



ANNUAL STATEMENT

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

THE BUCKEYE UNION INSURANCE COMPANY

NAIC Group Code..... 218, (Current Period) (Prior Period)	218	NAIC Company Code..... 20788	Employer's ID Number..... 31-0708754
Organized under the Laws of	OHIO	State of Domicile or Port of Entry	OHIO
Country of Domicile	UNITED STATES		
Incorporated.....	February 19, 1965	Commenced Business.....	April 14, 1965
Statutory Home Office	1111 E. BROAD STREET COLUMBUS OH 43205 <i>(Street and Number) (City or Town, State and Zip Code)</i>		
Main Administrative Office	CNA PLAZA..... CHICAGO IL 60685 <i>(Street and Number) (City or Town, State and Zip Code)</i>	312-822-5000	<i>(Area Code) (Telephone Number)</i>
Mail Address	CNA PLAZA..... CHICAGO IL 60685 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>		
Primary Location of Books and Records	CNA PLAZA - 9S CHICAGO IL 60685 <i>(Street and Number) (City or Town, State and Zip Code)</i>	312-822-5000	<i>(Area Code) (Telephone Number)</i>
Internet Website Address	WWW.CNA.COM		
Statement Contact	MARK J. MACAK <i>(Name)</i> MARK.MACAK@CNA.COM <i>(E-Mail Address)</i>	312-822-1538 <i>(Area Code) (Telephone Number) (Extension)</i> 312-817-0040 <i>(Fax Number)</i>	
Policyowner Relations Contact	CONSUMER SERVICES CHICAGO IL 60685 <i>(Street and Number) (City or Town, State and Zip Code)</i>	1-800-262-2255 <i>(Area Code) (Telephone Number) (Extension)</i>	

OFFICERS

CHAIRMAN, CHIEF EXECUTIVE OFFICER & PRESIDENT STEPHEN WRIGHT LILIENTHAL
 VICE PRESIDENT & TREASURER PAMELA SYLVESTER DEMPSEY
 EXECUTIVE VICE PRESIDENT, SECRETARY & GENERAL COUNSEL JONATHAN DAVID KANTOR


ROBERT VICTOR DEUTSCH	EXECUTIVE VICE PRESIDENT & CHIEF FINANCIAL OFFICER
MICHAEL FUSCO	EXECUTIVE VICE PRESIDENT
DEAN KENNETH HARRING	EXECUTIVE VICE PRESIDENT, CLAIMS
ROBERT VINCE JAMES	EXECUTIVE VICE PRESIDENT, U.S. INSURANCE OPERATIONS
JAMES RAY LEWIS	PRESIDENT & CEO, PROPERTY & CASUALTY OPERATIONS
DEBRA LYNN MCCLENAHAN	PRESIDENT & CEO, CNA RE
ROBERT LAWRENCE MCGINNIS	EXECUTIVE VICE PRESIDENT, GROUP OPERATIONS
LINDA SUSAN MCGORY	EXECUTIVE VICE PRESIDENT, LIFE & LTC
ROBERT WHITE PATIN	PRESIDENT & CEO, CNA LIFE & GROUP OPERATIONS
THOMAS PONTARELLI	EXECUTIVE VICE PRESIDENT, HUMAN RESOURCES & CORP. SERVICES
PETER WHITTINGHAM WILSON	EXECUTIVE VICE PRESIDENT, GLOBAL SPECIALTY OPERATIONS

DIRECTORS OR TRUSTEES


ROBERT VICTOR DEUTSCH JONATHAN DAVID KANTOR STEPHEN WRIGHT LILIENTHAL ROBERT WHITE PATIN
 THOMAS PONTARELLI

State of..... ILLINOIS
 County of..... COOK


The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively.



 (Signature)
 LAWRENCE J. BOYSEN
 (Printed Name)
 Senior Vice President & Corporate Controller



 (Signature)
 JERRY F. SLIWA
 (Printed Name)



 (Signature)
 JEFFERY C. ALTON
 (Printed Name)
 Assistant Vice President

Assistant Vice President & Assistant Secretary
 Subscribed and sworn to before me this
25th.....day ofFebruary....., 2003



.....

 b. If no:

a. Is this an original filing? Yes [X] No []

1. State the amendment number

2. Date filed.....
3. Number of pages attached.....

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	Location		4 Date Acquired	5 Date of Last Appraisal	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Fair Value Less Encumbrances	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Amounts Received During Year	13 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	14 Gross Income Earned Less Interest Incurred on Encumbrances	15 Taxes, Repairs, and Expenses Incurred
	2 City	3 State												
Properties Occupied by the Reporting Entity - Administrative														
Land - 111 E. Broad Street.....	Columbus.....	OH.....	01/01/1988		1,270,000	.0	1,270,000	1,270,000	.0	.0	.0	.0	.0	.0
Land - 35 S. Champion Street.....	Columbus.....	OH.....	01/01/1974		93,253	.0	60,864	60,864	.0	.0	.0	.0	.0	.0
0299999. Properties Occupied by the Reporting Entity - Administrative.....					1,363,253	.0	1,330,864	1,330,864	.0	.0	.0	.0	.0	.0
0399999. Total - Properties Occupied by the Reporting Entity.....					1,363,253	.0	1,330,864	1,330,864	.0	.0	.0	.0	.0	.0
9999999. Totals.....					1,363,253	.0	1,330,864	1,330,864	.0	.0	.0	.0	.0	.0

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
U.S. Government - Issuer Obligations																				
912827-7J-5...	UNITED STATES TREASURY INFLATION INDEX.....		3.375	JJ.....	01/15/2012			3,059,554	2,970,000	111.5180	3,312,085	2,999,103	46,305	50,747	60,452	0	0	1	05/03/2002	3.250
912828-AE-0...	UNITED STATES TREASURY.....		2.875	JD.....	06/30/2004			15,268,692	15,000,000	102.2190	15,332,850	15,277,344	215,644	0	(8,652)	0	0	1	12/13/2002	1.660
912828-AG-5...	UNITED STATES TREASURY.....		2.250	JJ.....	07/31/2004			20,168,445	20,000,000	101.3130	20,173,438	20,173,438	188,315	0	(4,992)	0	0	1	12/13/2002	1.710
912828-AL-4...	UNITED STATES TREASURY.....		1.875	MS.....	09/30/2004			20,031,556	20,000,000	100.6880	20,137,600	20,032,422	95,810	0	(866)	0	0	1	12/13/2002	1.780
0199999	U.S. Government - Issuer Obligations.....							58,528,248	57,970,000	XXX	59,045,135	58,482,306	546,075	50,747	45,942	0	0	XXX	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																				
36206F-P2-2...	GOVERNMENT NATIONAL MORTGAGE ASSOC.....		8.000	MTLY	06/15/2025			176,096	171,961	109.1880	187,761	177,336	1,146	12,948	(661)	0	0	1	11/01/1995	6.850
36206S-L7-7...	GOVERNMENT NATIONAL MORTGAGE ASSOC.....		8.000	MTLY	10/15/2025			647,355	634,715	109.1880	693,033	654,551	4,231	49,596	(2,909)	0	0	1	11/01/1995	7.050
36215A-DU-3...	GOVERNMENT NATIONAL MORTGAGE ASSOC.....		12.000	MTLY	03/15/2015			16,239	16,082	118.3140	19,027	16,526	161	1,920	(81)	0	0	1	08/21/1985	11.440
362027-Y3-2...	GOVERNMENT NATIONAL MORTGAGE ASSOC.....		6.500	MTLY	08/15/2003			321	323	100.6110	325	307	2	2	3	0	0	1	07/18/1994	8.840
362028-BV-3...	GOVERNMENT NATIONAL MORTGAGE ASSOC.....		6.500	MTLY	06/15/2003			1,446	1,455	100.6110	1,464	1,379	8	8	9	0	0	1	07/18/1994	9.360
36224V-NL-5...	GOVERNMENT NATIONAL MORTGAGE ASSOC.....		7.500	MTLY	05/15/2023			230,687	227,782	107.4950	244,854	234,450	1,424	16,754	(1,123)	0	0	1	05/28/1993	6.800
0299999	U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities.....							1,072,144	1,052,318	XXX	1,146,464	1,084,549	6,972	81,228	(4,763)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government.....							59,600,392	59,022,318	XXX	60,191,599	59,566,855	553,047	131,974	41,178	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
Mississippi																				
61449-AA-9...	MONTICELLO MISS HSG CORP.....		7.300	MTLY	02/01/2021			79,999	89,413	102.0000	91,202	78,160	544	6,497	212	0	0	1	12/27/1988	8.440
	Mississippi.....							79,999	89,413	XXX	91,202	78,160	544	6,497	212	0	0	XXX	XXX	XXX
New Jersey																				
64578C-AH-4...	NJ ECON CONTINENTAL.....		6.250	MS.....	09/15/2029			4,246,140	6,000,000	70.7690	4,246,140	4,597,440	110,417	375,000	(338,220)	0	0	4	12/21/2001	8.450
	New Jersey.....							4,246,140	6,000,000	XXX	4,246,140	4,597,440	110,417	375,000	(338,220)	0	0	XXX	XXX	XXX
Vermont																				
97534-AA-9...	WINOOSKI VT HSG CORP.....		7.125	MTLY	09/01/2021			2,577,585	2,939,937	102.0000	2,998,736	2,574,394	17,456	162,224	7,681	0	0	1	12/27/1988	8.440
	Vermont.....							2,577,585	2,939,937	XXX	2,998,736	2,574,394	17,456	162,224	7,681	0	0	XXX	XXX	XXX
	Total States and US.....							6,903,724	9,029,351	XXX	7,336,078	7,249,994	128,416	543,722	(330,327)	0	0	XXX	XXX	XXX
2599999	Special Revenue & Assessment Obligations - Issuer Obligations.....							6,903,724	9,029,351	XXX	7,336,078	7,249,994	128,416	543,722	(330,327)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities																				
United States																				
31288B-MZ-3...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		6.000	MTLY	11/01/2032			8,211,305	7,984,094	103.5470	8,267,290	8,214,885	39,920	0	(3,579)	0	0	1	11/13/2002	5.000
31340B-MR-7...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		8.000	MTLY	06/01/2016			128,380	126,000	107.6000	135,576	132,882	1,688	9,947	(495)	0	0	1	03/31/1993	7.250
31341Y-ZR-2...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		9.000	MTLY	07/01/2004			733	733	101.6690	745	742	12	58	(0)	0	0	1	08/12/1991	8.790
31341F-CD-9...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		8.500	MTLY	04/01/2003			1,153	1,153	100.4330	1,158	1,143	24	53	1	0	0	1	07/10/1991	10.000
31344M-W5-6...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		7.500	MTLY	01/01/2015			103,960	106,636	104.8400	111,798	100,506	1,399	7,593	739	0	0	1	01/15/1991	8.690
313401-W5-6...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		10.000	MTLY	06/01/2020			39,595	38,197	114.6640	43,798	41,591	637	3,660	(945)	0	0	1	03/24/1994	8.140
313401-X8-9...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		8.500	MTLY	11/01/2004			1,613	1,586	103.8740	1,647	1,646	24	121	12	0	0	1	03/24/1994	6.270
31345Q-3S-8...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		8.500	MTLY	01/01/2004			320	320	103.3590	331	321	5	23	(0)	0	0	1	10/11/1994	8.480
31345Q-4D-0...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		9.000	MTLY	10/01/2004			1,308	1,306	103.8240	1,356	1,322	20	105	(1)	0	0	1	08/12/1991	8.790
31345T-GY-5...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		9.000	MTLY	06/01/2005			5,591	5,581	101.6690	5,675	5,649	89	445	(1)	0	0	1	08/12/1991	8.820
31348A-RF-2...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		8.500	MTLY	01/01/2010			6,738	6,840	103.3410	7,068	6,753	98	558	9	0	0	1	10/11/1994	9.290
31354G-3Z-2...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		10.000	MTLY	10/01/2020			30,340	30,243	114.2210	34,544	30,576	523	2,923	(65)	0	0	1	11/14/1990	9.830
31290J-KG-6...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		9.500	MTLY	02/01/2021			348,279	333,083	111.2100	370,422	359,529	5,436	30,479	(2,295)	0	0	1	09/24/1993	7.250
312950-CT-3...	FEDERAL HOME LOAN MORTGAGE CORPORATION..		9.000	MTLY	01/01/2005			2,255	2,233	100.5170	2,244	2,333	17	158	(3)	0	0	1	03/19/1992	8.070
31377M-6Y-2...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		6.400	MTLY	06/01/2009			1,560,222	1,547,409	112.5240	1,741,207	1,566,631	8,253	100,314	(1,850)	0	0	1	05/11/1999	6.130
31364M-YH-3...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		7.000	MTLY	07/01/2017			259,379	269,323	104.3560	281,055	244,683	1,571	18,478	4,191	0	0	1	02/08/1991	8.760
31364N-PC-2...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		8.500	MTLY	02/01/2006			37,076	37,076	104.3390	38,685	36,326	263	2,945	486	0	0	1	11/30/1994	9.980
31364R-TB-1...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		8.500	MTLY	01/01/2020			54,752	54,752	106.8050	58,478	53,199	388	4,465	1,018	0	0	1	07/16/1991	8.990
313605-W3-7...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		10.250	MTLY	12/01/2006			18,669	18,669	108.4350	20,244	19,120	159	1,862	(336)	0	0	1	12/17/1991	9.200
31372B-VP-2...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		7.000	MTLY	03/01/2024			628,222	630,309	105.9660	667,913	624,731	3,677	42,716	1,146	0	0	1	03/07/1994	7.200
31362L-T2-6...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		9.750	MTLY	03/01/2018			184,299	184,299	113.2170	208,658	194,127	1,497	17,512	(4,469)	0	0	1	03/06/1992	8.730
31362T-SP-9...	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		7.500	MTLY	10/01/2010			75,476	77,373	105.0500	81,280	73,165	484	5,419	234	0	0	1	01/18/1991	8.780
	U.S.....							11,699,664	11,457,214	XXX	12,081,169	11,712,860	66,183	249,831	(6,203)	0	0	XXX	XXX	XXX
	Total States and US.....							11,699,664	11,457,214	XXX	12,081,169	11,712,860	66,183	249,831	(6,203)	0	0	XXX	XXX	XXX

E08

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
2699999	Special Revenue & Assessment Obligations - Single Class Mtg.-Backed/Asset-Backed Securities.....							11,699,664	11,457,214	XXX	12,081,169	11,712,860	66,183	249,831	(6,203)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
31359F-Z6-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		6.500	MTLY	07/25/2023	03/25/2010		1,302,875	1,300,000	107.3860	1,396,018	1,304,672	7,042	84,500	(778)	0	0	1PE	05/14/1999	6.440
31359D-YK-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		6.550	MTLY	10/25/2020	06/25/2003		549,810	550,653	101.4590	558,687	528,283	3,006	35,392	6,131	0	0	1PE	04/04/1997	7.420
31333B-RG-7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		6.500	MTLY	04/15/2012	07/15/2005		997,427	1,000,000	105.5550	1,055,550	988,550	5,417	65,000	2,428	0	0	1PE	10/24/1997	6.720
31359N-H5-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		7.000	MTLY	04/18/2027	02/18/2027		1,822,010	1,800,000	107.8350	1,941,030	1,840,500	10,500	126,000	(5,612)	0	0	1PE	12/22/1997	6.680
31392K-UH-7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		5.500	MTLY	06/15/2032	10/15/2003		19,408,107	19,178,000	103.3350	19,817,586	19,605,759	87,899	615,294	(197,652)	0	0	1PE	05/03/2002	3.680
3837H4-S2-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		7.500	MTLY	04/17/2029	05/17/2028		1,179,783	1,179,165	105.2810	1,241,437	1,179,902	7,370	83,349	76	0	0	1PE	10/12/2000	7.470
	U.S.....							25,260,012	25,007,818	XXX	26,010,308	25,447,666	121,233	1,009,535	(195,408)	0	0	XXX	XXX	XXX
	Total States and US.....							25,260,012	25,007,818	XXX	26,010,308	25,447,666	121,233	1,009,535	(195,408)	0	0	XXX	XXX	XXX
2799999	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg.-Backed Securities.....							25,260,012	25,007,818	XXX	26,010,308	25,447,666	121,233	1,009,535	(195,408)	0	0	XXX	XXX	XXX
3199999	Total - Special Revenue & Special Assessment Obligations.....							43,863,400	45,494,383	XXX	45,427,556	44,410,521	315,832	1,803,088	(531,937)	0	0	XXX	XXX	XXX
Public Utilities (Unaffiliated) - Issuer Obligations																				
United States																				
017363-AE-2	ALLEGHENY ENERGY.....		8.250	AO	04/15/2012			1,668,243	3,130,000	64.0000	2,003,200	1,658,900	54,514	0	9,343	0	0	4	10/31/2002	19.230
252759-AL-9	DIAMOND STATES TELEPHONE.....		8.375	MS	09/15/2019			576,968	500,000	121.9310	609,655	593,745	12,330	41,875	(2,418)	0	0	1PE	02/02/1994	6.820
670768-AA-8	NYNEX CORP ESOP.....		9.550	MN	05/01/2010			1,454,263	1,400,115	114.4040	1,601,788	1,485,624	22,285	133,715	(5,072)	0	0	1PE	09/30/1994	8.820
69361L-AH-4	PSEG ENRGY HLDGS.....		8.500	JD	06/15/2011			5,091,890	5,100,000	81.5000	4,156,500	5,091,202	19,267	433,500	633	0	0	2	11/28/2001	8.530
	United States.....							8,791,365	10,130,115	XXX	8,371,143	8,829,471	108,396	609,090	2,487	0	0	XXX	XXX	XXX
3299999	Public Utilities (Unaffiliated) - Issuer Obligations.....							8,791,365	10,130,115	XXX	8,371,143	8,829,471	108,396	609,090	2,487	0	0	XXX	XXX	XXX
3899999	Total - Public Utilities (Unaffiliated).....							8,791,365	10,130,115	XXX	8,371,143	8,829,471	108,396	609,090	2,487	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
United States																				
048825-AV-5	ATLANTIC RICHFIELD CO.....		9.125	MS	03/01/2011			1,110,800	1,000,000	123.3750	1,233,750	1,164,230	30,417	91,250	(9,635)	0	0	1PE	03/31/1996	7.300
05523U-AA-8	BAE SYSTEMS HLDG.....		6.400	JD	12/15/2011			5,980,632	6,000,000	103.9240	6,235,440	5,979,000	17,067	386,133	1,556	0	0	1	12/06/2001	6.450
079864-AB-0	BELLSOUTH SAVINGS ESOT.....		9.190	JJ	07/01/2003			645,626	639,219	103.4380	661,196	733,809	29,372	58,746	(12,162)	0	0	1PE	03/31/1993	7.110
093662-AB-0	BLOCK FINANCIAL.....		8.500	AO	04/15/2007			3,977,106	4,000,000	115.2370	4,609,480	3,966,400	71,778	340,000	4,246	0	0	2	04/13/2000	8.660
10138M-AA-3	BOTTLING GROUP.....		4.625	MN	11/15/2012			6,993,418	7,000,000	99.9550	6,996,850	6,993,350	41,368	0	68	0	0	1PE	11/07/2002	4.640
14040E-EE-8	CAPITAL ONE BANK.....		6.700	MN	05/15/2008			2,544,115	2,750,000	93.2780	2,565,145	2,477,475	23,543	184,250	29,208	0	0	2PE	07/27/2000	8.460
14040E-GZ-9	CAPITAL ONE BANK.....		6.620	FA	08/04/2003			1,390,388	1,400,000	98.8820	1,384,348	1,358,630	37,844	92,680	15,322	0	0	2	10/27/2000	7.830
16117P-AZ-3	CHARTER COMM HLD.....		9.625	MN	11/15/2009			1,335,000	3,000,000	44.5000	1,335,000	2,790,000	36,896	288,750	(1,455,000)	0	0	5	02/25/2002	10.990
244098-AA-7	DEER PARK REFINING LTD PARTNER.....		6.470	JD	12/15/2008			2,437,200	2,437,200	108.9780	2,656,012	2,437,200	7,008	157,676	0	0	0	1PE	01/24/1994	6.470
268766-BU-5	EOP OPERATING LP.....		7.000	JJ	07/15/2011			1,288,606	1,300,000	108.9560	1,416,428	1,287,260	41,961	90,242	941	0	0	2	07/11/2001	7.140
369622-CB-9	GENERAL ELECTRIC CAPITAL CORP.....		8.300	MS	09/20/2009			2,426,319	2,300,000	122.7570	2,823,411	2,663,776	53,558	190,900	(14,169)	0	0	1PE	12/10/1993	7.250
373298-BR-8	GEORGIA-PACIFIC.....		7.750	MN	11/15/2029			5,175,250	6,350,000	81.5000	5,175,250	5,559,679	62,883	492,125	(391,554)	0	0	3	11/06/2000	8.960
38141G-CM-4	GOLDMAN SACHS.....		5.500	MN	11/15/2014			6,991,525	7,000,000	100.7950	7,055,650	6,991,460	49,194	0	65	0	0	1	11/07/2002	5.510
718507-AX-4	PHILLIPS PETROLEUM.....		7.920	AO	04/15/2023	04/15/2012	100.400	1,029,745	1,000,000	103.6250	1,036,250	1,041,140	16,720	79,200	(1,865)	0	0	1PE	02/02/1994	7.500
760677-B@-2	REPUBLIC BANK NEW YORK.....		9.750	AO	10/01/2009			2,586,495	2,500,000	126.3350	3,158,375	2,659,375	60,938	244,084	(8,966)	0	0	1Z	11/22/1989	9.050
908068-AG-4	UNION PLANTERS.....		7.750	MS	03/01/2011			1,865,426	1,750,000	118.2450	1,872,990	1,872,990	45,208	67,813	(7,564)	0	0	2	04/05/2002	6.690
929042-AA-7	VORNADO REALTY.....		5.625	JD	06/15/2007			998,692	1,000,000	101.8930	1,018,930	998,560	2,500	26,719	132	0	0	2PE	06/19/2002	5.660
	United States.....							48,776,345	51,426,419	XXX	51,430,802	50,974,334	628,255	2,790,567	(1,849,375)	0	0	XXX	XXX	XXX
Foreign																				
87203R-AC-6	BAE SYSTEMS CAN.....		7.156	MJSD	12/15/2011			4,901,954	4,901,954	106.6780	5,229,306	4,901,954	15,590	351,085	0	0	0	1	06/04/2001	7.160
873169-AJ-5	TXU EASTERN FNDG.....		6.750	MN	05/15/2009			975,220	7,500,000	9.5000	712,500	7,473,150	0	253,125	(6,498,876)	0	0	2	08/21/2001	7.610
	Foreign.....							5,877,174	12,401,954	XXX	5,941,806	12,375,104	15,590	604,210	(6,498,876)	0	0	XXX	XXX	XXX
3999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							54,653,519	63,828,373	XXX	57,372,608	63,349,438	643,845	3,394,777	(8,348,252)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities																				
United States																				
452479-9A-8	IMIM/BUCKEYEE POOL.....		10.180	MTLY	02/15/2017			0	144,301	100.0000	144,301	139,673	1,877	14,367	0	0	0	6*	11/17/1989	8.850
	United States.....							0	144,301	XXX	144,301	139,673	1,877	14,367	0	0	0	XXX	XXX	XXX
4099999	Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset Backed Securities.....							0	144,301	XXX	144,301	139,673	1,877	14,367	0	0	0	XXX	XXX	XXX

E08.1

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
163653-AD-0.	CHEMICAL ACCEPT CORP VAR RT.....		9.851	MTLY	10/25/2003			1,222	1,222	99.7500	1,219	1,310	10	83	0	0	0	1PE	03/31/1993	9.850
12613X-AQ-4.	CNH EQUIPMENT TRUST.....		5.730	MTLY	05/15/2008	02/15/2006	100.000	3,548,582	3,548,946	104.0790	3,693,707	3,548,425	9,038	192,950	92	0	0	1PE	05/09/2001	5.740
22541N-LG-2.	CS FIRST BOSTON MORTGAGE SECURITIES CORP..		7.000	MTLY	10/25/2017			25,237,794	24,232,299	104.9690	25,436,402	25,258,386	141,355	141,354	(20,590)	0	0	1PE	11/07/2002	5.540
339083-AH-0.	FLEETWOOD CREDIT CORP GRANTOR.....		6.650	MTLY	05/15/2013	04/15/2003	100.000	344,895	344,914	103.9560	358,559	344,483	1,019	22,113	88	0	0	2PE	09/09/1997	6.690
22540A-BB-3.	INDYMAC MANUFACTURED HOUSING CONTRACT....		6.450	MTLY	02/25/2028	02/25/2003	100.000	657,043	657,043	100.1250	657,865	659,096	3,532	41,569	0	0	0	1PE	02/19/1998	6.330
90263A-BE-9.	UCFC MANUFACTURED HOUSING CONTRACT.....		6.480	MTLY	05/15/2013	02/15/2003	100.000	289,502	289,503	100.0890	289,761	289,435	1,563	8,723	7	0	0	1PE	12/17/1997	6.490
90263A-BQ-2.	UCFC MANUFACTURED HOUSING CONTRACT.....		6.280	MTLY	10/15/2014	07/15/2003	100.000	2,050,428	2,050,455	101.3230	2,077,582	2,050,062	10,731	115,105	28	0	0	1PE	03/20/1998	6.290
	United States.....							32,129,467	31,124,383	XXX	32,515,095	32,151,197	167,248	521,898	(20,376)	0	0	XXX	XXX	XXX
4199999.	Industrial & Miscellaneous - Defined Multi-Class Residential Mtg.-Backed Securities.....							32,129,467	31,124,383	XXX	32,515,095	32,151,197	167,248	521,898	(20,376)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																				
United States																				
76110F-XK-4.	RESIDENTIAL ACCREDIT LOANS.....		6.500	MTLY	09/25/2013			331,102	378,951	102.7810	389,489	306,950	2,053	24,424	15,391	0	0	3Z	02/18/1999	10.740
	United States.....							331,102	378,951	XXX	389,489	306,950	2,053	24,424	15,391	0	0	XXX	XXX	XXX
4299999.	Industrial & Miscellaneous - Other Multi-Class Residential Mtg.-Backed Securities.....							331,102	378,951	XXX	389,489	306,950	2,053	24,424	15,391	0	0	XXX	XXX	XXX
4599999.	Total - Industrial & Miscellaneous (Unaffiliated).....							87,114,087	95,476,007	XXX	90,421,494	95,947,259	815,023	3,955,465	(8,353,237)	0	0	XXX	XXX	XXX
Totals																				
5499999.	Total - Issuer Obligations.....							128,876,855	140,957,839	XXX	132,124,963	137,911,209	1,426,733	4,598,335	(8,630,150)	0	0	XXX	XXX	XXX
5599999.	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....							12,771,809	12,653,833	XXX	13,371,934	12,937,082	75,032	345,426	(10,966)	0	0	XXX	XXX	XXX
5699999.	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....							57,389,479	56,132,201	XXX	58,525,404	57,598,864	288,481	1,531,433	(215,783)	0	0	XXX	XXX	XXX
5799999.	Total - Other Multi-Class Residential Mortgage-Backed Securities.....							331,102	378,951	XXX	389,489	306,950	2,053	24,424	15,391	0	0	XXX	XXX	XXX
6099999.	Grand Total - Bonds.....							199,369,244	210,122,824	XXX	204,411,791	208,754,105	1,792,299	6,499,617	(8,841,509)	0	0	XXX	XXX	XXX

E08.2

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Par Value per Share	5 Rate per Share	6 Book/Adjusted Carrying Value	7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends		12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment	14 NAIC Desig- nation	15 Date Acquired
									10 Declared but Unpaid	11 Amount Received During Year				

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)												
United States												
938862-11-7	WASHINGTON GROUP INTL, INC	35,000	0	0.010	0	0	0	0	0	0	UZ	04/30/1997
	United States		0	XXX	0	0	0	0	0	0	XXX	XXX
6899999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		0	XXX	0	0	0	0	0	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates												
United States												
10103@-10-3	BOSTON OLD COLONY INS. CO	250,000,000	23,486,467	93.946	23,486,467	38,522,055	0	0	6,701,622	0	A	03/31/1989
32064#-10-2	FIRST INSURANCE COMPANY OF HAWAII	35,607,000	58,414,536	1,640.535	58,414,536	20,872,390	0	6,000,000	(7,639,395)	0	A	01/01/1999
57835*-10-1	MAYFLOWER INSURANCE CO	250,000,000	22,944,886	91.780	22,944,886	31,656,681	0	0	1,581,679	0	A	11/16/1983
65339@-10-3	NIAGARA FIRE INSURANCE CO	400,000,000	71,792,250	179.481	71,792,250	72,968,103	0	0	10,492,553	0	A	10/18/1984
	United States		176,638,139	XXX	176,638,139	164,019,230	0	6,000,000	11,136,459	0	XXX	XXX
Foreign												
177429-99-4	CNA INSURANCE (INTERNATIONAL AGENCIES)	200,000,000	116,796	0.584	116,796	206,880	0	0	(64,380)	0	A	05/29/2001
126125-91-3	CNA EUROPE HOLDING LIMITED	8,200,000,000	4,303,793	0.525	4,303,793	11,693,205	0	0	(7,389,411)	0	A	03/26/2002
	Foreign		4,420,590	XXX	4,420,590	11,900,085	0	0	(7,453,791)	0	XXX	XXX
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates		181,058,729	XXX	181,058,729	175,919,314	0	6,000,000	3,682,667	0	XXX	XXX
7099999	Total - Common Stock		181,058,730	XXX	181,058,729	175,919,314	0	6,000,000	3,682,667	0	XXX	XXX
7199999	Total - Preferred and Common Stock		181,058,730	XXX	181,058,729	175,919,314	0	6,000,000	3,682,667	0	XXX	XXX

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues.....1, the total \$ value (included in Column 6) of all such issues \$.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Bonds - U.S. Government							
912827-7J-5	UNITED STATES TREASURY INFLATION INDEX	05/03/2002	BARCLAYS CAPITAL		23,893,913	23,875,000	161,718
912828-AE-0	UNITED STATES TREASURY	12/13/2002	Various		15,277,344	15,000,000	195,703
912828-AG-5	UNITED STATES TREASURY	12/13/2002	GOLDMAN SACHS		20,173,438	20,000,000	166,916
912828-AL-4	UNITED STATES TREASURY	12/13/2002	Various		20,032,422	20,000,000	77,782
0399999	Total - Bonds - U.S. Government				79,377,117	78,875,000	602,119
Bonds - Special Revenue and Special Assessment							
United States							
31288B-MZ-3	FEDERAL HOME LOAN MORTGAGE CORPORATION	11/13/2002	BANC OF AMERICA SECURITIES		8,214,885	7,984,094	14,638
31392K-UH-7	FEDERAL HOME LOAN MORTGAGE CORPORATION	05/03/2002	BANC OF AMERICA SECURITIES		19,605,759	19,178,000	84,969
	U.S.				27,820,644	27,162,094	99,607
	Total States and US				27,820,644	27,162,094	99,607
3199999	Total - Bonds - Special Revenue & Special Assessments				27,820,644	27,162,094	99,607
Bonds - Public Utilities							
United States							
017363-AE-2	ALLEGHENY ENERGY	10/31/2002	GOLDMAN SACHS		1,658,900	3,130,000	14,781
	United States				1,658,900	3,130,000	14,781
3899999	Total - Bonds - Public Utilities				1,658,900	3,130,000	14,781
Bonds - Industrial and Miscellaneous							
United States							
10138M-AA-3	BOTTLING GROUP	11/07/2002	FIRST BOSTON CORP		6,993,350	7,000,000	0
16117P-AZ-3	CHARTER COMM HLD	02/25/2002	UBS WARBURG LLC		2,790,000	3,000,000	82,615
22541N-LG-2	CS FIRST BOSTON MORTGAGE SECURITIES CORP	11/07/2002	FIRST BOSTON CORP		26,155,381	25,092,857	136,617
38141G-CM-4	GOLDMAN SACHS	11/07/2002	GOLDMAN SACHS		6,991,460	7,000,000	0
90263A-BE-9	UCFC MANUFACTURED HOUSING CONTRA	11/01/2002	SCHEDULED ACQUISITION		427	427	0
908068-AG-4	UNION PLANTERS	04/05/2002	BNP PARIBAS		1,872,990	1,750,000	14,693
929042-AA-7	VORNADO REALTY	06/19/2002	SALOMON SMITH BARNEY		998,560	1,000,000	0
	United States				45,802,168	44,843,284	233,925
4599999	Total - Bonds - Industrial & Miscellaneous				45,802,168	44,843,284	233,925
6099997	Total - Bonds - Part 3				154,658,829	154,010,378	950,432
6099998	Total - Bonds - Summary Item from Part 5				691,997,463	684,595,000	2,511,885
6099999	Total - Bonds				846,656,292	838,605,378	3,462,317
Common Stocks - Parent, Subsidiaries and Affiliates							
United States							
10103@-10-3	BOSTON OLD COLONY INS. CO	06/21/2002	CORPORATE ACTION DISTRIBUTION	3,000,000.000	3,000,000		0
	United States				3,000,000	XXX	0
Foreign							
126125-91-3	CNA EUROPE HOLDING LIMITED	03/26/2002	DIRECT	8,200,000.000	11,693,205		0
	Foreign				11,693,205	XXX	0
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates				14,693,205	XXX	0
7099997	Total - Common Stocks - Part 3				14,693,205	XXX	0
7099999	Total - Common Stocks				14,693,205	XXX	0
7199999	Total - Preferred and Common Stocks				14,693,205	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks				861,349,497	XXX	3,462,317

E11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
Bonds - U.S. Government															
3134A3-EM-4	FEDERAL HOME LOAN MTGE CORP	03/26/2002	GOLDMAN SACHS		25,060,547	25,000,000	24,974,600	24,976,986	667	0	0	83,561	83,561	782,639	
3134A4-EX-8	FEDERAL HOME LOAN MTGE CORP	02/25/2002	MORGAN STANLEY & CO		8,830,885	8,550,000	8,532,967	8,537,127	870	0	0	293,758	293,758	122,313	
36206F-P2-2	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		130,759	130,759	134,846	130,759	(3,647)	0	0	0	0	6,207	
36206S-L7-7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		221,477	221,477	228,399	221,477	(5,426)	0	0	0	0	8,020	
36215A-DU-3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		1,106	1,106	1,136	1,106	(16)	0	0	0	0	83	
362026-SX-5	GOVERNMENT NATIONAL MTGE ASSOC	01/01/2002	SCHEDULED REDEMPTION		214	214	202	214	2	0	0	0	0	1	
362026-V5-2	GOVERNMENT NATIONAL MTGE ASSOC	02/01/2002	SCHEDULED REDEMPTION		121	121	115	121	1	0	0	0	0	1	
362026-6U-5	GOVERNMENT NATIONAL MTGE ASSOC	04/01/2002	SCHEDULED REDEMPTION		1,311	1,311	1,241	1,311	11	0	0	0	0	15	
362026-7A-8	GOVERNMENT NATIONAL MTGE ASSOC	04/01/2002	SCHEDULED REDEMPTION		5,206	5,206	4,929	5,206	44	0	0	0	0	73	
362027-A5-3	GOVERNMENT NATIONAL MTGE ASSOC	08/01/2002	SCHEDULED REDEMPTION		287	287	272	287	4	0	0	0	0	6	
362027-LJ-1	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		8,075	8,075	7,648	8,075	94	0	0	0	0	198	
362027-V3-5	GOVERNMENT NATIONAL MTGE ASSOC	06/01/2002	SCHEDULED REDEMPTION		598	598	567	598	15	0	0	0	0	12	
362027-Y3-2	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		5,674	5,674	5,378	5,674	85	0	0	0	0	194	
362027-Z9-8	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		28,378	28,378	26,884	28,378	307	0	0	0	0	790	
362028-BV-3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		23,211	23,211	21,992	23,211	290	0	0	0	0	825	
36224V-NL-5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		53,513	53,513	55,080	53,513	(946)	0	0	0	0	3,440	
912827-4Y-5	US TREASURY INFLATION INDEX	01/23/2002	BARCLAYS CAPITAL		557,154	500,000	527,059	527,159	113	0	0	29,995	29,995	11,010	
912827-6R-8	US TREASURY INFLATION INDEX	12/05/2002	BARCLAYS CAPITAL		27,904,836	25,000,000	25,904,207	25,862,653	(16,520)	0	0	2,042,183	2,042,183	1,266,951	
912827-7J-5	US TREASURY INFLATION INDEX	12/12/2002	Various		22,932,650	20,905,000	20,894,810	20,905,000	10,190	0	0	2,027,650	2,027,650	661,916	
912827-W8-2	UNITED STATES TREASURY	04/29/2002	Various		4,350,213	4,170,000	4,082,691	4,113,958	3,219	0	0	236,255	236,255	89,556	
912827-W8-1	UNITED STATES TREASURY	03/06/2002	FIRST BOSTON CORP		23,298,234	22,100,000	21,901,445	21,972,768	5,566	0	0	1,325,466	1,325,466	710,848	
912810-FE-3	UNITED STATES TREASURY	05/31/2002	Various		1,058,637	1,100,000	1,106,961	1,106,900	(49)	0	0	(48,263)	(48,263)	47,920	
912827-2G-6	UNITED STATES TREASURY	01/31/2002	MATURED		600,000	600,000	601,031	600,000	(19)	0	0	0	0	18,750	
912827-26-2	UNITED STATES TREASURY	02/25/2002	GOLDMAN SACHS		6,568,828	6,000,000	6,307,920	6,180,621	(5,404)	0	0	388,207	388,207	145,714	
0399999	Total - Bonds - U.S. Government				121,641,914	114,404,930	115,322,380	115,263,102	(10,549)	0	0	6,378,812	6,378,812	3,877,482	XXX
Bonds - Special Revenue and Special Assessment															
Mississippi															
61449-AA-9	MONTECELLO MISS HSG CORP	11/01/2002	Various		826,281	826,281	722,285	741,168	3,853	0	0	85,113	85,113	59,084	
	Mississippi				826,281	826,281	722,285	741,168	3,853	0	0	85,113	85,113	59,084	XXX
New Jersey															
64578C-AH-4	NJ ECON CONTINENTAL	03/06/2002	Various		5,792,310	7,000,000	5,363,680	5,366,797	18,377	0	0	425,513	425,513	213,889	
	New Jersey				5,792,310	7,000,000	5,363,680	5,366,797	18,377	0	0	425,513	425,513	213,889	XXX
Vermont															
97534-AA-9	WINOOSKI VT HSG CORP	12/01/2002	Various		82,652	82,652	72,375	79,175	6,926	0	0	3,477	3,477	2,485	
	Vermont				82,652	82,652	72,375	79,175	6,926	0	0	3,477	3,477	2,485	XXX
Wisconsin															
868397-A*-1	SUPERIOR WISC ALLOUEZ DOCK NATIONAL	04/01/2002	MATURED		335,902	335,902	335,902	335,902	1,814	0	0	0	0	12,597	
	Wisconsin				335,902	335,902	335,902	335,902	1,814	0	0	0	0	12,597	XXX
United States															
31340B-MR-7	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		23,430	23,430	24,710	23,430	(534)	0	0	0	0	1,063	
31341Y-ZR-2	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		1,460	1,460	1,478	1,460	(3)	0	0	0	0	83	
31341F-CD-9	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		11,472	11,472	11,379	11,472	13	0	0	0	0	573	
31344M-W5-6	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		82,619	82,619	77,869	82,619	2,646	0	0	0	0	4,126	
313401-W5-6	FEDERAL HOME LOAN MTGE CORP	11/01/2002	SCHEDULED REDEMPTION		23,162	23,162	25,221	23,162	(1,421)	0	0	0	0	1,587	
313401-X8-9	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		2,312	2,312	2,401	2,312	(23)	0	0	0	0	130	
31345P-Z5-5	FEDERAL HOME LOAN MTGE CORP	08/01/2002	SCHEDULED REDEMPTION		5,215	5,215	5,447	5,215	(37)	0	0	0	0	238	
31345Q-GC-9	FEDERAL HOME LOAN MTGE CORP	10/01/2002	Various		9,771	9,771	10,615	9,772	(73)	0	0	(2)	(2)	486	
31345Q-3S-8	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		838	838	839	838	0	0	0	0	0	38	
31345Q-4D-0	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		2,066	2,066	2,091	2,066	(4)	0	0	0	0	106	
31345T-GY-5	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		9,752	9,752	9,870	9,752	(19)	0	0	0	0	615	
31348A-RF-2	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		3,903	3,903	3,854	3,903	63	0	0	0	0	197	

E12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
31354G-3Z-2	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		18,909	18,909	19,118	18,909	(101)	0	0	0	0	1,538	
31290J-KG-6	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		200,724	200,724	216,662	200,724	(10,541)	0	0	0	0	12,254	
312950-CT-3	FEDERAL HOME LOAN MTGE CORP	12/01/2002	SCHEDULED REDEMPTION		5,944	5,944	6,212	5,944	(67)	0	0	0	0	242	
31359D-YK-3	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		149,347	149,347	143,280	149,347	1,892	0	0	0	0	8,510	
31359N-AH-4	FEDERAL NATIONAL MTGE ASSOC	05/23/2002	MERRILL LYNCH		7,850,567	7,517,000	7,706,100	7,646,577	(6,105)	0	0	203,990	203,990	252,863	
31377M-6Y-2	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		16,571	16,571	16,777	16,571	(157)	0	0	0	0	676	
31364M-YH-3	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		68,673	68,673	62,390	68,673	3,604	0	0	0	0	2,650	
31364N-PC-2	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		30,362	30,362	29,748	30,362	398	0	0	0	0	1,235	
31364R-TB-1	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		27,704	27,704	26,919	27,704	515	0	0	0	0	1,256	
313605-W3-7	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		6,603	6,603	7,116	6,603	(119)	0	0	0	0	425	
31372B-VP-2	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		334,886	334,886	331,922	334,886	1,718	0	0	0	0	17,373	
31362L-T2-6	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		104,780	104,780	110,367	104,780	(2,541)	0	0	0	0	7,632	
31362T-SP-9	FEDERAL NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		63,634	63,634	60,173	63,634	1,753	0	0	0	0	2,591	
3837H0-Q5-5	GOVERNMENT NATIONAL MTGE ASSOC	01/01/2002	SCHEDULED REDEMPTION		1,023,348	1,023,348	1,029,744	1,023,348	(158)	0	0	0	0	5,756	
3837H4-S2-2	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2002	SCHEDULED REDEMPTION		903,154	903,154	903,719	903,154	(415)	0	0	0	0	41,156	
	U.S.				10,981,206	10,647,639	10,846,021	10,777,217	(9,716)	0	0	203,988	203,988	365,399	XXX
	Total States and US				18,018,351	18,892,474	17,340,263	17,300,259	21,254	0	0	718,091	718,091	653,454	XXX
3199999	Total - Bonds - Special Revenue & Assessment				18,018,351	18,892,474	17,340,263	17,300,259	21,254	0	0	718,091	718,091	653,454	XXX
Bonds - Public Utilities															
United States															
E12.1	670768-AA-8	05/01/2002	NYNEX CORP ESOP		187,581	187,581	199,037	187,581	(7,934)	0	0	0	0	8,953	
	United States				187,581	187,581	199,037	187,581	(7,934)	0	0	0	0	8,953	XXX
	3899999	Total - Bonds - Public Utilities			187,581	187,581	199,037	187,581	(7,934)	0	0	0	0	8,953	XXX
Bonds - Industrial and Miscellaneous															
United States															
	006848-BG-9	07/18/2002	ADELPHIA COMM		450,000	5,000,000	3,540,710	450,000	(3,149,790)	0	0	0	0	150,000	
	006848-BJ-3	06/07/2002	ADELPHIA COMM		4,257,500	5,000,000	4,928,100	4,929,412	1,261	0	0	(671,912)	(671,912)	62,354	
	079864-AB-0	07/01/2002	BELLSOUTH SAVINGS ESOT		460,232	460,232	460,232	460,232	(13,369)	0	0	0	0	30,819	
	147444-AK-9	06/03/2002	CASE EQUIPMENT LOAN TRUST	Various	1,268,185	1,268,185	1,268,006	1,268,152	35	0	0	33	33	32,482	
	161581-BD-4	06/14/2002	CHASE MANHATTAN AUTO OWNER TRUST		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	60,500	
	163653-AD-0	12/01/2002	CHEMICAL ACCEPT CORP VAR RT		4,721	4,721	5,061	4,721	0	0	0	0	0	247	
	12613X-AQ-4	12/15/2002	CNH EQUIPMENT TRUST 2001-A B		2,299,559	2,299,559	2,299,221	2,299,559	296	0	0	0	0	69,983	
	22541N-LG-2	12/01/2002	CS FIRST BOSTON MORTGAGE SECURITIES		860,558	860,558	896,997	860,558	(36,439)	0	0	0	0	5,021	
	244098-AA-7	12/15/2002	DEER PARK REFINING LTD PARTNER	Various	269,920	269,920	269,920	269,920	0	0	0	0	0	13,109	
	246688-AE-5	02/13/2002	DELHAIZE AMERICA		997,902	900,000	985,266	984,304	(887)	0	0	13,598	13,598	25,188	
	25475X-AB-6	01/15/2002	DISTRIBUTION FINANCIAL SERVICES		5,258	5,258	5,258	5,258	0	0	0	0	0	26	
	339083-AH-0	12/15/2002	FLEETWOOD CREDIT CORP GRANTOR TR		160,483	160,483	160,282	160,483	50	0	0	0	0	6,404	
	345397-TX-1	03/01/2002	FORD MOTOR CRED		791,720	800,000	795,800	796,047	124	0	0	(4,327)	(4,327)	18,922	
	382550-AF-8	11/07/2002	GOODYEAR TIRE		4,121,250	4,200,000	4,194,330	4,199,292	1,735	0	0	(78,042)	(78,042)	396,229	
	390064-AG-8	11/05/2002	GREAT ATLA & PAC	Various	5,501,000	6,000,000	5,748,720	5,761,412	31,412	0	0	(260,412)	(260,412)	247,268	
	452479-9A-8	11/15/2002	IMIM/BUCKEYE POOL	Various	7,741	7,741	7,493	7,741	7,741	0	0	0	0	490	
	22540A-BB-3	12/01/2002	INDYMAC MANUFACTURED HOUSING CONTR		163,737	163,737	164,248	163,737	0	0	0	0	0	6,278	
	589929-DQ-8	03/18/2002	MERRILL LYNCH MTG INVESTORS	Various	226,608	218,144	225,518	225,056	(131)	0	0	1,552	1,552	5,588	
	76110F-XK-4	12/01/2002	RESIDENTIAL ACCREDIT LOANS, INC		24,958	24,958	20,216	24,958	4,165	0	0	0	0	1,014	
	90263B-FZ-6	11/13/2002	UCFC HOME EQUITY LOAN	Various	4,100,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	172,900	
	90263A-BE-9	12/01/2002	UCFC MANUFACTURED HOUSING CONTRA		1,967,422	1,967,422	1,966,961	1,967,422	53	0	0	0	0	79,440	
	90263A-BQ-2	12/01/2002	UCFC MANUFACTURED HOUSING CONTRACT		2,877,728	2,877,728	2,877,177	2,877,728	77	0	0	0	0	107,428	
	United States				32,816,481	38,588,646	36,988,620	33,815,992	(3,153,673)	0	0	(999,510)	(999,510)	1,491,690	XXX
Foreign															
	87203R-AC-6	12/15/2002	BAE SYSTEMS CAN	Various	66,406	66,406	66,406	66,406	0	0	0	0	0	2,667	
	85255B-AA-6	10/31/2002	STAGECOACH HLDGS		2,025,000	2,500,000	2,498,875	2,499,103	76	0	0	(474,103)	(474,103)	209,635	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identifi- cation	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
	Foreign.....				2,091,406	2,566,406	2,565,281	2,565,509	76	0	0	(474,103)	(474,103)	212,302	XXX.....
4599999	Total - Bonds - Industrial & Miscellaneous.....				34,907,887	41,155,052	39,553,901	36,381,501	(3,153,597)	0	0	(1,473,613)	(1,473,613)	1,703,992	XXX.....
6099997	Total - Bonds - Part 4.....				174,755,733	174,640,037	172,415,581	169,132,443	(3,150,826)	0	0	5,623,290	5,623,290	6,243,881	XXX.....
6099998	Total - Bonds - Summary Item from Part 5.....				699,168,393	684,595,000	691,997,463	691,990,203	(7,259)	0	0	7,178,190	7,178,190	4,718,208	XXX.....
6099999	Total - Bonds.....				873,924,126	859,235,037	864,413,044	861,122,646	(3,158,085)	0	0	12,801,480	12,801,480	10,962,089	XXX.....
7299999	Total - Bonds, Preferred and Common Stocks.....				873,924,126	XXX.....	864,413,044	861,122,646	(3,158,085)	0	0	12,801,480	12,801,480	10,962,089	0.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																
01F060-61-8.....	FEDERAL NATIONAL MORTGAGE ASSOC.	01/01/2002	BEAR STEARNS & CO.....	01/08/2002	UBS WARBURG LLC.....	35,000,000	33,960,938	34,376,563	33,960,938	0	0	0	415,625	415,625	75,833	75,833
01F060-62-2.....	FEDERAL NATIONAL MORTGAGE ASSOC.	01/14/2002	SALOMON SMITH BARNEY.	02/07/2002	SALOMON SMITH BARNEY.	35,000,000	35,377,344	35,330,859	35,377,344	0	0	0	(46,484)	(46,484)	75,833	75,833
01F062-63-0.....	FEDERAL NATIONAL MORTGAGE ASSOC.	02/07/2002	SALOMON SMITH BARNEY.	02/20/2002	GOLDMAN SACHS.....	35,000,000	35,185,938	35,444,336	35,185,938	0	0	0	258,398	258,398	75,833	75,833
01F060-62-6.....	FEDERAL NATIONAL MORTGAGE ASSOC.	01/08/2002	UBS WARBURG LLC.....	01/14/2002	SALOMON SMITH BARNEY.	35,000,000	34,223,438	34,693,750	34,223,438	0	0	0	470,313	470,313	70,000	70,000
3134A4-RA-4.....	FEDERAL HOME LOAN MORTGAGE CORP	08/15/2002	Various.....	08/22/2002	MERRILL LYNCH.....	37,000,000	36,939,479	36,852,578	36,939,686	208	0	0	(87,108)	(87,108)	11,819	0
912827-7J-5.....	US TREASURY INFLATION INDEX.....	03/06/2002	BARCLAYS CAPITAL.....	12/11/2002	BARCLAYS CAPITAL.....	43,595,000	43,807,575	47,891,508	43,820,817	13,242	0	0	4,070,691	4,070,691	1,360,412	190,205
912828-AF-7.....	US TREASURY INFLATION INDEX.....	10/11/2002	GREENWICH CAPITAL MAR	11/07/2002	MORGAN STANLEY & CO...	40,000,000	42,534,832	42,565,699	42,520,510	(14,322)	0	0	45,189	45,189	380,300	300,954
912828-AA-8.....	UNITED STATES TREASURY.....	04/16/2002	Various.....	05/03/2002	LEHMAN BROTHERS INC...	39,000,000	39,091,406	39,317,813	39,089,327	(2,080)	0	0	228,486	228,486	133,115	49,819
912827-7M-8.....	UNITED STATES TREASURY.....	03/07/2002	Various.....	03/28/2002	Various.....	67,000,000	66,691,563	66,491,289	66,699,828	8,266	0	0	(208,539)	(208,539)	113,641	30,489
912828-AC-4.....	UNITED STATES TREASURY.....	07/30/2002	Various.....	08/05/2002	Various.....	142,000,000	146,061,563	146,657,969	146,051,267	(10,296)	0	0	606,702	606,702	1,180,299	1,079,959
912828-AH-3.....	UNITED STATES TREASURY.....	10/04/2002	FIRST BOSTON CORP.....	10/04/2002	GOLDMAN SACHS.....	40,000,000	40,900,000	40,962,500	40,900,000	0	0	0	62,500	62,500	187,228	187,228
912828-AL-4.....	UNITED STATES TREASURY.....	11/21/2002	GREENWICH CAPITAL MAR	11/26/2002	GOLDMAN SACHS.....	10,000,000	9,983,984	9,984,375	9,984,101	117	0	0	274	274	29,876	27,301
912828-AJ-9.....	UNITED STATES TREASURY.....	09/11/2002	Various.....	09/18/2002	Various.....	83,000,000	84,210,101	84,897,344	84,209,012	(1,089)	0	0	688,331	688,331	184,273	160,496
0399999.	Total - Bonds - U.S. Government.....					641,595,000	648,968,159	655,466,582	648,962,205	(5,954)	0	0	6,504,377	6,504,377	3,878,464	2,323,951
Bonds - Special Revenue and Special Assessment																
United States																
31392K-A6-3.....	FEDERAL HOME LOAN MORTGAGE CORP	05/03/2002	BEAR STEARNS & CO.....	12/05/2002	GOLDMAN SACHS.....	15,000,000	15,028,125	15,276,563	15,027,392	(733)	0	0	249,170	249,170	447,917	60,417
	U.S.....					15,000,000	15,028,125	15,276,563	15,027,392	(733)	0	0	249,170	249,170	447,917	60,417
	Total States and US.....					15,000,000	15,028,125	15,276,563	15,027,392	(733)	0	0	249,170	249,170	447,917	60,417
3199999.	Total - Bonds - Special Revenue & Assessment.....					15,000,000	15,028,125	15,276,563	15,027,392	(733)	0	0	249,170	249,170	447,917	60,417
Bonds - Industrial and Miscellaneous																
United States																
26884A-AN-3.....	EQUITY RESIDENT.....	03/11/2002	BANC OF AMERICA SECURI	04/05/2002	BNP PARIBAS.....	2,000,000	1,985,320	1,999,860	1,985,396	76	0	0	14,464	14,464	9,569	0
345397-TR-4.....	FORD MOTOR CRED.....	03/01/2002	LEHMAN BROTHERS INC...	06/19/2002	LEHMAN BROTHERS INC...	1,000,000	1,004,140	1,036,880	1,003,858	(282)	0	0	33,022	33,022	27,309	6,684
55265K-CY-3.....	MASTR ASSET SECURITIZATION TRUST..	04/10/2002	UBS WARBURG LLC.....	06/24/2002	Various.....	25,000,000	25,011,719	25,388,508	25,011,352	(367)	0	0	377,157	377,157	354,949	120,833
	United States.....					28,000,000	28,001,179	28,425,248	28,000,606	(573)	0	0	424,643	424,643	391,827	127,517
4599999.	Total - Bonds - Industrial & Miscellaneous.....					28,000,000	28,001,179	28,425,248	28,000,606	(573)	0	0	424,643	424,643	391,827	127,517
6099998.	Total - Bonds.....					684,595,000	691,997,463	699,168,393	691,990,203	(7,259)	0	0	7,178,190	7,178,190	4,718,208	2,511,885
7299999.	Total - Bonds, Preferred and Common Stocks.....					XXX	691,997,463	699,168,393	691,990,203	(7,259)	0	0	7,178,190	7,178,190	4,718,208	2,511,885

13

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code or Alien Insurer Identification Number	4 NAIC Valuation Method (See SVO Purposes and Procedures manual)	5 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	6 Total Amount of Such Intangible Assets	7 Book/Adjusted Carrying Value	8 Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding
Common Stocks								
U.S. Property and Casualty Insurer								
10103@-10-3...	BOSTON OLD COLONY INS. CO.....	20761	3B2A	NO	N/A	23,486,467	250,000.000	100.0
32064#-10-2...	FIRST INSURANCE COMPANY OF HAWAII.....	41742	3B2A	NO	N/A	58,414,536	35,607.000	50.0
57835*-10-1...	MAYFLOWER INSURANCE CO.....	22152	3B2A	NO	N/A	22,944,886	250,000.000	100.0
65339@-10-3...	NIAGARA FIRE INSURANCE CO.....	35106	3B2A	NO	N/A	71,792,250	400,000.000	100.0
1099999	Total - Common Stocks - U.S. Property and Casualty Insurer.....				0	176,638,139	XXX	XXX
Alien Insurer								
177429-99-4...	CNA INSURANCE (INTERNATIONAL).....	NONE	3B4A	NO	N/A	116,796	200,000.000	100.0
1299999	Total - Common Stocks - Alien Insurer.....				0	116,796	XXX	XXX
Non-Insurer Which Controls Insurer								
126125-91-3...	CNA EUROPE HOLIDING LIMITED.....	NONE	3B4A	NO	N/A	4,303,793	8,200,000.000	4.1
1399999	Total - Common Stocks - Non-Insurer Which Controls Insurer.....				0	4,303,793	XXX	XXX
1699999	Total - Common Stocks.....				0	181,058,729	XXX	XXX
1799999	Total - Preferred and Common Stock.....				0	181,058,729	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.184,440,379.
2. Total amount of intangible assets nonadmitted \$.0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	5 Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Common Stocks					
32025@-10-2...	FIRST FIRE AND CASUALTY INS OF HAWAII.....	FIRST INSURANCE COMPANY OF HAWAII.....	0	125,000.000	50.0
32064@-10-4...	FIRST INDEMNITY INSURANCE OF HAWAII.....	FIRST INSURANCE COMPANY OF HAWAII.....	0	125,000.000	50.0
336324-91-8...	FIRST SECURITY INSURANCE OF HAWAII.....	FIRST INSURANCE COMPANY OF HAWAII.....	0	125,000.000	50.0
46642@-10-5...	J.M. LYNDGATE LIMITED.....	FIRST INSURANCE COMPANY OF HAWAII.....	0	250.000	50.0
	CNA INSURANCE COMPANY LIMITED.....	CNA EUROPE HOLIDING LIMITED.....	0	310,576.000	4.1
	MARITIME INSURANCE COMPANY LIMITED.....	CNA EUROPE HOLIDING LIMITED.....	0	0.041	4.1
	CNA INSURANCE COMPANY (EUROPE) LIMITED.....	CNA EUROPE HOLIDING LIMITED.....	0	4,832,100.000	4.1
0299999	Total - Common Stock.....		0	XXX	XXX
0399999	Total - Preferred and Common Stock.....		0	XXX	XXX

SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Design- nation	17 Effective Rate of Interest
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	14 Gross Amount Received			
U.S. Government Bonds - Issuer Obligations																
912795-MA-6	TREASURY BILL	12/10/2002	Various	0.000	MATR	02/27/2003	69,868,584	53,947	0	70,000,000	69,814,637	0	0	0	1	1.191
0199999	U.S. Government Bonds- Issuer Obligations						69,868,584	53,947	0	70,000,000	69,814,637	0	0	0	XXX	XXX
0399999	Total - U.S. Government Bonds						69,868,584	53,947	0	70,000,000	69,814,637	0	0	0	XXX	XXX
Totals																
5499999	Total Bonds - Issuer Obligations						69,868,584	53,947	0	70,000,000	69,814,637	0	0	0	XXX	XXX
6099999	Total - Bonds						69,868,584	53,947	0	70,000,000	69,814,637	0	0	0	XXX	XXX
Class One Money Market Mutual Funds																
United States																
928989-46-6	JP MORGAN PRIME II	12/18/2002	PRINCIPAL PAYMENT	0.000	MTLY	01/01/2003	0	0	0	0	0	106	313	0	1	0.000
825251-9I-4	SHORT TERM INVESTMENT FUND	12/30/2002	PRINCIPAL PAYMENT	0.000	MTLY	01/01/2003	6,302,687	0	0	6,302,687	6,302,687	9,955	0	0	1	1.795
	United States						6,302,687	0	0	6,302,687	6,302,687	10,061	313	0	XXX	XXX
7899999	Class One Money Market Mutual Funds						6,302,687	0	0	6,302,687	6,302,687	10,061	313	0	XXX	XXX
8099999	Grand Total - Short-Term Investments						76,171,272	(a) 53,947	0	76,302,687	76,117,325	10,061	313	0	XXX	XXX

(a) Includes \$.....0 other than accrual of discount and amortization of premium.

**Sch. DB-Pt. A-Sn. 1
NONE**

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

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

**Sch. DB-Pt. B-Sn. 1
NONE**

**Sch. DB-Pt. B-Sn. 2
NONE**

**Sch. DB-Pt. B-Sn. 3
NONE**

**Sch. DB-Pt. C-Sn. 1
NONE**

**Sch. DB-Pt. C-Sn. 2
NONE**

**Sch. DB-Pt. C-Sn. 3
NONE**

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

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

**Sch. DB-Pt. D-Sn. 3
NONE**

**Sch. DB-Pt. E-Sn. 1
NONE**

Annual Statement for the year 2002 of the **THE BUCKEYE UNION INSURANCE COMPANY**
SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

	1 Statement (Admitted) Value	2 Fair Value (a)	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
1. Bonds.....	275,540,516	281,526,054	5,985,538
2. Preferred stocks.....	0	0	0
3. Totals.....	275,540,516	281,526,054	5,985,538

(a) Amortized or book values shall not be substituted for fair values. Describe the sources or methods utilized in determining the fair values.

Fair Market Values - Broker Market Prices Primarily from FT Interactive Data

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6
Depository	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories					
Bank One - Pooled..... Columbus, OH 43215.....	0.000	0	0	(2,695,994)	XXX
JP Morgan Chase - Pooled..... New York, NY 10081.....	0.000	0	0	(252,458)	XXX
Fleet Bank CT - Pooled..... Hartford, CT 06115.....	0.000	0	0	843,871	XXX
0199998. Deposits in.....8 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	0	0	(11,968)	XXX
0199999. Total - Open Depositories.....	XXX	0	0	(2,116,549)	XXX
0399999. Total Cash on Deposit.....	XXX	0	0	(2,116,549)	XXX
0599999. Total Cash.....	XXX	0	0	(2,116,549)	XXX

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

1. January.....	(8,251,221)	4. April.....	(1,615,648)	7. July.....	(927,868)	10. October.....	(985,957)
2. February.....	(3,786,305)	5. May.....	(1,083,219)	8. August.....	(791,083)	11. November.....	(843,382)
3. March.....	(2,053,525)	6. June.....	(2,055,192)	9. September.....	(1,815,671)	12. December.....	(2,116,549)

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
SPECIAL DEPOSITS WHICH ARE NOT FOR THE BENEFIT OF ALL POLICYHOLDERS						
Florida						
FL00001.	B.	TSY INFL IX N/B 9128277J5 3.375% 1/15/2012	FIRST UNION BANK OF FLORIDA IC 624.411	150,000	154,523	167,277
FL99999.	Florida			150,000	154,523	167,277
Missouri						
MO00001.	B.	TSY INFL IX N/B 9128277J5 3.375% 1/15/2012	CENTRAL BANK MISSOURI IC 379.010	1,570,000	1,617,340	1,750,833
MO99999.	Missouri			1,570,000	1,617,340	1,750,833
Other						
OT00001.	B.	TREASURY BILL 912795MA6 0% 2/27/2003	WELLS FARGO WORKMEN'S COMPENSATION REINSURANCE BUREAU	22,560,000	22,517,647	22,517,700
OT00002.	B.	US TREASURY N/B 912828AE0 2.875% 6/30/2004	WELLS FARGO WORKMEN'S COMPENSATION REINSURANCE BUREAU	8,500,000	8,652,259	8,688,594
OT00003.	B.	US TREASURY N/B 912828AG5 2.25% 7/31/2004	WELLS FARGO WORKMEN'S COMPENSATION REINSURANCE BUREAU	20,000,000	20,168,445	20,262,500
OT00004.	B.	US TREASURY N/B 912828AL4 1.875% 9/30/2004	WELLS FARGO WORKMEN'S COMPENSATION REINSURANCE BUREAU	20,000,000	20,031,556	20,137,500
OT00005.	B.	TSY INFL IX N/B 9128277J5 3.375% 1/15/2012	FRB ST. LOUIS US DEPT OF LABOR	250,000	257,538	278,795
OT99999.	Other			71,310,000	71,627,445	71,885,089
XX99999.	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			73,030,000	73,399,308	73,803,198
SPECIAL DEPOSITS WHICH ARE FOR THE BENEFIT OF ALL POLICYHOLDERS						
Ohio						
OH00001.	B.			1,000,000	1,030,153	1,115,180
OH00002.	B.			500,000	508,956	511,094
OH99999.	Ohio			1,500,000	1,539,109	1,626,274
ZZ99999.	Total - All Special Deposits Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			1,500,000	1,539,109	1,626,274
9999999.	Totals			74,530,000	74,938,417	75,429,472

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