



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

NAIC Group Code 0127 0127 NAIC Company Code 23469 Employer's ID Number 31-0715697
(Current Period) (Prior Period)

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

Country of Domicile

Incorporated January 25, 1965 Commenced Business September 1, 1965

Statutory Home Office 7000 Midland Blvd., Amelia, Ohio 45102-2607
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 7000 Midland Blvd., Amelia, Ohio 45102-2607 800-543-2644 -5289
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 5323, Cincinnati, Ohio 45201-5323
(Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd., Amelia, Ohio 45102-2607
(Street and Number, City or Town, State and Zip Code)
800-543-2644 -5289
(Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statement Contact James Paul Tierney 800-543-2644 -5289
(Name) (Area Code) (Telephone Number) (Extension)
jim_tierney@amig.com 513-947-4127
(E-Mail Address) (Fax Number)

Policyowner Relations Contact 7000 Midland Blvd., Amelia, Ohio 45102-2607
(Street and Number, City or Town, State and Zip Code)
800-543-2644 -6682
(Area Code) (Telephone Number) (Extension)

OFFICERS

Exec. V.P. & CFO Kenneth Gerald Boberg
V. Pres. & Secretary..... Michael Lynn Flowers
Senior V. President John Ignatius Von Lehman

President & CEO John Weber Hayden
SVP & Treasurer James Paul Tierney
Exec. V. President Robert Eugene Hilliard
Sr. Vice President Elisabeth Evensen Baldock

VICE PRESIDENTS

Douglas Alan Detrick, SVP
John Gilbert Campbell, SVP
Andre John Pecqueur, SVP
Mark Louis Gatto, SVP
Daniel John Gilene, SVP
Frederick Carl Wagner, III
William Cleary Horan, III
Curtis Howard Baker
William George Fawcett
Joseph George David
Sandra Lee Wagner
Patrick Wing Law

Gerald William McGuire, SVP
Robert William Fulcher, SVP
Floyd Ray Carr, SVP
Paul Frederick Gelter, SVP
Robert James O'Boyle, SVP
Kevin Morrissey Morreale, SVP
William Joseph Lagano
Richard Van Crouch
Ray Rushton Johnston
Robert Paul Crowley
Laura Hatfield Harris

Gary Andrew Cobb, SVP
David Clark McNutt, SVP
David Joseph Brick, SVP
Michael Ray Bowen, SVP
Robert Michael Doepke, SVP
Kevin Earl Randall, SVP
Donald Eugene Stetler
Clifton Lee Gentry
Kody King Newland
Christy Ann Schuldt
Edward James Woolwine

DIRECTORS OR TRUSTEES

John Weber Hayden, Chairman
Paul Thomas Brizzolara

Joseph Page Hayden, III
Kenneth Gerald Boberg

John Ignatius Von Lehman

State of Ohio SS
County of Clermont

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.

Kenneth Gerald Boberg
Executive VP & CFO

Michael Lynn Flowers
V. Pres. & Secretary

James Paul Tierney
Senior V. President

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

ASSETS

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	238,197,567		238,197,567	222,693,440
2. Stocks:				
2.1 Preferred stocks	22,599,840		22,599,840	21,183,031
2.2 Common stocks	98,650,112		98,650,112	108,466,470
3. Mortgage loans on real estate:				
3.1 First liens	5,959,900		5,959,900	6,138,360
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ (4,219,830)) and short-term investments (\$ 18,037,492)	13,817,662		13,817,662	13,154,691
6. Other invested assets	300,000		300,000	300,000
7. Receivable for securities	1,979,383		1,979,383	300,000
8. Aggregate write-ins for invested assets				
9. Subtotals, cash and invested assets (Lines 1 to 8)	381,504,464		381,504,464	372,235,992
10. Agents' balances or uncollected premiums :				
10.1 Premiums and agents' balances in course of collection	5,121,282	347,181	4,774,101	3,175,877
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	38,991,401		38,991,401	35,691,271
10.3 Accrued retrospective premiums				
11. Funds held by or deposited with reinsured companies	148,717,291		148,717,291	153,764,145
12. Bills receivable, taken for premiums				
13. Amounts billed and receivable under high deductible policies				
14. Reinsurance recoverables on loss and loss adjustment expense payments	1,271,389		1,271,389	3,885,865
15. Federal and foreign income tax recoverable and interest thereon (including \$ 23,627,070 net deferred tax asset)	23,627,070		23,627,070	
16. Guaranty funds receivable or on deposit				
17. Electronic data processing equipment and software	1,870,000		1,870,000	2,204,118
18. Interest, dividends and real estate income due and accrued	3,791,680		3,791,680	4,024,882
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates				
21. Amounts due from/to protected cells				
22. Equities and deposits in pools and associations				
23. Amounts receivable relating to uninsured accident and health plans				
24. Other assets nonadmitted	14,364,001	14,364,001		
25. Aggregate write-ins for other than invested assets				
26. Total assets excluding protected cell assets (Lines 9 through 25)	619,258,578	14,711,182	604,547,396	574,982,150
27. Protected cell assets				
28. TOTALS (Lines 26 and 27)	619,258,578	14,711,182	604,547,396	574,982,150
DETAILS OF WRITE-INS				
0801.				
0802.				
0803.				
0898. Summary of remaining write-ins for Line 8 from overflow page				
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)				
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)				

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE American Modern Home Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 34,790,000)	54,786,567	49,632,608
2. Reinsurance payable on paid losses and loss adjustment expenses	34,833	
3. Loss adjustment expenses	16,364,819	14,139,527
4. Commissions payable, contingent commissions and other similar charges	3,297,600	3,905,909
5. Other expenses (excluding taxes, licenses and fees)	24,104,160	28,556,600
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	5,267,083	3,323,110
7. Federal and foreign income taxes, including \$ (700,868) on realized capital gains (losses) (including \$ 10,933,445 net deferred tax liability)	12,609,360	1,184,796
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 139,080,186 and including warranty reserves of \$ 10,576,315)	214,248,911	205,162,370
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,682,449	4,284,526
13. Funds held by company under reinsurance treaties	134,904,058	125,878,159
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		
16. Provision for reinsurance	236,000	236,000
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding	217,219	172,309
19. Payable to parent, subsidiaries and affiliates	4,180,717	
20. Payable for securities	997,712	
21. Liability for amounts held under uninsured accident and health plans		
22. Capital notes \$ and interest thereon \$		
23. Aggregate write-ins for liabilities		
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	473,931,488	436,475,914
25. Protected cell liabilities		
26. Total liabilities (Lines 24 and 25)	473,931,488	436,475,914
27. Aggregate write-ins for special surplus funds		
28. Common capital stock	5,000,000	5,000,000
29. Preferred capital stock		
30. Aggregate write-ins for other than special surplus funds		
31. Surplus notes		
32. Gross paid in and contributed surplus	23,105,258	23,105,258
33. Unassigned funds (surplus)	102,510,650	110,400,978
34. Less treasury stock, at cost:		
34.1 shares common (value included in Line 28 \$)		
34.2 shares preferred (value included in Line 29 \$)		
35. Surplus as regards policyholders (Lines 27 to 33, less 34)	130,615,908	138,506,236
36. TOTALS	604,547,396	574,982,150
DETAILS OF WRITE-INS		
2301.		
2302.		
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page		
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)		
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)		
3001.		
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 209,453,157)	176,191,450	137,850,311	192,556,416
1.2 Assumed (written \$ 250,821,856)	270,922,049	253,123,001	340,285,575
1.3 Ceded (written \$ 192,597,917)	188,522,945	164,888,348	224,566,210
1.4 Net (written \$ 267,677,096)	258,590,554	226,084,964	308,275,781
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 136,034,000):			
2.1 Direct	94,260,395	78,243,177	107,308,093
2.2 Assumed	105,234,481	103,764,819	162,292,047
2.3 Ceded	65,313,892	65,597,823	113,352,008
2.4 Net	134,180,984	116,410,173	156,248,132
3. Loss expenses incurred	18,504,436	16,767,571	22,147,003
4. Other underwriting expenses incurred	109,378,271	99,501,876	131,370,003
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	262,063,691	232,679,620	309,765,138
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	(3,473,137)	(6,594,656)	(1,489,357)
INVESTMENT INCOME			
9. Net investment income earned	12,580,217	12,439,958	19,143,864
10. Net realized capital gains (losses)	(3,815,215)	3,023,727	2,963,619
11. Net investment gain (loss) (Lines 9 plus 10)	8,765,002	15,463,685	22,107,483
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income			
15. Total other income (Lines 12 through 14)			
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 plus 11 plus 15)	5,291,865	8,869,029	20,618,126
17. Dividends to policyholders			
18. Net income, after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	5,291,865	8,869,029	20,618,126
19. Federal and foreign income taxes incurred	1,311,674	2,930,500	4,978,000
20. Net income (Line 18 minus Line 19) (to Line 22)	3,980,191	5,938,529	15,640,126
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	138,506,228	151,201,802	151,201,799
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	3,980,191	5,938,529	15,640,126
23. Net unrealized capital gains or losses	(7,398,294)	(14,753,865)	(15,076,536)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income tax	2,592,945	6,388,135	5,632,765
26. Change in nonadmitted assets	(4,906,607)	(2,817,565)	(3,841,065)
27. Change in provision for reinsurance			(76,000)
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles	3,541,445	(5,974,861)	(5,974,861)
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	(5,700,000)	(9,000,000)	(9,000,000)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus			
37. Change in surplus as regards policyholders (Lines 22 through 36)	(7,890,320)	(20,219,627)	(12,695,571)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	130,615,908	130,982,175	138,506,228
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)			
3601.			
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page			
3699. TOTALS (Lines 3601 through 3603 plus 3698) (Line 36 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	261,176,664	287,457,248
2. Loss and loss adjustment expenses paid (net of salvage and subrogation)	142,611,949	178,231,460
3. Underwriting expenses paid	112,590,095	120,466,990
4. Other underwriting income (expenses)		
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	5,974,620	(11,241,202)
6. Net investment income	13,212,762	18,740,384
7. Other income (expenses):		
7.1 Agents' balances charged off		
7.2 Net funds held under reinsurance treaties	14,072,750	15,955,905
7.3 Net amount withheld or retained for account of others		
7.4 Aggregate write-ins for miscellaneous items		
7.5 Total other income (Lines 7.1 to 7.4)	14,072,750	15,955,905
8. Dividends to policyholders on direct business, less \$ dividends on reinsurance assumed or ceded (net)		
9. Federal and foreign income taxes (paid) recovered	(3,525,600)	(5,042,700)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	29,734,532	18,412,387
Cash from Investments		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds	73,419,793	62,536,370
11.2 Stocks	16,006,131	51,801,316
11.3 Mortgage loans	178,461	1,877,180
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		365,734
11.8 Total investment proceeds (Lines 11.1 to 11.7)	89,604,385	116,580,600
12. Cost of investments acquired (long-term only):		
12.1 Bonds	91,424,272	76,089,579
12.2 Stocks	20,478,231	60,264,386
12.3 Mortgage loans		
12.4 Real estate		
12.5 Other invested assets		
12.6 Miscellaneous applications	681,669	
12.7 Total investments acquired (Lines 12.1 to 12.6)	112,584,172	136,353,965
13. Net cash from investments (Line 11.8 minus Line 12.7)	(22,979,787)	(19,773,365)
Cash from Financing and Miscellaneous Sources		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in		
14.2 Capital notes \$ less amounts repaid \$		
14.3 Net transfers from affiliates	4,180,717	
14.4 Borrowed funds received		
14.5 Other cash provided		
14.6 Total (Lines 14.1 to 14.5)	4,180,717	
15. Cash applied:		
15.1 Dividends to stockholders paid	5,700,000	9,000,000
15.2 Net transfers to affiliates		
15.3 Borrowed funds repaid		
15.4 Other applications	4,572,490	5,769,875
15.5 Total (Lines 15.1 to 15.4)	10,272,490	14,769,875
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	(6,091,773)	(14,769,875)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	662,972	(16,130,853)
18. Cash and short-term investments:		
18.1 Beginning of year	13,154,690	29,285,543
18.2 End of period (Line 17 plus Line 18.1)	13,817,662	13,154,690
DETAILS OF WRITE-INS		
7.401		
7.402		
7.403		
7.498 Summary of remaining write-ins for Line 7.4 from overflow page		
7.499 Totals (Lines 7.401 through 7.403 plus 7.498) (Line 7.4 above)		

NOTES TO FINANCIAL STATEMENTS

Please refer to the latest filed Annual Statement for Notes to the Financial Statement. Shown below are the Notes that have changed since this latest Annual Statement.

1. Summary of Significant Accounting Policies

A.) The company has completed the statement in accordance with the NAIC Accounting Practices and Procedures manual.

B.) The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expense during the period. Actual results could differ from those estimates.

C.) Premiums are earned over the terms of the related insurance policies using the pro-rata method. Expenses incurred in the acquisition of new business are charged to operations as incurred.

In addition, the company uses the following accounting policies:

- (1) Short-term investments are stated at cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common Stocks are stated at market.
- (4) Preferred Stocks with NAIC designation 1 or 2 are stated at market, 3 or lower are stated at lower of cost or market.
- (5) Mortgage loans on real estate are stated at the aggregate carrying value.
- (6) Loan-backed bonds are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase.
- (7) Investments in subsidiaries are valued on the equity basis.
- (8) The company has no investments in joint ventures, partnerships and limited liability companies.
- (9) The company does not own derivatives.
- (10) The company does not carry a premium deficiency reserve.
- (11) The company establishes reserves for losses on a case basis. In addition, the company makes estimates for losses incurred but not reported. These reserves are based on historical data and management assumptions. The ultimate liability may be less than or greater than the estimates established. The estimation methods and ultimate results of estimates are continually reviewed by management and independent actuaries.

2. Accounting Changes

Unassigned Funds was changed as a result of the company's implementation of codification. The change in surplus was an increase of \$3,541,445 due mainly to the recognition of deferred federal income tax related to prior periods.

9. Income Taxes

(A) The components of the net deferred tax asset/(liability) at September 30 are as follows:	2002	2001
(1) Total of all deferred tax assets (admitted & non-admitted)	23,627,071	15,161,810
(2) Total of all deferred tax liabilities	10,933,445	14,748,536
(3) Total deferred tax assets non-admitted	0	0
(4) Increase (decrease) in deferred tax assets non-admitted	0	0

(B) All deferred tax liabilities are recognized

(C) The main components of deferred tax amounts are as follows:

DTA's	Statutory	Tax	Difference	Tax Effect
Unearned Premium	214,248,911	171,399,129	42,849,782	14,997,424
Miscellaneous Items	24,656,134	0	24,656,134	8,629,647
DTL's				
Unrealized Gain-Common Stock	31,238,414	0	31,238,414	10,933,445

(D) Among the more significant book to tax adjustments were the following:

	Amount	Tax Effect
1. Income before taxes	5,291,865	2,091,694
2. Book over tax reserves	1,807,336	632,568
3. Net DAC Adjustment		
4. Depreciation		
5. Accrued Market Discount		
6. Tax Exempt Interest	(2,669,132)	(934,196)
7. Dividends received deduction	(1,366,831)	(478,391)
8. Accrued Dividends		
9. Key-person life insurance premiums		
10. Accrued deferred compensation		
11. Taxable income	3,063,238	1,311,674

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?

If yes, attach an organizational chart.

Yes () No (X)
- 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 has 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?

If yes, attach an explanation.

Yes () No (X) N/A ()
- 7.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/1998
- 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.

12/31/1998
- 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).

12/31/1999
- 7.4

By what department or departments?

State of Ohio
.....
.....
- 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

.....
.....
.....

GENERAL INTERROGATORIES (continued)

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

INVESTMENT

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

.....

.....

.....

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:

.....

.....

.....

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 300,000

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

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	\$	\$
13.22 Preferred Stock	\$	\$
13.23 Common Stock	\$ 55,080,060	\$ 56,633,564
13.24 Short-Term Investments	\$	\$ 2,638,000
13.25 Mortgages, Loans or Real Estate	\$	\$
13.26 All Other	\$	\$
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$ 55,080,060	\$ 59,271,564
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$ 2,638,000
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above	\$	\$

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
US Bancorp	425 Walnut Street, Cincinnati, OH 45202
.....	
.....	

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 brokers/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
CinFin Capital Management		PO Box 145496, Cincinnati, OH 45250
Fayez Sarofim		Two Houston Center, Ste 2907, Houston TX 77010
Fort Washington Investment Advisors		420 East Fourth St, Cincinnati OH 45201

GENERAL INTERROGATORIES - Line 15.1 (continued)

1 Name of Custodian(s)	2 Custodian Address
--	---

GENERAL INTERROGATORIES - Line 15.2 (continued)

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

GENERAL INTERROGATORIES - Line 15.4 (continued)

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

GENERAL INTERROGATORIES - Line 15.5 (continued)

1 Central Registration Depository	2 Name(s)	3 Address
---	---------------------------------	---------------------------------

Investment advisors, brokers/dealers or others acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments

Gradison

INVESCO

Midland Company

National Asset management

NJF Investment Group

William Blair and Company

Zurrich Scudder Investments

15.5

Investment advisors, brokers/dealers or others acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments

580 Walnut Street, Cincinnati OH 45202

1315 Peachtree Street, N.E., Ste 500, Atlanta GA 30309

7000 Midland Blvd, Amelia OH 45102

400 West Main Street, Ste 2500, Louisville KY 40202

2121 San Jancinto, Ste 1840, Dallas TX 75201

222 W. Adams Street, Chicago IL 60606

222 South Riverside Plaza, Chicago IL 60606

Investment advisors, brokers/dealers or others acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments

GENERAL INTERROGATORIES
(continued)

PART 2
PROPERTY AND 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.

Yes () No (X) N/A ()
2.

Has the reporting entity reinsured any risk with any other reporting 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.

Yes () No (X)
- 3.1

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

Yes () No (X)
- 3.2

If yes, give full and complete information thereto
.....
.....
.....
- 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 Discount Schedule.

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	NONE			
2. Increase (decrease) by adjustment				
3. Cost of acquired				
4. Cost of additions to and permanent improvement				
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				
9. Total valuation allowance				
10. Subtotal (Line 8 plus Line 9)				
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)				

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	6,138,360	6,072,478	6,005,352	8,015,541
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	65,882	67,126	45,452	1,877,181
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	6,072,478	6,005,352	5,959,900	6,138,360
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	6,072,478	6,005,352	5,959,900	6,138,360
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	6,072,478	6,005,352	5,959,900	6,138,360

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

Description	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	300,000	300,000	300,000	300,000
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	300,000	300,000	300,000	300,000
10. Total valuation allowance				
11. Subtotal (Line 9 plus Line 10)	300,000	300,000	300,000	300,000
12. Total nonadmitted amounts				
13. Statement value of long term invested assets at end of current period	300,000	300,000	300,000	300,000

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	196,389,198	82,425,695	73,484,395	(95,469)	194,740,458	196,389,198	205,235,029	202,590,079
2. Class 2	30,840,713	5,797,942	2,234,072	(1,355,759)	31,186,497	30,840,713	33,048,824	21,240,836
3. Class 3	9,791,595	1,010,000	1,460,687	(2,808,359)	9,450,905	9,791,595	6,532,548	8,433,221
4. Class 4	8,798,412	1,034,893	1,844,215	2,783,567	7,585,583	8,798,412	10,772,657	6,982,188
5. Class 5	504,790		122,574	141,784	545,131	504,790	524,000	596,000
6. Class 6	10,500		512,513	624,013	9,279	10,500	122,000	6,750
7. Total Bonds	246,335,208	90,268,530	79,658,456	(710,223)	243,517,853	246,335,208	256,235,058	239,849,074
PREFERRED STOCK								
8. Class 1	4,913,320		629,600	(168,100)	3,978,920	4,913,320	4,115,620	3,403,720
9. Class 2	12,761,887	1,483,460	375,000	(767,391)	12,423,085	12,761,887	13,102,956	12,522,425
10. Class 3	5,309,886			(363,100)	5,533,886	5,309,886	4,946,786	4,733,886
11. Class 4	808,500		758,025	383,025	494,000	808,500	433,500	523,000
12. Class 5								
13. Class 6	3,423		102,344	99,899		3,423	978	
14. Total Preferred Stock	23,797,016	1,483,460	1,864,969	(815,667)	22,429,891	23,797,016	22,599,840	21,183,031
15. Total Bonds and Preferred Stock	270,132,224	91,751,990	81,523,425	(1,525,890)	265,947,744	270,132,224	278,834,898	261,032,105

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Amount of Interest Received Current Quarter	Paid for Accrued Interest
8099999 Totals	18,037,492	X X X	18,037,492	42,583	

SCHEDULE DA - PART 2 - VERIFICATION

Short-Term Investments Owned

	1	2	3	4
	First Quarter Current Year	Second Quarter Current Year	Third Quarter Current Year	Prior Year Ended December 31
1. Book / adjusted carrying value, beginning of period	17,155,634	4,914,276	6,841,834	34,174,891
2. Cost of short-term investments acquired	50,184,401	45,164,552	71,485,235	228,136,111
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	62,425,759	43,236,994	60,289,577	245,155,368
7. Book / adjusted carrying value, current period	4,914,276	6,841,834	18,037,492	17,155,634
8. Total valuation allowance				
9. Subtotal (Line 7 plus Line 8)	4,914,276	6,841,834	18,037,492	17,155,634
10. Total nonadmitted amounts				
11. Statement value (Line 9 minus Line 10)	4,914,276	6,841,834	18,037,492	17,155,634
12. Income collected during period	56,732	35,519	42,583	797,465
13. Income earned during period	36,259	35,672	51,501	737,649

Page 13

Sch. DB, Pt. F, Sn. 1, Summary Replicated (Syn.) Assets Open
NONE

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Sch. DB, Pt. F, Sn. 2, Reconciliation Replicated (Syn.) Assets
NONE

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1	2	3	4	5
NAIC Company Code	Federal ID Number	Name of Reinsurer	Location	Is Insurer Authorized? (Yes or No)
U. S. Insurers				
20362	13-2758523	Sumitomo Marine & Fire Ins of America	Warren, New Jersey	Yes
20443	36-2114545	Continental Casualty Company	Chicago, Illinois	Yes
0299999	U. S. Insurers			
All Other Insurers				
00000	AA-1128987	Wren Syndicate Management Ltd.	London, England	Yes
00000	AA-1127414	Ascot Underwriting Ltd.	London, England	Yes
00000	AA-1120126	Alea London Ltd.	London, England	No
00000	AA-1464100	Converium AG	Zurich, Switzerland	No
00000	AA-319997	AXIS Specialty Limited	Pembroke, Bermuda	No
0499999	All Other Insurers			

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.		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	12,265,949	2,642,642	3,037,763	1,396,028	775,257	629,933
2. Alaska	AK	Yes	563,121	650,962	263,943	280,191	42,758	76,186
3. Arizona	AZ	Yes	3,587,423	2,734,971	2,102,072	1,254,663	849,488	754,677
4. Arkansas	AR	Yes	7,798,054	5,246,958	3,590,291	2,834,124	1,147,045	873,485
5. California	CA	Yes	14,165,247	8,462,119	6,035,712	7,388,921	6,773,255	5,779,079
6. Colorado	CO	Yes	2,238,096	1,905,557	706,708	528,035	908,734	947,988
7. Connecticut	CT	Yes	1,363,526	1,281,832	571,474	713,610	892,310	564,783
8. Delaware	DE	Yes	2,802,479	2,823,911	729,102	556,049	296,580	227,730
9. District of Columbia	DC	Yes	2,826	11,892	(3,544)	3,356		
10. Florida	FL	Yes	422,860	520,352	301,837	479,929	320,540	102,726
11. Georgia	GA	Yes	5,352,348	5,271,062	1,676,380	2,258,827	614,748	1,239,251
12. Hawaii	HI	Yes	3,104	5,156	626	2,751	1,881	479
13. Idaho	ID	Yes	607,347	322,350	87,222	175,860	33,468	3,043
14. Illinois	IL	Yes	4,729,333	4,351,866	2,537,430	1,764,117	750,593	604,540
15. Indiana	IN	Yes	7,867,197	4,988,967	2,902,513	2,903,640	1,391,396	581,756
16. Iowa	IA	Yes	2,807,674	1,261,281	756,956	718,652	440,342	244,137
17. Kansas	KS	Yes	3,172,808	2,302,909	1,257,037	1,033,212	545,619	448,816
18. Kentucky	KY	Yes	9,173,742	5,289,182	5,570,218	2,916,338	2,002,628	945,687
19. Louisiana	LA	Yes	303,363	348,264	61,355	266,178	176,730	61,044
20. Maine	ME	Yes	927,330	848,143	231,651	480,135	352,752	265,695
21. Maryland	MD	Yes	864,005	991,994	184,938	370,919	343,666	164,610
22. Massachusetts	MA	Yes	3,387,291	2,974,360	1,454,224	1,571,450	531,156	378,053
23. Michigan	MI	Yes	8,553,151	3,194,382	4,267,171	4,315,909	2,632,482	2,604,265
24. Minnesota	MN	Yes	1,983,087	1,383,697	1,134,188	824,171	716,656	487,723
25. Mississippi	MS	Yes	5,573,569	4,549,306	4,212,559	1,767,324	1,889,844	942,491
26. Missouri	MO	Yes	5,498,874	4,516,540	2,615,306	2,873,547	1,678,044	1,414,676
27. Montana	MT	Yes	2,296,554	1,671,680	904,269	507,581	699,085	675,475
28. Nebraska	NE	Yes	805,864	744,271	577,226	599,067	113,892	175,408
29. Nevada	NV	Yes	998,896	1,151,924	1,428,879	469,188	304,530	1,044,299
30. New Hampshire	NH	Yes	1,220,819	1,288,821	440,957	902,174	247,603	1,169,535
31. New Jersey	NJ	Yes	4,690,503	4,014,612	1,992,725	2,326,652	2,579,069	2,344,999
32. New Mexico	NM	Yes	1,352,132	1,633,052	849,391	925,181	521,984	634,477
33. New York	NY	Yes	17,703,076	8,144,454	6,385,762	3,242,150	4,528,921	3,458,528
34. North Carolina	NC	Yes	6,844,625	7,318,096	3,468,650	3,484,874	850,460	2,155,714
35. North Dakota	ND	Yes	830,307	485,884	390,772	947,382	190,125	325,493
36. Ohio	OH	Yes	13,757,672	14,080,404	6,227,201	3,872,580	4,424,313	2,992,799
37. Oklahoma	OK	Yes	4,792,034	2,255,410	1,425,991	1,063,061	449,277	38,335
38. Oregon	OR	Yes	1,797,224	2,017,132	1,681,608	1,054,673	537,846	1,849,956
39. Pennsylvania	PA	Yes	8,094,826	3,774,806	2,943,976	2,225,996	1,669,526	2,563,202
40. Rhode Island	RI	Yes	473,911	417,590	130,003	186,473	39,550	30,878
41. South Carolina	SC	Yes	8,054,599	7,511,349	3,077,043	3,296,204	938,113	459,277
42. South Dakota	SD	Yes	989,240	715,213	415,669	356,102	329,404	388,926
43. Tennessee	TN	Yes	11,929,937	7,154,930	5,156,580	2,749,291	2,781,178	2,228,360
44. Texas	TX	Yes	4,964,253	5,236,434	2,589,505	1,942,007	1,992,273	1,688,219
45. Utah	UT	Yes	993,807	319,957	542,365	179,425	674,210	164,686
46. Vermont	VT	Yes	394,492	387,026	229,168	404,728	90,445	188,973
47. Virginia	VA	Yes	2,073,503	2,415,669	1,157,923	1,243,811	933,275	720,717
48. Washington	WA	Yes	4,713,375	5,088,599	3,685,079	2,185,622	1,638,822	2,125,110
49. West Virginia	WV	Yes	1,614,435	1,774,417	622,414	448,441	202,957	257,812
50. Wisconsin	WI	Yes	1,378,949	1,364,429	709,620	865,639	321,233	210,425
51. Wyoming	WY	Yes	674,321	493,280	216,932	177,518	119,309	134,186
52. American Samoa	AS	No						
53. Guam	GU	Yes						
54. Puerto Rico	PR	No						
55. U.S. Virgin Islands	VI	No						
56. Canada	CN	No						
57. Aggregate Other Alien	OT	X X X						
58. Totals	(a)	52	209,453,158	150,340,094	93,534,840	75,333,756	53,285,372	48,368,642
DETAILS OF WRITE-INS								
5701.		X X X						
5702.		X X X						
5703.		X X X						
5798. Summary of remaining write-ins for Line 57 from overflow page		X X X						
5799. TOTALS (Lines 5701 through 5703 plus Line 5798)(Line 57 above)		X X X						

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	21,055,432	9,326,724	44.3	44.4
2. Allied lines	6,714,256	1,502,603	22.4	28.6
3. Farmowners multiple peril				
4. Homeowners multiple peril	13,613,287	10,199,669	74.9	59.2
5. Commercial multiple peril	6,459,625	3,632,155	56.2	163.5
6. Mortgage guaranty				
8. Ocean marine	5,137,668	3,052,532	59.4	48.6
9. Inland marine	25,979,354	14,404,913	55.4	77.9
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	10,664,895	3,800,392	35.6	17.2
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	6,555,759	4,113,151	62.7	41.0
19.3, 19.4 Commercial auto liability	2,559,145	1,246,872	48.7	56.4
21. Auto physical damage	77,234,895	42,878,495	55.5	54.4
22. Aircraft (all perils)				
23. Fidelity				
24. Surety	217,133	102,887	47.4	
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
31. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
33. Aggregate write-ins for other lines of business				
34. TOTALS	176,191,449	94,260,393	53.5	56.8
DETAILS OF WRITE-INS				
3301.				
3302.				
3303.				
3398. Summary of remaining write-ins for Line 33 from overflow page				
3399. Totals (Lines 3301 through 3303 plus Line 3398) (Line 33)				

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	9,367,840	25,876,012	17,549,475
2. Allied lines	2,281,182	6,812,927	6,143,988
3. Farmowners multiple peril			
4. Homeowners multiple peril	8,698,057	19,733,228	8,468,233
5. Commercial multiple peril	296,655	2,511,263	8,131,012
6. Mortgage guaranty			
8. Ocean marine	1,773,278	7,077,211	5,504,964
9. Inland marine	7,359,179	22,801,840	27,120,080
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	4,129,749	12,676,389	10,096,052
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	4,957,966	15,902,138	2,354,734
19.3, 19.4 Commercial auto liability	747,088	1,892,541	2,804,720
21. Auto physical damage	32,619,271	93,966,409	61,937,316
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	55,100	203,200	229,518
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
31. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
33. Aggregate write-ins for other lines of business			
34. TOTALS	72,285,365	209,453,158	150,340,092
DETAILS OF WRITE-INS			
3301.			
3302.			
3303.			
3398. Summary of remaining write-ins for Line 33 from overflow page			
3399. Totals (Lines 3301 through 3303 plus Line 3398) (Line 33)			

PART 3 (000 Omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
	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 plus 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 plus 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 plus 8 plus 9)	Prior Year- End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 plus 7 minus Col. 1)	Prior-Year- End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 plus 8 plus 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency(c) (Cols. 11 plus 12)
1. 1999 + Prior	11,931	2,665	14,596	3,875	356	4,231	6,757	1,481	359	8,597	(1,299)	(469)	(1,768)
2. 2000	7,025	2,066	9,091	2,698	200	2,898	3,600	1,027	538	5,165	(727)	(301)	(1,028)
3. Subtotals 2000 + prior	18,956	4,731	23,687	6,573	556	7,129	10,357	2,508	897	13,762	(2,026)	(770)	(2,796)
4. 2001	27,528	12,558	40,086	18,748	6,254	25,002	7,754	2,840	1,614	12,208	(1,026)	(1,850)	(2,876)
5. Subtotals 2001 + prior	46,484	17,289	63,773	25,321	6,810	32,131	18,111	5,348	2,511	25,970	(3,052)	(2,620)	(5,672)
6. 2002	X X X	X X X	X X X	X X X	110,048	110,048	X X X	29,763	15,419	45,182	X X X	X X X	X X X
7. Totals	46,484	17,289	63,773	25,321	116,858	142,179	18,111	35,111	17,930	71,152	(3,052)	(2,620)	(5,672)
8. Prior Year- End's Surplus As Regards Policy- holders	138,506										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. (6.6)%	2. (15.2)%	3. (8.9)%
													Col. 13 , Line 7 Line 8
													4. (4.1)%

(a) Should Equal Prior Year-End Annual Statement; Page 3, Column 1, Lines 1 plus 3
(b) Should Equal Quarterly Statement Page 3, Column 1, Lines 1 and 3
(c) Should Also Equal Columns 6 plus 10 less Column 3 for Lines A through E 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.

RESPONSES

1. Will the SVO Compliance Certification be filed with this statement?

Yes

EXPLANATION:

.....

BARCODE:

Document Identifier 470:

2. Will the Trusted Surplus Statement be filed with the state of domicile and the NAIC with this statement?

No

EXPLANATION:

.....

BARCODE:

2. Document Identifier 490:



3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?

No

EXPLANATION:

.....

BARCODE:

3. Document Identifier 450:



Page E01

Sch. A, Pt. 2, Real Estate Acquired
NONE

Sch. A, Pt. 3, Real Estate Sold
NONE

Page E02

Schedule B, Part 1, Mortgage Loans Acquired
NONE

Schedule B, Part 2, Mortgage Loans Sold
NONE

Page E03

Sch. BA, Pt. 1, Other Long-Term Invested Assets Acquired
NONE

Sch. BA, Pt. 2, Other Long-Term Invested Assets Sold
NONE

SCHEDULE D - PART 3

Show All Long-term Bonds and Stock Acquired by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Bonds - U.S. Governments								
312925-W7-1	FHLMC DEBENTURE	08/20/2002	FIRST TENNESSEE BANK NA		148,935	150,000		1
38373V-EH-9	G N M A GTD REMIC	08/29/2002	PAINE WEBBER		521,875	500,000	2,333	1
38373X-3E-4	G N M A GTD REMIC	08/08/2002	SALOMON BROTHERS INC		512,012	500,000	535	1
0399999	Subtotal - Bonds - U.S. Governments				1,182,822	1,150,000	2,868	
Bonds - States, Territories and Possessions								
940858-VQ-3	WASHOE CNTY NV SCH DIST	08/13/2002	LEHMAN BROTHERS INC		1,948,388	1,725,000	3,163	1PE
1799999	Subtotal - Bonds - States, Territories and Possessions				1,948,388	1,725,000	3,163	
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
31371K-RZ-9	FNMA P/T POOL 254405	07/19/2002	SHEARSON LEHMAN HUTTON		376,348	375,000	1,125	1
31392B-Q9-0	FNMA GTD REMIC	08/27/2002	FIRST BOSTON CORP NEW YORK		2,000,000	2,000,000	8,645	1
65002B-BH-5	NEW YORK ST TWY AUTH	08/07/2002	MORGAN STANLEY & CO		1,534,456	1,400,000		1PE
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				3,910,804	3,775,000	9,770	
Bonds - Public Utilities								
20854P-AB-5	CONSOL ENERGY INC	07/23/2002	BOND EXCHANGE		396,705	400,000		2PE
3899999	Subtotal - Bonds - Public Utilities				396,705	400,000		
Bonds - Industrial and Miscellaneous								
026351-BC-9	AMERICAN GENL CORP	09/05/2002	MORGAN STANLEY & CO		1,158,330	1,000,000	5,000	1PE
093645-AB-5	BLOCK COMMUNICATIONS	09/23/2002	BOND EXCHANGE		249,941	250,000		4Z
166760-AA-6	CHEVRONTEXACO CAPITAL CO	09/10/2002	GOLDMAN, SACHS & CO.		348,436	350,000		1PE
166760-AA-6	CHEVRONTEXACO CAPITAL CO	09/10/2002	GOLDMAN, SACHS & CO.		19,962	20,000		1PE
166760-AA-6	CHEVRONTEXACO CAPITAL CO	09/10/2002	LEHMAN BROTHERS INC		79,854	80,000		1PE
17274R-AB-9	CIRCUS & ELDORADO	08/28/2002	BOND EXCHANGE		199,186	200,000		4
192596-AH-7	COINMACH CORP	08/19/2002	BOND EXCHANGE		200,000	200,000		4
20029P-AL-3	COMCAST CABLE COMM	09/26/2002	BROWN ALEX & SONS		925,000	1,000,000	10,500	2
36962G-ZH-0	GENERAL ELECTRIC CAPITAL CORP.	09/24/2002	LEHMAN BROTHERS INC		99,842	100,000		1PE
543213-AB-8	LONGVIEW FIBRE CO	08/01/2002	BOND EXCHANGE		198,806	200,000		4
55259P-AC-0	M & I MARSHALL	08/22/2002	GOLDMAN, SACHS & CO.		74,359	75,000		1PE
55259P-AC-0	M & I MARSHALL	08/23/2002	SBC CAP MKTS		25,277	25,000		4 1PE
55259P-AC-0	M & I MARSHALL	08/23/2002	SBC CAP MKTS		10,111	10,000		1 1PE
55259P-AC-0	M & I MARSHALL	08/23/2002	MERRILL LYNCH DEB SEC		10,123	10,000		1 1PE
55259P-AC-0	M & I MARSHALL	08/23/2002	MERRILL LYNCH DEB SEC		50,360	50,000		7 1PE
55259P-AC-0	M & I MARSHALL	08/23/2002	GOLDMAN, SACHS & CO.		50,243	50,000		7 1PE
55259P-AC-0	M & I MARSHALL	08/23/2002	FIRST CHICAGO CAP MKTS INC		50,383	50,000		7 1PE
55259P-AC-0	M & I MARSHALL	08/29/2002	MERRILL LYNCH DEB SEC		30,311	30,000	31	1PE
69362B-AF-9	P SEG POWER	09/26/2002	FIRST BOSTON CORP NEW YORK		1,032,680	1,000,000	34,660	2
705220-AF-8	PECO ENERGY TRANS TRUST	07/29/2002	FIRST CHICAGO CAP MKTS INC		403,462	375,000	9,327	1
70645J-AE-2	PEMEX PROJ FDG	09/26/2002	SBC CAP MKTS		1,010,000	1,000,000	29,111	3
786514-BE-8	SAFEWAY INC	07/16/2002	BA SECURITIES		2,125,889	2,130,000		2
852060-AJ-1	SPRINT CAPITAL CORP	09/26/2002	BA SECURITIES		710,000	1,000,000	11,861	2
870700-AC-5	SWIFT & CO	09/19/2002	SALOMON BROTHERS INC		186,960	200,000		4Z
907818-BA-5	UNION PACIFIC CORP	07/22/2002	FIRST BOSTON CORP NEW YORK		607,668	550,000	8,972	2PE
949746-CL-3	WELLS FARGO & COMPANY	09/05/2002	CHEMICAL SECURITIES INC		1,487,400	1,500,000		1PE
4599999	Subtotal - Bonds - Industrial and Miscellaneous				11,344,583	11,455,000	109,489	
6099997	Subtotal - Bonds - Part 3				18,783,302	18,505,000	125,290	
(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues								

SCHEDULE D - PART 3

Show All Long-term Bonds and Stock Acquired by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
6099999	Subtotal - Bonds				18,783,302	18,505,000	125,290	
Preferred Stock - Industrial and Miscellaneous								
345395-20-6	FORD MTR CO CAP TR II	07/01/2002	RECLASS	1,500.000	84,960			2PE
345395-20-6	FORD MTR CO CAP TR II	08/13/2002	MCMAHAN SECURITIES CO, LP	10,000.000	473,100			2PE
370442-73-3	GENERAL MOTORS 5.250% PFD CONV	08/12/2002	MCMAHAN SECURITIES CO, LP	20,000.000	463,600			P2L
759351-30-7	REINSURANCE GROUP 5.75% CONV PFD	08/12/2002	MCMAHAN SECURITIES CO, LP	10,000.000	461,800			P2L
6399999	Subtotal - Preferred Stock - Industrial and Miscellaneous				1,483,460			
6599997	Subtotal - Preferred Stock - Part 3				1,483,460			
6599999	Subtotal - Preferred Stock				1,483,460			
Common Stock - Public Utilities								
172474-10-8	CINERGY CORP.	09/19/2002	SALOMON SMITH BARNEY	600.000	19,128			L
6699999	Subtotal - Common Stock - Public Utilities				19,128			
Common Stock - Banks, Trust and Insurance Companies								
026874-10-7	AMERICAN INTERNATIONAL GROUP	09/27/2002	SALOMON SMITH BARNEY	1,500.000	86,910			L
064057-10-2	BANK NEW YORK CO INC	08/05/2002	SALOMON SMITH BARNEY	100.000	3,186			L
064057-10-2	BANK NEW YORK CO INC	08/06/2002	SALOMON SMITH BARNEY	300.000	9,373			L
064057-10-2	BANK NEW YORK CO INC	08/07/2002	SALOMON SMITH BARNEY	300.000	9,221			L
064057-10-2	BANK NEW YORK CO INC	08/08/2002	SALOMON SMITH BARNEY	200.000	6,014			L
064057-10-2	BANK NEW YORK CO INC	08/09/2002	SALOMON SMITH BARNEY	200.000	6,250			L
064057-10-2	BANK NEW YORK CO INC	08/12/2002	SALOMON SMITH BARNEY	300.000	9,321			L
064057-10-2	BANK NEW YORK CO INC	08/13/2002	SALOMON SMITH BARNEY	300.000	9,763			L
064057-10-2	BANK NEW YORK CO INC	08/14/2002	SALOMON SMITH BARNEY	300.000	9,986			L
064057-10-2	BANK NEW YORK CO INC	08/15/2002	SALOMON SMITH BARNEY	300.000	9,877			L
064057-10-2	BANK NEW YORK CO INC	08/22/2002	SALOMON SMITH BARNEY	200.000	6,863			L
064057-10-2	BANK NEW YORK CO INC	08/23/2002	SALOMON SMITH BARNEY	300.000	10,298			L
064057-10-2	BANK NEW YORK CO INC	08/26/2002	SALOMON SMITH BARNEY	200.000	6,973			L
064057-10-2	BANK NEW YORK CO INC	08/27/2002	SALOMON SMITH BARNEY	400.000	14,040			L
064057-10-2	BANK NEW YORK CO INC	08/28/2002	SALOMON SMITH BARNEY	300.000	10,495			L
064057-10-2	BANK NEW YORK CO INC	08/29/2002	SALOMON SMITH BARNEY	200.000	7,008			L
064057-10-2	BANK NEW YORK CO INC	08/30/2002	SALOMON SMITH BARNEY	400.000	14,214			L
206197-10-5	CONCORD EFS INC.	08/21/2002	SALOMON SMITH BARNEY	800.000	15,842			L
206197-10-5	CONCORD EFS INC.	09/17/2002	SALOMON SMITH BARNEY	1,400.000	22,596			L
792860-10-8	ST PAUL COMPANIES	09/20/2002	SALOMON SMITH BARNEY	1,085.000	34,546			L
857477-10-3	STATE STR CORP.	07/02/2002	SALOMON SMITH BARNEY	200.000	8,733			L
857477-10-3	STATE STR CORP.	07/22/2002	SALOMON SMITH BARNEY	200.000	8,538			L
857477-10-3	STATE STR CORP.	07/23/2002	SALOMON SMITH BARNEY	200.000	8,335			L
857477-10-3	STATE STR CORP.	07/24/2002	SALOMON SMITH BARNEY	200.000	7,857			L
857477-10-3	STATE STR CORP.	07/25/2002	SALOMON SMITH BARNEY	200.000	7,671			L
857477-10-3	STATE STR CORP.	07/26/2002	SALOMON SMITH BARNEY	200.000	7,336			L
857477-10-3	STATE STR CORP.	07/31/2002	SALOMON SMITH BARNEY	100.000	3,858			L
857477-10-3	STATE STR CORP.	08/01/2002	SALOMON SMITH BARNEY	200.000	8,163			L
857477-10-3	STATE STR CORP.	08/02/2002	SALOMON SMITH BARNEY	200.000	8,195			L
857477-10-3	STATE STR CORP.	08/05/2002	SALOMON SMITH BARNEY	200.000	8,370			L
857477-10-3	STATE STR CORP.	08/06/2002	SALOMON SMITH BARNEY	100.000	4,162			L
867914-10-3	SUNTRUST BANK	09/04/2002	SALOMON SMITH BARNEY	1,200.000	81,420			L
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies				465,414			

SCHEDULE D - PART 3

Show All Long-term Bonds and Stock Acquired by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous								
002824-10-0	ABBOTT LABORATORIES	09/27/2002	SALOMON SMITH BARNEY	2,000.000	83,820			L
035229-10-3	ANHEUSER BUSCH COMPANIES INC.	09/27/2002	SALOMON SMITH BARNEY	1,000.000	52,410			L
037411-10-5	APACHE CORP.	09/18/2002	SALOMON SMITH BARNEY	100.000	5,728			L
073325-10-2	B E A SYS INC.	07/08/2002	SALOMON SMITH BARNEY	300.000	2,499			L
117043-10-9	BRUNSWICK CORP	08/30/2002	SALOMON SMITH BARNEY	2,300.000	55,197			L
163072-10-1	CHEESECAKE FACTORY INC	07/08/2002	SALOMON SMITH BARNEY	600.000	20,322			L
172737-30-6	CIRCUIT CITY STORES INC	09/19/2002	SALOMON SMITH BARNEY	700.000	13,433			L
17275R-10-2	CISCO SYSTEMS INC.	07/19/2002	SALOMON SMITH BARNEY	500.000	7,345			L
191216-10-0	COCA-COLA CORP.	09/27/2002	SALOMON SMITH BARNEY	3,000.000	144,750			L
200340-10-7	COMERICA INC	08/20/2002	SALOMON SMITH BARNEY	825.000	47,767			L
208251-50-4	CONOCO INC	07/05/2002	SALOMON SMITH BARNEY	875.000	24,115			L
20825C-10-4	CONOCOPHILLIPS	09/05/2002	STOCK MERGER	2,011.000	118,938			L
20825C-10-4	CONOCOPHILLIPS	09/05/2002	STOCK MERGER	2,958.000	180,346			L
210371-10-0	CONSTELLATION ENERGY GROUP INC	09/19/2002	SALOMON SMITH BARNEY	600.000	15,540			L
244199-10-5	DEERE & COMPANY	08/06/2002	SALOMON SMITH BARNEY	850.000	35,114			L
268740-10-0	ENSCO INTERNATIONAL	07/05/2002	SALOMON SMITH BARNEY	5,075.000	137,482			L
278058-10-2	EATON CORP	07/12/2002	SALOMON SMITH BARNEY	300.000	21,792			L
278058-10-2	EATON CORP	07/19/2002	SALOMON SMITH BARNEY	275.000	18,486			L
302182-10-0	EXPRESS SCRIPTS INC CL A	07/11/2002	SALOMON SMITH BARNEY	300.000	14,889			L
302571-10-4	FPL GROUP INC	08/08/2002	SALOMON SMITH BARNEY	325.000	18,151			L
302571-10-4	FPL GROUP INC	09/19/2002	SALOMON SMITH BARNEY	500.000	25,735			L
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/20/2002	SALOMON SMITH BARNEY	1,350.000	93,204			L
33761N-10-9	FIRSTSERVICE CORPORATION VTG	07/29/2002	SALOMON SMITH BARNEY	500.000	11,815			L
345395-20-6	FORD MTR CO CAP TR II	07/01/2002	RECLASS	(1,500.000)	(84,960)			2PE
364730-10-1	GANNETT INC.	09/25/2002	SALOMON SMITH BARNEY	300.000	22,410			L
369604-10-3	GENERAL ELECTRIC COMPANY	09/17/2002	SALOMON SMITH BARNEY	1,175.000	33,061			L
370442-10-5	GENERAL MTRS CORP	09/20/2002	SALOMON SMITH BARNEY	1,200.000	52,776			L
370442-10-5	GENERAL MTRS CORP	09/23/2002	SALOMON SMITH BARNEY	1,300.000	56,561			L
37733W-10-5	GLAXO SMITHKLINE P L C A D R	08/30/2002	SALOMON SMITH BARNEY	2,800.000	111,946			L
404119-10-9	H C A - THE HEALTHCARE CORPORATION	09/05/2002	SALOMON SMITH BARNEY	500.000	23,555			L
406216-10-1	HALLIBURTON CO	08/20/2002	SALOMON SMITH BARNEY	7,900.000	118,690			L
42822Q-10-0	HEWITT ASSOCIATES INC CL A	07/18/2002	GOLDMAN SACHS NEW YORK 005	225.000	4,275			L
42822Q-10-0	HEWITT ASSOCIATES INC CL A	07/09/2002	SALOMON SMITH BARNEY	375.000	8,498			L
428236-10-3	HEWLETT PACKARD	09/30/2002	SALOMON SMITH BARNEY	7,900.000	96,448			L
437076-10-2	HOME DEPOT INC.	07/30/2002	SALOMON SMITH BARNEY	2,050.000	60,648			L
458140-10-0	INTEL CORP.	07/05/2002	SALOMON SMITH BARNEY	1,275.000	23,771			L
478160-10-4	JOHNSON & JOHNSON	09/19/2002	SALOMON SMITH BARNEY	800.000	43,035			L
478160-10-4	JOHNSON & JOHNSON	09/27/2002	SALOMON SMITH BARNEY	2,000.000	110,840			L
499064-10-3	KNIGHT TRANSN INC	08/29/2002	SALOMON SMITH BARNEY	600.000	11,056			L
50075N-10-4	KRAFT FOODS INC CL A	09/04/2002	SALOMON SMITH BARNEY	2,000.000	80,485			L
535678-10-6	LINEAR TECHNOLOGY CORP	07/26/2002	SALOMON SMITH BARNEY	800.000	23,988			L
571748-10-2	MARSH & MCLENNAN COMPANIES INC.	07/10/2002	STOCK SPLIT	2,100.000				L
580645-10-9	McGRAW HILL INC.	09/27/2002	SALOMON SMITH BARNEY	1,500.000	94,890			L
583334-10-7	MEADWESTVACO CORP	08/21/2002	SALOMON SMITH BARNEY	1,935.000	40,809			L
59156R-10-8	METLIFE INC	09/05/2002	SALOMON SMITH BARNEY	2,500.000	68,942			L
61166W-10-1	MONSANTO CO NEW	08/19/2002	STOCK SPOINOFF	371.000	5,368			L
617446-44-8	MORGAN STANLEY DEAN WITTER COMPANY	09/10/2002	SALOMON SMITH BARNEY	2,700.000	107,638			L
654086-10-7	NICOR INC	08/06/2002	SALOMON SMITH BARNEY	1,400.000	36,060			L
681919-10-6	OMNICO GROUP INC.	07/25/2002	SALOMON SMITH BARNEY	1,000.000	48,040			L
704326-10-7	PAYCHEX INC.	07/26/2002	SALOMON SMITH BARNEY	1,000.000	22,630			L
717081-10-3	PFIZER INCORPORATED	09/27/2002	SALOMON SMITH BARNEY	4,000.000	120,520			L
(continues)								

SCHEDULE D - PART 3

Show All Long-term Bonds and Stock Acquired by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
Common Stock - Industrial and Miscellaneous (continued)								
742718-10-9	PROCTOR & GAMBLE	09/27/2002	SALOMON SMITH BARNEY	1,200.000	108,768			L
78442P-10-6	SLM CORP	07/09/2002	SALOMON SMITH BARNEY	300.000	26,673			L
83170A-20-6	SMARTFORCE PUBLIC LIMITED CO A D R	09/27/2002	SALOMON SMITH BARNEY	3,100.000	10,353			L
832110-10-0	SMITH INTERNATIONAL INC.	07/09/2002	STOCK SPLIT	600.000				L
844730-10-1	SOUTHTRUST CORP	07/12/2002	SALOMON SMITH BARNEY	3,400.000	88,856			L
844730-10-1	SOUTHTRUST CORP	08/20/2002	SALOMON SMITH BARNEY	2,100.000	55,123			L
868536-10-3	SUPERVALU INC	08/06/2002	SALOMON SMITH BARNEY	2,300.000	46,919			L
87612E-10-6	TARGET CORPORATION	09/04/2002	SALOMON SMITH BARNEY	2,000.000	68,060			L
880336-10-0	TENET HEALTHCARE CORP	07/01/2002	STOCK SPLIT	1,300.000				L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	08/26/2002	STOCK SPINOFF	230.000	1,064			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	08/26/2002	STOCK SPINOFF	269.000	4,445			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	08/26/2002	STOCK SPINOFF	170.000	1,546			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	08/26/2002	STOCK SPINOFF	473.000	2,362			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	08/26/2002	STOCK SPINOFF	553.000	9,868			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	08/26/2002	STOCK SPINOFF	348.000	3,431			L
91913Y-10-0	VALERO REFINING & MARKETING CORP.	07/05/2002	SALOMON SMITH BARNEY	2,450.000	92,430			L
923436-10-9	VERITAS SOFTWARE COMPANY	07/25/2002	SALOMON SMITH BARNEY	700.000	12,663			L
92343V-10-4	VERIZON COMMUNICATIONS	08/06/2002	SALOMON SMITH BARNEY	1,400.000	45,010			L
925524-30-8	VIACOM INC	09/25/2002	SALOMON SMITH BARNEY	1,000.000	40,060			L
931142-10-3	WAL MART STORES INC.	09/27/2002	SALOMON SMITH BARNEY	2,000.000	106,816			L
931422-10-9	WALGREEN COMPANY	09/27/2002	SALOMON SMITH BARNEY	2,500.000	87,988			L
969904-10-1	WILLIAMS SONOMA INC	09/17/2002	SALOMON SMITH BARNEY	400.000	10,312			L
983024-10-0	WYETH	07/31/2002	SALOMON SMITH BARNEY	100.000	3,576			L
983024-10-0	WYETH	08/01/2002	SALOMON SMITH BARNEY	500.000	18,717			L
983024-10-0	WYETH	08/02/2002	SALOMON SMITH BARNEY	200.000	7,798			L
983024-10-0	WYETH	08/05/2002	SALOMON SMITH BARNEY	200.000	7,897			L
983024-10-0	WYETH	08/06/2002	SALOMON SMITH BARNEY	200.000	7,757			L
983024-10-0	WYETH	08/07/2002	SALOMON SMITH BARNEY	100.000	3,867			L
983024-10-0	WYETH	08/08/2002	SALOMON SMITH BARNEY	200.000	7,590			L
983024-10-0	WYETH	08/08/2002	SALOMON SMITH BARNEY	100.000	3,795			L
983024-10-0	WYETH	08/09/2002	SALOMON SMITH BARNEY	200.000	7,656			L
983024-10-0	WYETH	08/14/2002	SALOMON SMITH BARNEY	200.000	8,470			L
983024-10-0	WYETH	08/16/2002	SALOMON SMITH BARNEY	200.000	8,190			L
983024-10-0	WYETH	08/19/2002	SALOMON SMITH BARNEY	200.000	8,014			L
983024-10-0	WYETH	08/20/2002	SALOMON SMITH BARNEY	200.000	8,446			L
983024-10-0	WYETH	08/21/2002	SALOMON SMITH BARNEY	200.000	8,312			L
983024-10-0	WYETH	08/22/2002	SALOMON SMITH BARNEY	200.000	8,364			L
983024-10-0	WYETH	08/23/2002	SALOMON SMITH BARNEY	200.000	8,296			L
983024-10-0	WYETH	08/26/2002	SALOMON SMITH BARNEY	200.000	8,318			L
983024-10-0	WYETH	08/27/2002	SALOMON SMITH BARNEY	100.000	4,286			L
983024-10-0	WYETH	08/28/2002	SALOMON SMITH BARNEY	400.000	17,296			L
983919-10-1	XILINX INC.	07/26/2002	SALOMON SMITH BARNEY	1,200.000	23,535			L
983919-10-1	XILINX INC.	09/17/2002	SALOMON SMITH BARNEY	700.000	12,968			L
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				3,506,753			
7099997	Subtotal - Common Stock - Part 3					3,991,295		
7099999	Subtotal - Common Stock					3,991,295		
7199999	Subtotal - Preferred and Common Stock					5,474,755		

SCHEDULE D - PART 3

Show All Long-term Bonds and Stock Acquired by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation (a)
7299999	TOTALS				24,258,057		125,290	

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 Identif- ication	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 Designa- tion (a)
Bonds - U.S. Governments																
36201E-NF-3	GNMA P/T POOL 580990	09/16/2002	PAYDOWN		12,882	12,882.00	13,083	12,882								1
36201E-NF-3	GNMA P/T POOL 580990	09/16/2002	PAYDOWN		66,343	66,343.00	68,484	66,343								1
36201P-YL-3	GNMA P/T POOL 589415	09/16/2002	PAYDOWN		1,768	1,768.00	1,796	1,768								1
36202D-AN-1	GNMA II P/T POOL 2740	09/20/2002	PAYDOWN		25,459	25,459.00	24,731	25,459								1
36202D-J8-5	GNMA II P/T POOL 2987	09/20/2002	PAYDOWN		32,561	32,561.00	32,460	32,561								1
36202D-LV-1	GNMA II P/T POOL 3040	09/20/2002	PAYDOWN		60,981	60,981.00	61,496	60,981								1
36205Y-F9-8	GNMA P/T POOL 404392	09/16/2002	PAYDOWN		25,223	25,223.00	25,467	25,223								1
36206P-UR-9	GNMA P/T POOL 417392	09/16/2002	PAYDOWN		27,268	27,268.00	27,975	27,268								1
36206V-JP-3	GNMA P/T POOL 422470	09/16/2002	PAYDOWN		19,788	19,788.00	19,862	19,788								1
36207F-LH-2	GNMA P/T POOL 430628	09/16/2002	PAYDOWN		147,331	147,331.00	147,377	147,331								1
36210B-EN-1	GNMA P/T POOL 487141	09/16/2002	PAYDOWN		54,786	54,786.00	52,231	54,786								1
36210V-PS-4	GNMA P/T POOL 503633	09/16/2002	PAYDOWN		97,590	97,590.00	95,455	97,590								1
36212C-PB-1	GNMA P/T POOL 529718	09/16/2002	PAYDOWN		15,535	15,535.00	16,076	15,535								1
36225A-C8-1	GNMA P/T POOL 780095	09/16/2002	PAYDOWN		7,479	7,479.00	8,045	7,479								1
912827-2Y-7	U.S. TREASURY NOTES	07/01/2002	MATURITY		3,300,000	3,300,000.00	3,300,000	3,300,000						123,550		1PE
912827-3G-5	U.S. TREASURY NOTES	08/31/2002	MATURITY		4,000,000	4,000,000.00	3,999,375	4,000,000						250,000		1PE
912827-6L-1	U.S. TREASURY NOTES	09/30/2002	MATURITY		300,000	300,000.00	306,070	300,000						18,000		1PE
0399999	Subtotal - Bonds - U.S. Governments				8,194,994	8,194,994.00	8,199,983	8,194,994						391,550		
Bonds - States, Territories and Possessions																
167560-FW-6	CHICAGO ILL MET WTR RECLAMATION	08/07/2002	PAINE WEBBER		1,129,380	1,000,000.00	1,120,760	1,085,450				43,930	43,930	43,050		1PE
1799999	Subtotal - Bonds - States, Territories and Possessions				1,129,380	1,000,000.00	1,120,760	1,085,450				43,930	43,930	43,050		
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																
22540A-6D-5	CS FIRST BOSTON	09/16/2002	PAYDOWN		11,949	11,949.00	11,947	11,949								1
31283G-MN-4	FHLMC GOLD P/T POOL G00365	09/16/2002	PAYDOWN		14,726	14,726.00	15,048	14,726								1
3128GJ-QR-1	FHLMC GOLD P/T POOL E82264	09/16/2002	PAYDOWN		53,236	53,236.00	53,519	53,236								1
31292G-7H-3	FHLMC GOLD P/T POOL C00896	09/16/2002	PAYDOWN		57,179	57,179.00	57,171	57,179								1
31292H-D4-3	FHLMC GOLD P/T POOL C01023	09/16/2002	PAYDOWN		20,325	20,325.00	20,909	20,325								1
31292H-D6-8	FHLMC GOLD P/T POOL C01025	09/16/2002	PAYDOWN		9,368	9,368.00	9,377	9,368								1
31292H-N9-1	FHLMC GOLD P/T POOL C01316	09/16/2002	PAYDOWN		7,401	7,401.00	7,339	7,401								1
31292H-QC-1	FHLMC GOLD P/T POOL C01351	09/02/2002	PAYDOWN		22,858	22,858.00	23,196	22,858								1
31293K-7A-8	FHLMC GOLD P/T POOL C22689	09/16/2002	PAYDOWN		19,908	19,908.00	19,059	19,908								1
31293S-DX-4	FHLMC GOLD P/T POOL C28218	09/16/2002	PAYDOWN		55,652	55,652.00	55,643	55,652								1
31293Y-BX-3	FHLMC GOLD P/T POOL C32754	09/16/2002	PAYDOWN		1,806	1,806.00	1,768	1,806								1
31298F-U3-4	FHLMC GOLD P/T POOL C46902	09/16/2002	PAYDOWN		17,970	17,970.00	17,948	17,970								1
31368H-T4-5	FNMA P/T POOL 190571	09/25/2002	PAYDOWN		25,090	25,090.00	24,258	25,090								1
31369W-4L-0	FNMA P/T POOL 223227	09/25/2002	PAYDOWN		33	33.00	32	33								1
31371F-MU-3	FNMA P/T POOL 250671	09/25/2002	PAYDOWN		17,000	17,000.00	17,261	17,000								1
31371K-MJ-7	FNMA P/T POOL 254261	09/02/2002	PAYDOWN		14,719	14,719.00	15,202	14,719								1
31371K-R2-9	FNMA P/T POOL 254405	09/25/2002	PAYDOWN		2,367	2,367.00	2,375	2,367								1
31373T-TN-0	FNMA P/T POOL 303057	09/25/2002	PAYDOWN		31,904	31,904.00	32,313	31,904								1
31374F-YB-9	FNMA P/T POOL 313106	09/25/2002	PAYDOWN		26,441	26,441.00	25,272	26,441								1
31375H-YM-0	FNMA P/T POOL 335616	09/25/2002	PAYDOWN		58,336	58,336.00	55,164	58,336								1
31379K-MY-6	FNMA P/T POOL 421675	09/25/2002	PAYDOWN		35,873	35,873.00	36,198	35,873								1
31384H-7K-3	FNMA P/T POOL 524798	09/25/2002	PAYDOWN		29,914	29,914.00	28,717	29,914								1
31384U-4E-1	FNMA P/T POOL 534621	09/25/2002	PAYDOWN		19,978	19,978.00	20,156	19,978								1
31384V-2A-9	FNMA P/T POOL 535469	09/25/2002	PAYDOWN		19,064	19,064.00	17,875	19,064								1
31384V-T8-5	FNMA P/T POOL 535275	09/25/2002	PAYDOWN		56,425	56,425.00	56,055	56,425								1

(continues)
(a) For all common stock bearing the NAIC designation 'U' provide: the number of such issues

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 Identif- ication	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 Designa- tion (a)
Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																
31384V-ZC-9	FNMA P/T POOL 535439	09/25/2002	PAYDOWN		16,902	16,902.00	17,095	16,902								1
31385E-WT-2	FNMA P/T POOL 542558	09/25/2002	PAYDOWN		15,725	15,725.00	15,519	15,725								1
31385R-5Z-9	FNMA P/T POOL 550864	09/25/2002	PAYDOWN		1,337	1,337.00	1,330	1,337								1
31387N-2W-6	FNMA P/T POOL 589489	09/16/2002	PAYDOWN		11,616	11,616.00	11,965	11,616								1
455167-VL-7	INDIANA UNIVERSITY REV	08/07/2002	GRIFFEN COUVIC STEPHENS&THOMPS		549,330	500,000.00	495,020	496,852				52,478	52,478	28,975		1PE
594614-HU-6	MI ST BLDG AUTH REV	08/07/2002	PAINE WEBBER		1,098,190	1,000,000.00	1,062,230	1,039,250				58,940	58,940	40,556		1PE
841531-AR-7	SE WISCONSIN PRO BASEBALL PK	08/07/2002	GOLDMAN, SACHS & CO.		1,588,706	1,400,000.00	1,572,242	1,507,623				81,083	81,083	51,878		1
3199999	Subtotal - Bonds - Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				3,911,328	3,575,102.00	3,799,203	3,718,827				192,501	192,501	121,409		
Bonds - Public Utilities																
20854P-AA-7	CONSOL ENERGY INC	07/23/2002	BOND EXCHANGE		396,705	400,000.00	396,705	396,705								2PE
98388M-AA-5	XCEL ENERGY INC	07/31/2002	FIRST BOSTON CORP		153,400	260,000.00	264,355	264,143				(108,820)	(108,820)	12,364		3
98388M-AA-5	XCEL ENERGY INC	07/31/2002	FIRST BOSTON CORP		444,000	740,000.00	752,395	751,793				(309,717)	(309,717)	35,188		3
3899999	Subtotal - Bonds - Public Utilities				994,105	1,400,000.00	1,413,455	1,412,641				(418,537)	(418,537)	47,552		
Bonds - Industrial and Miscellaneous																
006848-BE-4	ADELPHIA COMMUNICATIONS CORP	09/30/2002	BOND IMPAIRMENT				33,644	33,644				(33,644)	(33,644)			6
055654-AA-5	B S C H ISSUANCES LTD	08/13/2002	GOLDMAN, SACHS & CO.		209,948	200,000.00	210,154	209,026				922	922	11,861		1PE
055654-AA-5	B S C H ISSUANCES LTD	08/13/2002	GOLDMAN, SACHS & CO.		104,974	100,000.00	99,174	99,297				5,677	5,677	5,931		1PE
093645-AA-7	BLOCK COMMUNICATIONS	09/23/2002	BOND EXCHANGE		249,941	250,000.00	249,941	249,941								4
17274R-AA-1	CIRCUS & ELDERADO	08/28/2002	BOND EXCHANGE		199,186	200,000.00	199,222	199,186								4
192596-AF-1	COINMACH CORP	08/19/2002	BOND EXCHANGE		200,000	200,000.00	200,000	200,000								4
210805-CQ-8	CONTINENTAL AIRLINES	09/16/2002	PAYDOWN		579	579.00	589	579								2
313549-AL-1	FEDERAL MOGUL CORP.	09/30/2002	BOND IMPAIRMENT				118,677	118,677				(118,677)	(118,677)			6
36157N-HT-4	GE CAPITAL MORTGAGE SVCS	09/25/2002	PAYDOWN		13,540	13,540.00	13,343	13,540								1
36962G-WF-7	GENERAL ELEC CAP CORP	09/23/2002	LEHMAN BROTHERS INC		78,320	75,000.00	74,922	74,954				3,366	3,366	3,695		1PE
521865-AC-9	LEAR CORP.	08/26/2002	MONTGOMERY SECURITIES		205,000	200,000.00	192,000	194,751				10,249	10,249	12,426		3
543213-AA-0	LONGVIEW FIBRE CO	08/01/2002	BOND EXCHANGE		198,806	200,000.00	198,758	198,806								4
59832W-AE-9	MIDWEST GENERATION	09/18/2002	FIRST BOSTON CORP		108,000	150,000.00	150,000	150,000				(42,000)	(42,000)	15,078		2
61746W-CG-3	MORGAN STANLEY DEAN WITTER	09/16/2002	PAYDOWN		6,306	6,306.00	6,302	6,306								1
716597-AA-7	PETROLEUM GEO - SVCS	08/05/2002	GOLDMAN, SACHS & CO.		88,200	210,000.00	208,580	209,219				(121,019)	(121,019)	13,344		4
716597-AA-7	PETROLEUM GEO - SVCS	08/06/2002	GOLDMAN, SACHS & CO.		170,100	420,000.00	417,161	418,439				(248,339)	(248,339)	26,775		4
716597-AA-7	PETROLEUM GEO - SVCS	08/09/2002	GOLDMAN, SACHS & CO.		56,000	160,000.00	158,919	159,405				(103,405)	(103,405)	10,300		4
716597-AA-7	PETROLEUM GEO - SVCS	08/05/2002	SALOMON BROTHERS INC		86,100	210,000.00	208,580	209,219				(123,119)	(123,119)	13,344		4
845743-BG-7	SOUTHWESTERN PUB SVC	09/03/2002	FIRST ALBANY CORP		56,388	65,000.00	64,823	64,851				(8,463)	(8,463)	2,455		2PE
845743-BG-7	SOUTHWESTERN PUB SVC	08/30/2002	LEHMAN BROTHERS		30,275	35,000.00	34,905	34,917				(4,642)	(4,642)	1,307		2PE
86358R-XZ-5	STRUCTURED ASSET SEC	09/25/2002	PAYDOWN		42,423	42,423.00	37,187	42,423								1
87971M-AB-9	TELUS CORP	09/13/2002	RAYMOND JAMES & ASSOC INC		77,000	100,000.00	100,439	100,345				(23,345)	(23,345)	5,875		3
87971M-AB-9	TELUS CORP	09/13/2002	RAYMOND JAMES & ASSOC INC		57,750	75,000.00	75,488	75,388				(17,638)	(17,638)	4,406		3
87971M-AB-9	TELUS CORP	09/13/2002	RAYMOND JAMES & ASSOC INC		57,750	75,000.00	74,630	74,684				(16,934)	(16,934)	4,406		3
88033G-AD-2	TENET HEALTHCARE COR	08/06/2002	CALLED @ 100		1,000,000	1,000,000.00	985,000	986,851				13,149	13,149	40,833		2
902118-AX-6	TYCO INT'L GROUP	07/22/2002	BEAR STEARNS & CO INC.		76,000	100,000.00	99,674	99,752				(23,752)	(23,752)	11,324		3
912912-AM-4	US WEST CAP FDG INC	07/15/2002	MATURITY		250,000	250,000.00	253,995	250,000						15,313		2PE
961238-AG-7	WESTPOINT STEVENS	09/30/2002	BOND IMPAIRMENT				122,574	122,574				(122,574)	(122,574)			5
969455-AB-0	WILLIAMS COMMUNICATIONS GROUP	09/30/2002	BOND IMPAIRMENT				180,535	180,535				(180,535)	(180,535)			6
969455-AB-0	WILLIAMS COMMUNICATIONS GROUP	09/30/2002	BOND IMPAIRMENT				179,657	179,657				(179,657)	(179,657)			6
4599999	Subtotal - Bonds - Industrial and Miscellaneous				3,622,586	4,337,848.00	4,948,873	4,956,966				(1,334,380)	(1,334,380)	198,673		
6099997	Subtotal - Bonds - Part 4				17,852,393	18,507,944.00	19,482,274	19,368,878				(1,516,486)	(1,516,486)	802,234		

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 Identif- ication	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 Designa- tion (a)
6099999	Subtotal - Bonds				17,852,393	18,507,944.00	19,482,274	19,368,878				(1,516,486)	(1,516,486)	802,234		
Preferred Stock - Public Utilities																
629377-20-1	N R G ENERGY INC 6.5% CONV PFD	09/30/2002	IMPAIRMENT				629,600	629,600				(629,600)	(629,600)			P1L
6199999	Subtotal - Preferred Stock - Public Utilities						629,600	629,600				(629,600)	(629,600)			
Preferred Stock - Banks, Trust and Insurance Companies																
036748-20-3	ANTHEM INC	09/26/2002	GOLDMAN SACHS	7,500.000	596,532		375,000	375,000				221,532	221,532		5,625	P2L
6299999	Subtotal - Preferred Stock - Banks, Trust and Insurance Companies				596,532		375,000	375,000				221,532	221,532		5,625	
Preferred Stock - Industrial and Miscellaneous																
11161P-20-5	BROADWING COMMUNICATIONS 12.5% PFD	09/30/2002	IMPAIRMENT				189,750	189,750				(189,750)	(189,750)			P4L
111620-40-7	BROADWING INC 6.75% PFD CONV	09/30/2002	IMPAIRMENT				568,275	568,275				(568,275)	(568,275)			P4L
582266-80-5	MCLEODUSA INC PFD	09/30/2002	IMPAIRMENT				102,344	102,344				(102,344)	(102,344)			P6L
6399999	Subtotal - Preferred Stock - Industrial and Miscellaneous						860,369	860,369				(860,369)	(860,369)			
6599997	Subtotal - Preferred Stock - Part 4				596,532		1,864,969	1,864,969				(1,268,437)	(1,268,437)		5,625	
6599999	Subtotal - Preferred Stock				596,532		1,864,969	1,864,969				(1,268,437)	(1,268,437)		5,625	
Common Stock - Public Utilities																
28336L-10-9	EL PASO ENERGY CORP	08/07/2002	SALOMON SMITH BARNEY	3,100.000	46,541		92,336	92,336				(45,795)	(45,795)		675	P2L
6699999	Subtotal - Common Stock - Public Utilities				46,541		92,336	92,336				(45,795)	(45,795)		675	
Common Stock - Banks, Trust and Insurance Companies																
026874-10-7	AMERICAN INTERNATIONAL GROUP	09/27/2002	SALOMON SMITH BARNEY	1,500.000	86,727		29,832	29,832				56,896	56,896			L
171232-10-1	CHUBB GROUP	09/05/2002	SALOMON SMITH BARNEY	1,100.000	68,275		76,260	76,260				(7,985)	(7,985)		385	L
172967-10-1	CITIGROUP	07/12/2002	SALOMON SMITH BARNEY	225.000	8,633		4,476	4,476				4,157	4,157			L
172967-10-1	CITIGROUP	08/26/2002	STOCK SPOFF		3,425		3,425	3,425								L
172967-10-1	CITIGROUP	08/26/2002	STOCK SPOFF		14,313		14,313	14,313								L
172967-10-1	CITIGROUP	08/26/2002	STOCK SPOFF		4,977		4,977	4,977								L
493267-10-8	KEY CORP.	08/06/2002	SALOMON SMITH BARNEY	1,500.000	38,684		36,240	36,240				2,444	2,444			L
534187-10-9	LINCOLN NATL CORP IND	09/20/2002	SALOMON SMITH BARNEY	775.000	25,001		36,163	36,163				(11,162)	(11,162)			L
665859-10-4	NORTHERN TR CORP	07/09/2002	SALOMON SMITH BARNEY	800.000	31,203		41,224	41,224				(10,021)	(10,021)		136	L
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies				281,238		246,910	246,910				34,329	34,329		521	
Common Stock - Industrial and Miscellaneous																
001765-10-6	AMR CORP DEL	09/25/2002	SALOMON SMITH BARNEY	2,400.000	11,856		62,151	62,151				(50,295)	(50,295)			L
002824-10-0	ABBOTT LABORATORIES	09/27/2002	SALOMON SMITH BARNEY	2,000.000	83,637		81,483	81,483				2,154	2,154			L
007094-10-5	ADMINISTAFF INC	08/28/2002	SALOMON SMITH BARNEY	2,900.000	8,178		37,565	37,565				(29,387)	(29,387)			L
00845V-10-0	AGERE SYSTEMS INC CL A	07/05/2002	SALOMON SMITH BARNEY	121.000	180		549	549				(369)	(369)			L
00845V-20-9	AGERE SYSTEMS INC CL B	07/05/2002	SALOMON SMITH BARNEY	2,989.000	4,513		13,498	13,498				(8,984)	(8,984)			L
009158-10-6	AIR PRODS & CHEMS INC.	07/31/2002	SALOMON SMITH BARNEY	100.000	4,427		4,710	4,710				(283)	(283)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/01/2002	SALOMON SMITH BARNEY	200.000	9,068		9,420	9,420				(352)	(352)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/02/2002	SALOMON SMITH BARNEY	100.000	4,432		4,710	4,710				(278)	(278)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/05/2002	SALOMON SMITH BARNEY	100.000	4,405		4,710	4,710				(305)	(305)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/06/2002	SALOMON SMITH BARNEY	100.000	4,405		4,710	4,710				(305)	(305)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/08/2002	SALOMON SMITH BARNEY	100.000	4,132		4,710	4,710				(578)	(578)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/09/2002	SALOMON SMITH BARNEY	100.000	4,297		4,710	4,710				(413)	(413)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/16/2002	SALOMON SMITH BARNEY	100.000	4,555		4,710	4,710				(155)	(155)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/20/2002	SALOMON SMITH BARNEY	100.000	4,513		4,710	4,710				(197)	(197)			L
009158-10-6	AIR PRODS & CHEMS INC.	08/22/2002	SALOMON SMITH BARNEY	100.000	4,620		4,710	4,710				(90)	(90)			L
(continues)																

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 Identif- ication	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 Designa- tion (a)
Common Stock	- Industrial and Miscellaneous (continued)															
009158-10-6	AIR PRODS & CHEMS INC.	08/23/2002	SALOMON SMITH BARNEY	100.000	4,596		4,710	4,710				(114)	(114)			L
023551-10-4	AMERADA HESS CORP	09/30/2002	SALOMON SMITH BARNEY	2,000.000	129,861		121,141	121,141				8,720	8,720			L
032511-10-7	ANADARKO PETE CORP.	07/05/2002	SALOMON SMITH BARNEY	1,125.000	54,808		63,602	63,602				(8,794)	(8,794)			L
035229-10-3	ANHEUSER BUSCH COMPANIES INC.	09/27/2002	SALOMON SMITH BARNEY	1,500.000	78,455		41,503	41,503				36,952	36,952			L
053015-10-3	AUTOMATIC DATA PROCESSING	07/02/2002	SALOMON SMITH BARNEY	200.000	8,600		11,496	11,496				(2,896)	(2,896)		26	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/05/2002	SALOMON SMITH BARNEY	100.000	3,688		5,748	5,748				(2,060)	(2,060)		13	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/06/2002	SALOMON SMITH BARNEY	300.000	11,012		17,244	17,244				(6,232)	(6,232)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/07/2002	SALOMON SMITH BARNEY	200.000	7,197		11,496	11,496				(4,299)	(4,299)		26	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/08/2002	SALOMON SMITH BARNEY	200.000	7,023		11,496	11,496				(4,473)	(4,473)		26	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/09/2002	SALOMON SMITH BARNEY	200.000	7,277		11,496	11,496				(4,219)	(4,219)		26	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/12/2002	SALOMON SMITH BARNEY	300.000	10,878		17,244	17,244				(6,366)	(6,366)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/13/2002	SALOMON SMITH BARNEY	300.000	11,176		17,244	17,244				(6,068)	(6,068)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/14/2002	SALOMON SMITH BARNEY	300.000	11,190		17,244	17,244				(6,054)	(6,054)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/15/2002	SALOMON SMITH BARNEY	300.000	11,020		17,244	17,244				(6,224)	(6,224)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/22/2002	SALOMON SMITH BARNEY	300.000	11,617		17,244	17,244				(5,627)	(5,627)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/23/2002	SALOMON SMITH BARNEY	300.000	11,340		17,244	17,244				(5,904)	(5,904)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/26/2002	SALOMON SMITH BARNEY	300.000	11,349		17,244	17,244				(5,895)	(5,895)		39	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/27/2002	SALOMON SMITH BARNEY	600.000	23,456		34,488	34,488				(11,032)	(11,032)		78	L
053015-10-3	AUTOMATIC DATA PROCESSING	08/28/2002	SALOMON SMITH BARNEY	400.000	15,609		22,992	22,992				(7,383)	(7,383)		52	L
071813-10-9	BAXTER INTL INC	09/19/2002	SALOMON SMITH BARNEY	1,050.000	34,344		50,589	50,589				(16,245)	(16,245)			L
110122-10-8	BRISTOL MYERS SQUIBB	07/22/2002	SALOMON SMITH BARNEY	200.000	4,737		11,777	11,777				(7,039)	(7,039)		56	L
110122-10-8	BRISTOL MYERS SQUIBB	07/23/2002	SALOMON SMITH BARNEY	300.000	6,783		17,665	17,665				(10,883)	(10,883)		84	L
110122-10-8	BRISTOL MYERS SQUIBB	07/24/2002	SALOMON SMITH BARNEY	300.000	6,641		17,665	17,665				(11,024)	(11,024)		84	L
110122-10-8	BRISTOL MYERS SQUIBB	07/25/2002	SALOMON SMITH BARNEY	300.000	6,593		17,665	17,665				(11,072)	(11,072)		84	L
110122-10-8	BRISTOL MYERS SQUIBB	07/26/2002	SALOMON SMITH BARNEY	200.000	4,100		11,777	11,777				(7,677)	(7,677)		56	L
110122-10-8	BRISTOL MYERS SQUIBB	07/31/2002	SALOMON SMITH BARNEY	200.000	4,039		10,669	10,669				(6,631)	(6,631)		56	L
110122-10-8	BRISTOL MYERS SQUIBB	08/01/2002	SALOMON SMITH BARNEY	300.000	6,576		16,004	16,004				(9,428)	(9,428)		84	L
110122-10-8	BRISTOL MYERS SQUIBB	08/02/2002	SALOMON SMITH BARNEY	300.000	6,714		16,004	16,004				(9,290)	(9,290)		84	L
110122-10-8	BRISTOL MYERS SQUIBB	08/05/2002	SALOMON SMITH BARNEY	200.000	4,551		10,669	10,669				(6,118)	(6,118)		56	L
115637-20-9	BROWN FORMAN CORP	08/29/2002	SALOMON SMITH BARNEY	1,500.000	108,821		94,900	94,900				13,921	13,921		525	L
115637-20-9	BROWN FORMAN CORP	08/30/2002	SALOMON SMITH BARNEY	400.000	28,992		25,307	25,307				3,685	3,685		140	L
12541W-10-0	C H ROBINSON WORLDWIDE INC	07/09/2002	SALOMON SMITH BARNEY	500.000	16,245		16,887	16,887				(643)	(643)			L
16117W-10-7	CHARTER COMMUNICATIONS INC DEL	07/08/2002	SALOMON SMITH BARNEY	4,100.000	15,621		26,117	26,117				(10,496)	(10,496)			L
163072-10-1	CHEESECAKE FACTORY INC	08/21/2002	SALOMON SMITH BARNEY	700.000	21,951		26,628	26,628				(4,677)	(4,677)			L
191216-10-0	COCA-COLA CORP.	09/27/2002	SALOMON SMITH BARNEY	4,500.000	216,803		184,685	184,685				32,119	32,119			L
208251-50-4	CONOCO INC	09/05/2002	STOCK MERGER	4,300.000	118,938		118,938	118,938							817	L
208251-50-4	CONOCO INC	09/05/2002	STOCK MERGER	6,325.000	180,346		180,346	180,346							1,202	L
20825C-10-4	CONOCOPHILLIPS	09/11/2002	CASH IN LIEU OF FRACTIONS		10		12	12				(2)	(2)			L
20825C-10-4	CONOCOPHILLIPS	09/11/2002	CASH IN LIEU OF FRACTIONS		6		7	7				(1)	(1)			L
248019-10-1	DELUXE CORP	09/20/2002	SALOMON SMITH BARNEY	1,700.000	78,334		70,630	70,630				7,704	7,704			L
248019-10-1	DELUXE CORP	09/23/2002	SALOMON SMITH BARNEY	1,300.000	59,134		54,011	54,011				5,122	5,122			L
251893-10-3	DE VRY INC DEL	07/08/2002	SALOMON SMITH BARNEY	1,200.000	26,375		31,135	31,135				(4,760)	(4,760)			L
277461-10-9	EASTMAN KODAK COMPANY	08/06/2002	SALOMON SMITH BARNEY	800.000	24,575		24,968	24,968				(393)	(393)			L
281760-10-8	EDWARDS A G INC.	09/10/2002	SALOMON SMITH BARNEY	2,700.000	96,362		117,328	117,328				(20,966)	(20,966)		432	L
30161N-10-1	EXELON CORP	09/19/2002	SALOMON SMITH BARNEY	475.000	20,554		20,815	20,815				(260)	(260)			L
302316-10-2	EXXON MOBIL CORP.	07/05/2002	SALOMON SMITH BARNEY	5,475.000	222,388		218,722	218,722				3,666	3,666			L
311900-10-4	FASTENAL CO	07/29/2002	SALOMON SMITH BARNEY	600.000	20,927		23,339	23,339				(2,412)	(2,412)			L
345370-86-0	FORD MOTOR COMPANY	07/12/2002	SALOMON SMITH BARNEY	2,075.000	31,456		33,782	33,782				(2,326)	(2,326)			L
349631-10-1	FORTUNE BRANDS INC.	08/06/2002	SALOMON SMITH BARNEY	800.000	41,698		32,397	32,397				9,301	9,301			L
370442-10-5	GENERAL MTRS CORP	07/19/2002	SALOMON SMITH BARNEY	675.000	31,636		43,727	43,727				(12,090)	(12,090)			L
421924-10-1	HEALTHSOUTH CORP.	09/05/2002	SALOMON SMITH BARNEY	4,175.000	22,461		59,119	59,119				(36,658)	(36,658)			L
(continues)																

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 Identif- ication	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 Designa- tion (a)
Common Stock	- Industrial and Miscellaneous (continued)															
432848-10-9	HILTON HOTELS CORP	08/30/2002	SALOMON SMITH BARNEY	3,275.000	39,528		51,087	51,087				(11,559)	(11,559)			L
438516-10-6	HONEYWELL INTERNATIONAL INC.	09/17/2002	SALOMON SMITH BARNEY	2,000.000	57,238		64,441	64,441				(7,203)	(7,203)			L
443510-20-1	HUBBELL INC	08/06/2002	SALOMON SMITH BARNEY	800.000	25,031		22,223	22,223				2,808	2,808		1,419	L
458140-10-0	INTEL CORP.	07/19/2002	SALOMON SMITH BARNEY	1,300.000	25,065		36,318	36,318				(11,254)	(11,254)			L
460690-10-0	INTERPUBLIC GROUP COS INC	09/25/2002	SALOMON SMITH BARNEY	2,900.000	45,645		70,415	70,415				(24,771)	(24,771)		275	L
461202-10-3	INTUIT INC	07/22/2002	SALOMON SMITH BARNEY	300.000	14,388		13,069	13,069				1,319	1,319			L
46625H-10-0	J P MORGAN CHASE & CO	08/20/2002	SALOMON SMITH BARNEY	4,000.000	99,373		155,190	155,190				(55,817)	(55,817)		2,686	L
478160-10-4	JOHNSON & JOHNSON	09/27/2002	SALOMON SMITH BARNEY	4,000.000	221,565		156,077	156,077				65,488	65,488			L
549463-10-7	LUCENT TECHNOLOGIES INC	07/05/2002	SALOMON SMITH BARNEY	11,300.000	17,627		62,899	62,899				(45,271)	(45,271)			L
577778-10-3	MAY DEPARTMENT STORES	07/30/2002	SALOMON SMITH BARNEY	1,000.000	28,829		34,716	34,716				(5,886)	(5,886)			L
580645-10-9	McGRAW HILL INC.	09/27/2002	SALOMON SMITH BARNEY	1,500.000	94,647		54,361	54,361				40,286	40,286			L
58551A-10-8	MELLON FINANCIAL CORP	07/12/2002	SALOMON SMITH BARNEY	1,800.000	54,358		67,579	67,579				(13,220)	(13,220)			L
608554-20-0	MOLEX INC CL A	09/19/2002	SALOMON SMITH BARNEY	1,000.000	21,936		31,510	31,510				(9,574)	(9,574)		25	L
61166W-10-1	MONSANTO CO NEW	08/28/2002	CASH IN LIEU OF FRACTIONS		1		1	1								L
61166W-10-1	MONSANTO CO NEW	09/05/2002	SALOMON SMITH BARNEY	371.000	6,855		5,368	5,368				1,488	1,488			L
617446-44-8	MORGAN STANLEY DEAN WITTER COMPANY	07/12/2002	SALOMON SMITH BARNEY	275.000	11,797		14,908	14,908				(3,111)	(3,111)			L
617446-44-8	MORGAN STANLEY DEAN WITTER COMPANY	09/20/2002	SALOMON SMITH BARNEY	2,250.000	88,902		120,435	120,435				(31,533)	(31,533)			L
626717-10-2	MURPHY OIL CORP	08/20/2002	SALOMON SMITH BARNEY	1,500.000	127,320		120,673	120,673				6,647	6,647		600	L
656568-10-2	NORTEL NETWORKS CORPORATION	07/05/2002	SALOMON SMITH BARNEY	7,900.000	10,902		56,326	56,326				(45,425)	(45,425)			L
717081-10-3	PFIZER INCORPORATED	09/27/2002	SALOMON SMITH BARNEY	6,000.000	180,220		254,667	254,667				(74,447)	(74,447)			L
71713U-10-2	PHARMACIA CORPORATION	08/19/2002	STOCK SPINOFF		5,368		5,368	5,368								L
74005P-10-4	PRAXAIR INC	07/31/2002	SALOMON SMITH BARNEY	100.000	5,244		5,390	5,390				(146)	(146)			L
74005P-10-4	PRAXAIR INC	08/01/2002	SALOMON SMITH BARNEY	200.000	10,687		10,780	10,780				(93)	(93)			L
74005P-10-4	PRAXAIR INC	08/02/2002	SALOMON SMITH BARNEY	100.000	5,242		5,390	5,390				(148)	(148)			L
74005P-10-4	PRAXAIR INC	08/05/2002	SALOMON SMITH BARNEY	100.000	5,158		5,390	5,390				(232)	(232)			L
74005P-10-4	PRAXAIR INC	08/06/2002	SALOMON SMITH BARNEY	100.000	5,233		5,390	5,390				(157)	(157)			L
74005P-10-4	PRAXAIR INC	08/07/2002	SALOMON SMITH BARNEY	100.000	5,070		5,390	5,390				(320)	(320)			L
74005P-10-4	PRAXAIR INC	08/08/2002	SALOMON SMITH BARNEY	100.000	4,955		5,390	5,390				(435)	(435)			L
74005P-10-4	PRAXAIR INC	08/09/2002	SALOMON SMITH BARNEY	100.000	5,112		5,390	5,390				(278)	(278)			L
74005P-10-4	PRAXAIR INC	08/14/2002	SALOMON SMITH BARNEY	100.000	5,523		5,390	5,390				133	133			L
74005P-10-4	PRAXAIR INC	08/16/2002	SALOMON SMITH BARNEY	100.000	5,526		5,390	5,390				136	136			L
74005P-10-4	PRAXAIR INC	08/19/2002	SALOMON SMITH BARNEY	100.000	5,374		5,390	5,390				(16)	(16)			L
74005P-10-4	PRAXAIR INC	08/20/2002	SALOMON SMITH BARNEY	100.000	5,465		5,390	5,390				75	75			L
74005P-10-4	PRAXAIR INC	08/21/2002	SALOMON SMITH BARNEY	100.000	5,422		5,390	5,390				32	32			L
74005P-10-4	PRAXAIR INC	08/23/2002	SALOMON SMITH BARNEY	100.000	5,502		5,390	5,390				112	112			L
742718-10-9	PROCTOR & GAMBLE	09/27/2002	SALOMON SMITH BARNEY	2,000.000	181,365		107,492	107,492				73,873	73,873			L
783876-10-3	SBC COMMUNICATIONS INC.	07/05/2002	SALOMON SMITH BARNEY	1,125.000	35,211		32,659	32,659				2,553	2,553			L
816850-10-1	SEMTECH CORP	08/09/2002	SALOMON SMITH BARNEY	1,200.000	22,134		38,092	38,092				(15,958)	(15,958)			L
832696-40-5	JM SMUCKER CO/THE-NEW COM WI	07/05/2002	SALOMON SMITH BARNEY	13.000	445		371	371				74	74			L
832696-40-5	JM SMUCKER CO/THE-NEW COM WI	09/04/2002	SALOMON SMITH BARNEY	56.000	2,075		504	504				1,571	1,571		11	L
855030-10-2	STAPLES INC.	09/25/2002	SALOMON SMITH BARNEY	1,400.000	18,829		28,533	28,533				(9,703)	(9,703)			L
855244-10-9	STARBUCKS	09/05/2002	SALOMON SMITH BARNEY	1,800.000	36,340		43,653	43,653				(7,313)	(7,313)			L
87612E-10-6	TARGET CORPORATION	07/30/2002	SALOMON SMITH BARNEY	1,900.000	60,570		74,817	74,817				(14,247)	(14,247)			L
882508-10-4	TEXAS INSTRUMENTS	09/27/2002	SALOMON SMITH BARNEY	2,500.000	40,849		10,283	10,283				30,566	30,566		53	L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/04/2002	CASH IN LIEU OF FRACTIONS	1.000	8		5	5				3	3			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/17/2002	CASH IN LIEU OF FRACTIONS		6		2	2				4	4			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/17/2002	CASH IN LIEU OF FRACTIONS		4		4	4								L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/11/2002	SALOMON SMITH BARNEY	169.000	2,334		1,540	1,540				794	794			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/24/2002	SALOMON SMITH BARNEY	100.000	1,282		1,651	1,651				(369)	(369)			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/25/2002	SALOMON SMITH BARNEY	100.000	1,228		1,651	1,651				(423)	(423)			L
894206-10-9	TRAVELERS PROPERTY CASUALT - A	09/26/2002	SALOMON SMITH BARNEY	69.000	887		1,139	1,139				(253)	(253)			L
(continues)																

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 Identif- ication	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 Designa- tion (a)
Common Stock	- Industrial and Miscellaneous (continued)															
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/12/2002	CASH IN LIEU OF FRACTIONS	3			3	3				(1)	(1)			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/17/2002	CASH IN LIEU OF FRACTIONS	6				2				4	4			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/17/2002	CASH IN LIEU OF FRACTIONS	6				4				2	2			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/11/2002	SALOMON SMITH BARNEY	348.000	4,896		3,427	3,427				1,469	1,469			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/24/2002	SALOMON SMITH BARNEY	200.000	2,592		3,568	3,568				(976)	(976)			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/25/2002	SALOMON SMITH BARNEY	200.000	2,479		3,568	3,568				(1,088)	(1,088)			L
894206-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/26/2002	SALOMON SMITH BARNEY	153.000	1,978		2,729	2,729				(751)	(751)			L
931142-10-3	WAL MART STORES INC.	09/27/2002	SALOMON SMITH BARNEY	2,000.000	110,836		78,243	78,243				32,593	32,593			L
931422-10-9	WALGREEN COMPANY	09/27/2002	SALOMON SMITH BARNEY	2,500.000	87,747		33,002	33,002				54,746	54,746			L
981570-10-6	WORLDCOM INC	07/10/2002	SALOMON SMITH BARNEY	18,300.000	1,098		130,922	130,922				(129,824)	(129,824)			L
983024-10-0	WYETH	09/04/2002	SALOMON SMITH BARNEY	1,000.000	44,079		13,265	13,265				30,814	30,814		230	L
60070K-10-3	ACE LTD	08/20/2002	SALOMON SMITH BARNEY	200.000	6,588		6,862	6,862				(273)	(273)			L
647766-10-1	INGERSOL RAND COMPANY	08/06/2002	SALOMON SMITH BARNEY	1,375.000	50,887		72,109	72,109				(21,222)	(21,222)			L
6899999	Subtotal - Common Stock - Industrial and Miscellaneous				4,028,951		4,478,041	4,478,041				(449,085)	(449,085)		9,618	
7099997	Subtotal - Common Stock - Part 4				4,356,730		4,817,287	4,817,287				(460,551)	(460,551)		10,814	
7099999	Subtotal - Common Stock				4,356,730		4,817,287	4,817,287				(460,551)	(460,551)		10,814	
7199999	Subtotal - Preferred and Common Stock				4,953,262		6,682,256	6,682,256				(1,728,988)	(1,728,988)		16,439	
7299999	TOTALS				22,805,655		26,164,530	26,051,134				(3,245,474)	(3,245,474)	802,234	16,439	

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Schedule DB, Part A, Section 1
NONE

Schedule DB, Part B, Section 1
NONE

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Schedule DB, Part C, Section 1
NONE

Schedule DB, Part D, Section 1
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	Book Balance at End of Each Month During Current Quarter			8			
Depository						Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date		5	6	7
Name	Location and Supplemental Information									First Month	Second Month	Third Month
Open Depositories												
US Bank	Cincinnati, OH	Commercial Account				2,189,632	2,040,321	2,091,204				
Fifth Third Bank	Cincinnati, OH	Lock Box Account				2,458,282	1,964,628	2,429,663				
Wells Fargo Bank	Des Moines, IA	Commercial Account				100,199	179,742	87,447				
Bank of America	San Francisco, CA	Commercial Account				114,243	154,727	117,886				
Huntington Bank	Grand Rapids, MI	Commercial Account				118,320	112,631	101,054				
US Bank	Cincinnati, OH	Outstanding A/P Checks				(1,298,800)	(1,198,518)	(915,993)				
US Bank	Cincinnati, OH	Claim Check Payable Account				270,823	(17,814)	13,624				
US Bank	Cincinnati, OH	Claim Check Payable Account				(137,670)	(119,409)	(129,787)				
US Bank	Cincinnati, OH	Claim Check Payable Account				(5,821,233)	(5,730,359)	(5,117,538)				
US Bank	Cincinnati, OH	Claim Check Payable Account				1,371,186	1,589,650	(880,540)				
US Bank	Cincinnati, OH	Outstanding D Bill Checks				(491,316)	(491,316)	(491,316)				
US Bank	Cincinnati, OH	Outstanding D Bill Checks				(2,299,963)	(2,483,078)	(2,557,144)				
US Bank	Cincinnati, OH	Claim Check Payable Account				103,611	59,109	105,178				
First Century Bank	Bluefield, WV	Certificate of Deposit	1.730		1,586	100,000	100,000	100,000				
0199998	Deposits in 62 depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories					814,230	784,957	826,432				
0199999	TOTAL - Open Depositories				1,586	(2,408,456)	(3,054,729)	(4,219,830)				
0399999	TOTAL Cash on Deposit				1,586	(2,408,456)	(3,054,729)	(4,219,830)				
0599999	TOTALS				1,586	(2,408,456)	(3,054,729)	(4,219,830)				