



QUARTERLY STATEMENT

As of June 30, 2002
of the Condition and Affairs of the

TICO INSURANCE COMPANY

NAIC Group Code..... 0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 39497

Employer's ID Number..... 75-1227771

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile USA

Incorporated..... June 3, 1980

Commenced Business..... July 11, 1980

Statutory Home Office 580 Walnut Street Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 4100 Harry Hines Boulevard Dallas TX 75219
(Street and Number) (City or Town, State and Zip Code) 214-526-3876
(Area Code) (Telephone Number)

Mail Address 4100 Harry Hines Boulevard Dallas TX 75219
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 4100 Harry Hines Boulevard Dallas TX 75219
(Street and Number) (City or Town, State and Zip Code) 214-526-3876
(Area Code) (Telephone Number)

Internet Website Address www.LeaderInsurance.com

Statement Contact William Joseph Herm
(Name) 214-526-3876-4573
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Policyowner Relations Contact 4100 Harry Hines Boulevard Dallas TX 75219
(Street and Number) (City or Town, State and Zip Code) 214-526-3876-5739
(Area Code) (Telephone Number) (Extension)

OFFICERS

President James Randall Gober

Treasurer Donald Alan Baker

Secretary Tommy Joe Stone

VICE PRESIDENTS

Scott Christopher Pitrone Tracy Lea McGovern Judy Regis Metoyer Virginia Ann Ward

John Joseph Whalin Eve Cutler Rosen Karen Holley Horrell Ronald Charles Hayes

Thomas Edward Mischell Fred Joseph Runk David John Witzgall Robert Jude Zbacnik

DIRECTORS OR TRUSTEES

James Randall Gober Karen Holley Horrell Keith Alan Jensen Michael David Krause

Roger Hubert Prestridge Eve Cutler Rosen Tommy Joe Stone

State of..... Texas

County of..... Dallas

The officers of this reporting entity, being duly sworn, each depose and say that they are the above 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 manuals except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively.

(Signature)	(Signature)	(Signature)
James Randall Gober	Tommy Joe Stone	Donald Alan Baker
(Printed Name)	(Printed Name)	(Printed Name)
President	Secretary	Treasurer

Subscribed and sworn to before me this

.....9th.....day ofAugust....., 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.....	7,925,672		7,925,672	8,094,720
2. Stocks:				
2.1 Preferred stocks.....	500,313		500,313	502,172
2.2 Common stocks.....	13,862		13,862	11,665
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....36,983) and short-term investments (\$.....1,329,847).....	1,366,830		1,366,830	841,760
6. Other invested assets.....			0	
7. Receivable for securities.....			0	
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	9,806,677	0	9,806,677	9,450,317
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....			0	
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
10.3 Accrued retrospective premiums.....			0	
11. Funds held by or deposited with reinsured companies.....			0	
12. Bills receivable, taken for premiums.....			0	
13. Amounts receivable under high deductible policies.....			0	
14. Reinsurance recoverables on loss and loss adjustment expense payments.....			0	
15. Federal and foreign income tax recoverable and interest thereon (including \$.....43,835 net deferred tax asset) - American Financial Corporation.....	278,425	234,590	43,835	42,888
16. Guaranty funds receivable or on deposit.....			0	
17. Electronic data processing equipment and software.....			0	
18. Interest, dividends and real estate income due and accrued.....	103,716		103,716	106,067
19. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
20. Receivable from parent, subsidiaries and affiliates.....	182,007		182,007	113,661
21. Amounts due from/to protected cells.....			0	
22. Equities and deposits in pools and associations.....			0	
23. Amounts receivable relating to uninsured accident and health plans.....			0	
24. Other assets nonadmitted.....			0	
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding protected cell assets (Lines 9 through 25).....	10,370,825	234,590	10,136,235	9,712,933
27. Protected cell assets.....			0	
28. TOTALS (Lines 26 and 27).....	10,370,825	234,590	10,136,235	9,712,933

DETAILS OF WRITE-INS

0801.			0	
0802.			0	
0803.			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.			0	
2502.			0	
2503.			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).....	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....231,307).....	737,051	745,439
2. Reinsurance payable on paid losses and loss adjustment expenses.....	66,344	76,490
3. Loss adjustment expenses.....	173,421	174,318
4. Commissions payable, contingent commissions and other similar charges.....	250	750
5. Other expenses (excluding taxes, licenses and fees).....	23,076	25,875
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,677	16,072
7. Federal and foreign income taxes (including \$....(164,240) on realized capital gains (losses) (including \$.....0 net deferred tax liability).....	13,959	36,734
8. Borrowed money \$.....0 and interest thereon \$.....0.....	.....	.....
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,095,922 and including warranty reserves of \$.....0).....	334,448	308,519
10. Advance premium.....	.....	.....
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.....	.....
11.2 Policyholders.....	.....	.....
12. Ceded reinsurance premiums payable (net of ceding commissions).....	.....	.....
13. Funds held by company under reinsurance treaties.....	.....	.....
14. Amounts withheld or retained by company for account of others.....	312,342	179,057
15. Remittances and items not allocated.....	.....	.....
16. Provision for reinsurance.....	.....	.....
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	.....	.....
18. Drafts outstanding.....	.....	.....
19. Payable to parent, subsidiaries and affiliates.....	.....	.....
20. Payable for securities.....	.....	.....
21. Liability for amounts held under uninsured accident and health plans.....	.....	.....
22. Capital notes \$..... and interest thereon \$.....	.....	.....
23. Aggregate write-ins for liabilities.....	0	0
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	1,673,568	1,563,254
25. Protected cell liabilities.....	.....	.....
26. Total liabilities (Lines 24 and 25).....	1,673,568	1,563,254
27. Aggregate write-ins for special surplus funds.....	0	0
28. Common capital stock.....	3,800,000	3,800,000
29. Preferred capital stock.....	.....	.....
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	.....	.....
32. Gross paid in and contributed surplus.....	2,560,000	2,560,000
33. Unassigned funds (surplus).....	2,102,667	1,789,679
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	.....	.....
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	.....	.....
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	8,462,667	8,149,679
36. TOTALS.....	10,136,235	9,712,933

DETAILS OF WRITE-INS

2301. ....	.....	.....
2302. ....	.....	.....
2303. ....	.....	.....
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).....	0	0
2701. ....	.....	.....
2702. ....	.....	.....
2703. ....	.....	.....
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).....	0	0
3001. ....	.....	.....
3002. ....	.....	.....
3003. ....	.....	.....
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 \$.....9,735,180).....	9,931,654	13,201,496	24,361,461
1.2 Assumed..... (written \$.....485,575).....	459,283	713,641	1,226,941
1.3 Ceded..... (written \$.....9,740,277).....	9,936,389	13,203,674	24,366,793
1.4 Net..... (written \$.....480,478).....	454,548	711,463	1,221,609
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....310,861):			
2.1 Direct.....	6,353,766	8,895,833	15,432,752
2.2 Assumed.....	290,469	593,061	891,279
2.3 Ceded.....	6,356,262	8,896,960	15,434,700
2.4 Net.....	287,973	591,934	889,331
3. Loss expenses incurred.....	114,009	87,428	194,013
4. Other underwriting expenses incurred.....	57,598	96,916	145,525
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	459,580	776,278	1,228,869
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(5,032)	(64,815)	(7,260)
INVESTMENT INCOME			
9. Net investment income earned.....	272,542	309,435	602,493
10. Net realized capital gains (losses).....	1,940	1,527	22,529
11. Net investment gain (loss) (Lines 9 + 10).....	274,482	310,962	625,022
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....10,023).....	(10,023)	(11,936)	(23,399)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	0	0	0
15. Total other income (Lines 12 through 14).....	(10,023)	(11,936)	(23,399)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	259,427	234,211	594,363
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	259,427	234,211	594,363
19. Federal and foreign income taxes incurred.....	(76,775)	68,187	183,338
20. Net income (Line 18 minus Line 19) (to Line 22).....	336,202	166,024	411,025
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year.....	8,149,679	8,096,468	8,096,468
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20).....	336,202	166,024	411,025
23. Net unrealized capital gains or losses.....	(140,711)	6,659	3,905
24. Change in net unrealized foreign exchange capital gain (loss).....			
25. Change in net deferred income taxes.....	86,613	(12,765)	(20,537)
26. Change in nonadmitted assets.....	30,884	(698)	(3,177)
27. Change in provision for reinsurance.....			
28. Change in surplus notes.....			
29. Surplus (contributed to) withdrawn from protected cells.....			
30. Cumulative effect of changes in accounting principles.....		61,995	61,995
31. Capital changes:			
31.1 Paid in.....			
31.2 Transferred from surplus (Stock Dividend).....			
31.3 Transferred to surplus.....			
32. Surplus adjustments:			
32.1 Paid in.....			
32.2 Transferred to capital (Stock Dividend).....			
32.3 Transferred from capital.....			
33. Net remittances from or (to) Home Office.....			
34. Dividends to stockholders.....			(400,000)
35. Change in treasury stock.....			
36. Aggregate write-ins for gains and losses in surplus.....	0	0	0
37. Change in surplus as regards policyholders (Lines 22 through 36).....	312,988	221,215	53,211
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	8,462,667	8,317,683	8,149,679
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
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.			
1402.			
1403.			
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).....	0	0	0
3601.			
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page.....	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	480,477	913,770
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	421,413	1,128,284
3. Underwriting expenses paid.....	65,543	149,307
4. Other underwriting income (expenses).....		
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	(6,479)	(363,821)
6. Net investment income.....	282,802	616,227
7. Other income (expenses):		
7.1 Agents' balances charged off.....	(10,023)	(23,399)
7.2 Net funds held under reinsurance treaties.....		
7.3 Net amount withheld or retained for account of others.....	133,285	62,292
7.4 Aggregate write-ins for miscellaneous items.....	0	0
7.5 Total other income (Lines 7.1 to 7.4).....	123,262	38,893
8. Dividends to policyholders on direct business, less \$.....0 dividends on reinsurance assumed or ceded (net).....		
9. Federal and foreign income taxes (paid) recovered.....	54,000	(181,000)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9).....	453,585	110,299
CASH FROM INVESTMENTS		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	137,650	688,688
11.2 Stocks.....	14,622	
11.3 Mortgage loans.....		
11.4 Real estate.....		
11.5 Other invested assets.....		
11.6 Net gains or (losses) on cash and short-term investments.....		
11.7 Miscellaneous proceeds.....		
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	152,272	688,688
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....		837,320
12.2 Stocks.....	12,440	
12.3 Mortgage loans.....		
12.4 Real estate.....		
12.5 Other invested assets.....		
12.6 Miscellaneous applications.....		
12.7 Total investments acquired (Lines 12.1 to 12.6).....	12,440	837,320
13. Net cash from investments (Line 11.8 minus Line 12.7).....	139,832	(148,632)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in.....		
14.2 Capital notes \$.....0 less amounts repaid \$.....0.....		
14.3 Net transfers from affiliates.....		
14.4 Borrowed funds received.....		
14.5 Other cash provided.....		
14.6 Total (Lines 14.1 to 14.5).....	0	0
15. Cash applied:		
15.1 Dividends to stockholders paid.....		400,000
15.2 Net transfers to affiliates.....	68,347	19,230
15.3 Borrowed funds repaid.....		
15.4 Other applications.....		144
15.5 Total (Lines 15.1 to 15.4).....	68,347	419,374
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	(68,347)	(419,374)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16).....	525,070	(457,707)
18. Cash and short-term investments:		
18.1 Beginning of year.....	841,760	1,299,467
18.2 End of period (Line 17 plus Line 18.1).....	1,366,830	841,760

DETAILS OF WRITE-INS		
07.401		
07.402		
07.403		
07.498 Summary of remaining write-ins for Line 7.4 from overflow page.....	0	0
07.499 Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above).....	0	0

NOTES TO FINANCIAL STATEMENTS

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

C. The Company was not involved in any wash sale transactions during 2002.

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:..... N/A

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: N/A.....
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	2	3
Name of Entity	NAIC Company Code	State of Domicile
N/A		

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.
N/A

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).10/11/1998.....

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

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:
N/A

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 [☒]

9.2 If yes, explain:..... N/A

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 [☒]

10.2 If yes, give full and complete information relating thereto:
N/A

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [☐] 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.....	\$.....0	\$.....0
13.24 Short-Term Investments.....	\$.....0	\$.....0
13.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
13.26 All Other.....	\$.....0	\$.....0
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....0	\$.....0
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.....	\$.....0	\$.....0

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

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

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 [☒] 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
Bank of New York	One Wall Street, New York, NY 10286

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)
N/A		

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

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	One East Fourth Street, Cincinnati, OH 45202

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.
N/A

Yes [☐] No [☒] N/A [☐]
2.

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

Yes [☐] No [☒]
- 3.1

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

Yes [☐] No [☒]
- 3.2

If yes, give full and complete information thereto:
N/A

- 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 [☒]
- 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
N/A.....	.....	.....	.....	.....	.....	.....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.....	0	0	0	
2. Increase (decrease) by adjustment.....				
3. Cost of acquired.....				
4. Cost of additions to and permanent improvements.....				
5. Total profit (loss) on sales.....				
6. Increase (decrease) by foreign exchange adjustment.....				
7. Amount received on sales.....				
8. Book/adjusted carrying value at end of current period.....	0	0	0	0
9. Total valuation allowance.....				
10. Subtotal (Lines 8 plus 9).....	0	0	0	0
11. Total nonadmitted amounts.....				
12. Statement value, current period (Page 2, real estate lines, current period).....	0	0	0	0

NONE

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.....	0	0	0	
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions.....				
2.2 Additional investment made after acquisitions.....				
3. Accrual of discount and mortgage interest points and commitment fees.....				
4. Increase (decrease) by adjustment.....				
5. Total profit (loss) on sale.....				
6. Amounts paid on account or in full during the period.....				
7. Amortization of premium.....				
8. Increase (decrease) by foreign exchange adjustment.....				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	0	0	0	0
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	0	0	0	0
12. Total nonadmitted amounts.....				
13. Statement value of mortgages owned at end of current period.....	0	0	0	0

NONE

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.....	0	0	0	
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions.....				
2.2 Additional investment made after acquisitions.....				
3. Accrual of discount.....				
4. Increase (decrease) by adjustment.....				
5. Total profit (loss) on sale.....				
6. Amounts paid on account or in full during the period.....				
7. Amortization of premium.....				
8. Increase (decrease) by foreign exchange adjustment.....				
9. Book/adjusted carrying value of long-term invested assets at end of current period.....	0	0	0	0
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	0	0	0	0
12. Total nonadmitted amounts.....				
13. Statement value of long-term invested assets at end of current period.....	0	0	0	0

NONE

SCHEDULE D - PART 1B

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1.....	6,728,371	532,165	190,363	(3,482)	6,728,371	7,066,691	.....	.....6,680,589
2. Class 2.....	2,220,898	.....	.....4,987	(898,553)	2,220,898	1,317,358	.....	.....2,241,883
3. Class 3.....	.....	.....	.....	.....871,470	.....	.....871,470	.....	.....
4. Class 4.....	.....	.....	.....	.....	.....	.....	.....	.....
5. Class 5.....	.....	.....	.....	.....	.....	.....	.....	.....
6. Class 6.....	.....	.....	.....	.....	.....	.....	.....	.....
7. Total Bonds.....	8,949,269	532,165	195,350	(30,565)	8,949,269	9,255,519	0	8,922,472
PREFERRED STOCK								
8. Class 1.....	501,249	.....	.....	.....(936)	501,249	500,313	.....	.....502,172
9. Class 2.....	.....	.....	.....	.....	.....	.....	.....	.....
10. Class 3.....	.....	.....	.....	.....	.....	.....	.....	.....
11. Class 4.....	.....	.....	.....	.....	.....	.....	.....	.....
12. Class 5.....	.....	.....	.....	.....	.....	.....	.....	.....
13. Class 6.....	.....	.....	.....	.....	.....	.....	.....	.....
14. Total Preferred Stock.....	501,249	0	0	(936)	501,249	500,313	0	502,172
15. Total Bonds and Preferred Stock.....	9,450,518	532,165	195,350	(31,501)	9,450,518	9,755,832	0	9,424,644

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.....	1,329,847	XXX.....	1,329,847	4,349	.....

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.....	827,752	935,052	0	1,126,572
2. Cost of short-term investments acquired.....	275,300	532,165	.....	.....2,355,227
3. Increase (decrease) by adjustment.....	.....	.....	.....	.....
4. Increase (decrease) by foreign exchange adjustment.....	.....	.....	.....	.....
5. Total profit (loss) on disposal of short-term investments.....	.....	.....	.....	.....
6. Consideration received on disposal of short-term investments.....	168,000	137,370	.....	.....2,654,047
7. Book/adjusted carrying value, current period.....	935,052	1,329,847	0	827,752
8. Total valuation allowance.....	.....	.....	.....	.....
9. Subtotal (Lines 7 plus 8).....	935,052	1,329,847	0	827,752
10. Total nonadmitted amounts.....	.....	.....	.....	.....
11. Statement value (Lines 9 minus 10).....	935,052	1,329,847	0	827,752
12. Income collected during period.....	4,126	4,349	.....	.....56,881
13. Income earned during period.....	3,897	4,765	.....	.....53,186

Sch. DB-Part F-Section 1

NONE

Sch. DB-Part F-Section 2

NONE

Sch. F

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.								
1.	Alabama.....AL	NO.....						
2.	Alaska.....AK	NO.....						
3.	Arizona.....AZ	NO.....						
4.	Arkansas.....AR	NO.....						
5.	California.....CA	NO.....						
6.	Colorado.....CO	NO.....						
7.	Connecticut.....CT	NO.....						
8.	Delaware.....DE	YES.....						
9.	District of Columbia.....DC	NO.....						
10.	Florida.....FL	YES.....	2,308,854	3,426,705	2,078,845	2,629,196	2,933,116	3,229,661
11.	Georgia.....GA	NO.....						
12.	Hawaii.....HI	NO.....						
13.	Idaho.....ID	NO.....						
14.	Illinois.....IL	YES.....						
15.	Indiana.....IN	NO.....						
16.	Iowa.....IA	YES.....						
17.	Kansas.....KS	YES.....						
18.	Kentucky.....KY	YES.....						
19.	Louisiana.....LA	NO.....						
20.	Maine.....ME	NO.....						
21.	Maryland.....MD	NO.....						
22.	Massachusetts.....MA	NO.....						
23.	Michigan.....MI	NO.....						
24.	Minnesota.....MN	NO.....						
25.	Mississippi.....MS	YES.....						
26.	Missouri.....MO	YES.....	2,728,147	3,019,315	1,995,408	3,377,185	3,382,328	2,960,171
27.	Montana.....MT	YES.....						
28.	Nebraska.....NE	YES.....						
29.	Nevada.....NV	YES.....						
30.	New Hampshire.....NH	NO.....						
31.	New Jersey.....NJ	YES.....			356	887	13,985	14,515
32.	New Mexico.....NM	NO.....						
33.	New York.....NY	YES.....	172,156	207,467	612,321	686,811	4,317,704	5,006,290
34.	North Carolina.....NC	NO.....						
35.	North Dakota.....ND	NO.....						
36.	Ohio.....OH	YES.....						
37.	Oklahoma.....OK	NO.....						
38.	Oregon.....OR	YES.....						
39.	Pennsylvania.....PA	YES.....	4,526,023	3,284,295	2,082,161	3,305,570	5,603,963	7,143,444
40.	Rhode Island.....RI	NO.....						
41.	South Carolina.....SC	YES.....						
42.	South Dakota.....SD	YES.....						
43.	Tennessee.....TN	NO.....						
44.	Texas.....TX	NO.....						
45.	Utah.....UT	NO.....						
46.	Vermont.....VT	NO.....						
47.	Virginia.....VA	NO.....						
48.	Washington.....WA	NO.....						
49.	West Virginia.....WV	NO.....						
50.	Wisconsin.....WI	YES.....						
51.	Wyoming.....WY	YES.....						
52.	American Samoa.....AS	NO.....						
53.	Guam.....GU	NO.....						
54.	Puerto Rico.....PR	NO.....						
55.	US Virgin Islands.....VI	NO.....						
56.	Canada.....CN	NO.....						
57.	Aggregate Other Alien.....OT	XXX.....	0	0	0	0	0	0
58.	Totals.....	(a).....20	9,735,180	9,937,782	6,769,091	9,999,649	16,251,096	18,354,081

DETAILS OF WRITE-INS							
5701.	XXX.....						
5702.	XXX.....						
5703.	XXX.....						
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.....	0	0	0	0	0	0

(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

	FEIN Number	NAIC Co. Code	Domiciliary State
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 Compañia 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
AmericanEmpire Surplus Lines Insurance Company*	31-0912199	35351	DE
American Empire Insurance Company*	31-0973761	37990	OH
FidelityExcess 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
GreatAmerican 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
GreatTexas 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
WorldwideDirect 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
AmericanRetirement Life Insurance Company*	59-2760189	88366	OH
AnnuityInvestors Life Insurance Company*	31-1021738	93661	OH
Consolidated Financial Corporation	36-3383108		
GreaAmerican Life Assurance Company*	95-2496321	62200	OH
Great American Life Insurance Company of New York*	13-1996152	67288	NY
LoyaAmerican Life Insurance Company*	63-0343428	65722	OH
ManhattanNational Life Insurance Company	45-0252531	67083	IL
UnitedTeacher 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			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.0	
2. Allied lines.....			0.0	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....			0.0	
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....			0.0	
10. Financial guaranty.....			0.0	
11.1. Medical malpractice-occurrence.....			0.0	
11.2. Medical malpractice-claims made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....		24,249	0.0	
17.1. Other liability-occurrence.....			0.0	
17.2. Other liability-claims made.....			0.0	
18.1. Products liability-occurrence.....			0.0	
18.2. Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	4,478,079	3,518,249	78.6	43.1
19.3, 19.4 Commercial auto liability.....	1,924,722	1,467,320	76.2	83.1
21. Auto physical damage.....	3,528,853	1,343,949	38.1	94.4
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....			0.0	
26. Burglary and theft.....			0.0	
27. Boiler and machinery.....			0.0	
28. Credit.....			0.0	
29. International.....			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.....	0	0	0.0	0.0
34. Totals.....	9,931,654	6,353,767	64.0	67.4
DETAILS OF WRITE-INS				
3301.			0.0	
3302.			0.0	
3303.			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).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1. Medical malpractice-occurrence.....			
11.2. Medical malpractice-claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....			
17.2. Other liability-claims made.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1, 19.2 Private passenger auto liability.....	1,885,476	3,995,712	5,152,368
19.3, 19.4 Commercial auto liability.....	1,236,526	2,351,370	1,289,333
21. Auto physical damage.....	1,628,450	3,388,098	3,496,081
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
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.....	0	0	0
34. Totals.....	4,750,452	9,735,180	9,937,782
DETAILS OF WRITE-INS			
3301.			
3302.			
3303.			
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).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

19

	1	2	3	4	5	6	7	8	9	10	11	12	13									
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (a) (Cols. 1 + 2)	2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2002 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (b) (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c) (Cols. 11 + 12)									
1. 1999 + Prior	133	49	182	46		46	98		31	129	11	(18)	(7)									
2. 2000	171	125	296	78	1	79	140	2	74	216	47	(48)	(1)									
3. Subtotals 2000 + Prior	304	174	478	124	1	125	238	2	105	345	58	(66)	(8)									
4. 2001	211	231	442	152	12	164	160	8	115	283	101	(96)	5									
5. Subtotals 2001 + Prior	515	405	920	276	13	289	398	10	220	628	159	(162)	(3)									
6. 2002	XXX.....	XXX.....	XXX.....	XXX.....	123	123	XXX.....	108	175	283	XXX.....	XXX.....	XXX.....									
7. Totals	515	405	920	276	136	412	398	118	395	911	159	(162)	(3)									
8. Prior Year-End's Surplus As Regards Policyholders	8,150										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. ....30.9 %	2. ....(40.0)%	3. ....(0.3)%
																				Col. 13, Line 7 Line 8		
																				4. ....(0.0)%		

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

EXPLANATIONS:

BAR CODE:



Overflow Page

NONE

Sch. A-Part 2

NONE

Sch. A-Part 3

NONE

Sch. B-Part 1

NONE

Sch. B-Part 2

NONE

Sch. BA-Part 1

NONE

Sch. BA-Part 2

NONE

Sch. D-Part 3

NONE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
Bonds - U.S. Government																
83162C-GR-8...	SBA SER 96-20D 7.35 4-1-16 AL 10-06.....	04/01/2002	PAYDOWN.....		37,673	37,673	37,673	37,673					0	1,384		1PE.....
03999999	Total - Bonds - U.S. Government.....				37,673	37,673	37,673	37,673	0	0	0	0	0	1,384	0	XXX...
Bonds - Industrial and Miscellaneous United States																
744593-AC-8...	STEER-IBM-Z2-A 6.415 6-01-18 AL 2-11.....	06/01/2002	SINKING FUND PAYMENT.....		7,795	7,795	7,837	7,833	(1)			(38)	(38)	250		1PE.....
863572-JP-9...	SASCO 96-A A1 SEQ CSTR 4-25-27.....	06/25/2002	PAYDOWNS.....		7,487	7,487	7,688	7,487					0	259		1.....
921796-AV-0...	VANDERBILT 95-B B2 SUB 7.925 1-07-17.....	04/09/2002	PAYDOWN.....		4,987	4,987	4,987	4,987					0	132		2.....
	United States.....				20,269	20,269	20,512	20,307	(1)	0	0	(38)	(38)	641	0	XXX...
45999999	Total - Bonds - Industrial & Miscellaneous.....				20,269	20,269	20,512	20,307	(1)	0	0	(38)	(38)	641	0	XXX...
60999997	Total - Bonds - Part 4.....				57,942	57,942	58,185	57,980	(1)	0	0	(38)	(38)	2,025	0	XXX...
60999999	Total - Bonds.....				57,942	57,942	58,185	57,980	(1)	0	0	(38)	(38)	2,025	0	XXX...
Common Stocks - Industrial and Miscellaneous United States																
170032-80-9....	CHIQUITA BRANDS INTERNATIONAL.....	05/28/2002	PROVIDENT SEC & INV.....	129,000	2,162		1,935	1,935				227	227			L.....
	United States.....				2,162	XXX	1,935	1,935	0	0	0	227	227	0	0	XXX...
68999999	Total - Common Stocks - Industrial & Miscellaneous.....				2,162	XXX	1,935	1,935	0	0	0	227	227	0	0	XXX...
70999997	Total - Common Stocks - Part 4.....				2,162	XXX	1,935	1,935	0	0	0	227	227	0	0	XXX...
70999999	Total - Common Stocks.....				2,162	XXX	1,935	1,935	0	0	0	227	227	0	0	XXX...
71999999	Total - Preferred and Common Stocks.....				2,162	XXX	1,935	1,935	0	0	0	227	227	0	0	XXX...
72999999	Total - Bonds, Preferred and Common Stocks.....				60,104	XXX	60,120	59,915	(1)	0	0	189	189	2,025	0	XXX...

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

Sch. DB-Part A-Section 1

NONE

Sch. DB-Part B-Section 1

NONE

Sch. DB-Part C-Section 1

NONE

Sch. DB-Part D-Section 1

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
					5	6	7	
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York.....	New York, NY.....	0.600	2	.....	.....487	504	508	.....
JPMorgan Chase Bank.....	Dallas, TX.....	.....	.....	.....	22,407	34,466	36,474	.....
0199999. Total Open Depositories.....		XXX	2	0	22,894	34,970	36,982	XXX
0399999. Total Cash on Deposit.....		XXX	2	0	22,894	34,970	36,982	XXX
0599999. Total Cash.....		XXX	2	0	22,894	34,970	36,982	XXX

Overflow Page for Write-Ins

Overflow Page for Write-Ins