Custom Insurance Services, Inc.	31-1070712		
Great American E & S Insurance Company*	31-0954439	37532	DE
Great American Fidelity Insurance Company*	31-1036473	41858	DE
Great American Insurance Company of New York*	13-5539046	22136	NY
Great American Lloyd's Insurance Company*@	31-0974853	38024	TX
Great American Protection Insurance Company*	31-1288778	38580	IN
Great American Security Insurance Company*	31-1209419	31135	OH
Great American Spirit Insurance Company*	31-1237970	33723	IN
Great Texas County Mutual Insurance Company*@	43-6030348	13820	TX
Mid-Continent Casualty Company*	73-0556513	23418	OK
Mid-Continent Insurance Company*	73-1406844	15380	OK
Oklahoma Surety Company*	73-0773259	23426	OK
National Interstate Corporation	34-1607394		
Hudson Indemnity, Ltd. (Cayman Islands)*			
National Interstate Insurance Company*	34-1607395	32620	OH
National Interstate Insurance Company of Hawaii, Inc.*	99-0345306	11051	HI
PLLS Canada Insurance Brokers Inc. (Canada)			
Pointe Apartments, Inc.	41-1752820		
Transport Insurance Company*	75-0784127	33014	OH
Worldwide Insurance Company*	39-1341441	26050	OH
Worldwide Direct Auto Insurance Company*	61-6027355	20133	OH
Worldwide Casualty Insurance Company*	61-0983091	39896	OH
Great American Financial Resources, Inc.	06-1356481		
AAG Holding Company, Inc.	31-1475936		
Great American Life Insurance Company*	13-1935920	63312	OH
American Retirement Life Insurance Company*	59-2760189	88366	OH
Annuity Investors Life Insurance Company*	31-1021738	93661	OH
Consolidated Financial Corporation	36-3383108		
Great American Life Assurance Company*	95-2496321	62200	OH
Great American Life Insurance Company of New York*	13-1996152	67288	NY
Loyal American Life Insurance Company*	63-0343428	65722	OH
Manhattan National Life Insurance Company*	45-0252531	67083	IL
United Teacher Associates, Ltd.	74-2180806		
United Teacher Associates Insurance Company*	58-0869673	63479	TX
Great American Life Assurance Company of Puerto Rico*	66-0258488	73814	PR

*Denotes Insurer

@ Denotes company which is affiliated but not owned

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,395,607	602,683	25.2	82.0
2. Allied lines.....	8,831,378	2,923,175	33.1	68.3
3. Farmowners multiple peril.....	2,281,589	2,171,409	95.2	56.3
4. Homeowners multiple peril.....	2,915,215	1,197,825	41.1	8.8
5. Commercial multiple peril.....	17,332,308	10,002,577	57.7	47.4
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	376	(170,117)	(45,244.0)	(103.1)
9. Inland marine.....	10,926,971	4,142,214	37.9	48.7
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.....	159,144	14,809	9.3	112.3
13. Group accident and health.....	793,696	124,283	15.7	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.....	12,681,045	18,495,024	145.8	84.0
17.1. Other liability-occurrence.....	58,820,985	50,508,507	85.9	18.5
17.2. Other liability-claims made.....	60,167,109	38,183,052	63.5	58.4
18.1. Products liability-occurrence.....	821,626	390,701	47.6	20.4
18.2. Products liability-claims made.....	(14,720)	1,302	(8.8)	64.6
19.1, 19.2 Private passenger auto liability.....	9,244,541	7,393,018	80.0	57.4
19.3, 19.4 Commercial auto liability.....	10,367,217	5,324,850	51.4	68.7
21. Auto physical damage.....	15,969,146	11,971,571	75.0	70.5
22. Aircraft (all perils).....	89,043	(1,416,867)	(1,591.2)	88.7
23. Fidelity.....	9,157,039	2,405,144	26.3	22.1
24. Surety.....	27,398,014	6,697,281	24.4	19.1
26. Burglary and theft.....	728,926	273,276	37.5	(4.1)
27. Boiler and machinery.....	328,761	77,547	23.6	46.5
28. Credit.....	11,002,666	1,399,394	12.7	59.0
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.....	18,319,607	7,744,276	42.3	83.4
34. Totals.....	280,717,288	170,456,934	60.7	49.9
DETAILS OF WRITE-INS				
3301. Collateral protection.....	18,319,607	7,744,276	42.3	83.4
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).....	18,319,607	7,744,276	42.3	83.4

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	3,620,672	3,956,935	2,274,169
2. Allied lines.....	14,663,966	16,636,465	13,363,008
3. Farmowners multiple peril.....	1,033,404	2,049,933	2,312,909
4. Homeowners multiple peril.....	1,558,467	2,686,660	2,681,487
5. Commercial multiple peril.....	9,749,683	15,433,119	16,794,948
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	376	(12,557)
9. Inland marine.....	6,286,494	11,324,679	10,073,892
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.....	176,374	244,967	185,017
13. Group accident and health.....	358,021	449,882	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	4,848,782	15,533,036	18,627,317
17.1. Other liability-occurrence.....	34,569,001	73,887,541	39,902,025
17.2. Other liability-claims made.....	33,033,888	60,878,509	49,852,610
18.1. Products liability-occurrence.....	323,650	935,816	1,830,821
18.2. Products liability-claims made.....	(70,610)	(211,684)	184,410
19.1, 19.2 Private passenger auto liability.....	4,829,318	8,989,843	7,790,986
19.3, 19.4 Commercial auto liability.....	5,714,003	9,678,375	7,025,232
21. Auto physical damage.....	8,263,773	16,325,902	13,435,988
22. Aircraft (all perils).....	0	(2,107)	892,385
23. Fidelity.....	5,943,401	10,303,180	5,823,047
24. Surety.....	15,618,758	27,713,949	25,526,043
26. Burglary and theft.....	302,090	676,260	619,466
27. Boiler and machinery.....	239,602	304,635	278,841
28. Credit.....	5,725,940	12,499,237	11,258,897
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.....	15,856,781	27,941,481	29,422,311
34. Totals.....	172,645,458	318,236,988	260,143,251
DETAILS OF WRITE-INS			
3301. Collateral protection.....	15,856,781	27,941,481	29,422,311
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).....	15,856,781	27,941,481	29,422,311

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	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	147,849	6,633	154,482	587,702	6,899	576,690	1,171,291	72,214	(40,163)	32,051
2. 2000	158,991	130,789	289,779	53,507	2,522	56,029	121,741	5,293	125,615	252,649	16,258	2,642	18,899
3. Subtotals 2000 + Prior	822,328	761,173	1,583,502	201,356	9,155	210,511	709,443	12,192	702,305	1,423,941	88,471	(37,521)	50,950
4. 2001	215,063	276,419	491,481	127,042	10,441	137,483	158,769	13,854	190,894	363,517	70,748	(61,230)	9,518
5. Subtotals 2001 + Prior	1,037,391	1,037,592	2,074,983	328,398	19,596	347,994	868,212	26,046	893,200	1,787,457	159,219	(98,751)	60,468
6. 2002	XXX	XXX	XXX	XXX	88,051	88,051	XXX	89,724	197,499	287,224	XXX	XXX	XXX
7. Totals	1,037,391	1,037,592	2,074,983	328,398	107,647	436,045	868,212	115,770	1,090,699	2,074,681	159,219	(98,751)	60,468
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. ....15.3 %	2. ....(9.5)%	3. ....2.9 %
											Col. 13, Line 7 Line 8		
											4. ....5.7 %		

19

(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.

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?	<u>YES</u>
2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	<u>NO</u>
3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	<u>YES</u>

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 Equities and deposits in pools and associations.....	(3,074,243)	9,386,180
07.405 Miscellaneous expense.....	(3,499,917)	(826,621)
07.497 Summary of remaining write-ins for Line 7.4 from Cash Flow.....	(6,574,160)	8,559,559

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Acquired by Purchase								
Hotel Building and Land.....	Charleston.....	SC.....	05/02/2002	Charleston Harbor Partners I Limited Partnership.....	5,250,000	0	5,250,000	0
0199999. Totals.....					5,250,000	0	5,250,000	0
9999999. Totals.....					5,250,000	0	5,250,000	0

E01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													
NONE															

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Book Value/Recorded Investment Excluding Accrued Interest	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Value of Land and Buildings	11 Date of Last Appraisal or Valuation
	2 City	3 State								

NONE

E02

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book Value/Recorded Investment Excluding Accrued Interest 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 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									
Willis Stein & Partners, Limited Partnership.....	Chicago.....	IL.....	Willis Stein & Partners, Limited Partnership.....	..04/04/2002...	9,609	0	9,609	0	0
Tri-Artisan Partners, LLC.....	Wilmington.....	DE.....	Tri-Artisan Partners, LLC.....	..04/22/2002...	750,000	0	750,000	0	0
0899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks.....					759,609	0	759,609	0	0
Any Other Class of Admitted Asset									
Global Premier Finance Company Line of Credit Agreement.....	Cincinnati.....	OH.....	Global Premier Finance Company .....	..04/17/2002...	376,766	0	376,766	0	0
Global Premier Finance Company Line of Credit Agreement.....	Cincinnati.....	OH.....	Global Premier Finance Company .....	..06/30/2002...	185,650	0	185,650	0	0
1499999. Total - Any Other Class of Admitted Asset.....					562,416	0	562,416	0	0
9999999. Totals.....					1,322,025	0	1,322,025	0	0

E03

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 - All Other Government								
Canada								
135087-XH-2	CANADIAN GOVT 5.25 6-01-12 CNS	06/19/2002	SALOMON SMITH BARNEY		19,828,000	20,000,000	66,164	1
748148-QU-0	QUEBEC PROVINCE 6.25 12-01-10 CNS	05/13/2002	SALOMON SMITH BARNEY		10,211,700	10,000,000	285,959	1
748148-QU-0	QUEBEC PROVINCE 6.25 12-01-10 CNS	05/21/2002	J. P. MORGAN SECURITIES		10,191,500	10,000,000	304,795	1
	Canada				40,231,200	40,000,000	656,918	XXX
1099999	Total - Bonds - All Other Government				40,231,200	40,000,000	656,918	XXX
Bonds - Special Revenue and Special Assessment								
Virginia								
765418-CB-2	RICHMOND VA MET 8.50 7-15-13 A122009	06/18/2002	BB&T CAPITAL		1,177,480	1,000,000	36,833	1PE
	Virginia				1,177,480	1,000,000	36,833	XXX
Wisconsin								
056559-AE-7	BADGER TOBACCO ASSET 5.00 06-01-09	05/02/2002	BEAR STEARNS & CO. INC		2,017,640	2,000,000	0	1PE
	Wisconsin				2,017,640	2,000,000	0	XXX
United States								
3133TP-A8-2	FHR 2236 SP IO INV 10-15-24	05/30/2002	LEHMAN BROTHERS INC		897,065	27,081,213	0	1Z
3133TP-A8-2	FHR 2236 SP IO INV 10-15-24	05/30/2002	CAPITALIZED INTEREST		96,620	0	0	1Z
3133TR-LN-3	FHR 2281 E SEQ 6.0 7-15-28	06/25/2002	LEHMAN BROTHERS INC		8,988,649	8,977,427	40,398	1PE
31339D-4T-2	FHR 2411 SR IO INV 6-15-31	04/04/2002	WILLIAM BLAIR & COMPANY		2,598,872	19,871,898	0	1Z
31339D-4T-2	FHR 2411 SR IO INV 6-15-31	04/04/2002	CAPITALIZED INTEREST		86,112	0	0	1Z
31339M-6M-5	FHR 2388 SR 5.95 IO INV 6-15-31	04/08/2002	WILLIAM BLAIR & COMPANY		3,238,894	33,433,747	0	1Z
31339M-6M-5	FHR 2388 SR 5.95 IO INV 6-15-31	04/08/2002	CAPITALIZED INTEREST		143,672	0	0	1Z
31339W-6X-9	FHR 2426 SL IO INV 3-15-32	05/07/2002	BANC OF AMERICA SEC LLC		2,554,085	24,692,059	0	1Z
31339W-6X-9	FHR 2426 SL IO INV 3-15-32	05/07/2002	CAPITALIZED INTEREST		102,712	0	0	1Z
31392B-J9-8	FNR 2002-9 MS IO INV 3-25-32	04/02/2002	CS FIRST BOSTON CORP		4,366,796	39,754,617	0	1Z
31392B-J9-8	FNR 2002-9 MS IO INV 3-25-32	04/02/2002	CAPITALIZED INTEREST		68,466	0	0	1Z
31392C-BL-7	FNR 2002-20 SC IO INV 2-25-32	04/10/2002	CS FIRST BOSTON CORP		2,527,344	25,000,000	0	1Z
31392C-BL-7	FNR 2002-20 SC IO INV 2-25-32	04/10/2002	CAPITALIZED INTEREST		82,639	0	0	1Z
31392C-P2-4	FNR 2002-34 SC IO INV 12-18-31	04/16/2002	WILLIAM BLAIR & COMPANY		3,539,275	30,651,370	0	1Z
31392C-P2-4	FNR 2002-34 SC IO INV 12-18-31	04/16/2002	CAPITALIZED INTEREST		62,835	0	0	1Z
31392D-DD-1	FNR 2002-38 DS IO INV 4-25-32	05/07/2002	UBS WARBURG		2,687,500	25,000,000	0	1Z
31392D-DD-1	FNR 2002-38 DS IO INV 4-25-32	05/07/2002	CAPITALIZED INTEREST		21,389	0	0	1Z
31392K-G5-9	FHR 2451 SD 6.15 IO INV 3-15-32	05/07/2002	WILLIAM BLAIR & COMPANY		3,913,906	37,000,000	0	1Z
31392K-G5-9	FHR 2451 SD 6.15 IO INV 3-15-32	05/07/2002	CAPITALIZED INTEREST		94,813	0	0	1Z
31392Z-ZA-4	FNW 2002-W5 A7 SEQ 6.25 TBA	06/27/2002	GREENWICH CAPITAL MARKETS		5,007,813	5,000,000	25,174	1PE
313921-N6-1	FNR 2001-61 SE IO INV 11-18-31	04/10/2002	WILLIAM BLAIR & COMPANY		3,374,354	34,608,758	0	1
313921-N6-1	FNR 2001-61 SE IO INV 11-18-31	04/16/2002	WILLIAM BLAIR & COMPANY		2,257,586	22,717,842	0	1
313921-N6-1	FNR 2001-61 SE IO INV 11-18-31	04/16/2002	CAPITALIZED INTEREST		158,222	0	0	1Z
38373W-7E-2	GNR 2002-43 S IO INV TBA	05/22/2002	GREENWICH CAPITAL MARKETS		2,428,125	30,000,000	0	1Z
38373W-7E-2	GNR 2002-43 S IO INV TBA	05/22/2002	CAPITALIZED INTEREST		42,067	0	0	1Z
911760-RX-6	VENDE 2002-2 G SEQ 6.0 TBA	06/19/2002	MERRILL LYNCH P F & S		3,510,938	3,500,000	15,167	1PE
	U.S.				52,850,749	367,288,931	80,739	XXX
	United States				56,045,869	370,288,931	117,572	XXX
3199999	Total - Bonds - Special Revenue & Special Assessments				56,045,869	370,288,931	117,572	XXX
Bonds - Public Utilities								
United States								
197648-CD-8	COLUMBIA ENERGY 7.42 11-28-15 C05	06/04/2002	BEAR STEARNS & CO. INC		2,375,725	2,500,000	4,638	2PE
637432-CA-1	NATL RURAL UTIL 6.20 2-1-08 NC	04/02/2002	BEAR STEARNS & CO. INC		3,949,720	4,000,000	44,089	1PE
655419-AD-1	NORAM ENERGY 6.50 02-01-08 NC	05/28/2002	LEHMAN BROTHERS INC		1,843,780	2,000,000	43,333	2PE
	United States				8,169,225	8,500,000	92,060	XXX
3899999	Total - Bonds - Public Utilities				8,169,225	8,500,000	92,060	XXX
Bonds - Industrial and Miscellaneous								
United States								
07384Y-BF-2	BSABS 2001-AC2 2A2 SEQ 5.82 11-25-31	04/25/2002	BEAR STEARNS & CO. INC		2,919,375	3,000,000	14,065	1PE

E04

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)
07384Z-ZA-4	BSABS 2002-AC3 A4 CMO 6.75 5-25-30	05/21/2002	BEAR STEARNS & CO. INC		7,498,703	7,500,000	37,575	1PE
12189P-AE-2	BUR NTH ETC 7.16 01-02-20 AL 5-31-12	06/28/2002	DAIN RAUSCHER		2,892,971	2,655,222	528	1PE
12189P-AL-6	BURLINGTON/SANTA 5.943 01-15-22 A 13	06/21/2002	SALOMON SMITH BARNEY		1,500,000	1,500,000	0	1PE
208464-AY-3	CONSECO INC 8.75 08-09-06 NC	04/17/2002	NON-TAX CONVERSION		8,163,889	10,225,000	0	4Z
208464-BA-4	CONSECO INC 6.80 06-15-07 NC	04/17/2002	NON-TAX CONVERSION		1,142,248	1,800,000	0	4Z
208464-BC-0	CONSECO INC 9.00 4-15-08 NC	04/17/2002	NON-TAX CONVERSION		1,833,679	2,500,000	0	4Z
210805-DP-9	CONTL AIRLINES 6.563 02-15-12	06/25/2002	US BANCORP/PIPER JAFFRAY		5,188,250	5,000,000	39,196	1PE
228227-AD-6	CROWN CASTLE 0/10.375 5-15-11 C07	06/28/2002	PURCH ATLANTA CASUALTY		900,000	2,000,000	0	4Z
256605-AG-1	DOLE FOODS CO 7.25 05-01-09 NC	04/30/2002	CS FIRST BOSTON CORP		1,498,125	1,500,000	906	3
300674-AB-4	EXCEL PARALUBES 7.125 11-1-11 A04-07	03/27/2002	PURCHASE ADJUSTMENT		(9)	(9)	0	2
32051D-KV-3	FHASI 2002-2 2A5 IO INV 6.36 5-25-32	02/25/2002	PURCHASE ADJUSTMENT		(24,925)	(282,333)	0	1Z
32051D-KV-3	FHASI 2002-2 2A5 IO INV 6.36 5-25-32	02/25/2002	PURCHASE ADJUSTMENT		(150)	0	0	1Z
36158Y-DD-8	GECMC 2001-3 A2 SEQ 6.07 06-10-38	04/16/2002	J. P. MORGAN SECURITIES		2,475,586	2,500,000	7,588	1
36158Y-DD-8	GECMC 2001-3 A2 SEQ 6.07 06-10-38	04/16/2002	LEHMAN BROTHERS INC		2,229,258	2,250,000	6,829	1
36185N-RZ-5	GMACM 2002-J3 A4 IO INV 5-25-17	04/23/2002	UBS WARBURG		1,101,563	18,750,000	0	1Z
36185N-RZ-5	GMACM 2002-J3 A4 IO INV 5-25-17	04/23/2002	CAPITALIZED INTEREST		2,927	0	0	1Z
42307T-AD-0	HEINZ FINANCE 6.00 3-15-12 NC	04/16/2002	GOLDMAN SACHS & CO		1,946,900	2,000,000	14,000	1
5526E2-AB-5	MBNA AMERICA BANK 6.625 6-15-12 NC	06/11/2002	J. P. MORGAN SECURITIES		1,490,295	1,500,000	0	2PE
5526E3-CE-3	MBNA CORP 7.50 3-15-12 NC	04/29/2002	LEHMAN BROTHERS INC		2,081,400	2,000,000	15,417	2
570535-AD-6	MARKEL CORP 7.20 08-15-07 NC	05/24/2002	NON-TAX CONVERSION		3,042,350	3,000,000	0	2PE
681936-B*-0	OMEGA HEALTHCARE LIBOR + 300 6-30-05	04/25/2002	PRIVATE PLACEMENT		36,269	36,269	0	4
749121-AJ-8	QWEST COMM 8.29 2-1-08 C06@100	06/28/2002	PURCH ATLANTA CASUALTY		1,105,065	1,700,100	59,116	3Z
749121-AJ-8	QWEST COMM 8.29 2-1-08 C06@100	06/28/2002	PURCH INFINITY INS		3,177,062	4,887,787	169,958	3Z
749121-AJ-8	QWEST COMM 8.29 2-1-08 C06@100	06/28/2002	PURCH WINDSOR INS		552,533	850,050	29,558	3Z
74913E-AH-3	QWEST CAPITAL FUNDING 7.25 2-15-11	06/28/2002	PURCH WINDSOR INS		270,000	500,000	13,795	3
81169P-AA-9	SEABULK INTL INC 12.50 6-30-07 C01	03/31/2002	CAPITALIZED INTEREST		20,966	20,966	0	4
829809-AD-4	SITHE ENER 7.90 12-30-02 AL0902 SF	01/01/2002	PRIOR YEAR AJUSTMENT		2,183	2,183	0	2PE
84254Q-AA-7	SOUTHERN CAPITAL 5.70 6-30-22 AL 09	06/20/2002	J. P. MORGAN SECURITIES		2,500,000	2,500,000	0	1PE
86358R-XZ-5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32	04/25/2002	LEHMAN BROTHERS INC		2,163,897	2,438,193	6,776	1PE
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	04/01/2002	PRIVATE PLACEMENT		125,000	125,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	04/05/2002	PRIVATE PLACEMENT		100,000	100,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	04/12/2002	PRIVATE PLACEMENT		50,000	50,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	04/19/2002	PRIVATE PLACEMENT		50,000	50,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	04/26/2002	PRIVATE PLACEMENT		100,000	100,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	05/03/2002	PRIVATE PLACEMENT		300,000	300,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	05/17/2002	PRIVATE PLACEMENT		50,000	50,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	05/31/2002	PRIVATE PLACEMENT		150,000	150,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	06/07/2002	PRIVATE PLACEMENT		50,000	50,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	06/14/2002	PRIVATE PLACEMENT		100,000	100,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	06/21/2002	PRIVATE PLACEMENT		100,000	100,000	0	6*
86822#-AA-9	SUPERIOR NONWOVEN III 12.25 5-01-05	06/28/2002	PRIVATE PLACEMENT		100,000	100,000	0	6*
902118-AZ-1	TYCO INTL GROUP 5.80 8-01-06 NC	05/02/2002	MORGAN STANLEY & CO		2,309,100	2,685,000	41,528	3
909279-L*-0	UNITED AIR 8.85 SER B 5-7-07 AL 4-05	06/28/2002	PURCH WINDSOR INS		1,710,251	1,900,279	26,161	2
909279-M#-5	UNITED AIR 8.85 SER B 5-7-07 AL 4-05	06/28/2002	PURCH WINDSOR INS		1,710,248	1,900,276	26,160	2
909279-M@-7	UNITED AIR 8.85 SER B 5-7-07 AL 4-05	06/28/2002	PURCH WINDSOR INS		1,710,248	1,900,275	26,160	2
909283-AA-1	UTD AIRLINE 9.20 3-22-08 AL 092105	06/28/2002	PURCH ATLANTA CASUALTY		1,197,167	1,366,239	34,915	4
909283-AA-1	UTD AIRLINE 9.20 3-22-08 AL 092105	06/28/2002	PURCH INFINITY INS		1,197,167	1,366,239	34,915	4
909283-AA-1	UTD AIRLINE 9.20 3-22-08 AL 092105	06/28/2002	PURCH LEADER INS CO		239,433	273,248	6,983	4
913903-AM-2	UNIV HEALTH SVCS 6.75 11-15-11 NC	06/21/2002	J. P. MORGAN SECURITIES		1,545,645	1,500,000	11,531	2
939335-T3-9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17	04/30/2002	ADVEST CO		1,945,000	2,000,000	667	1PE
	United States				72,549,669	98,499,984	624,327	XXX
Canada								
130910-AJ-1	CALL-NET ENT 10.625 12-31-08 C08@100	04/12/2002	EXCHANGED		209,612	299,446	9,015	4Z

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)
	Canada.....				209,612	299,446	9,015	XXX.....
4599999	Total - Bonds - Industrial & Miscellaneous.....				72,759,281	98,799,430	633,342	XXX.....
6099997	Total - Bonds - Part 3.....				177,205,575	517,588,361	1,499,892	XXX.....
6099998	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				3,701,225	96,300,761	402,097	XXX.....
6099999	Total - Bonds.....				180,906,800	613,889,122	1,901,989	XXX.....
Preferred Stocks - Industrial and Miscellaneous								
United States								
42307T-20-7.....	HEINZ (H.J.) CO. 6.226 7-15-08.....	06/25/2002.....	LEHMAN BROTHERS INC.....	3,000,000	3,201,450	0	0	P2U.....
	United States.....				3,201,450	0	0	XXX.....
6399999	Total - Preferred Stocks - Industrial & Miscellaneous.....				3,201,450	0	0	XXX.....
6599997	Total - Preferred Stocks - Part 3.....				3,201,450	0	0	XXX.....
6599999	Total - Preferred Stocks.....				3,201,450	0	0	XXX.....
Common Stocks - Industrial and Miscellaneous								
United States								
111620-10-0.....	BROADWING INC.....	06/28/2002.....	PURCH INFINITY INS.....	32,611,000	84,789		0	L.....
12686C-10-9.....	CABLEVISION SYSTEMS CORP CLASS A.....	06/28/2002.....	PURCH AMER PREMIER INS.....	5,000,000	47,300		0	L.....
160132-ZA-7.....	CHARLESTON HARBOR MARINA, INC.....	05/02/2002.....	CHARLESTON HARBOR II LIMITED PARTNERSHIP.....	500,000	3,500,000		0	AZ.....
255402-10-9.....	DIVINE, INC. CLASS A.....	05/29/2002.....	1/25 REVRS STK SPL.....	537,674,000	0		0	L.....
817315-10-4.....	SEPRACOR INC.....	06/28/2002.....	PURCH INFINITY INS.....	57,400,000	548,170		0	L.....
817315-10-4.....	SEPRACOR INC.....	06/28/2002.....	PURCH INFINITY NATL.....	4,000,000	38,200		0	L.....
817315-10-4.....	SEPRACOR INC.....	06/28/2002.....	PURCH REGAL INS.....	5,000,000	47,750		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	05/06/2002.....	MORGAN KEEGAN & COMPANY.....	5,000,000	95,989		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	05/06/2002.....	MORGAN KEEGAN & COMPANY.....	5,000,000	96,100		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	05/06/2002.....	MORGAN KEEGAN & COMPANY.....	5,000,000	98,700		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	05/07/2002.....	MORGAN KEEGAN & COMPANY.....	10,000,000	188,325		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	05/10/2002.....	MORGAN KEEGAN & COMPANY.....	5,000,000	90,900		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	05/10/2002.....	MORGAN KEEGAN & COMPANY.....	5,000,000	91,650		0	L.....
902124-10-6.....	TYCO INTERNATIONAL LTD.....	06/10/2002.....	MORGAN KEEGAN & COMPANY.....	40,000,000	462,300		0	L.....
	United States.....				5,390,173	XXX	0	XXX.....
Canada								
130910-50-8.....	CALL-NET ENTERPRISES INC US.....	04/12/2002.....	EXCHANGED.....	14,391,000	66,918		0	L.....
	Canada.....				66,918	XXX	0	XXX.....
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				5,457,091	XXX	0	XXX.....
7099997	Total - Common Stocks - Part 3.....				5,457,091	XXX	0	XXX.....
7099999	Total - Common Stocks.....				5,457,091	XXX	0	XXX.....
7199999	Total - Preferred and Common Stocks.....				8,658,541	XXX	0	XXX.....
7299999	Total - Bonds, Preferred and Common Stocks.....				189,565,341	XXX	1,901,989	XXX.....

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

E04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP 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-FH-1	SBA SER 94-20F 7.60 6-1-14 AL 06-04	06/04/2002	PAYDOWN		105,290	105,290	109,474	105,290	0	0	0	0	0	4,001		1
83162C-FQ-1	SBA SER 94-20K 8.65 11-1-14AL 11-04	05/07/2002	PAYDOWN		158,068	158,068	171,193	158,068	0	0	0	0	0	6,836		1
83162C-GR-8	SBA SER 96-20D 7.35 4-1-16 AL 10-06	04/01/2002	PAYDOWN		75,345	75,345	76,802	75,345	0	0	0	0	0	2,769		1PE
912827-W8-1	U.S. TREASURY NOTES 5.625 2-15-06	05/06/2002	BEAR STEARNS & CO. INC.		1,199,494	1,140,000	1,111,144	1,121,400	1,511	0	0	78,094	78,094	46,411		1
912827-4F-6	U.S. TREASURY NOTES 5.625 5-15-08	04/11/2002	ISI GROUP INC.		10,390,625	10,000,000	10,787,500	10,734,427	(29,185)	0	0	(343,802)	(343,802)	229,972		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/01/2002	ISI GROUP INC.		9,648,438	10,000,000	9,935,156	9,936,659	1,326	0	0	(288,221)	(288,221)	313,536		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/02/2002	SALOMON SMITH BARNEY		4,832,813	5,000,000	4,965,008	4,965,826	723	0	0	(133,014)	(133,014)	156,768		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/01/2002	GOLDMAN SACHS & CO.		4,056,938	4,200,000	4,173,547	4,174,157	541	0	0	(117,220)	(117,220)	131,105		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/11/2002	UBS WARBURG		4,230,125	4,300,000	4,259,016	4,260,066	930	0	0	(29,941)	(29,941)	140,166		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/08/2002	MERRILL LYNCH P F & S.		4,909,375	5,000,000	4,958,094	4,959,136	923	0	0	(49,761)	(49,761)	160,912		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/04/2002	ISI GROUP INC.		4,886,719	5,000,000	4,964,844	4,965,682	743	0	0	(78,963)	(78,963)	158,840		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/01/2002	GOLDMAN SACHS &		772,750	800,000	805,200	805,163	(37)	0	0	(32,413)	(32,413)	4,972		1
912827-7B-2	U.S. TREASURY NOTES 5.00 8-15-11	04/01/2002	GOLDMAN SACHS &		965,938	1,000,000	1,006,500	1,006,454	(46)	0	0	(40,517)	(40,517)	6,215		1
912827-7F-3	U.S. TREASURY NOTES 3.50 11-15-06	04/05/2002	CS FIRST BOSTON CORP.		954,063	1,000,000	959,219	961,279	1,976	0	0	(7,217)	(7,217)	13,633		1
0399999	Total - Bonds - U.S. Government				47,185,981	47,778,703	48,282,697	48,228,952	(20,595)	0	0	(1,042,975)	(1,042,975)	1,376,136	0	XXX
Bonds - All Other Government																
Canada																
110709-EW-8	BRITISH COLUMBIA 6.25 12-1-09 CNS	06/20/2002	SALOMON SMITH BARNEY		5,230,750	5,000,000	5,023,500	5,019,971	(980)	0	0	210,779	210,779	179,366		1
135087-WX-8	CANADIAN GOVT 5.50 6-01-10 CNS	06/20/2002	SALOMON SMITH BARNEY		9,596,900	9,500,000	9,203,600	9,231,080	12,144	0	0	365,820	365,820	299,901		1
803854-HG-6	SASKATCHEWAN 6.25 3-09-07 CNS	06/20/2002	SALOMON SMITH BARNEY		6,302,220	6,000,000	5,959,500	5,970,736	2,467	0	0	331,484	331,484	301,541		1
1099999	Total - Bonds - All Other Government				21,129,870	20,500,000	20,186,600	20,221,787	13,631	0	0	908,083	908,083	780,808	0	XXX
Bonds - Special Revenue and Special Assessment																
California																
156809-BV-6	CERRITOS CA 7.75 11-01-13 A 04-30-10	06/18/2002	BB&T CAPITAL		1,710,177	1,515,000	1,749,022	1,744,777	(4,245)	0	0	(34,599)	(34,599)	75,014		1PE
76803E-AA-6	RIVER CITY STADIUM 7.75% 11-01-14	01/01/2002	SINKING FUND PAYMENT		42,178	42,178	45,447	45,395	0	0	0	(3,216)	(3,216)	0		1PE
1099999	Total - Bonds - Special Revenue and Special Assessment				1,752,355	1,557,178	1,794,469	1,790,172	(4,245)	0	0	(37,815)	(37,815)	75,014	0	XXX
New York																
649705-JJ-0	EMPIRE INS NY IND DEV 8.80 9-11-18	06/11/2002	SINKING FUND PAYMENT		2,628	2,628	2,769	2,758	(2)	0	0	(130)	(130)	116		2
649705-JJ-0	EMPIRE INS NY IND DEV 8.80 9-11-18	05/11/2002	SINKING FUND PAYMENT		2,605	2,605	2,745	2,734	(1)	0	0	(129)	(129)	96		2
649705-JJ-0	EMPIRE INS NY IND DEV 8.80 9-11-18	04/11/2002	SINKING FUND PAYMENT		2,628	2,628	2,769	2,758	(1)	0	0	(131)	(131)	173		2
1099999	Total - Bonds - Special Revenue and Special Assessment				7,861	7,861	8,283	8,250	(4)	0	0	(390)	(390)	385	0	XXX
United States																
31287M-US-7	FGLMC C62393 PT 6.5 1-1-32	06/17/2002	PAYDOWNS		759,444	759,444	759,207	759,444	0	0	0	0	0	18,082		1
312912-JG-4	FHR 1379 T IO 7.50 4-15-21	06/15/2002	PAYDOWNS		0	1,314,388	51,480	0	0	0	0	0	0	39,470		1
31292H-MU-5	FGLMC C01271 PT 6.5 12-1-31	06/17/2002	PAYDOWNS		273,875	273,875	273,875	273,875	0	0	0	0	0	6,036		1
31298Y-S2-8	FGLMC C60537 6.5 11-01-31	04/15/2002	PAYDOWN		97,133	97,133	97,832	97,133	0	0	0	0	0	1,578		1
31298Y-S2-8	FGLMC C60537 6.5 11-01-31	05/02/2002	LEHMAN BROTHERS INC		2,949,975	2,914,455	2,935,403	2,935,292	(704)	0	0	14,683	14,683	66,304		1
31298Y-S2-8	FGLMC C60537 6.5 11-01-31	06/17/2002	PAYDOWNS		213,211	213,211	214,743	213,211	0	0	0	0	0	5,138		1
3133TK-EB-2	FHR 2145 S IO INV 4-15-29	06/15/2002	PAYDOWNS		0	1,004,641	68,864	0	0	0	0	0	0	23,575		1
3133TL-3H-9	FHR 2158 S IO INV 11-15-26	06/15/2002	PAYDOWNS		0	648,622	32,430	0	0	0	0	0	0	15,202		1
3133TP-AZ-2	FHR 2237 S IO INV 1-15-28	06/15/2002	PAYDOWNS		0	4,558,813	119,669	0	0	0	0	0	0	122,197		1
3133TP-A8-2	FHR 2236 SP IO INV 10-15-24	06/15/2002	PAYDOWN		0	2,407,311	88,331	0	0	0	0	0	0	0		1Z
3133TR-YA-7	FHR 2292 SI IO INV 11/15/30	06/15/2002	PAYDOWNS		0	1,733,853	118,570	0	0	0	0	0	0	42,094		1
3133T5-BU-6	FHLMC 1714M PAC 7.00 8-15-23	06/17/2002	PAYDOWNS		931,057	931,057	883,341	931,057	0	0	0	0	0	30,773		1PE
3133T6-VU-2	FHLMC T-002 CL A PT 7.00 01-25-21	06/25/2002	PAYDOWNS		87,274	87,274	87,059	87,274	0	0	0	0	0	2,595		1
3133T8-UB-1	FHLMC 1928 C SEQ 7.50 12-15-24	04/15/2002	PAYDOWN		141,988	141,988	143,141	141,988	(2,716)	0	0	0	0	3,550		1PE
31339D-4T-2	FHR 2411 SR IO INV 6-15-31	06/15/2002	PAYDOWNS		0	499,810	67,532	0	0	0	0	0	0	2,708		1Z
31339M-ET-1	FHR 2389 S INV 12-15-31	06/17/2002	PAYDOWNS		335,971	335,971	271,310	335,971	0	0	0	0	0	19,369		1PE
31339M-NH-7	FHR 2407 SC INV 1-15-32	06/17/2002	PAYDOWNS		494,961	494,961	454,358	494,961	0	0	0	0	0	19,484		1PE

E05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP 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)
31339M-6M-5	FHR 2388 SR 5.95 IO INV 6-15-31	06/15/2002	PAYDOWNS		.0	1,447,930	146,490	.0	.0	.0	.0	.0	.0	7,016		1Z
31339W-6X-9	FHR 2426 SL IO INV 3-15-32	06/15/2002	PAYDOWNS		.0	381,552	41,054	.0	.0	.0	.0	.0	.0	1,089		1Z
31359G-2Y-1	FNR 1994-39 Z 6.5 3-25-24	06/25/2002	PAYDOWNS		645,440	645,440	635,759	645,440	.0	.0	.0	.0	.0	13,328		1PE
31359P-LE-4	FNMA 97-26G SEQ 6.6 9-18-24	06/18/2002	PAYDOWNS		938,656	938,656	870,163	938,656	.0	.0	.0	.0	.0	25,019		1PE
31359R-LH-3	FNR 1997-81 SB IO INV 12-18-27	06/18/2002	PAYDOWNS		.0	2,531,000	75,280	.0	.0	.0	.0	.0	.0	50,828		1
31359S-6M-7	FNR 2001-33 SA IO INV 7-25-31	06/19/2002	PAYDOWNS		.0	550,903	52,081	.0	.0	.0	.0	.0	.0	13,832		1
31359V-DB-6	FNR 1999-2 SC INV 2-25-29	06/25/2002	PAYDOWNS		1,115,182	1,115,182	1,138,127	1,115,182	.0	.0	.0	.0	.0	79,873		1PE
31383S-RS-1	FNCL 511797 PT 6.0 5-01-31	06/25/2002	PAYDOWNS		111,886	111,886	111,869	111,886	.0	.0	.0	.0	.0	2,956		1
31387D-EV-7	FNCL 580748 PT 6.0 5-1-31	06/25/2002	PAYDOWNS		82,110	82,110	81,956	82,110	.0	.0	.0	.0	.0	2,249		1
31387N-WM-5	FNCL 589352 PT 6.0 6-01-31	04/25/2002	PAYDOWN		22,258	22,258	22,063	22,258	.0	.0	.0	.0	.0	445		1
31387N-WM-5	FNCL 589352 PT 6.0 6-01-31	05/02/2002	LEHMAN BROTHERS INC		6,524,082	6,604,575	6,546,785	6,547,523	3,220	.0	.0	(23,441)	(23,441)	171,719		1
31387N-WM-5	FNCL 589352 PT 6.0 6-01-31	05/28/2002	PAYDOWN		97,701	97,701	96,846	97,701	.0	.0	.0	.0	.0	2,443		1
31388D-ZU-5	FNCL 602055 PT 6.50 9-01-31	06/25/2002	PAYDOWNS		103,547	103,547	105,585	103,547	.0	.0	.0	.0	.0	2,894		1
31388G-VW-8	FNCL 604629 PT 6.0 9-1-31	06/25/2002	PAYDOWNS		23,092	23,092	23,056	23,092	.0	.0	.0	.0	.0	530		1
31388K-WT-5	FNCL 607358 PT 6.50 10-01-31	06/25/2002	PAYDOWNS		101,374	101,374	103,988	101,374	.0	.0	.0	.0	.0	2,942		1
31388U-HY-9	FNCL 615047 PT 6.5 1-1-32	06/25/2002	PAYDOWNS		260,621	260,621	261,517	260,621	.0	.0	.0	.0	.0	5,757		1
31392B-J9-8	FNR 2002-9 MS IO INV 3-25-32	06/19/2002	PAYDOWNS		.0	1,039,701	115,995	.0	.0	.0	.0	.0	.0	5,808		1Z
31392C-BL-7	FNR 2002-20 SC IO INV 2-25-32	06/19/2002	PAYDOWNS		.0	653,823	68,259	.0	.0	.0	.0	.0	.0	3,495		1Z
31392C-P2-4	FNR 2002-34 SC IO INV 12-18-31	06/18/2002	PAYDOWNS		.0	478,101	56,185	.0	.0	.0	.0	.0	.0	1,281		1Z
31392D-DD-1	FNR 2002-38 DS IO INV 4-25-32	06/19/2002	PAYDOWN		.0	163,238	17,688	.0	.0	.0	.0	.0	.0	.0		1Z
31392K-G5-9	FHR 2451 SD 6.15 IO INV 3-15-32	06/15/2002	PAYDOWN		.0	329,074	35,653	.0	.0	.0	.0	.0	.0	.0		1Z
313921-N6-1	FNR 2001-61 SE IO INV 11-18-31	06/18/2002	PAYDOWNS		.0	2,010,539	203,070	.0	.0	.0	.0	.0	.0	8,337		1
38373R-K7-3	GNR 2001-55 SF INV 11-23-31	06/20/2002	PAYDOWNS		131,171	131,171	147,634	131,171	.0	.0	.0	.0	.0	7,283		1
911760-JY-3	VENDEE MTG 97-1 2E SEQ 7.50 3-15-24	06/17/2002	PAYDOWNS		480,358	480,358	490,040	480,358	.0	.0	.0	.0	.0	14,838		1
	U.S.				16,922,367	38,720,639	18,114,288	16,931,125	(200)	.0	.0	(8,758)	(8,758)	842,117	0	XXX
	United States				18,682,583	40,285,678	19,917,040	18,729,547	(4,449)	.0	.0	(46,963)	(46,963)	917,516	0	XXX
3199999	Total - Bonds - Special Revenue & Assessment				18,682,583	40,285,678	19,917,040	18,729,547	(4,449)	.0	.0	(46,963)	(46,963)	917,516	0	XXX
Bonds - Public Utilities																
United States																
186118-AJ-4	CENTERIOR ENERGY CORP 7.13 7-1-07 NC	06/19/2002	MORGAN STANLEY & CO		2,395,866	2,200,000	2,200,000	2,200,000	.0	.0	.0	195,866	195,866	153,810		1PE
26623F-AX-6	DUQUESNE LGT & PWR 6.65 4-1-03 MTN	05/09/2002	REDEEMED BY CALL		3,000,000	3,000,000	2,989,650	2,998,771	466	.0	.0	1,229	1,229	96,425		2PE
34110Q-AA-6	FLA POWER CORP 6.67 4-01-08 AL103004	04/01/2002	SINKING FUND PAYMENT		161,238	161,238	155,527	156,740	148	.0	.0	4,498	4,498	5,377		2PE
605051-AB-7	MISSION ENERGY CO 8.125 6-15-02 NC	06/15/2002	REDEEMED		700,000	700,000	696,369	700,000	319	.0	.0	.0	.0	28,438		2PE
605051-AB-7	MISSION ENERGY CO 8.125 6-15-02 NC	06/15/2002	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	40,625		2PE
63618E-AU-5	NATL FUEL GAS 6.214 8-12-27 P02@100	06/28/2002	BEAR STEARNS &		501,200	500,000	506,250	506,216	(34)	.0	.0	(5,016)	(5,016)	20,886		1PE
63618E-AU-5	NATL FUEL GAS 6.214 8-12-27 P02@100	06/28/2002	BEAR STEARNS & CO. INC		4,009,600	4,000,000	3,968,120	3,969,362	235	.0	.0	40,238	40,238	167,088		1PE
	United States				11,767,904	11,561,238	11,515,916	11,531,089	1,134	.0	.0	236,815	236,815	512,649	0	XXX
3899999	Total - Bonds - Public Utilities				11,767,904	11,561,238	11,515,916	11,531,089	1,134	.0	.0	236,815	236,815	512,649	0	XXX
Bonds - Industrial and Miscellaneous																
United States																
00077B-ZD-8	AMAC 2001-8 S10 IO INV 1-25-32	06/25/2002	PAYDOWNS		.0	4,080,621	217,463	.0	.0	.0	.0	.0	.0	67,071		1
00086R-AC-1	ACLC 97-B A1 ABS FL 6.728 4-15-14	06/17/2002	PAYDOWNS		159,402	159,402	159,402	159,402	.0	.0	.0	.0	.0	4,925		1
00209A-AD-8	AT&T WIRELESS 7.35 3-1-06 NC	06/12/2002	MERRILL LYNCH P F & S		978,210	1,000,000	1,021,250	1,017,416	(1,819)	.0	.0	(39,206)	(39,206)	58,392		2PE
00253A-AD-3	AAMES FINL 9.125 11-01-03 C02@100	04/11/2002	BEAR STEARNS & CO. INC		5,265,000	6,750,000	3,965,625	4,627,143	239,643	.0	.0	637,857	637,857	282,305		5
011679-AC-1	ALASKA COMM 9.375 5-15-09 C07@100	04/29/2002	J. P. MORGAN		477,500	500,000	501,250	501,230	(20)	.0	.0	(23,730)	(23,730)	21,745		4
011679-AC-1	ALASKA COMM 9.375 5-15-09 C07@100	04/29/2002	J. P. MORGAN		477,500	500,000	501,250	501,230	(20)	.0	.0	(23,730)	(23,730)	21,745		4
020012-AA-8	ALLSTATE FINANCIAL 7.125 9-26-05 NC	05/13/2002	CS FIRST BOSTON		5,926,523	5,507,000	5,951,084	5,916,726	(34,359)	.0	.0	9,797	9,797	250,683		1
02378H-AC-6	AMER AIR 94-A 9.78 11-26-11 AL0707	05/26/2002	SINKING FUND PAYMENT		208,318	208,318	241,374	203,891	33,350	.0	.0	(25,145)	(25,145)	10,187		3
05115E-AA-8	AUGUSTA IV A1 6.25 111502 AL81602 SF	05/15/2002	SINKING FUND PAYMENT		104,942	104,942	104,343	104,890	37	.0	.0	.52	.52	3,279		1PE
079867-AQ-0	BELLSOUTH TELEC 6.30 12-15-15 AL0909	04/22/2002	SALOMON SMITH BARNEY		3,174,342	3,266,120	2,984,711	3,002,713	3,498	.0	.0	171,629	171,629	74,304		1PE

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 Quarter

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)
09774X-BF-8	BCM 99-B A5 SEQ 7.44 1-15-20	06/17/2002	PAYDOWNS		55,498	55,498	55,498	55,498	.0	.0	.0	.0	.0	1,731		1PE
09777#-AA-6	BOME INV II LLC 9.15 6-30-08 A03	06/30/2002	SINKING FUND PAYMENT		79,117	79,117	79,117	79,117	.0	.0	.0	.0	.0	7,239		1
114399-AH-1	BROOKS FIBER 10.00 6-1-07 C02@105	04/22/2002	SALE WORLDCOM		4,086,000	4,500,000	4,610,125	4,580,269	(7,749)	.0	.0	(494,269)	(494,269)	180,000		1PE
126650-AF-7	CVS CORP 7.77 1-10-12 AL 11-15-09 NC	04/10/2002	SINKING FUND PAYMENT		19,634	19,634	19,802	19,634	.0	.0	.0	.0	.0	406		1PE
126650-AF-7	CVS CORP 7.77 1-10-12 AL 11-15-09 NC	05/10/2002	SINKING FUND PAYMENT		19,761	19,761	19,930	19,928	(2)	.0	.0	(167)	(167)	536		1PE
126650-AF-7	CVS CORP 7.77 1-10-12 AL 11-15-09 NC	06/10/2002	SINKING FUND PAYMENT		19,889	19,889	20,059	20,056	(3)	.0	.0	(167)	(167)	668		1PE
12669B-QZ-8	CWALT 2000-1 M MEZ 8.0 7-25-30	06/25/2002	PAYDOWNS		7,380	7,380	7,217	7,380	.0	.0	.0	.0	.0	257		1PE
126690-HV-1	CNTRYWIDE 93-10 A5 PAC 6.75 1-25-24	06/25/2002	PAYDOWNS		480,732	480,732	443,440	480,732	.0	.0	.0	.0	.0	13,236		1PE
126690-JS-6	CNTRYWIDE 93-C A6 SEQ 5.95 1-25-24	06/25/2002	PAYDOWNS		1,103,801	1,103,801	981,004	1,103,801	.0	.0	.0	.0	.0	26,187		1PE
160841-AA-0	CHARLOTTE GATE 6.41 12-01-16 NC	04/01/2002	SINKING FUND PAYMENT		6,747	6,747	6,747	6,747	.0	.0	.0	.0	.0	144		1PE
160841-AA-0	CHARLOTTE GATE 6.41 12-01-16 NC	05/01/2002	SINKING FUND PAYMENT		6,783	6,783	6,783	6,783	.0	.0	.0	.0	.0	181		1PE
160841-AA-0	CHARLOTTE GATE 6.41 12-01-16 NC	06/01/2002	SINKING FUND PAYMENT		6,819	6,819	6,819	6,819	.0	.0	.0	.0	.0	219		1PE
16162T-B7-0	CHASE 2001-S6 S IO INV 11-25-31	06/25/2002	PAYDOWNS			706,953	53,653		.0	.0	.0	.0	.0	17,035		1
161626-ZA-7	CHASE MTG 93-9 A9 TAC 5.65 12-25-24	06/25/2002	PAYDOWNS		1,131,491	1,131,491	1,006,497	1,131,491	.0	.0	.0	.0	.0	25,163		1PE
166782-AB-8	CHEVY CHASE 97-1 ABS 6.55 5-20-18	06/20/2002	PAYDOWNS		47,800	47,800	47,786	47,800	.0	.0	.0	.0	.0	1,316		1PE
167166-FD-4	CHIC NW 7.52 ETC 10-30-14 AL0209 SF	04/30/2002	SINKING FUND PAYMENT		4,277	4,277	4,472	4,437	(3)	.0	.0	(159)	(159)	161		1PE
171232-AF-8	CHUBB CORP 6.00 11-15-11 NC	04/25/2002	GOLDMAN SACHS & CO		2,486,125	2,500,000	2,465,625	2,466,448	816	.0	.0	19,677	19,677	66,667		1
171912-AB-4	CIGNA 961A2 CBO 6.46CASH 111508AL03	05/30/2002	PAYDOWN		125,552	125,552	126,413	126,413	.0	.0	.0	(861)	(861)	6,278		1
172921-G3-6	CMSI MTG 93-12 A2 SEQ 6.50 6-25-21	04/25/2002	PAYDOWN		34,355	34,355	31,693	34,355	1,705	.0	.0	.0	.0	744		1PE
20846N-AB-1	CONSECO INC 6.80 6-15-05 NC	04/17/2002	NON-TAX CONVERSION		1,142,248	1,800,000	1,142,248	864,000	368,248	.0	.0	.0	.0	.0		4
208464-AR-8	CONSECO INC 9.00 10-15-06 NC	04/17/2002	NON-TAX CONVERSION		1,833,679	2,500,000	1,833,679	1,100,000	733,679	.0	.0	.0	.0	112,500		4
208464-AS-6	CONSECO INC 8.75 2-9-04 NC	04/17/2002	NON-TAX CONVERSION		8,163,889	10,225,000	8,163,889	5,444,813	3,460,389	.0	.0	.0	.0	447,344		4
210805-BE-6	CONT AIR 97-1B 7.461 4-1-13 AL51807	04/01/2002	SINKING FUND PAYMENT		29,548	29,548	29,391	29,423	.2	.0	.0	126	126	184		2
21987H-AS-4	CBCC-ADM 98-1 6.50 12-15-17 AL111810	06/15/2002	SINKING FUND PAYMENT		64,723	64,723	67,172	66,897	(38)	.0	.0	(2,173)	(2,173)	2,104		1PE
225314-AC-7	BANMX 99-A CCM ABS 7.50 10-1-06	06/04/2002	PAYDOWNS		107,351	107,351	107,303	107,351	.0	.0	.0	.0	.0	3,357		1PE
22540A-G5-1	CSFB 2001-S6 1A2 IO FLT 5-25-31	06/25/2002	PAYDOWNS		.0	2,752,676	117,227	.0	.0	.0	.0	.0	.0	78,995		1
22540V-FF-4	CSFB 2001-26 2A2 IO INV 11-25-31	06/25/2002	PAYDOWNS		.0	2,265,370	138,908	.0	.0	.0	.0	.0	.0	42,402		1Z
22540V-HJ-4	CSFB 2001-MH29 A SEQ 5.6 09-25-31	06/25/2002	PAYDOWNS		114,867	114,867	114,830	114,867	.0	.0	.0	.0	.0	1,059		1PE
226602-AA-8	CRIIMI MAE 95-1 A SEQ 7.00* 01-01-33	06/04/2002	PAYDOWNS		193,738	193,738	188,773	193,738	.0	.0	.0	.0	.0	5,576		1
23323C-CV-5	DLJMA 2001-S3 1A2 IO 2.97 11-25-30	05/25/2002	PAYDOWNS		.0	1,521,378	69,349	.0	.0	.0	.0	.0	.0	16,618		1
23323C-DE-2	DLJMA 2001-S3 3A2 IO INV 11-25-30	05/25/2002	PAYDOWNS		.0	897,749	31,742	.0	.0	.0	.0	.0	.0	20,688		1
244098-AA-7	DEER PK REF 6.47 12-15-08 AL21006 SF	06/15/2002	SINKING FUND PAYMENT		253,050	253,050	246,225	248,827	232	.0	.0	4,223	4,223	8,186		1PE
247361-XB-9	DELTA AIR ETC G 9.48 6-18-06 AL 1004	06/18/2002	SINKING FUND PAYMENT		610,000	610,000	615,503	614,392	46,306	.0	.0	(4,582)	(4,582)	28,914		3
24763L-AE-0	DELTA FUND 95-2A5 HE SEQ 7.1 1-25-27	06/25/2002	PAYDOWNS		64,164	64,164	64,371	64,164	.0	.0	.0	.0	.0	1,817		1PE
24763L-GQ-7	DELHE 2000-2 A3F SEQ 7.98 6-15-27	06/17/2002	PAYDOWNS		893,196	893,196	893,196	893,196	.0	.0	.0	.0	.0	29,979		1PE
300674-AB-4	EXCEL PARALUBES 7.125 11-1-11 A04-07	05/01/2002	SINKING FUND PAYMENT		230,823	230,823	238,353	238,086	(64)	.0	.0	(7,263)	(7,263)	8,223		2
301951-AB-5	FFCA 96C1 A ABS 7.80 7-25-11 PP	06/25/2002	PAYDOWNS		204,635	204,635	204,635	204,635	.0	.0	.0	.0	.0	6,138		1
316817-AA-3	57TH ST MTGE 7.125 6-01-17 AL 042908	04/01/2002	SINKING FUND PAYMENT		3,181	3,181	3,182	3,182	.0	.0	.0	.0	.0	.76		1PE
316817-AA-3	57TH ST MTGE 7.125 6-01-17 AL 042908	05/01/2002	SINKING FUND PAYMENT		3,200	3,200	3,201	3,201	.0	.0	.0	.0	.0	.95		1PE
316817-AA-3	57TH ST MTGE 7.125 6-01-17 AL 042908	06/01/2002	SINKING FUND PAYMENT		3,219	3,219	3,220	3,220	.0	.0	.0	.0	.0	115		1PE
32051D-HD-7	FHASI 2001-6 A9 IO INV 9-25-31	06/25/2002	PAYDOWNS		.0	934,278	47,051	.0	.0	.0	.0	.0	.0	14,692		1
35907W-AD-1	FRONTIER 2001 1 A ABS 6.44 4-20-08	06/20/2002	PAYDOWNS		293,915	293,915	293,915	293,915	.0	.0	.0	.0	.0	6,762		1
35907W-AE-9	FRONTIER 2001-1 B ABS 7.75 4-20-08	06/20/2002	PAYDOWNS		318,575	318,575	318,575	318,575	.0	.0	.0	.0	.0	12,874		1
36157L-5Q-7	GE CAP 94-14 A3 SEQ 6.5* 4-25-24	06/25/2002	PAYDOWNS		1,240,071	1,240,071	1,137,377	1,240,071	.0	.0	.0	.0	.0	32,215		1PE
36157R-BY-0	GE CAP 97-12 A6 NAS 7.0 12-25-27	06/26/2002	PAYDOWNS		9,110	9,110	9,287	9,110	.0	.0	.0	.0	.0	255		1PE
36157T-WL-1	GE CAP 96-6 A13 NAS 7.00 4-25-26	06/25/2002	PAYDOWNS		209,214	209,214	203,591	209,214	.0	.0	.0	.0	.0	6,022		1PE
36185N-LZ-1	GMACM 2001-J5 A4 IO INV 11-25-31	01/01/2002	PRIOR YEAR ADJUSTMENT		9,070	.0	.0	.0	.0	.0	.0	9,070	9,070	.0		1Z
368771-AA-9	GENL AMER RAILCAR 97-1 6.69 9-20-16	04/20/2002	SINKING FUND PAYMENT		24,197	24,197	24,239	24,238	.0	.0	.0	(41)	(41)	493		1PE
368771-AA-9	GENL AMER RAILCAR 97-1 6.69 9-20-16	05/20/2002	SINKING FUND PAYMENT		24,330	24,330	24,371	24,371	.0	.0	.0	(41)	(41)	632		1PE
368771-AA-9	GENL AMER RAILCAR 97-1 6.69 9-20-16	06/20/2002	SINKING FUND PAYMENT		24,462	24,462	24,504	24,503	(1)	.0	.0	(41)	(41)	771		1PE
38141G-AZ-7	GOLDMAN SACHS 6.875 1-15-11 NC	04/12/2002	GOLDMAN SACHS & CO		3,041,610	3,000,000	2,975,460	2,977,162	531	.0	.0	64,448	64,448	155,833		1

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 Quarter

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)
38141G-BU-7	GOLDMAN SACHS GP 6.60 1-15-12 NC	04/11/2002	GOLDMAN SACHS & CO		4,980,800	5,000,000	5,064,250	5,063,373	(877)	0	0	(82,573)	(82,573)	88,000		1
423328-BB-8	HELLER FINANCIAL 7.00 5-15-02 NC	05/15/2002	REDEEMED		1,400,000	1,400,000	1,431,500	1,400,000	(3,950)	0	0	0	0	49,000		1PE
45254T-DM-3	IMSA 2000-3 A6 IO INV 10-25-30	04/25/2002	PAYDOWN		0	2,549,638	50,434	0	0	0	0	0	0	57,067		1
45254T-JX-3	IMSA 2001-8 A4 IO INV 5.956 01-25-32	06/01/2002	PAYDOWNS		0	772,995	40,504	0	0	0	0	0	0	18,271		1
45660Q-AD-0	INDYMAC HEL 98-A AF4 SEQ 6.31*102529	06/25/2002	PAYDOWNS		817,793	817,793	783,804	817,793	0	0	0	0	0	21,507		1PE
493553-BH-3	KEYSTONE 98 P2 A4SEQ 6.84 12-25-18	04/25/2002	PAYDOWN		113,531	113,531	116,742	113,531	0	0	0	0	0	2,589		1
493553-BH-3	KEYSTONE 98 P2 A4SEQ 6.84 12-25-18	05/17/2002	BEAR STEARNS & CO. INC.		1,431,889	1,411,163	1,451,072	1,429,768	(12,987)	0	0	2,121	2,121	45,849		1
493553-BH-3	KEYSTONE 98 P2 A4SEQ 6.84 12-25-18	05/28/2002	PAYDOWN		130,179	130,179	133,861	130,179	0	0	0	0	0	3,707		1
50075N-AA-2	KRAFT FOODS INC 4.625 11-01-06 NC	05/16/2002	GOLDMAN SACHS & CO		2,454,800	2,500,000	2,496,250	2,496,614	254	0	0	(41,814)	(41,814)	63,915		1PE
50075N-AA-2	KRAFT FOODS INC 4.625 11-01-06 NC	05/16/2002	GOLDMAN SACHS & CO		5,547,848	5,650,000	5,519,146	5,528,104	8,958	0	0	19,744	19,744	144,448		1PE
52729N-AC-4	LEVEL 3 COMM 9.125 5-01-08 C06@100	03/04/2002	PRIOR PERIOD ADJUSTMENT		0	0	0	(272)	(272)	0	0	272	272	0		5
52729N-AE-0	LEVEL 3 COMM 0/10.50 12-01-08 C06	04/23/2002	MERRILL LYNCH P F & S		775,000	2,500,000	1,499,150	625,000	1,301,551	0	0	(1,280,121)	(1,280,121)	0		5
552673-AM-7	MCI COMM CORP 7.50 8-20-04 NC	04/25/2002	GOLDMAN SACHS & CO		3,250,000	5,000,000	5,235,860	5,084,326	(10,592)	0	0	(1,834,326)	(1,834,326)	260,417		2PE
552673-AM-7	MCI COMM CORP 7.50 8-20-04 NC	04/30/2002	GOLDMAN SACHS & CO		416,000	800,000	797,937	799,340	86	0	0	(383,340)	(383,340)	42,167		2PE
585510-CA-6	MELLON FINANCIAL 6.875 3-1-03 NC	06/17/2002	SALOMON SMITH BARNEY		3,611,475	3,500,000	3,214,295	3,468,062	19,991	0	0	143,413	143,413	193,168		1PE
585525-AB-4	MELLON RFC 98-1 A2 SEQ 6.50* 2-25-28	06/26/2002	PAYDOWNS		1,322,554	1,322,554	1,249,142	1,322,554	0	0	0	0	0	33,910		1PE
601999-ZC-2	MILLER BREWING 0.00 4-30-02	04/30/2002	REDEEMED		2,000,000	2,000,000	1,593,564	1,987,500	52,500	0	0	0	0	0		5*
617446-GM-5	MORGAN STANLEY DEAN 6.75 4-15-11 NC	04/15/2002	MORGAN STANLEY & CO		2,032,540	2,000,000	1,973,140	1,974,954	572	0	0	57,586	57,586	68,625		1PE
623788-AA-4	MT WASH CBO 1 7.14 8-28-09	06/10/2002	ADJUST PRIOR YEAR TRADE		5,963	5,981	6,048	6,028	(2)	0	0	(64)	(64)	0		1
65332V-AM-5	NEXTEL COMM 0/9.95 2-15-08 C06@100	01/15/2002	PRIOR PERIOD ADJUSTMENT		0	0	0	(8,113)	(8,113)	0	0	8,113	8,113	0		4
65332V-AM-5	NEXTEL COMM 0/9.95 2-15-08 C06@100	01/15/2002	PRIOR PERIOD ADJUSTMENT		0	0	0	(8,381)	(8,381)	0	0	8,381	8,381	0		4
656517-AC-3	NORSE 1A A3 CBO 6.515 8-13-10 C03	05/23/2002	PAYDOWN		153,816	153,816	156,880	156,155	(85)	0	0	(2,339)	(2,339)	5,011		1
670768-AA-8	NYNEX CORP 9.55 5-1-10 AL 01-15-06	05/01/2002	SINKING FUND PAYMENT		167,976	167,976	192,050	185,208	(511)	0	0	(17,232)	(17,232)	8,021		1PE
680665-AC-0	OLIN CORP 8.00 6-15-02 NC	06/15/2002	REDEEMED		3,200,000	3,200,000	3,361,137	3,200,000	(25,753)	0	0	0	0	128,000		2PE
71528Q-AC-0	PERSEUS 1A A2 SEQ CDO 6.70 6-15-11	04/08/2002	LEHMAN BROTHERS INC		1,996,250	2,000,000	1,865,000	1,877,495	2,515	0	0	118,755	118,755	65,511		1
717223-AA-9	GSA PHASE 2 LEASE 6.76 110807 A06-04	05/08/2002	SINKING FUND PAYMENT		139,954	139,954	139,954	139,954	0	0	0	0	0	4,730		1
74434T-A2-3	PRU HOME 93-51 A12 TAC 6.50 12-25-23	04/25/2002	PAYDOWN		489,054	489,054	435,869	489,054	41,885	0	0	0	0	10,596		1PE
74436G-AY-9	PRU SEC 15 2G SEQ 8.60 5-20-21	06/20/2002	PAYDOWNS		150,059	150,059	154,936	150,059	0	0	0	0	0	5,624		1
744593-AC-8	STEER-IBM-Z2-A 6.415 6-01-18 AL 2-11	06/01/2002	SINKING FUND PAYMENT		70,156	70,156	66,059	66,310	51	0	0	3,846	3,846	2,250		1PE
74645W-AA-3	PUTNAM CBO II LTD 6.875 11-8-09 C00	05/07/2002	PAYDOWN		90,593	90,593	90,457	90,496	3	0	0	97	97	3,114		1
749361-AG-6	RCN CORP 0/9.80 2-15-08 C06@100	04/15/2002	GOLDMAN SACHS & CO		164,600	823,000	508,877	148,140	499,705	0	0	(557,315)	(557,315)	0		5
750755-AA-8	RAILCAR 92-1 7.75 6-01-04*AL0602 SF	06/01/2002	SINKING FUND PAYMENT		676,788	676,788	715,397	686,097	(1,785)	0	0	(9,309)	(9,309)	26,226		1PE
755920-AF-2	ROCS-NSC 98-1 7.90 5-15-17 A6-29-10	01/01/2002	PRIOR YEAR ADJUSTMENT		2,811	2,811	(1,776)	(1,551)	19	0	0	4,362	4,362	0		2PE
755920-AF-2	ROCS-NSC 98-1 7.90 5-15-17 A6-29-10	05/15/2002	SINKING FUND PAYMENT		93,897	93,897	88,009	88,460	73	0	0	5,437	5,437	3,709		2PE
760944-F4-5	RFMSI 93-S43 A5 SEQ 5.95* 11-25-23	06/25/2002	PAYDOWNS		4,318,507	4,318,507	3,571,131	4,318,507	0	0	0	0	0	104,871		1PE
760944-Z2-7	RFMSI 94-S1 A12 PAC 6.75* 1-25-24	06/25/2002	PAYDOWNS		2,383,887	2,383,887	2,272,142	2,383,887	0	0	0	0	0	62,612		1PE
760972-CZ-0	RFMSI 1997-S12 A18 NAS 6.75* 8-25-27	06/25/2002	PAYDOWNS		903,558	903,558	891,416	903,558	0	0	0	0	0	24,117		1PE
760972-HK-8	RFMSI 97-S17 A5 NAS 7.0* 11-25-27	06/25/2002	PAYDOWNS		1,729,155	1,729,155	1,736,855	1,729,155	0	0	0	0	0	48,183		1PE
760972-NE-5	RFMSI 98-S3 A10 SEQ 6.75 2-25-28	06/25/2002	PAYDOWNS		1,508,490	1,508,490	1,385,455	1,508,490	0	0	0	0	0	37,619		1PE
760985-AT-8	RAMP 2000-RS2 A13 SEQ 8.06 7-25-23	06/25/2002	PAYDOWNS		606,912	606,912	606,678	606,912	0	0	0	0	0	22,417		1PE
760985-BD-2	RAMP 2000-RS3 A13 SEQ 7.76 11-25-24	06/25/2002	PAYDOWNS		470,839	470,839	470,751	470,839	0	0	0	0	0	17,074		1PE
76110F-R2-1	RALI 1999-QS7 M1 MEZ 6.75 6-25-29	06/25/2002	PAYDOWNS		9,345	9,345	9,413	9,345	0	0	0	0	0	106		1PE
76110G-QM-6	RALI 2001-QS15 A2A IO INV 9-25-31	06/25/2002	PAYDOWNS		0	657,058	43,017	0	0	0	0	0	0	17,079		1
76126C-DE-9	CBBC-CCE 98-1 7.00 5-15-18 AL02-11	05/15/2002	SINKING FUND PAYMENT		116,378	116,378	116,642	116,612	(3)	0	0	(234)	(234)	4,073		1PE
761695-AA-3	REYNOLDS & REYNOLDS 7.00 12-15-06 NC	06/20/2002	DAIN RAUSCHER		1,054,410	1,000,000	1,037,500	1,035,421	(2,079)	0	0	18,989	18,989	36,944		2PE
777324-AA-2	GSA ROSECLIFF 8.00 11-15-08 AL1105	05/15/2002	SINKING FUND PAYMENT		142,384	142,384	153,757	153,496	(261)	0	0	(11,112)	(11,112)	5,695		1PE
803111-AK-9	SARA LEE CORP 6.25 9-15-11 NC	05/20/2002	J. P. MORGAN SECURITIES		5,049,650	5,000,000	5,133,250	5,129,499	(3,751)	0	0	(79,849)	(79,849)	215,278		1
81169P-AA-9	SEABULK INTL INC 12.50 6-30-07 C01	06/03/2002	DEUTSCHE MORGAN GRENDEL		900,000	1,000,000	710,000	717,773	7,773	0	0	182,227	182,227	54,167		4
81371F-AA-5	KROGER CO 9.05 12-15-04 FSA NC	06/14/2002	SALOMON SMITH BARNEY		5,328,042	4,770,000	5,143,904	4,943,854	(28,166)	0	0	384,188	384,188	220,639		1PE
81371F-AA-5	KROGER CO 9.05 12-15-04 FSA NC	06/14/2002	SALOMON SMITH		368,607	330,000	370,013	366,111	(3,902)	0	0	2,496	2,496	15,264		1PE

E05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP 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)
825703-AM-3	SHYPCO LLC A-2B CBO 6.64 6-15-10 C03	01/01/2002	PRIOR PERIOD ADJUSTMENT		(63,995)	(63,995)	(63,220)	(63,393)	.0	.0	.0	(602)	(602)	1,843		1
825703-AM-3	SHYPCO LLC A-2B CBO 6.64 6-15-10 C03	06/19/2002	PAYDOWN		281,251	281,251	277,848	278,714	110	.0	.0	2,537	2,537	9,338		1
852060-AM-4	SPRINT CAP CORP 6.00 1-15-07 NC	06/20/2002	LEHMAN BROTHERS INC		1,722,500	2,000,000	1,990,280	1,991,311	767	.0	.0	(268,812)	(268,812)	77,667		2
863572-JP-9	SASCO 96-A A1 SEQ CSTR 4-25-27	06/25/2002	PAYDOWNS		149,739	149,739	153,762	149,739	.0	.0	.0	.0	.0	5,186		1
863572-N8-2	ALS 2000-2 2AX1 IO INV 5-25-30	06/25/2002	PAYDOWNS		.0	6,664,812	306,008	.0	.0	.0	.0	.0	.0	167,247		1
863572-Z3-0	SASC 2000-5 2A3 IO INV 11-25-30	06/25/2002	PAYDOWNS		.0	3,891,534	167,962	.0	.0	.0	.0	.0	.0	96,774		1
863572-3S-0	SASC 2001-3A 1A4 IO INV 10-25-04	06/01/2002	PAYDOWNS		.0	1,736,214	64,205	.0	.0	.0	.0	.0	.0	39,639		1
863572-3W-1	SASC 2001-3A 2A4 IO INV 1-25-06	06/25/2002	PAYDOWNS		.0	873,570	36,380	.0	.0	.0	.0	.0	.0	21,889		1
86358R-CA-3	SASC 2001-8A 3-A3 IO INV 6-25-06	06/25/2002	PAYDOWNS		.0	1,759,532	63,040	.0	.0	.0	.0	.0	.0	38,755		1
86358R-XZ-5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32	06/25/2002	PAYDOWNS		58,557	58,557	51,970	58,557	.0	.0	.0	.0	.0	263		1PE
87305N-AT-5	TTX CO 8.00 3-15-05 NC	05/20/2002	MORGAN STANLEY & CO		10,679,300	10,000,000	10,638,800	10,561,574	(70,661)	.0	.0	117,725	117,725	551,111		2PE
88100D-AC-9	TERRA NOVA HOLDINGS 7.20 8-15-07 NC	05/24/2002	NON-TAX CONVERSION		3,042,350	3,000,000	3,042,350	3,042,350	(3,128)	.0	.0	.0	.0	.0		3
88100D-AC-9	TERRA NOVA HOLDINGS 7.20 8-15-07 NC	05/24/2002	CONSENT FEE		7,500	.0	7,500	7,500	.0	.0	.0	.0	.0	.0		3
908584-DF-9	UNION TANK CAR 6.5 4-15-08 AL03-05	04/15/2002	SINKING FUND PAYMENT		277,793	277,793	276,954	277,357	17	.0	.0	435	435	9,028		1PE
909279-L#-6	UNITED AIR 8.42 SER A 5-7-04	05/08/2002	REDEEMED BY CALL		110,717	110,717	110,717	99,645	7,750	.0	.0	.0	.0	4,687		3
909279-L@-8	UNITED AIR 8.42 SER A 5-7-04	05/08/2002	REDEEMED BY CALL		110,717	110,717	110,717	99,645	7,750	.0	.0	.0	.0	4,687		3
909279-M*-9	UNITED AIR 8.42 SER A 5-7-04	05/08/2002	REDEEMED BY CALL		110,717	110,717	110,717	99,645	7,750	.0	.0	.0	.0	4,687		3
929227-DX-1	WAMU 2001-S10 2A3 IO INV 10-25-16	06/25/2002	PAYDOWNS		.0	555,597	42,101	.0	.0	.0	.0	.0	.0	14,425		1
929227-KD-7	WAMU 2002-S1 1A7 IO FLT 1-25-32	06/25/2002	PAYDOWNS		.0	1,344,687	87,301	.0	.0	.0	.0	.0	.0	22,457		1Z
939335-RH-0	WAMMS 2001-MS10 2A9 IO INV 9-25-31	06/25/2002	PAYDOWNS		.0	4,145,699	198,427	.0	.0	.0	.0	.0	.0	107,376		1
939335-RR-8	WAMMS 2001-MS10 3A7 IO INV 9-25-31	06/25/2002	PAYDOWNS		.0	2,413,312	124,598	.0	.0	.0	.0	.0	.0	60,759		1
94977C-AB-1	WFMB 2001-21 A2 IO INV 10-25-31	01/01/2002	PRIOR YEAR ADJUSTMENT		13,774	.0	.0	.0	.0	.0	.0	13,774	13,774	.0		1Z
94978K-AK-2	WFMB 2002-4 2A8 VADM 6.50 2-25-32	06/25/2002	PAYDOWNS		53,399	53,399	53,804	53,399	.0	.0	.0	.0	.0	1,158		1PE
989390-AD-1	ZENITH NATL INS 9.00 5-1-02 NC	05/01/2002	REDEEMED		2,500,000	2,500,000	2,738,175	2,500,000	(17,408)	.0	.0	.0	.0	112,500		3
	United States				127,234,372	176,201,315	129,647,067	124,603,239	6,601,771	.0	.0	(3,179,240)	(3,179,240)	5,780,769	0	XXX
Canada																
130910-AE-2	CALL-NET ENT 0/8.94 8-15-08 C06	04/12/2002	EXCHANGED		350,991	1,500,000	963,735	408,750	835,550	.0	.0	(859,559)	(859,559)	.0		5
303901-AA-0	FAIRFAX FINANCIAL 7.75 12-15-03 NC	05/14/2002	SALOMON SMITH BARNEY		970,000	1,000,000	1,041,730	968,970	103,938	.0	.0	(41,326)	(41,326)	32,722		3
	Canada				1,320,991	2,500,000	2,005,465	1,377,720	939,488	.0	.0	(900,885)	(900,885)	32,722	0	XXX
Foreign																
76126C-HS-4	AMMC RACERS SER 00-25-P VAR 5-15-13	05/25/2002	BOOK VALUE ADJUSTMENT		222,501	.0	222,501	222,501	.0	.0	.0	.0	.0	.0		1PE
817074-AA-5	SENECA 1A A CBO FLR 5-31-29E	06/21/2002	LEHMAN BROTHERS INC		4,750,000	5,000,000	3,860,670	3,860,670	193,188	.0	.0	889,330	889,330	137,943		1
	Foreign				4,972,501	5,000,000	4,083,171	4,083,171	193,188	.0	.0	889,330	889,330	137,943	0	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				133,527,864	183,701,315	135,735,703	130,064,130	7,734,447	.0	.0	(3,190,795)	(3,190,795)	5,951,434	0	XXX
6099997	Total - Bonds - Part 4				232,294,202	303,826,934	235,637,956	228,775,505	7,724,168	.0	.0	(3,135,835)	(3,135,835)	9,538,543	0	XXX
6099998	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter				3,951,541	96,300,761	3,701,225	3,719,989	18,766	.0	.0	231,552	231,552	.0		XXX
6099999	Total - Bonds				236,245,743	400,127,695	239,339,181	232,495,494	7,742,934	.0	.0	(2,904,283)	(2,904,283)	9,538,543	0	XXX
Preferred Stocks - Public Utilities																
United States																
595620-20-4	MIDAMERICAN ENERGY CO 7.80% PFD	05/01/2002	REDEEMED BY CALL		2,004,000	208,216	.0	205,661	202,782	(168)	.0	5,433	5,433	.0	6,548	RP2U
595620-20-4	MIDAMERICAN ENERGY CO 7.80% PFD	05/01/2002	SINKING FUND PAYMENT		1,998,000	199,800	.0	205,045	202,175	(168)	.0	(2,375)	(2,375)	.0	6,545	RP2U
	United States				4,002,000	408,016	.0	410,706	404,957	(336)	.0	3,058	3,058	.0	13,093	XXX
6199999	Total - Preferred Stocks - Public Utilities				4,002,000	408,016	.0	410,706	404,957	(336)	.0	3,058	3,058	.0	13,093	XXX
Preferred Stocks - Industrial and Miscellaneous																
United States																
11161P-20-5	BROADWING COMM B 12.50 8-15-09 C02	06/25/2002	KADICK, INCORPORATED		1,000,000	210,000	.0	1,015,000	360,000	337,930	.0	(803,830)	(803,830)	.0	62,500	P4L
	United States				1,000,000	210,000	.0	1,015,000	360,000	337,930	.0	(803,830)	(803,830)	.0	62,500	XXX
6399999	Total - Preferred Stocks - Industrial & Miscellaneous				1,000,000	210,000	.0	1,015,000	360,000	337,930	.0	(803,830)	(803,830)	.0	62,500	XXX
6599997	Total - Preferred Stocks - Part 4				618,016	618,016	.0	1,425,706	764,957	337,594	.0	(800,772)	(800,772)	.0	75,593	XXX

E05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP 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)
6599999	Total - Preferred Stocks.....			618,016	0	1,425,706	764,957	337,594	0	0	0	(800,772)	(800,772)	0	75,593	XXX
Common Stocks - Banks, Trust and Insurance Companies																
United States																
46581@-10-8	IVANS INC.....	05/16/2002	TENDER OFFER.....	4,989,000	69,846		0	63,610	(63,610)	0	0	69,846	69,846		0	A
67724Z-ZZ-2	OHIO CASUALTY WTS \$22.505 11-30-03.....	06/19/2002	PRIVATE PLACEMENT.....	250,000,000	484,800		937,500	0	937,500	0	0	(452,700)	(452,700)		0	AZ
67724Z-ZZ-2	OHIO CASUALTY WTS \$22.505 11-30-03.....	05/08/2002	PRIVATE PLACEMENT.....	1,800,000,000	2,612,322		6,750,000	0	6,750,000	0	0	(4,137,678)	(4,137,678)		0	AZ
	United States.....			3,166,968	XXX		7,687,500	63,610	7,623,890	0	0	(4,520,532)	(4,520,532)	0	0	XXX
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies.....			3,166,968	XXX		7,687,500	63,610	7,623,890	0	0	(4,520,532)	(4,520,532)	0	0	XXX
Common Stocks - Industrial and Miscellaneous																
United States																
170032-10-6	CHIQUITA BRANDS INTERNATIONAL.....	03/19/2002	PRIOR PERIOD TRADE ADJUSTMENT.....	0.000	(15)		0	0	0	0	0	(15)	(15)		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/25/2002	PAIN WEBBER INC.....	16,700,000	102,205		80,995	102,705	0	0	0	21,210	21,210		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/20/2002	PAIN WEBBER INC.....	10,000,000	62,000		48,500	61,500	0	0	0	13,500	13,500		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/19/2002	PAIN WEBBER INC.....	5,000,000	30,750		24,250	30,750	0	0	0	6,500	6,500		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/18/2002	PAIN WEBBER INC.....	25,000,000	151,300		121,250	153,750	0	0	0	30,050	30,050		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/13/2002	PAIN WEBBER INC.....	23,000,000	138,009		111,550	141,450	0	0	0	26,459	26,459		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/11/2002	PAIN WEBBER INC.....	500,000	3,025		2,425	3,075	0	0	0	600	600		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	06/03/2002	PROVIDENT SEC & INV.....	4,500,000	27,000		21,825	27,675	0	0	0	5,175	5,175		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	05/31/2002	PROVIDENT SEC & INV.....	9,700,000	59,191		47,045	59,655	0	0	0	12,146	12,146		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	05/29/2002	PROVIDENT SEC & INV.....	5,000,000	30,250		24,250	32,300	0	0	0	6,000	6,000		0	L
170032-11-4	CHIQUITA BRANDS INTERNATIONAL WT.....	05/28/2002	PROVIDENT SEC & INV.....	5,000,000	30,340		24,250	32,300	0	0	0	6,090	6,090		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	06/11/2002	PAIN WEBBER.....	10,000,000	168,353		150,000	150,000	0	0	0	18,353	18,353		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	06/04/2002	PAIN WEBBER.....	10,000,000	167,700		150,000	150,000	0	0	0	17,700	17,700		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	06/03/2002	PAIN WEBBER.....	12,600,000	214,894		189,000	189,000	0	0	0	25,894	25,894		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	05/31/2002	PROVIDENT SEC & INV.....	21,500,000	371,213		322,500	322,500	0	0	0	48,713	48,713		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	05/30/2002	PAIN WEBBER.....	20,000,000	338,000		300,000	300,000	0	0	0	38,000	38,000		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	05/29/2002	VARIOUS.....	20,000,000	339,453		300,000	300,000	0	0	0	39,453	39,453		0	L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL.....	06/13/2002	PAIN WEBBER.....	28,823,000	486,757		432,345	432,345	0	0	0	54,412	54,412		0	L
	United States.....			2,720,425	XXX		2,350,185	2,489,005	0	0	0	370,240	370,240	0	0	XXX
6899999	Total - Common Stocks - Industrial & Miscellaneous.....			2,720,425	XXX		2,350,185	2,489,005	0	0	0	370,240	370,240	0	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																
United States																
73071*-10-1	POINTE APARTMENTS, INC.....	06/24/2002	RETURN OF CAPITAL.....	0.000	82,893		82,893	0	0	0	0	0	0		0	A
	United States.....			82,893	XXX		82,893	0	0	0	0	0	0		0	XXX
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....			82,893	XXX		82,893	0	0	0	0	0	0		0	XXX
7099997	Total - Common Stocks - Part 4.....			5,970,286	XXX		10,120,578	2,552,615	7,623,890	0	0	(4,150,292)	(4,150,292)	0	0	XXX
7099999	Total - Common Stocks.....			5,970,286	XXX		10,120,578	2,552,615	7,623,890	0	0	(4,150,292)	(4,150,292)	0	0	XXX
7199999	Total - Preferred and Common Stocks.....			6,588,302	XXX		11,546,284	3,317,572	7,961,484	0	0	(4,951,064)	(4,951,064)	0	75,593	XXX
7299999	Total - Bonds, Preferred and Common Stocks.....			242,834,045	XXX		250,885,465	235,813,066	15,704,418	0	0	(7,855,347)	(7,855,347)	9,538,543	75,593	XXX

E05-5

(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 Depository	2 Rate of Interest	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			8 *	
				5 First Month	6 Second Month	7 Third Month		
Open Depositories								
The Bank of New York.....	New York, New York.....	0.600	1,333	0	1,700,503	229,156	3,458,176	
Bank of America.....	St. Louis, Missouri.....	0.000	0	0	115,736	72,865	(6,907)	
Bank of America.....	Wichita, Kansas.....	0.000	0	0	5,054	5,037	4,871	
Bank One, Indianapolis.....	Indianapolis, Indiana.....	0.472	139	0	75,000	75,000	75,285	
Bank One, Texas.....	Dallas, Texas.....	0.000	0	0	216,127	137,270	130,418	
Chase Bank.....	Palisades Park, New Jersey.....	0.000	0	0	(156,533)	(148,108)	(42,537)	
First Union National Bank.....	Philadelphia, Pennsylvania.....	0.000	0	0	1,118,155	1,116,351	1,116,351	
Fleet National Bank.....	Windsor, Connecticut.....	0.000	0	0	444,166	422,553	384,140	
LaSalle Bank N.A.....	Chicago, Illinois.....	0.000	0	0	451,256	1,537,582	396,872	
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	0.000	0	0	1,502,621	1,815,290	34,326	
Nations Bank.....	Miami, Florida.....	0.000	0	0	148,908	203,192	218,260	
Northrim Bank.....	Anchorage, Alaska.....	3.340	2,575	120	26,844	29,420	29,420	
Certificate of Deposit 2.23% 10-23-03.....		0.000	0	0	0	0	0	
PNC Bank.....	Philadelphia, Pennsylvania.....	0.000	0	0	350,049	350,597	350,597	
The Provident Bank.....	Cincinnati, Ohio.....	0.000	0	0	(46,920,434)	(40,427,747)	(39,490,214)	
The Provident Bank.....	Cincinnati, Ohio.....	0.645	4,278	0	809,337	836,452	436,452	
Collateral Account.....		0.000	0	0	0	0	0	
Royal Bank of Canada.....	Toronto, Canada.....	0.000	0	0	6,299,214	7,060,355	8,046,565	
Royal Trust Corporation of Canada.....	Toronto, Canada.....	0.000	19	0	8	14	13	
Union Bank of California.....	Pasadena, California.....	0.000	0	0	574,458	585,631	621,129	
Wells Fargo Bank.....	Los Angeles, California.....	0.000	0	0	2,090,431	4,472,502	7,835,790	
0199999. Total Open Depositories.....		XXX	8,346	120	(31,149,101)	(21,626,587)	(16,400,992)	XXX
0399999. Total Cash on Deposit.....		XXX	8,346	120	(31,149,101)	(21,626,587)	(16,400,992)	XXX
0499999. Cash in Company's Office.....		XXX	XXX	XXX	(3,838,170)	(5,286,561)	(8,953,207)	XXX
0599999. Total Cash.....		XXX	8,346	120	(34,987,272)	(26,913,148)	(25,354,200)	XXX



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care providers reported on this page.

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
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**

**Overflow Page
NONE**

Overflow Page for Write-Ins