



**ANNUAL STATEMENT**  
FOR THE YEAR ENDED DECEMBER 31, 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 800-543-2644 -6682  
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

**OFFICERS**

President & CEO ..... John Weber Hayden  
Executive VP & CFO ..... Kenneth Gerald Boberg  
SVP & Treasurer ..... James Paul Tierney  
V. Pres. & Secretary ..... Michael Lynn Flowers  
Exec. V. President ..... Robert Eugene Hilliard

**VICE PRESIDENTS**

John Ignatius Von Lehman, SVP  
John Gilbert Campbell, SVP  
Andre John Pecqueur, SVP  
Mark Louis Gatto, SVP  
Daniel John Gilene, SVP  
Frederick Carl Wagner, SVP  
Gerald William McGuire, SVP  
#Michael Ray McMillian, SVP  
William George Fawcett  
Joseph George David  
Sandra Lee Wagner  
Patrick Wing Law  
#Donna Sue Schlie

Elisabeth Evensen Baldock, SVP  
Robert William Fulcher, SVP  
Floyd Ray Carr, SVP  
Paul Frederick Gelter, SVP  
Douglas Alan Detrick, SVP  
Kevin Morrissey Morreale, SVP  
#William Todd Gray, SVP  
William Cleary Horan, III  
Ray Rushton Johnston  
Robert Paul Crowley  
Laura Hatfield Harris  
Curtis Howard Baker

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, SVP  
Clifton Lee Gentry  
Kody King Newland  
William Joseph Lagano  
Edward James Woolwine  
#Robert Benjamin Herich

**DIRECTORS OR TRUSTEES**

John Weber Hayden, Chairman  
Joseph Page Hayden, III  
John Ignatius Von Lehman  
Paul Thomas Brizzolara  
Kenneth Gerald Boberg

State of Ohio }  
County of Clermont } SS

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.

John Weber Hayden  
President & CEO

Michael Lynn Flowers  
V. Pres. & Secretary

James Paul Tierney  
SVP & Treasurer

- a. Is this an original filing? Yes (X) No ( )
- b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

Subscribed and sworn to before me this  
14th day of February, 2003

**Page E01**

Schedule A, Pt. 1, Real Estate Owned

**NONE**

**Page E02**

Schedule A, Pt. 2, Real Estate Acquired

**NONE**

**Page E03**

Schedule A, Pt. 3, Real Estate Sold

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Book Value/Recorded Investment Excluding Accrued Interest	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Value of Land and Buildings	11 Date of Last Appraisal or Valuation
	2 City	3 State								
Mortgages in good standing - Mortgages in good standing not shown on lines 0199999 through 0599999										
2	Amelia	OH		07/15/1999	7.500	5,877,974			9,500,000	01/01/1999
0699999 - Mortgages in good standing - Mortgages in good standing not shown on lines 0199999 through 0599999										
						5,877,974			9,500,000	
0799999 - TOTAL Mortgages in good standing										
						5,877,974			9,500,000	
9999999 - TOTALS										
						5,877,974			9,500,000	

General Interrogatory:

- Mortgages in good standing \$ ..... unpaid taxes \$ ..... interest due and unpaid.
- Restructured mortgages \$ ..... unpaid taxes \$ ..... interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.
- Mortgages in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.

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Schedule B, Pt. 2, Mortgage Loans Sold

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							
Any Other Class of Admitted Assets									
Investment in Lloyds	Cincinnati	OH	American Modern Home	08/08/1982	300,000		300,000		
1499999 - Subtotal - Any Other Class of Admitted Assets					300,000		300,000		
9999999 - TOTALS					300,000		300,000		

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Schedule BA, Pt. 2, Other Long-Term Invested Assets Sold

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
U.S. Governments - Issuer Obligations																				
312925-W7-1	FEDERAL HOME LOAN MTG CORP		5.125	FA	08/20/2012			148,955	150,000	102.188	153,282	148,935	2,883		20			1	08/20/2002	5.217
31359M-FS-7	FEDERAL NATIONAL MTG ASSN		7.125	JD	06/15/2010			462,760	450,000	120.688	543,096	465,414	1,336	32,063	(1,288)			1PE	11/03/2000	6.636
912810-DG-0	U.S. TREASURY BOND		11.875	MN	11/15/2003			310,477	300,000	109.125	327,375	418,125	4,453	35,575	(11,183)			1	01/23/1987	7.811
912810-EL-8	U.S. TREASURY BOND		8.000	MN	11/15/2021			212,296	175,000	139.344	243,852	214,457	1,750	14,000	(1,034)			1	11/08/2000	6.085
912810-FP-8	U.S. TREASURY BOND		5.375	FA	02/15/2031			621,952	650,000	109.031	708,702	621,664	13,102	17,469	288			1	04/22/2002	5.684
912827-P8-9	U.S. TREASURY NOTES		7.250	MN	05/15/2004			1,066,140	1,050,000	108.031	1,134,326	1,134,164	24,026	61,615	(10,944)			1	06/27/1995	7.375
912827-X8-0	U.S. TREASURY NOTES		6.875	MN	05/15/2006			1,011,621	1,000,000	115.063	1,150,630	1,020,156	8,594	68,750	(3,018)			1	12/28/1999	6.482
912828-AH-3	U.S. TREASURY NOTES		3.250	FA	08/15/2007			282,867	275,000	102.469	281,790	283,218	3,352		(351)			1	10/11/2002	2.589
912827-J7-8	U.S. TREASURY NOTES		6.250	FA	02/15/2003			1,000,171	1,000,000	100.594	1,005,940	1,001,719	23,437	62,500	(503)			1	04/17/2000	6.179
912827-J7-8	U.S. TREASURY NOTES		6.250	FA	02/15/2003			1,549,377	1,550,000	100.594	1,559,207	1,521,664	36,328	96,875	4,865			1	04/12/1996	6.690
912827-J7-8	U.S. TREASURY NOTES		6.250	FA	02/15/2003			1,998,171	2,000,000	100.594	2,011,880	1,971,406	73,463	114,038	10,684			1	05/24/2000	6.828
912827-Q8-8	U.S. TREASURY NOTES		7.250	MN	08/15/2004			580,129	550,000	109.375	601,563	594,344	14,621	19,938	(14,214)			1	03/14/2002	3.740
912828-AJ-9	U.S. TREASURY NOTES		4.375	FA	08/15/2012			1,032,522	1,000,000	104.531	1,045,310	1,032,578	16,406		(56)			1	12/23/2002	3.965
912827-ZJ-0	U.S. TREASURY NOTES		6.250	FA	02/15/2007			1,149,365	1,100,000	114.719	1,261,909	1,169,523	25,781	68,750	(10,537)			1	01/16/2001	5.030
912827-ZJ-0	U.S. TREASURY NOTES		6.250	FA	02/15/2007			1,510,011	1,500,000	114.719	1,720,785	1,514,883	35,156	93,750	(2,105)			1	08/22/2000	6.062
912827-ZJ-0	U.S. TREASURY NOTES		6.250	FA	02/15/2007			426,651	425,000	114.719	487,556	427,706	9,961	29,688	(350)			1	10/06/1999	6.140
912827-ZJ-0	U.S. TREASURY NOTES		6.250	FA	02/15/2007			99,070	100,000	114.719	114,719	98,125	2,344	6,250	191			1	06/09/1997	6.617
912827-X8-0	U.S. TREASURY NOTES		6.875	MN	05/15/2006			101,162	100,000	115.063	115,063	102,016	859	6,875	(302)			1	12/28/1999	6.482
0199999	U.S. Governments - Issuer Obligations							13,563,697	13,375,000		14,466,985	13,740,097	297,852	728,136	(39,837)					
U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities																				
36201E-NF-3	GNMA P/T POOL 580990		6.500	ALL	02/15/2032			117,342	115,546		117,342	117,342	626	6,929				1	03/21/2002	6.180
36201P-YL-3	GNMA P/T POOL 589415		6.500	ALL	06/15/2032			181,633	178,825		181,633	181,633	969	6,394				1	06/20/2002	6.190
36202D-AN-1	GNMA II P/T POOL 2713		6.000	ALL	02/20/2029			320,539	329,974		320,539	320,539	1,650	23,704				1	03/22/2001	6.217
36202D-J8-5	GNMA II P/T POOL 2987		7.500	ALL	10/20/2030			115,876	116,239		115,876	115,876	726	14,410				1	10/23/2000	7.526
36202D-LV-1	GNMA II P/T POOL 3040		7.000	ALL	02/20/2031			309,931	307,338		309,931	309,931	1,793	31,804				1	02/20/2001	6.933
36205Y-F9-8	GNMA P/T POOL 404392		7.500	ALL	09/15/2025			457,583	453,193		457,583	457,583	2,832	46,847				1	09/19/1995	7.428
36210B-EN-1	GNMA P/T POOL 487141		6.500	ALL	05/15/2029			578,922	607,244		578,922	578,922	3,289	45,633				1	12/20/1999	6.870
36210V-PS-4	GNMA P/T POOL 503633		7.000	ALL	04/15/2029			344,707	352,416		344,707	344,707	2,056	37,938				1	09/21/1999	7.179
36212C-PB-1	GNMA P/T POOL 529718		7.000	ALL	12/15/2030			208,184	201,174		208,184	208,184	1,174	8,734				1	05/21/2002	6.724
36225A-C8-1	GNMA P/T POOL 780095		10.000	ALL	03/15/2025			99,104	92,136		99,104	99,104	768	10,328				1	04/24/1995	9.040
36206P-UR-9	GNMA P/T POOL 417392		7.500	ALL	05/15/2026			190,883	186,057		190,883	190,883	1,163	19,020				1	04/30/1998	7.300
36206V-JP-3	GNMA P/T POOL 422470		7.500	ALL	03/15/2026			127,267	126,791		127,267	127,267	792	13,396				1	03/26/1996	7.500
36207F-LH-2	GNMA P/T POOL 430628		7.500	ALL	10/15/2029			608,325	608,135		608,325	608,325	3,801	69,318				1	10/21/1999	7.497
0299999	U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities							3,660,296	3,675,068		3,660,296	3,660,296	21,639	334,455						
0399999	Subtotal - U.S. Governments							17,223,993	17,050,068		18,127,281	17,400,393	319,491	1,062,591	(39,837)					
States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																				
20772F-XQ-8	CONNECTICUT ST		5.000	JD	12/15/2009			1,599,666	1,500,000		1,599,666	1,611,300	3,125	75,000	(11,634)			1PE	01/15/2002	3.900
240451-PZ-1	DE KALC CY GEORGIA		6.250	JJ	01/01/2004			1,014,474	1,000,000		1,014,474	1,083,170	31,250	62,500	(13,771)			1PE	06/16/1997	4.811
346604-DR-9	FORSYTH CNTY GA SCH DIST		5.500	FA	02/01/2009			1,019,084	1,000,000		1,019,084	1,026,800	22,917	55,000	(2,617)			1PE	11/16/1999	5.130
419780-DY-4	HAWAII STATE		5.500	MS	03/01/2016	03/01/2020	102.000	1,056,335	1,000,000	114.607	1,146,070	1,096,320	18,333	55,000	(8,724)			1	06/03/1998	4.169
438669-F7-3	HONOLULU, HI CTY&CO GO		5.750	AO	04/01/2010			153,119	150,000		153,119	154,389	2,156	8,625	(343)			1PE	02/09/1999	5.472
438669-F7-3	HONOLULU, HI CTY&CO GO		5.750	AO	04/01/2010			612,477	600,000		612,477	617,556	8,625	34,500	(1,373)			1PE	05/05/1999	5.472
419780-UA-7	HAWAII STATE		5.375	FA	08/01/2016			1,042,114	1,000,000		1,042,114	1,004,990	22,396	53,750	(2,134)			1PE	08/23/2001	4.945
452150-TN-5	ILLINOIS STATE		5.000	JD	06/01/2006			1,009,327	1,000,000		1,009,327	1,017,490	4,167	50,000	(2,471)			1PE	07/02/1999	4.700
(continues)																				

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations (continued)																				
778017-KA-0	ROSEVILLE MI CMNTY SCH	5.000	MN	05/01/2007				1,017,377	1,000,000		1,017,377	1,036,740	8,334	50,000	(6,036)			1PE	04/21/1998	4.500
604128-W7-9	MINNESOTA STATE	5.000	MN	11/01/2007				1,017,965	1,000,000	111.892	1,118,920	1,024,840	8,333	50,000	(3,261)			1	11/08/2000	4.580
117061-NQ-0	BRUNSWICK COUNTY NC	5.000	MN	05/01/2015				499,052	500,000		499,052	499,000	4,167	25,000	52			1PE	05/01/2001	5.020
940858-VQ-3	WASHOE CNTY NV SCH DIST	5.500	JD	06/01/2013				1,942,040	1,725,000		1,942,040	1,948,388	7,906	31,625	(6,347)			1PE	08/13/2002	4.010
641459-7H-9	NEVADA STATE CAP IMPT	5.500	MS	03/01/2008				1,022,431	1,000,000		1,022,431	2,062,700	18,333	55,000	(3,732)			1PE	07/11/2000	5.000
162375-F7-9	CHATTANOOGA TN FGIC	5.375	MS	09/01/2012				1,022,450	1,000,000		1,022,450	1,030,200	17,917	53,750	(1,766)			1PE	03/19/1998	5.077
442330-RX-6	HOUSTON, TEXAS	7.000	MS	03/01/2008				1,092,520	1,000,000		1,092,520	1,168,700	23,333	70,000	(15,357)			1PE	06/16/1997	5.010
194475-GB-9	COLLEGE STATION TX PSF	5.250	FA	08/15/2004				1,011,176	1,000,000		1,011,176	1,042,250	19,688	52,500	(6,489)			1PE	09/22/1997	4.580
412702-M9-0	HARLANDALE TX PSF OID	4.500	FA	08/15/2010				977,862	1,000,000		977,862	967,580	16,875	45,000	2,343			1PE	03/12/1998	4.850
052394-UK-7	AUSTIN TEXAS	5.300	MS	09/01/2010	09/01/2020	100.000		514,660	520,000		514,660	509,480	9,187	27,560	1,790			1PE	10/03/1995	5.471
052429-V3-8	AUSTIN TEXAS INDPT SCH DIST	5.000	FA	08/01/2005				1,021,837	1,000,000		1,021,837	1,053,160	20,833	50,000	(7,859)			1PE	09/28/1998	4.100
073185-K7-4	BAYTOWN TEXAS	4.650	FA	02/01/2010				991,037	1,000,000		991,037	986,870	19,375	46,500	1,035			1PE	08/13/1998	4.800
245505-HJ-4	DEL VALLE TEXAS ISD	5.125	FA	12/01/2005				510,564	500,000		510,564	525,810	10,677	25,625	(3,332)			1PE	01/09/1998	4.345
727193-ZY-9	PLANO TEXAS ISD PSF	6.000	FA	02/15/2005				1,023,975	1,000,000		1,023,975	1,075,930	22,500	60,000	(10,479)			1PE	06/24/1997	4.857
882720-KY-0	TEXAS STATE RFDG PUB A	5.375	AO	10/01/2015				1,041,208	1,000,000		1,041,208	1,044,980	13,438	53,750	(2,280)			1PE	05/02/2001	4.935
939745-4V-4	WASHINGTON STATE	5.750	AO	10/01/2012				15,567	15,000		15,567	15,830	216	863	(43)			1	12/05/1995	5.318
939745-5E-1	WASHINGTON STATE	5.750	AO	10/01/2012				1,022,265	985,000		1,022,265	1,039,490	14,159	56,638	(2,848)			1PE	12/05/1995	5.318
833085-RL-9	SNOHOMISH COUNTY WA	5.500	JD	12/01/2015				1,074,648	1,000,000		1,074,648	1,080,060	4,583	77,917	(4,117)			1PE	08/31/2001	4.721
939741-ZA-5	WASHINGTON STATE	5.350	JJ	07/01/2006	07/01/2020	100.000		399,017	400,000		399,017	396,660	10,700	21,400	357			1PE	05/10/1995	5.772
939745-6H-3	WASHINGTON STATE	5.750	MN	05/01/2014				30,000	30,000		30,000	30,000	288	1,725				1PE	02/18/2000	5.750
939745-7C-3	WASHINGTON STATE	5.750	MN	05/01/2014				1,670,000	1,670,000		1,670,000	1,670,000	16,004	96,025				1PE	02/18/2000	5.750
1199999	- States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							26,424,247	25,595,000		26,614,937	27,820,683	379,815	1,345,253	(111,436)					
1799999	- Subtotal - States, Territories and Possessions (Direct and Guaranteed)							26,424,247	25,595,000		26,614,937	27,820,683	379,815	1,345,253	(111,436)					
Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																				
286299-NT-5	ELGIN, IL	5.750	JJ	01/01/2009	01/01/2020	100.000		499,998	500,000		499,998	495,300	14,375	28,750	729			1PE	05/11/1995	6.092
821685-3M-4	SHELBY COUNTY, TN	5.500	AO	04/01/2010	04/01/2020	102.000		509,409	500,000	102.820	514,100	494,960	6,875	27,500	2,269			1	05/10/1995	6.061
150429-PV-4	CEDAR HILL, TX	5.500	FA	08/15/2008	08/15/2020	100.000		249,640	250,000		249,640	248,843	5,156	13,750	124			1PE	09/26/1995	5.626
1899999	- Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							1,259,047	1,250,000		1,263,738	1,239,103	26,406	70,000	3,122					
2499999	- Subtotal - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							1,259,047	1,250,000		1,263,738	1,239,103	26,406	70,000	3,122					
Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
437885-AQ-9	HOMEWOOD ALA BRD ED	4.600	FA	08/01/2013				1,002,316	1,000,000		1,002,316	1,002,500	19,167	46,000	(184)			1PE	01/22/2002	4.572
152395-CX-5	CENTRAL AZ WTR CONSV	5.500	MN	11/01/2008				1,048,121	1,000,000		1,048,121	1,079,240	9,167	55,000	(7,063)			1PE	03/18/1998	4.550
79575D-GF-1	SALT RIVER PROJECT, ARIZONA	5.500	JJ	01/01/2010				495,737	500,000		495,737	492,530	13,750	27,500	484			1PE	04/20/1995	5.729
79575D-MF-4	SALT RIVER PROJECT, ARIZONA	5.750	JJ	01/01/2007				134,766	135,000		134,766	134,352	3,881	7,763	51			1PE	04/08/2002	5.883
79575D-MV-7	SALT RIVER PROJECT, ARIZONA	5.750	JJ	01/01/2007				364,367	365,000		364,367	363,248	10,494	20,988	137			1PE	04/08/2002	5.883
196454-BC-5	COLORADO DEPT TRANS REV	5.000	JD	06/15/2006				1,855,766	1,700,000		1,855,766	1,864,611	3,542	42,500	(8,845)			1PE	10/17/2002	2.230
342812-C5-1	FLORIDA ST DIV BD FIN	6.000	JJ	07/01/2011				1,048,103	1,000,000		1,048,103	1,060,650	30,000	60,000	(4,379)			1PE	12/23/1999	5.290
46613P-BW-5	JEA FLA WTR & SWR SYS REV	5.000	AO	10/01/2006				1,443,357	1,320,000		1,443,357	1,446,733	16,500		(3,377)			1PE	11/22/2002	2.379
875263-JT-3	TAMPA FLORIDA RV MBIA	4.500	JJ	01/01/2003				500,000	500,000		500,000	498,790	11,250	22,500	242			1PE	07/10/1997	4.602
261172-EW-6	DOWNTOWN SAVANNAH GEORGIA	4.950	FA	08/01/2009	08/01/2020	102.000		1,015,515	1,000,000		1,015,515	977,080	20,625	49,500	7,331			1PE	12/30/1996	5.807
403760-BB-6	GWINNETT COUNTY GA WATER	5.000	FA	08/01/2016				978,730	1,000,000		978,730	976,370	20,833	50,000	1,051			1PE	09/05/2000	5.220
167592-QZ-0	CHICAGO IL HARE INT'L	5.500	JJ	01/01/2010				1,048,477	1,000,000		1,048,477	1,057,120	27,500	56,833	(5,728)			1PE	06/19/2001	4.680
452226-L7-6	ILLINOIS STATE TAX	5.375	JD	06/15/2011				540,703	500,000		540,703	545,555	1,120	26,875	(3,932)			1PE	10/02/2001	4.220
(continues)																				

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations (continued)																				
914331-ES-8	UNIVERSITY ILLINOIS	5.500	FA	08/15/2017				524,291	500,000			524,291	525,700	10,313	26,278	(1,104)		1PE	09/19/2001	5.026
759911-LP-3	REG TRANS AUTH IL	5.000	JD	06/01/2005				1,009,648	1,000,000			1,009,648	1,027,160	4,167	50,000	(3,691)		1PE	10/01/1997	4.626
455280-SD-0	INDIANAPOLIS, IN PUBLIC IMPT	5.750	JJ	01/10/2009	01/10/2020	102.000		382,500	375,000			382,500	379,072	10,198	21,563	561		1PE	07/27/1995	5.986
49126P-AR-1	KENTUCKY ECONOMIC DEV	5.500	JD	12/01/2007				1,034,712	1,000,000			1,034,712	1,060,490	4,583	55,000	(6,147)		1PE	06/16/1998	4.700
49151E-FU-2	KENTUCKY STATE PPTY	5.375	AO	10/01/2012				968,014	900,000	114.321		1,028,889	974,736	12,094	48,375	(5,482)		1	10/11/2001	4.412
59455R-MN-3	MICHIGAN MUN BD AUTH REV	5.875	AO	10/01/2013				534,414	510,000			534,414	538,045	7,491	29,963	(1,653)		1PE	10/05/2000	5.284
959767-BP-8	WESTERN TWPS MI UTILS	5.250	JJ	01/01/2008				1,063,143	1,000,000			1,063,143	1,076,770	26,250	39,375	(11,241)		1PE	10/10/2001	3.850
51639L-BU-8	LANSING MI BRD WATER	5.000	JJ	07/01/2015				1,006,659	1,000,000			1,006,659	1,007,210	25,000	56,389	(378)		1PE	06/13/2001	4.928
251093-UT-5	DETROIT MI	5.375	AO	04/01/2017				517,997	500,000			517,997	519,180	6,719	26,875	(850)		1PE	08/08/2001	5.018
681793-ZX-6	OMAHA NEB PUB PWR DIST	5.400	FA	02/01/2006				1,011,256	1,000,000			1,011,256	1,020,770	22,500	54,000	(3,308)		1PE	12/22/1999	5.000
645771-QL-3	NEW JERSEY BUILD AUTH	4.800	JD	06/15/2008				547,618	545,000			547,618	549,513	11,100	37,080	(412)		1PE	09/23/1997	4.754
645771-QP-4	NEW JERSEY BUILD AUTH	4.800	JD	06/15/2008				457,185	455,000			457,185	458,767	(9,100)	10,920	(344)		1PE	09/23/1997	4.754
650009-HS-5	NEW YORK ST TWY AUTH	5.500	JJ	01/01/2007				1,036,995	1,000,000			1,036,995	1,071,670	27,500	55,000	(8,263)		1PE	06/18/1998	4.480
650028-BH-5	NY ST TWY AUTH ST PERS INCM TAX	5.500	MS	03/15/2015	03/15/2020	100.000		1,529,828	1,400,000			1,529,828	1,534,456	30,586		(4,628)		1PE	08/07/2002	4.270
677518-Q2-1	OHIO STATE REV	5.500	JD	12/01/2009				1,693,161	1,550,000			1,693,161	1,709,418	7,104	85,250	(16,257)		1PE	01/24/2002	3.960
679087-BC-9	OKLAHOMA ST CAP IMPY AUTH	5.000	JD	12/01/2007				1,024,892	1,000,000			1,024,892	1,043,140	4,167	50,000	(4,445)		1PE	07/29/1998	4.430
081653-BJ-5	BEND OR WATER REV	5.350	AO	10/01/2017				546,363	530,000			546,363	547,395	7,088	28,355	(734)		1PE	08/03/2001	5.049
717903-QD-3	PHILADELPHIA PA HOSP	6.500	JD	12/01/2011				545,788	500,000	119.660		598,300	554,365	2,708	32,500	(3,948)		1	10/02/2000	5.203
58463R-DG-0	MEDICAL UNIV SC HOSP	5.500	JJ	07/01/2008				996,541	1,000,000			996,541	995,000	27,500	55,000	524		2PE	12/14/1999	5.574
837147-TF-4	S CAROLINA ST PUB SVC AUTH REV	4.800	JJ	01/01/2007				747,837	750,000			747,837	746,325	18,000	36,000	478		1PE	10/12/1999	4.880
821692-QL-7	SHELBY CTY, TN H, E & H REV	6.250	FA	08/01/2009				514,230	490,000			514,230	532,650	12,760	31,146	(2,997)		1PE	10/05/1995	5.421
821692-QP-8	SHELBY CTY, TN H, E & H REV	6.250	FA	08/01/2009				10,494	10,000			10,494	10,870	260	104	(61)		1PE	10/06/1995	5.421
592098-YY-7	METROPOLITAN GOVT NASHVILLE	5.000	JJ	01/01/2007				1,018,117	1,000,000			1,018,117	1,035,890	25,000	50,000	(4,045)		1PE	03/17/1998	4.500
876385-FT-7	TARRANT TX HFR MBIA	5.750	FA	02/15/2012				1,047,003	1,000,000			1,047,003	1,065,300	21,563	57,500	(3,958)		1PE	10/30/1997	5.164
235416-RL-0	DALLAS TX WATER WORKS	5.250	AO	10/01/2009				1,025,603	1,000,000			1,025,603	1,031,910	13,125	52,500	(3,153)		1PE	12/13/2000	4.800
882854-BH-4	TEXAS WATER DEV BOARD	5.100	JJ	07/15/2008				1,016,919	1,000,000			1,016,919	1,022,690	23,375	51,000	(2,616)		1PE	09/15/2000	4.749
052455-BY-7	AUSTIN TEXAS REV	5.000	MN	05/15/2012				995,759	1,000,000			995,759	995,000	6,250	50,000	341		1PE	09/21/2000	5.057
052473-CT-0	AUSTIN, TEXAS REV	6.000	AO	10/01/2004				270,010	250,000	108.004		261,065	3,750	15,000	(1,314)			1	03/15/1995	5.472
052474-SY-0	AUSTIN TEXAS UTIL SYS REV	5.375	MN	11/15/2005				1,025,900	1,000,000			1,025,900	1,063,830	6,719	53,750	(8,299)		1PE	01/09/1998	4.403
796253-HF-2	SAN ANTONIO TX ELECT REV	5.000	FA	02/01/2008				998,623	1,000,000			998,623	997,950	20,833	50,000	225		1PE	12/09/1999	5.030
796253-HG-0	SAN ANTONIO TX ELECT REV	5.125	FA	02/01/2009				1,003,837	1,000,000			1,003,837	1,005,120	21,354	51,250	(533)		1PE	06/30/2000	5.050
796253-KA-9	SAN ANTONIO TX ELEC & GAS REV	4.700	FA	02/01/2005				85,923	85,000	105.718		89,860	87,489	1,665	3,995	(416)		1	12/28/1998	4.150
796253-LW-0	SAN ANTONIO TX ELEC & GAS REV	4.700	FA	02/01/2005				924,931	915,000			924,931	941,795	17,919	43,005	(4,479)		1PE	12/28/1998	4.150
845267-MQ-3	SOUTHWEST TEXAS SCHOOL	5.000	FA	02/01/2012				992,752	1,000,000			992,752	991,380	20,833	50,000	610		1PE	08/31/2000	5.100
917547-MY-4	UTAH ST BLDG OWNERSHIP AUTH REV	5.000	MN	05/15/2010				2,064,579	2,000,000			2,064,579	2,071,920	12,500	103,889	(7,256)		1PE	12/27/2001	4.480
92817L-BN-2	VIRGINIA STATE RES AUTH	5.000	AO	10/01/2013				991,724	1,000,000			991,724	990,580	12,500	50,000	560		1PE	11/02/2000	5.100
387874-SS-0	GRANT CNTY WASH PUB UTIL	5.250	JJ	01/01/2009				1,039,057	1,000,000			1,039,057	1,060,110	26,250	52,500	(5,552)		1PE	12/09/1998	4.500
812642-2T-2	SEATTLE WA MUN LT	5.500	MS	03/01/2016				1,044,949	1,000,000			1,044,949	1,049,060	18,333	55,000	(2,364)		1PE	03/29/2001	5.028
2599999 - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								44,707,676	43,285,000			44,842,534	45,052,570	708,786	2,084,021	(140,841)				
Special Revenue and 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																				
31283G-MN-4	FHLMC GOLD P/T POOL G00365	8.000	ALL	06/01/2025				89,787	87,865			89,787	89,787	586	10,018			1	06/12/1997	8.000
3128GJ-QR-1	FHLMC GOLD P/T POOL E82264	6.500	ALL	01/01/2016				271,426	269,992			271,426	271,426	1,462	27,278			1	01/22/2001	6.444
31292G-7H-3	FHLMC GOLD P/T POOL C00896	7.500	ALL	12/01/2029				241,589	241,627			241,589	241,589	1,510	29,483			1	12/13/1999	7.501
31292H-D4-3	FHLMC GOLD P/T POOL C01023	7.000	ALL	07/01/2030				98,087	95,346			98,087	98,087	556	7,516			1	03/13/2002	6.650
31292H-D6-8	FHLMC GOLD P/T POOL C01025	8.000	ALL	07/01/2030				43,042	43,002			43,042	43,042	287	5,779			1	08/16/2000	8.000
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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Special Revenue and 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 (continued)																				
31292H-N9-1	FHLMC GOLD P/T POOL C01316		6.000	ALL	03/01/2032			404,724	408,104		404,724	404,724	2,041	19,863				1	03/13/2002	5.780
31292H-QC-1	FHLMC GOLD P/T POOL C01351		6.500	ALL	05/01/2032			529,654	521,927		529,654	529,654	2,827	22,837				1	05/13/2002	6.388
31293K-7A-8	FHLMC GOLD P/T POOL C22689		6.500	ALL	03/01/2029			193,768	202,402		193,768	193,768	1,096	18,497				1	10/16/2000	6.842
31293S-DX-4	FHLMC GOLD P/T POOL C28218		6.500	ALL	06/01/2029			428,588	428,655		428,588	428,588	2,322	38,734				1	01/16/2001	6.501
31293Y-BX-3	FHLMC GOLD P/T POOL C32754		7.000	ALL	11/01/2029			298,702	305,163		298,702	298,702	1,780	28,637				1	12/13/1999	7.170
31298F-U3-4	FHLMC GOLD P/T POOL C46902		6.500	ALL	09/01/2030			221,488	221,765		221,488	221,488	1,201	16,896				1	02/12/2001	6.509
31298G-S7-6	FHLMC GOLD P/T POOL C47742		7.000	ALL	02/01/2031			191,723	185,730		191,723	191,723	1,083	11,070				1	05/13/2002	6.743
31369W-4L-0	FNMA P/T POOL 223227		6.500	ALL	06/01/2008			357	365		357	357	2	34				1	08/31/1995	7.059
31371K-MJ-7	FNMA P/T POOL 254261		6.500	ALL	04/01/2017			190,016	183,979		190,016	190,016	997	6,884				1	06/18/2002	5.980
31371K-R2-9	FNMA P/T POOL 254405		6.000	ALL	08/01/2032			356,717	355,440		356,717	356,717	1,777	9,275				1	07/19/2002	5.974
31375H-YM-0	FNMA P/T POOL 335616		6.500	ALL	04/01/2026			327,987	346,846		327,987	327,987	1,879	33,766				1	09/12/1996	6.870
31384H-7K-3	FNMA P/T POOL 524798		7.000	ALL	01/01/2030			244,973	255,181		244,973	244,973	1,489	29,445				1	01/19/2000	7.331
31384U-4E-1	FNMA P/T POOL 534621		7.000	ALL	11/01/2029			389,524	386,085		389,524	389,524	2,252	38,506				1	02/12/2001	6.927
31384V-2A-9	FNMA P/T POOL 535469		6.500	ALL	07/01/2030			150,525	160,534		150,525	150,525	870	12,059				1	08/16/2000	6.500
31384V-T8-5	FNMA P/T POOL 535275		6.500	ALL	05/01/2030			415,945	418,692		415,945	415,945	2,268	37,662				1	02/12/2001	6.550
31384V-ZC-9	FNMA P/T POOL 535439		8.000	ALL	08/01/2030			71,242	70,438		71,242	71,242	469	9,160				1	10/16/2000	7.898
31385E-WT-2	FNMA P/T POOL 542558		7.500	ALL	08/01/2030			43,561	44,140		43,561	43,561	276	6,484				1	08/16/2000	7.500
31385R-5Z-9	FNMA P/T POOL 550864		7.500	ALL	09/01/2015			59,800	60,138		59,800	59,800	376	6,936				1	08/21/2000	7.500
31387N-2W-6	FNMA P/T POOL 589489		6.500	ALL	08/01/2016			140,236	136,151		140,236	140,236	737	7,969				1	03/18/2002	5.960
31391F-D9-6	FNMA P/T POOL 665328		5.500	ALL	10/01/2017			827,543	804,844		827,543	827,543	3,689	7,539				1	10/21/2002	5.225
31368H-T4-5	FNMA P/T POOL 190571		6.000	ALL	01/01/2009			231,797	239,729		231,797	231,797	1,199	17,761				1	03/18/1996	6.890
31371F-MU-3	FNMA P/T POOL 250671		7.500	ALL	09/01/2011			162,511	160,061		162,511	160,061	1,000	16,090				1	06/17/1997	7.500
31371K-KG-5	FNMA P/T POOL 254195		5.500	ALL	02/01/2017			1,836,890	1,775,846		1,836,890	1,836,890	8,139					1	12/30/2002	5.153
31373T-TN-0	FNMA P/T POOL 303057		7.500	ALL	10/01/2009			303,701	299,859		303,701	303,701	1,874	29,172				1	09/27/1996	7.500
31374F-YB-9	FNMA P/T POOL 313106		6.000	ALL	04/01/2009			245,970	257,349		245,970	245,970	1,287	18,882				1	08/30/1996	6.870
31379K-MY-6	FNMA P/T POOL 421675		7.000	ALL	03/01/2028			249,137	246,900		249,137	249,137	1,440	24,733				1	04/30/1998	6.900
2699999 - Special Revenue and 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								9,261,010	9,214,155		9,261,010	9,261,010	48,771	548,965						
Special Revenue and 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																				
38373V-EH-9	GNMA GTD REMIC 2002-57		6.000	ALL	09/20/2032			521,749	500,000		521,749	521,749	2,500	10,000	(126)			1	08/29/2002	5.694
38373X-3E-4	GNMA GTD REMIC 2002-51		5.500	ALL	02/20/2028			511,898	500,000		511,898	512,012	2,292	9,167	(114)			1	08/08/2002	5.327
3133TV-6H-4	FHLMC 2359 REMIC		6.000	ALL	11/15/2020			272,971	267,292		272,971	272,971	1,336	25,500				1	09/28/2001	5.817
31392B-Q9-0	FNMA REMIC TR 2002-T3 CL-B		5.763	ALL	12/25/2011			2,000,000	2,000,000		2,000,000	2,000,000	9,605	96,050				1	08/27/2002	5.762
2799999 - Special Revenue and 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								3,306,618	3,267,292		3,306,618	3,306,858	15,733	140,717	(240)					
3199999 - Subtotal - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								57,275,304	55,766,447		57,410,162	57,620,438	773,290	2,773,703	(141,081)					
Public Utilities (Unaffiliated) - Issuer Obligations																				
25179M-AB-9	DEVON ENERGY CORP		4.950	FA	08/15/2008			986,722	1,000,000	100.500	1,005,000	985,000	18,563	49,500	1,722			2	02/08/2002	5.224
655419-AC-3	NORAM ENERGY CORP		6.000	MJSD	03/15/2012			224,673	250,000	72.250	180,625	221,250	625	16,215	1,848			2Z	01/29/2001	7.545
655419-AC-3	NORAM ENERGY CORP		6.000	MJSD	03/15/2012			72,793	81,000	72.250	58,523	71,786	202	3,645	599			2Z	04/05/2001	7.545
341081-DZ-7	FLORIDA POWER & LIGHT		6.875	JD	12/01/2005			287,275	275,000	111.506	306,642	295,347	1,575	18,906	(6,909)			1	09/25/2001	4.895
20854P-AB-5	CONSOL ENERGY INC		7.875	MS	03/01/2012			396,937	400,000	106.731	426,924	396,696	10,500	15,225	241			2	03/07/2002	7.996
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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Public Utilities (Unaffiliated) - Issuer Obligations (continued)																				
452092-CG-2	ILLINOIS POWER COMPANY		7.500	JD	06/15/2009			246,000	300,000	82.000	246,000	279,000	937	22,500	(33,000)			4	05/13/2002	8.848
886527-AA-8	AES IHB CAYMEN		11.500	JD	12/15/2015			200,000	200,000		200,000	200,000	958	23,000				4	05/15/2001	11.500
63743H-CE-0	NATIONAL RURAL UTILITIES		5.750	JD	12/01/2008			932,400	1,000,000		932,400	900,780	4,792	57,500	14,480			1PE	12/28/1999	7.280
69362B-AF-9	P S E & G POWER		7.750	AO	04/15/2011			1,031,836	1,000,000	106.077	1,060,770	1,032,680	16,146	38,750	(844)			2	09/26/2002	7.230
3299999	Public Utilities (Unaffiliated) - Issuer Obligations							4,378,636	4,506,000		4,416,884	4,382,539	54,298	245,241	(21,863)					
3899999	Subtotal - Public Utilities (Unaffiliated)							4,378,636	4,506,000		4,416,884	4,382,539	54,298	245,241	(21,863)					
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
483548-AC-7	KAMAN CORP		6.000	MS	03/15/2012			480,194	500,000	94.750	473,750	480,000	8,750		194			2	11/15/2002	6.579
483548-AC-7	KAMAN CORP		6.000	MS	03/15/2012			153,452	163,210	94.750	154,641	163,879	2,856	10,146	1,076			2	08/06/2001	6.852
483548-AC-7	KAMAN CORP		6.000	MS	03/15/2012			263,681	279,790	94.750	265,101	280,935	4,896	16,434	2,471			2	08/08/2001	6.852
681904-AD-0	OMNICARE, INC.		5.000	JD	12/01/2007		102.500	866,630	1,000,000	95.375	953,750	799,375	4,167	50,000	34,904			3	05/31/2000	8.696
730448-AE-7	POGO PRODUCING CO.		5.500	JD	06/15/2006			941,843	1,000,000	106.250	1,062,500	910,000	2,292	55,000	24,793			3	07/17/2001	7.735
981443-AA-2	WORLD COLOR PRESS, INC.		6.000	AO	10/01/2007			500,000	500,000	103.125	515,625	475,000	7,500	30,000	8,269			2PE	04/13/2000	6.867
263578-AC-0	DUANE READE INC CV		2.148	AO	04/16/2022			240,086	500,000		240,086	240,000	2,238		87			3Z	12/26/2002	7.159
410768-AC-9	HANOVER COMPRESSOR CO		4.750	MS	03/15/2008			801,250	1,000,000	80.125	801,250	825,000	13,854	47,500	(26,367)			4	01/22/2002	8.459
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			106,123	100,000	118.709	118,709	107,676	2,813	7,500	(974)			1	01/16/2001	6.414
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			10,065	10,000	118.709	11,871	10,085	281	750	(10)			1	08/11/2000	7.378
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			15,075	15,000	118.709	17,806	15,098	422	1,125	(12)			1	08/11/2000	7.406
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			5,023	5,000	118.709	5,935	5,030	141	375	(4)			1	08/11/2000	7.413
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			5,022	5,000	118.709	5,935	5,029	141	375	(3)			1	08/11/2000	7.416
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			5,020	5,000	118.709	5,935	5,027	141	375	(3)			1	08/11/2000	7.423
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			5,019	5,000	118.709	5,935	5,025	141	375	(3)			1	08/11/2000	7.428
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			5,020	5,000	118.709	5,935	5,025	141	375	(2)			1	08/11/2000	7.429
87612E-AB-2	TARGET CORP		7.500	FA	08/15/2010			99,954	100,000	118.709	118,709	99,956	2,813	7,500	5			1	08/10/2000	7.506
00279R-AA-2	ABBEY NATIONAL PLC		6.690	AO	10/17/2005			97,844	100,000		97,844	95,364	1,394	6,690	1,207			1	03/15/2000	7.725
002824-AL-4	ABBOTT LABORATORIES		5.125	JJ	07/01/2004			299,821	300,000	104.975	314,925	299,493	7,688	15,204	250			1	07/05/2001	5.187
013104-AJ-3	ALBERTSONS, INC.		7.500	FA	02/15/2011			25,091	25,000	115.052	28,763	25,121	703	1,875	(18)			2	01/30/2001	7.430
013104-AJ-3	ALBERTSONS, INC.		7.500	FA	02/15/2011			174,900	175,000	115.052	201,341	174,867	4,922	13,125	20			2	01/29/2001	7.510
013817-AA-9	ALCOA, INC.		7.250	FA	08/01/2005			102,855	100,000	111.985	111,985	105,815	3,021	7,250	(1,854)			1PE	01/16/2001	5.776
013817-AA-9	ALCOA, INC.		7.250	FA	08/01/2005			149,749	150,000	111.985	167,978	149,478	4,531	10,875	149			1PE	07/20/2000	7.333
023551-AG-9	AMERADA HESS CORP		5.900	FA	08/15/2006			50,214	50,000	106.969	53,485	50,331	1,106	2,950	(91)			2	08/15/2001	5.746
023551-AG-9	AMERADA HESS CORP		5.900	FA	08/15/2006			125,463	125,000	106.969	133,711	125,719	2,766	7,375	(199)			2	08/15/2001	5.766
023551-AG-9	AMERADA HESS CORP		5.900	FA	08/15/2006			49,968	50,000	106.969	53,485	49,958	1,106	2,950	12			2	08/15/2001	5.920
02378J-AC-2	AMERICAN AIRLINES, INC.		7.024	AO	10/15/2009			255,431	250,000		255,431	257,023	3,658	17,560	(1,003)			2	01/17/2001	6.594
048825-BJ-1	ATLANTIC RICHFIELD COMPANY		5.900	AO	04/15/2009			46,581	50,000	111.321	55,661	45,212	614	2,950	673			1	03/31/2000	7.369
048825-BJ-1	ATLANTIC RICHFIELD COMPANY		5.900	AO	04/15/2009			92,974	100,000	111.321	111,321	90,167	1,229	5,900	1,380			1	03/31/2000	7.369
090714-AE-4	BOEING CAPITAL CORP		5.650	MN	05/15/2006			299,648	300,000	104.782	314,346	299,454	2,119	16,950	152			1PE	05/10/2001	5.692
12189T-AP-9	BURLINGTON NORTH SANTA FE		7.875	AO	04/15/2007			149,904	150,000	117.093	175,640	149,862	2,461	11,813	22			2PE	06/30/2000	7.889
129466-AG-3	CALENERGY INC.		7.630	AO	10/15/2007			147,913	150,000	112.237	168,356	146,747	2,384	11,445	570			2	03/09/2000	8.014
149123-BH-3	CATERPILLAR, INC.		6.550	MN	05/01/2011			124,704	125,000	113.864	142,330	124,660	1,365	8,188	39			1PE	05/11/2001	6.587
149123-BH-3	CATERPILLAR, INC.		6.550	MN	05/01/2011			175,500	175,000	113.864	199,262	176,034	1,910	11,463	(122)			1PE	05/11/2001	6.587
191219-BF-0	COCA COLA ENTERPRISES		5.750	MN	11/01/2008			146,924	150,000	110.421	165,632	145,848	1,437	8,625	694			1PE	02/12/2001	6.205
191219-BF-0	COCA COLA ENTERPRISES		5.750	MN	11/01/2008			139,374	150,000	110.421	165,632	133,304	1,437	8,625	2,595			1PE	03/07/2000	7.522
22237L-LD-2	COUNTRYWIDE HOME LOANS		5.250	JD	06/15/2004			50,009	50,000		50,009	50,030	109	2,625	(15)			1	06/27/2001	5.228
22237L-LD-2	COUNTRYWIDE HOME LOANS		5.250	JD	06/15/2004			249,807	250,000		249,807	249,448	547	13,125	273			1	06/26/2001	5.331

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																				
247126-AB-1	DELPHI AUTOMOTIVE SYSTEMS	6.500	MN	05/01/2009				139,642	150,000	100.500	150,750	135,590	1,625	9,750	1,973			2	03/14/2000	8.001
26439X-AB-9	DUKE ENERGY FIELD SVCS	7.875	FA	08/16/2010				50,230	50,000	105.832	52,916	50,302	1,477	3,938	(36)			2	08/16/2000	7.787
26439X-AB-9	DUKE ENERGY FIELD SVCS	7.875	FA	08/16/2010				99,894	100,000	105.832	105,832	99,884	2,953	7,875	13			2	08/16/2000	7.892
268766-BU-5	E O P OPERATING LP	7.000	JJ	07/15/2011				124,203	125,000	108.956	136,195	124,074	4,010	8,677	104			2	07/18/2001	7.105
268766-BU-5	E O P OPERATING LP	7.000	JJ	07/15/2011				99,158	100,000	108.956	108,956	99,020	3,208	6,942	110			2	07/18/2001	7.139
33901A-AA-6	FLEETBOSTON FIN'L CORP.	7.375	JD	12/01/2009				146,402	150,000	114.285	171,428	145,262	922	11,063	610			1PE	07/24/2000	7.856
345397-SJ-3	FORD MOTOR CREDIT	6.700	JJ	07/16/2004				148,698	150,000	101.883	152,825	145,173	4,606	10,050	1,691			2	03/02/2000	7.575
423328-BN-2	HELLER FINANCIAL, INC.	7.875	MN	05/15/2003				150,000	150,000	102.255	149,760	153,383	1,477	11,813	137			1	05/10/2000	7.935
49337W-AA-8	KEYSPAN CORP	7.250	MN	11/15/2005				257,958	250,000	112.134	280,335	265,138	2,266	18,125	(4,505)			1	01/16/2001	5.792
585515-AA-7	MELLON FUNDING CORP.	7.500	JD	06/15/2005				149,897	150,000	112.258	168,387	149,778	469	11,250	65			1	06/23/2000	7.536
590188-JP-4	MERRILL LYNCH & CO.	6.000	FA	02/17/2009				138,213	150,000	108.654	162,981	133,388	3,375	9,000	2,370			1PE	03/29/2000	7.745
617446-DE-6	MORGAN STANLEY DEAN WITTER	5.625	JJ	01/20/2004				148,436	150,000	103.000	154,500	141,206	3,867	8,438	3,894			1	07/24/2000	7.568
637432-CQ-6	NATIONAL RURAL UTILITIES	6.000	MN	05/15/2006				299,131	300,000	109.091	327,273	298,620	2,250	18,000	385			1	05/23/2001	6.108
666807-AT-9	NORTHROP GRUMMAN	7.125	FA	02/15/2011				75,109	75,000	113.659	85,244	75,140	2,004	5,344	(17)			2	02/28/2001	7.098
666807-AT-9	NORTHROP GRUMMAN	7.125	FA	02/15/2011				124,696	125,000	113.659	142,074	124,644	3,340	8,906	41			2	02/27/2001	7.160
69347S-AA-3	PNC BANK NA PITTS PA	7.875	AO	04/15/2005				150,645	150,000	110.211	165,317	151,593	2,461	11,813	(496)			1	06/23/2000	7.603
69351U-AA-1	PPL ELEC UTILS CORP	5.875	FA	08/15/2007				25,694	25,000	109.013	27,253	25,932	551	1,469	(219)			1PE	11/09/2001	5.119
69351U-AA-1	PPL ELEC UTILS CORP	5.875	FA	08/15/2007				25,596	25,000	109.013	27,253	25,810	551	1,469	(187)			1PE	10/10/2001	5.224
69351U-AA-1	PPL ELEC UTILS CORP	5.875	FA	08/15/2007				25,583	25,000	109.013	27,253	25,788	551	1,469	(183)			1PE	10/24/2001	5.237
69351U-AA-1	PPL ELEC UTILS CORP	5.875	FA	08/15/2007				127,440	125,000	109.013	136,266	128,305	2,754	6,985	(765)			1PE	10/16/2001	5.340
69351U-AA-1	PPL ELEC UTILS CORP	5.875	FA	08/15/2007				74,655	75,000	109.013	81,760	74,533	1,652	4,406	104			1PE	08/23/2001	6.000
695114-BU-1	PACIFIC CORP	6.900	MN	11/15/2011				25,126	25,000	114.177	28,544	25,145	216	1,409	(16)			1PE	11/21/2001	6.819
695114-BU-1	PACIFIC CORP	6.900	MN	11/15/2011				50,232	50,000	114.177	57,089	50,269	431	3,450	(30)			1PE	11/21/2001	6.825
695114-BU-1	PACIFIC CORP	6.900	MN	11/15/2011				199,370	200,000	114.177	228,354	199,306	1,725	13,800	77			1PE	11/21/2001	6.949
786514-AZ-2	SAFeway, INC.	7.500	MS	09/15/2009				52,421	50,000	114.614	57,307	53,144	1,094	3,750	(454)			2PE	01/16/2001	6.536
786514-AZ-2	SAFeway, INC.	7.500	MS	09/15/2009				146,335	150,000	114.614	171,921	145,001	3,281	11,250	641			2PE	02/15/2000	8.003
828783-AC-4	SIMON DEBARTOLO	6.750	JJ	07/15/2004				999,241	1,000,000	105.456	1,054,560	995,750	30,938	67,500	1,005			2PE	07/22/1997	6.943
88731E-AK-6	TIME WARNER ENTERTAINMENT	7.250	MS	09/01/2008				206,901	200,000	106.000	212,000	209,408	4,833	14,500	(1,614)			2	02/14/2001	6.452
904764-AF-4	UNILEVER CAPITAL CORP	6.875	MN	11/01/2005				99,798	100,000	112.122	112,122	99,626	1,146	6,875	106			1	10/24/2000	6.964
925524-AJ-9	VIACOM INC	7.700	JJ	07/30/2010				268,077	250,000	118.804	297,010	272,470	8,021	19,250	(2,898)			1	03/02/2001	6.412
92857T-AG-2	VODAFONE AIRTOUCH	7.750	FA	02/15/2010				149,291	150,000	117.938	176,907	149,072	4,359	11,625	112			1	02/10/2000	7.840
931142-BE-2	WALMART STORES	6.875	FA	08/10/2009				142,892	150,000	117.797	176,696	140,367	3,867	10,313	1,284			1PE	05/17/2000	7.864
90333W-AA-6	U S BANK N A	6.375	FA	08/01/2011				410,551	400,000	110.551	411,608	411,608	10,625	12,750	(1,057)			1	05/31/2002	5.958
92344G-AM-8	VERIZON GLOBAL FDG	7.750	JD	12/01/2030				397,410	350,000	116.456	407,596	398,167	2,260	27,125	(757)			1PE	03/04/2002	6.667
962166-BM-5	WEYERHAEUSER CO	6.125	MS	03/15/2007				100,567	100,000	107.059	107,059	100,752	1,786	3,114	(185)			2	03/12/2002	5.949
962166-BM-5	WEYERHAEUSER CO	6.125	MS	03/15/2007				224,746	225,000	107.059	240,883	224,701	4,020	7,005	45			2	03/12/2002	6.156
032511-AS-6	ANADARKO PETROLEUM CORP	5.375	MS	03/01/2007				248,856	250,000	106.865	267,163	248,672	4,479	7,055	184			2	02/22/2002	5.497
032511-AS-6	ANADARKO PETROLEUM CORP	5.375	MS	03/01/2007				74,631	75,000	106.865	80,149	74,573	1,344	2,116	59			2	02/25/2002	5.507
035229-CE-1	ANHEUSER BUSCH CO	7.500	MS	03/15/2012				398,402	350,000	123.220	431,270	402,675	7,656	13,125	(4,273)			1PE	06/27/2002	5.480
060505-AW-4	BANK OF AMERICA CORP	3.875	JJ	01/15/2008				448,086	450,000	108.086	448,086	448,043	1,598	3,969	43			1PE	11/26/2002	3.969
166760-AA-6	CHEVRONTXACO CAP CO	3.500	MS	09/17/2007				79,859	80,000	101.795	81,436	79,854	856	6				1	09/10/2002	3.540
166760-AA-6	CHEVRONTXACO CAP CO	3.500	MS	09/17/2007				19,963	20,000	101.795	20,359	19,962	214	2				1	09/10/2002	3.542
166760-AA-6	CHEVRONTXACO CAP CO	3.500	MS	09/17/2007				348,513	350,000	101.795	356,283	348,436	3,743	77				1	09/10/2002	3.598
20825C-AC-8	CONOCOPHILLIPS	5.900	AO	10/15/2032				468,523	475,000	99.432	472,302	468,550	5,839	(26)				1	10/09/2002	5.998
263534-BK-4	DU PONT EI NEMOUR	4.750	MN	11/15/2012				30,078	30,000		30,078	30,080	190	(2)				1PE	11/12/2002	4.716
263534-BK-4	DU PONT EI NEMOUR	4.750	MN	11/15/2012				20,036	20,000		20,036	20,038	127	(1)				1PE	11/12/2002	4.726
263534-BK-4	DU PONT EI NEMOUR	4.750	MN	11/15/2012				120,172	120,000		120,172	120,180	760	(8)				1PE	11/12/2002	4.731

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**SCHEDULE D - PART 1**

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Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
263534-BK-4	DU PONT EI NEMOUR		4.750	MN	11/15/2012			279,964	280,000		279,964	279,978		1,773		(13)		1PE	11/12/2002	4.751	
364725-AB-7	GANNETT CO INC		5.500	AO	04/01/2007			49,898	50,000	108.749	54,375	49,872		688		1,505	26		1	03/15/2002	5.558
364725-AB-7	GANNETT CO INC		5.500	AO	04/01/2007			149,679	150,000	108.749	163,124	149,597		2,063		4,515	83		1	03/15/2002	5.561
364725-AB-7	GANNETT CO INC		5.500	AO	04/01/2007			124,609	125,000	108.749	135,936	124,506		1,719		3,762	102		1	03/22/2002	5.591
364725-AB-7	GANNETT CO INC		5.500	AO	04/01/2007			74,580	75,000	108.749	81,562	74,461		1,031		2,257	119		1	03/14/2002	5.665
36962G-XZ-2	GENERAL ELEC CAP CORP		6.750	MS	03/15/2032			321,150	325,000		321,150	321,136		6,398		10,664	14		1	03/21/2002	6.844
36962G-ZH-0	GENERAL ELEC CAP CORP		4.625	MS	09/15/2009			99,842	100,000		99,842	99,842		1,233					1	09/24/2002	4.652
55259P-AC-0	M & I MARSHALL		5.250	MS	09/04/2012			30,301	30,000		30,301	30,311		564			(10)		1	08/29/2002	5.116
55259P-AC-0	M & I MARSHALL		5.250	MS	09/04/2012			196,443	195,000		196,443	196,495		3,441			(52)		1	08/23/2002	5.151
55259P-AC-0	M & I MARSHALL		5.250	MS	09/04/2012			74,372	75,000		74,372	74,359		1,477			13		1	08/22/2002	5.361
713409-AC-4	PEPSI BOTTLING GROUP		7.000	MS	03/01/2029			409,613	375,000	116.190	435,713	410,355		8,750		13,125	(742)		1PE	03/04/2002	6.271
742718-BW-8	PROCTOR & GAMBLE CO		4.750	JD	06/15/2007			323,988	325,000	107.221	348,468	323,882		643		7,890	106		1	06/11/2002	4.828
742718-BW-8	PROCTOR & GAMBLE CO		4.750	JD	06/15/2007			74,760	75,000	107.221	80,416	74,735		148		1,821	25		1	06/11/2002	4.830
210805-CQ-8	CONTINENTAL AIRLINES		6.545	FA	02/02/2019			251,003	246,632		251,003	251,003		6,726		16,508			2	03/21/2001	6.383
00130H-AQ-8	AES CORPORATION		9.500	JD	06/01/2009			122,500	200,000	61.250	122,500	194,500		1,583		19,000	(59,501)		4	05/02/2000	9.965
004398-AC-7	ACCURIDE CORP.		9.250	FA	02/01/2008	02/01/2020	104.630	119,999	200,000	60.000	120,000	169,000		7,708		18,500	14,000		5	05/16/2000	12.425
006848-BE-4	ADELPHIA COMMUNICATIONS CORP		9.375	MN	11/15/2009			72,000	200,000		38,500	77,000		70,323			414		6	04/13/2000	10.288
00790K-AB-5	ADVANCE PCS		8.500	AO	04/01/2008	04/01/2020	104.250	200,000	200,000	104.000	208,000	200,000		4,250		17,000			3	03/13/2001	8.500
01853E-AA-3	ALLIANCE ATLANTIC COMM		13.000	JD	12/15/2009	02/15/2020	106.500	200,000	200,000	109.000	218,000	200,000		1,083		26,000			4	06/13/2000	13.000
01958X-AQ-0	ALLIED WASTE N.A., INC.		10.000	MN	08/01/2009	08/01/2020	105.000	190,048	200,000	99.250	198,500	187,500		3,333		20,000	1,589		4	12/21/2000	11.143
02406P-AC-4	AMERICAN AXLE & MFG		9.750	MS	03/01/2009	03/01/2020	104.880	191,252	200,000	107.250	214,500	189,000		6,500		19,500	1,549		3	03/06/2001	10.794
029717-AN-5	AMERICAN STANDARD, INC.		7.375	AO	04/15/2005			194,808	200,000	104.000	208,000	187,500		3,073		14,750	3,722		3	05/01/2000	8.963
05379B-AC-1	AVISTA CORP.		9.750	JD	06/01/2008			296,250	300,000	98.750	296,250	297,963		2,437		29,250	(1,790)		3	04/03/2001	9.879
055381-AK-3	B E AEROSPACE INC		8.875	MN	05/01/2011	05/01/2020	104.440	147,000	200,000	73.500	147,000	200,000		2,958		17,750	(23,000)		4	04/18/2001	8.875
109043-AF-6	BRIGGS & STRATTON		8.875	MS	03/15/2011			255,466	250,000	107.750	269,375	256,094		6,471		22,188	(450)		3	09/17/2001	8.496
111201-AB-5	BRL UNIVERSAL EQUIPMENT		8.875	FA	02/15/2008	02/15/2020	104.440	200,000	200,000	104.000	208,000	200,000		6,656		17,750			3	02/16/2001	8.875
13077Q-AC-7	CALIFORNIA STEEL INDUSTRIES		8.500	AO	04/01/2009	04/01/2020	104.250	196,634	200,000	100.750	201,500	185,500		4,250		17,000	5,835		3	05/25/2000	9.737
138747-AC-4	CANWEST MEDIA		10.625	MN	05/15/2011	05/15/2020	105.310	196,069	200,000	106.750	213,500	195,522		2,656		21,250	435		4	05/21/2001	10.999
16117P-AL-4	CHARTER COMMUNICATIONS		10.250	JJ	01/15/2010	01/15/2020	105.130	89,000	200,000	44.500	89,000	190,500		9,396		20,500	(104,286)		5	05/15/2000	11.057
16117P-AL-4	CHARTER COMMUNICATIONS		10.250	JJ	01/15/2010	01/15/2020	105.130	89,000	200,000	44.500	89,000	188,000		9,396		20,500	(102,493)		5	05/22/2000	11.281
197677-AL-1	COLUMBIA/HCA HEALTHCARE		7.000	JJ	07/01/2007			185,941	200,000	106.176	212,352	177,784		7,000		14,000	4,101		3	04/20/2000	9.136
197677-AL-1	COLUMBIA/HCA HEALTHCARE		7.000	JJ	07/01/2007			137,285	150,000	106.176	159,264	130,290		5,250		10,500	3,663		3	06/05/2000	9.600
222746-AC-3	COURTYARD MARRIOTT		10.750	FA	02/01/2008	02/01/2020	101.790	227,026	225,000	101.875	229,219	227,813		10,078		24,188	(509)		4	01/12/2001	10.492
29444N-AF-9	EQUISTAR CHEMICALS		10.125	MS	09/01/2008			182,000	200,000	91.000	182,000	200,000		6,750		20,644	(18,000)		4	08/24/2001	10.125
31430Q-AG-2	FELCOR LODGING LTD.		9.500	MS	09/15/2008	09/15/2020	104.750	125,195	125,000	102.000	127,500	125,313		3,463		11,875	(48)		3	09/15/2000	9.455
338032-AH-8	FISHER SCIENTIFIC INT'L		9.000	FA	02/01/2008	02/01/2020	104.500	199,397	200,000	104.250	208,500	186,000		7,500		18,000	5,489		4	05/03/2000	10.329
33938E-AF-4	FLEXTRONICS INT'L LTD.		9.875	JJ	07/01/2010	07/01/2020	104.940	205,966	205,000	107.750	220,888	207,563		10,122		20,244	(855)		3	07/03/2000	9.286
37183F-AA-5	GENESIS HEALTH VENT		7.590	AO	04/02/2007	01/23/2020	100.000	184,140	198,000	93.000	184,140	197,500		3,715		14,198	(11,402)		4	11/01/2001	7.876
37934A-AC-4	GLOBAL IMAGING SYS		10.750	FA	02/15/2007	02/15/2020	105.380	164,143	200,000	100.000	200,000	150,000		8,063		21,500	9,457		4	01/29/2001	17.632
38821G-AB-7	GRANT PRIDECO INC		9.625	JD	12/01/2007			195,270	200,000	106.000	212,000	194,000		1,604		19,250	1,174		3	11/09/2001	10.500
41078T-AA-5	HANOVER EQUIPMENT		8.500	MS	09/01/2008	09/01/2020	104.250	195,000	200,000	97.500	195,000	200,000		5,667		18,188	(5,000)		4	08/30/2001	8.500
427056-AY-2	HERCULES, INC		11.125	MN	11/15/2007			190,559	200,000	111.500	223,000	187,000		2,781		22,280	2,223		3	12/01/2000	12.550
448096-AG-2	HUSKY OIL LTD		8.900	FA	08/15/2028	08/15/2020	100.000	192,368	200,000	110.457	220,914	192,368		6,675		17,800	107		3	06/30/2000	9.282
44856L-AJ-5	HYATT EQUITIES LLC		9.250	MN	05/15/2005			199,866	200,000		199,866	199,776		2,313		18,500	65		2PE	05/12/2000	9.278
45811E-AB-9	INTEGRATED ELEC SYS		9.625	FA	02/01/2009	02/01/2020	104.690	184,000	200,000	92.000	184,000	156,750		7,813		18,750	11,788		4	05/24/2000	13.995
486168-AE-7	KAUFMAN & BROAD HOME		7.750	AO	10/15/2004			111,399	115,000		115,399	104,650		1,857		8,913	3,594		3	06/20/2000	10.382
48666K-AD-1	K. B. HOME		9.500	FA	02/15/2011	02/15/2020	104.750	250,000	250,000	106.000	265,000	250,000		8,906		23,750			3	02/08/2001	9.500

(continues)

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- nation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																				
52729N-AN-0	LEVEL 3 COMM		11.250	MS	03/15/2010	03/15/2020	105.630	126,000	200,000	63.000	126,000	193,000	6,562	22,500	28,117			5	05/12/2000	11.856
52729N-AN-0	LEVEL 3 COMM		11.250	MS	03/15/2010	03/15/2020	105.630	126,000	200,000	63.000	126,000	192,500	6,562	22,500	28,883			5	05/22/2000	11.901
542312-AB-9	LONE STAR TECH		9.000	JD	06/01/2011	06/01/2020	104.500	92,000	100,000	92.000	92,000	100,000	750	9,000	8,000			4	05/29/2001	9.000
552078-AM-9	LYONDELL CHEMICAL CO		9.875	MN	05/01/2007	05/01/2020	104.940	192,000	200,000	96.000	192,000	193,000	3,292	19,750	(3,437)			3	06/05/2000	10.995
554273-AB-8	MACDERMID, INC.		9.125	JJ	07/15/2011	07/15/2020	104.560	199,146	200,000	106.750	213,500	199,010	8,365	19,517	99			3	06/25/2001	9.200
559079-AE-8	MAGELLAN HEALTH SVCS		9.375	MN	11/15/2007	11/15/2020	104.690	79,000	100,000	79.000	79,000	100,000	1,172	10,258	(21,000)			5	05/31/2001	9.375
564055-AC-5	MANOR CARE		8.000	MS	03/01/2008			200,000	200,000	105.500	211,000	200,000	5,333	16,000				3	03/08/2001	8.000
571783-AD-1	MARSH SUPERMARKETS		8.875	FA	08/01/2007	02/01/2020	104.440	178,000	200,000	89.000	178,000	189,000	7,396	17,750	(12,924)			4	04/20/2000	9.949
58503X-AA-5	MEDPARTNERS, INC.		7.375	AO	10/01/2006			181,276	200,000	102.000	204,000	168,500	3,688	14,750	6,653			3	05/16/2000	10.858
59001A-AB-8	MERITAGE CORP		9.750	JD	06/01/2011	06/01/2020	104.880	100,000	100,000	104.500	104,500	100,000	812	9,750				3	05/30/2001	9.750
605056-AB-6	MISSION ENERGY HOLDINGS		13.500	JJ	07/15/2008			57,500	250,000	23.000	57,500	60,759	15,469	34,969	257			4	07/02/2001	14.000
638901-AP-3	NAVISTAR INT'L CORP		8.000	FA	02/01/2008	02/01/2020	104.000	162,000	200,000	81.000	162,000	188,000	6,667	16,000	(32,000)			4	04/20/2000	9.088
651639-AD-8	NEWMONT MINING CORP		9.625	MN	05/15/2011			199,493	200,000	116.830	233,660	199,458	2,156	17,250	56			2	05/14/2001	9.668
65332V-AV-5	NEXTEL COMMUNICATIONS		9.375	MN	11/15/2009	11/15/2020	104.690	181,000	200,000	90.500	181,000	189,250	2,344	18,750	19,862			4	04/17/2000	10.267
65332V-AV-5	NEXTEL COMMUNICATIONS		9.375	MN	11/15/2009	11/15/2020	104.690	181,000	200,000	90.500	181,000	185,000	2,344	18,750	26,137			4	05/22/2000	10.650
656559-AW-1	NORTEK, INC.		9.125	MS	09/01/2007			190,718	200,000	102.500	205,000	186,000	6,083	18,250	2,456			4	05/23/2000	10.520
670509-AG-3	NUEVO ENERGY CO.		9.500	JD	06/01/2008	06/01/2020	104.750	200,000	200,000	103.000	206,000	196,000	1,583	19,000	13,500			4	04/19/2000	9.860
680665-AD-8	OLIN CORPORATION		9.125	JD	12/15/2011			200,000	200,000	113.581	227,162	200,000	760	18,453				2	12/11/2001	9.125
681904-AD-0	OMNICARE, INC.		5.000	JD	12/01/2007		102.500	166,362	200,000	95.375	190,750	152,250	833	10,000	8,428			3	11/20/2000	9.774
686286-AC-9	ORION POWER HOLDINGS, INC.		12.000	MN	05/01/2010			72,000	100,000	72.000	72,000	101,250	2,000	12,000	(29,120)			4	06/06/2000	11.778
686286-AC-9	ORION POWER HOLDINGS, INC.		12.000	MN	05/01/2010			144,000	200,000	72.000	144,000	200,000	4,000	24,000	(56,000)			4	04/27/2000	11.778
690768-BB-1	OWENS ILLINOIS, INC.		8.100	MN	05/15/2007			193,000	200,000	96.500	193,000	189,560	2,025	16,200	8,001			4	05/03/2000	9.121
706451-AB-7	PEMEX PROF FDG MASTER TR		9.125	AO	10/13/2010			79,583	80,000	114.500	91,600	79,510	1,521	7,300	54			2	10/13/2000	9.220
74819R-AB-2	QUEBECOR MEDIA INC.		11.125	JJ	07/15/2011	07/15/2020	105.560	184,250	200,000	92.125	184,250	195,588	10,198	22,806	(11,652)			3	07/06/2001	11.716
74956E-AB-4	RH DONNELLEY INC		9.125	JD	06/01/2008	06/01/2020	104.560	192,997	200,000	100.000	200,000	190,000	1,521	18,250	1,537			4	05/03/2000	10.040
780153-AF-9	ROYAL CARIBBEAN CRUISES LTD		7.000	AO	10/15/2007			168,139	200,000	89.000	178,000	160,000	2,917	14,000	7,880			3	12/11/2001	11.833
78388J-AE-6	SBA COMMUNICATIONS		10.250	FA	02/01/2009	02/01/2020	105.130	140,400	260,000	54.000	140,400	260,000	11,104	26,650	(81,900)			5	02/02/2001	10.250
784005-AD-2	S C INT'L SVCS, INC.		9.250	MS	09/01/2007		104.640	120,000	200,000	60.000	120,000	196,500	6,167	18,500	(36,000)			4	11/30/2000	9.603
817320-AL-8	SEQUA CORP		8.875	AO	04/01/2008			191,000	200,000	95.500	191,000	200,000	4,438	17,750	4,000			3	04/02/2001	8.875
857555-AH-9	STATER BROTHERS HOLDINGS, INC.		10.750	FA	08/15/2006	08/15/2020	105.380	200,088	200,000	101.500	203,000	201,000	8,063	23,000	(425)			4	04/20/2000	10.632
860370-AD-7	STEWART ENTERPRISES		10.750	JJ	07/01/2008	07/01/2020	105.380	200,000	200,000	110.500	221,000	200,000	10,750	21,619				4	06/29/2001	10.750
861589-AX-7	STONE CONTAINER		9.750	FA	02/01/2011	02/01/2020	104.880	255,000	255,000	107.000	272,850	255,000	10,705	24,863				4	01/25/2001	9.750
869137-AC-3	SUSQUEHANNA MEDIA CO.		8.500	MN	05/15/2009	05/15/2020	104.250	197,978	200,000	103.250	206,500	192,000	2,125	17,000	3,037			4	04/20/2000	9.157
869137-AC-3	SUSQUEHANNA MEDIA CO		8.500	MN	05/15/2009	05/15/2020	104.250	148,246	150,000	103.250	154,875	143,250	1,594	12,750	2,635			4	06/07/2000	9.904
911363-AD-1	UNITED RENTALS, INC.		8.800	FA	08/15/2008	08/15/2020	104.400	159,500	200,000	79.750	159,500	175,500	6,600	17,600	(19,389)			4	04/19/2000	11.086
961238-AG-7	WESTPOINT STEVENS, INC.		7.875	JD	06/15/2005			61,000	200,000	31.000	62,000	41,426	656	15,750	3,571			5	04/20/2000	12.738
00209A-AG-1	A T & T WIRELESS		8.125	MN	05/01/2012			398,117	400,000	100.500	402,000	398,000	5,417	17,604	117			2	04/16/2002	8.198
01741R-AB-8	ALLEGHENY TECHNOLOGIES		8.375	JD	12/15/2011			197,197	200,000	100.271	200,542	196,882	837	16,610	319			2	12/18/2001	8.611
018803-AF-3	ALLIANT ENERGY RESOURCES		9.750	JJ	01/15/2013			196,856	200,000		196,856	196,848	217	8				2PE	12/26/2002	10.003
020040-AB-7	ALLTRISTA CORP		9.750	MN	05/01/2012	05/01/2020	104.880	246,336	250,000		246,336	246,090	4,062	12,661	246			4Z	04/24/2002	10.000
02944P-AB-5	AMERICAN SEAFOODS		10.125	AO	04/15/2010	04/15/2020	105.060	300,000	300,000	102.000	306,000	300,000	7,341	14,934				4	04/18/2002	10.125
902494-AM-5	TYSON FOODS, INC.		8.250	AO	10/01/2011			199,347	200,000	118.231	236,462	199,304	4,125	16,454	73			2	10/02/2001	8.302
087851-AQ-4	BEVERLY ENTERPRISES		9.625	AO	04/15/2009			252,000	300,000	84.000	252,000	304,500	6,016	28,875	(52,501)			4	03/25/2002	9.328
093645-AB-5	BLOCK COMMUNICATIONS		9.250	AO	04/15/2009	04/15/2020	104.630	250,000	250,000	103.250	258,125	250,000	6,552	11,370				4	04/18/2002	9.250
122395-AA-4	BURNS PHILP CAP		9.750	JJ	07/15/2012	07/15/2020	104.880	264,000	275,000	96.000	264,000	275,000	14,077		(11,000)			4	06/21/2002	9.748
17274R-AB-9	CIRCUS & ELGORADO		10.125	MS	03/01/2012	03/01/2020	105.060	197,000	200,000	98.500	197,000	199,222	6,750	9,900	(2,223)			4	03/05/2002	10.188
192596-AH-7	COINMACH CORP		9.000	FA	02/01/2010	02/01/2020	104.500	200,000	200,000	104.875	209,750	200,000	7,500	9,300				4	01/25/2002	9.000

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

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			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																				
220874-AB-7	CORUS ENTERTAINMENT		8.340	MS	03/01/2012	03/01/2020	104.380	198,483	200,000	105.875	211,750	198,372	5,560	8,458	111			4	03/07/2002	8.462
254394-AE-9	DIMON, INC.		9.625	AO	10/15/2011	10/15/2020	104.810	150,000	150,000	105.750	158,625	150,000	3,006	13,836				3	10/30/2001	9.625
457030-AC-8	INGLES MARKETS, INC.		8.875	JD	12/01/2011	12/01/2020	104.440	185,000	200,000	92.500	185,000	198,372	1,479	17,257	(13,361)			4	12/11/2001	9.000
543213-AB-8	LONGVIEW FIBRE CO		10.000	JJ	01/15/2009	01/15/2020	105.000	198,940	200,000	105.000	210,000	198,758	9,167	9,444	182			4	01/25/2002	10.125
70322A-AB-7	PATHMARK STORES INC		8.750	FA	02/01/2012	02/01/2020	104.380	184,000	200,000	92.000	184,000	200,000	7,194	8,847	(16,000)			4	01/29/2002	8.750
749121-AL-3	QWEST COMMUNICATIONS INTL INC		7.500	MN	11/01/2008			243,000	300,000	81.000	243,000	243,000	3,750	11,250				5	05/10/2002	12.346
778669-AA-9	ROTECH HEALTHCARE		9.500	AO	04/01/2012	04/01/2020	104.750	500,000	500,000	100.125	500,625	500,000	11,875	24,410				4	03/26/2002	9.500
808188-AF-3	SCHULER HOMES INC.		9.375	JJ	07/15/2009	07/15/2020	104.690	200,000	200,000	102.000	204,000	200,000	8,594	19,635				3	06/28/2001	9.375
870700-AC-5	SWIFT & CO		8.000	AO	10/01/2009	10/01/2020	105.060	187,305	200,000	94.500	189,000	186,960	4,489		345			4	09/19/2002	9.282
878483-AA-4	TECHNICAL OLYMPIC USA INC		9.000	JJ	07/01/2010	07/01/2020	104.500	266,750	275,000	97.000	266,750	275,000	12,719		(8,250)			3	06/25/2002	8.999
879006-AC-8	TEEKAY SHIPPING CORPORATION		8.875	JJ	07/15/2011			204,003	200,000	102.625	205,250	204,500	8,135	18,884	(494)			3	12/06/2001	8.525
893830-AG-4	TRANSOCEAN SEDCO		6.500	AO	04/15/2003			200,000	200,000	101.018	202,036	197,000	2,708	13,500	1,825			2PE	02/01/2001	7.243
231021-AL-0	TRUMMINS INC.		9.500	JD	12/01/2010	12/01/2020	104.750	200,000	200,000	106.500	213,000	200,000	2,111					3	11/20/2002	9.499
293567-AV-5	ENSERCH CORP		7.125	JD	06/15/2005			190,519	200,000	96.458	192,916	190,000	594	7,125	519			2PE	11/07/2002	9.326
668074-AJ-6	NORTHWESTERN CORP		8.750	MS	03/15/2012			399,331	400,000		399,331	399,364	10,208	17,694	(33)			2PE	03/13/2002	8.774
749564-AA-8	RH DONNELLEY FINANCE CORP I		8.875	JD	12/15/2010	12/15/2020	104.440	200,000	200,000		200,000	200,000	1,331					4Z	12/03/2002	8.874
858577-AC-3	STENA AB		9.625	JD	12/01/2012	12/01/2020	104.810	200,000	200,000	103.250	206,500	200,000	1,765					3	11/27/2002	9.625
87971K-AC-1	TEMPEC INDUSTRIES INC		8.500	FA	02/01/2011			201,501	200,000	100.750	201,500	201,500	7,083		1			3	12/26/2002	8.368
881609-AL-5	TESORO PETE CORP		9.625	AO	04/01/2012	04/01/2020	104.810	195,000	300,000	65.000	195,000	300,000	6,016	13,796	(105,000)			4	04/09/2002	9.624
001397-AA-6	A I G SUNAMERICA		5.850	FA	02/01/2006			1,084,001	1,000,000		1,084,001	1,084,560	24,375		(559)			1PE	12/23/2002	2.981
00184A-AB-1	AOL TIME WARNER		6.750	AO	04/15/2011			997,893	1,000,000		1,039,910	997,620	14,063	67,500	275			2	12/20/2001	6.783
001957-BD-0	A T & T CORP		8.000	MN	11/15/2031			518,630	500,000	110.223	551,115	518,655	5,000		(25)			2	12/16/2002	7.676
00209A-AE-6	A T & T WIRELESS		7.875	MS	03/01/2011			530,745	500,000	100.500	502,500	533,575	13,125	39,375	(2,734)			2	12/17/2001	6.876
00209T-AB-1	A T & T BROADBAND		9.455	MN	11/15/2022			567,325	500,000	116.000	580,000	567,405	5,909		(80)			2	12/16/2002	8.081
012873-AK-1	ALBERTA ENERGY LTD		7.375	MN	11/01/2031			1,178,375	1,000,000	117.373	1,173,730	1,178,490	12,292		(115)			2	12/16/2002	6.058
013104-AF-1	ALBERTSONS, INC.		7.450	FA	08/01/2029			547,807	500,000	110.443	552,215	547,820	15,521		(13)			2	12/16/2002	6.676
023551-AH-7	AMERADA HESS CORP		6.650	FA	08/15/2011			1,002,945	1,000,000	109.228	1,092,280	1,003,360	24,938	66,500	(415)			2	01/08/2002	6.601
035229-CA-9	ANHEUSER BUSCH CO		5.375	MS	09/15/2008			517,385	509,000	109.058	555,105	518,834	7,980	13,679	(1,448)			1PE	06/12/2002	5.010
06423A-AN-3	BANK ONE CORP		6.000	FA	08/01/2008			273,704	250,000	110.340	275,850	273,855	6,250		(151)			1	12/16/2002	4.084
06423A-AN-3	BANK ONE CORP		6.000	FA	08/01/2008			355,596	325,000	110.340	358,605	355,791	8,125		(194)			1	12/16/2002	4.097
079860-AD-4	BELLSOUTH CORP		6.875	AO	10/15/2031			551,542	500,000	112.088	560,440	551,575	7,161		(33)			1	12/16/2002	6.109
111021-AD-3	BRITISH TELECOM PLC		8.125	JD	12/15/2010			1,105,069	1,000,000	119.890	1,198,900	1,120,340	3,385	83,750	(15,271)			2	01/18/2002	6.335
125577-AD-8	C I T GROUP HOLDINGS		7.125	AO	10/15/2004			1,034,433	1,000,000	105.677	1,056,770	1,077,555	14,844	71,250	(37,643)			1PE	10/11/2001	4.349
172967-AZ-4	CITI GROUP INC		7.250	AO	10/01/2010			1,069,203	1,000,000	116.087	1,160,870	1,073,420	18,125	36,250	(4,217)			1	05/23/2002	6.113
210371-AF-7	CONSTELLATION ENERGY		7.600	AO	04/01/2032			1,025,085	1,000,000	102.211	1,022,110	1,025,100	15,833		(15)			2PE	12/16/2002	7.388
22237L-NC-2	COUNTRYWIDE FINL		3.500	JD	12/19/2005			996,538	1,000,000		996,538	996,500	1,458		38			1PE	12/16/2002	3.624
24240V-AN-1	DEAN WITTER DISCOVER		6.300	JJ	01/15/2006			808,272	750,000	108.673	815,048	808,950	21,656		(678)			1	12/17/2002	3.580
251799-AA-0	DEVON ENERGY CORP		7.950	AO	04/15/2032			1,183,890	1,000,000	120.221	1,202,210	1,183,990	16,563		(100)			2	12/16/2002	6.532
25468P-BZ-8	DISNEY WALT		5.375	JD	06/01/2007			524,389	500,000		524,389	524,605	2,240		(216)			2	12/16/2002	4.154
25746U-AA-7	DOMINION RESOURCES, INC.		8.125	JD	06/15/2010			976,476	900,000	116.340	1,047,060	990,630	3,047	73,125	(7,705)			2	02/05/2001	6.600
285659-AD-0	ELECTRONIC DATA SYSTEMS		6.850	AO	10/15/2004			1,000,194	1,000,000	102.888	1,028,880	1,000,700	14,271	68,500	(171)			1	12/09/1999	6.830
337358-BC-8	FIRST UN CORP NT		6.875	MS	09/15/2005			1,101,073	1,000,000	111.637	1,116,370	1,102,460	20,052		(1,387)			1	12/17/2002	2.956
337932-AA-5	FIRST ENERGY CORP		5.500	MN	11/15/2006			997,971	1,000,000	100.565	1,005,650	997,970	6,875		1			2	12/17/2002	5.556
345397-TR-4	FORD MOTOR CREDIT		6.875	FA	02/01/2006			933,254	1,000,000	100.175	1,001,750	930,000	28,646		3,254			2	10/29/2002	9.412
36962G-UL-6	GENERAL ELEC CAP CORP		7.375	JJ	01/19/2010			1,062,379	1,000,000		1,062,379	1,060,370	33,802	73,750	(11,101)			1	12/29/2000	6.201
370334-AR-5	GENERAL MILLS INC		5.125	FA	02/15/2007			1,027,398	1,000,000	106.243	1,062,430	1,028,420	19,219		(1,022)			2PE	10/29/2002	4.390
370425-SD-3	GMAC		6.125	FA	08/28/2007			991,772	1,000,000	101.187	1,011,870	991,700	20,417		72			1	12/16/2002	6.329

(continues)

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest	
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year							
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
49326E-DN-0	KEYCORP		4.625	MN	05/16/2005			1,040,639	1,000,000		1,040,639	1,041,240	5,781		(601)			1PE	12/18/2002	2.843	
494550-AP-1	KINDER MORGAN EN		5.350	FA	08/15/2007			1,044,445	1,000,000		1,044,445	1,044,790	20,062		(345)			2PE	12/16/2002	4.279	
52517P-SC-6	LEHMAN BROS HLDGS		6.625	JJ	01/18/2012			501,391	500,000		501,391	501,490	14,446	17,299	(99)			1	05/23/2002	6.581	
539830-AL-3	LOCKHEED MARTIN		8.200	JD	12/01/2009			552,728	500,000	123.581	617,905	559,925	3,417	41,000	(7,197)			2	05/23/2002	6.184	
55263E-CD-5	M B N A CORP		6.250	JJ	01/17/2007			517,078	500,000		517,078	517,220	14,323		(142)			2PE	12/16/2002	5.300	
638671-AA-5	NATIONWIDE MUTUAL IN		6.500	FA	02/15/2004			1,011,135	1,000,000	103.339	1,033,390	1,036,590	24,375	32,500	(25,455)			1PE	04/18/2002	4.391	
713291-AD-4	PEPCO HLDGS		7.450	FA	08/15/2032			1,083,555	1,000,000	107.076	1,070,760	1,083,570	27,937		(15)			2	12/16/2002	6.791	
792860-AE-8	ST PAUL COS INC		7.875	AO	04/15/2005			1,040,385	1,000,000	109.403	1,094,030	1,068,070	16,406	78,750	(27,684)			2PE	03/01/2002	5.471	
852060-AJ-1	SPRINT CAPITAL CORP		7.625	JJ	01/30/2011			715,180	1,000,000	95.000	950,000	710,000	31,771		5,180			2	09/26/2002	13.523	
91159H-GC-8	U S BANKCORP		5.100	JJ	07/15/2007			794,770	750,000		794,770	795,105	22,738		(335)			1PE	12/17/2002	3.661	
92344G-AL-0	VERIZON GLOBAL FDG		7.250	JD	12/01/2010			515,222	500,000	113.653	568,265	515,485	3,021	54,375	(263)			1	10/24/2002	6.746	
925524-AH-3	VIACOM INC		7.875	JJ	07/30/2030			612,660	500,000	124.483	622,415	612,710	16,406		(50)			1	12/16/2002	6.165	
949746-AA-9	WELLS FARGO & COMPANY		6.625	JJ	07/15/2004			1,006,914	1,000,000	106.976	1,069,760	1,015,040	30,365	66,250	(4,178)			1PE	12/29/2000	6.145	
962166-BR-4	WEYERHAEUSER CO		7.375	MS	03/15/2032			1,080,747	1,000,000	108.453	1,084,530	1,080,780	21,510		(33)			2	12/16/2002	6.738	
87612E-AA-4	TARGET CORP		7.500	FA	02/15/2005			501,065	500,000	110.451	552,255	502,840	14,062	37,500	(929)			1	06/13/2000	7.350	
441812-GH-1	HOUSEHOLD FINANCE		7.200	JJ	07/15/2006			1,031,912	1,000,000	108.194	1,081,940	1,045,920	33,000	72,000	(13,749)			1	12/19/2001	6.034	
617446-DW-6	MORGAN STANLEY DEAN WITTER		7.750	JD	06/15/2005			1,533,160	1,500,000	111.571	1,673,565	1,570,380	4,844	116,250	(22,715)			1	12/19/2000	6.527	
931142-BE-2	WALMART STORES		6.875	FA	08/10/2009			997,194	1,000,000	117.797	1,177,970	996,080	26,736	68,750	503			1PE	08/10/1999	6.930	
001957-BJ-7	A T & T CORP		6.500	MS	03/15/2029			815,333	1,000,000	98.000	980,000	815,000	18,958		333			2	10/24/2002	8.227	
013817-AB-7	ALCOA, INC		7.375	FA	08/01/2010			1,071,455	1,000,000	118.205	1,182,050	1,082,640	30,729	73,750	(11,185)			1PE	01/23/2002	6.116	
907818-CN-6	UNION PACIFIC		6.125	JJ	01/15/2012			525,831	500,000	109.381	546,905	526,205	14,036		(374)			2	10/24/2002	5.395	
962166-BP-8	WEYERHAEUSER CO		6.750	MS	03/15/2012			627,599	600,000	109.034	654,204	628,056	11,812		(457)			2	10/22/2002	6.088	
962166-BP-8	WEYERHAEUSER CO		6.750	MS	03/15/2012			394,519	400,000	109.034	436,136	394,012	7,875	13,725	507			2	03/19/2002	6.960	
032479-AC-1	ANADARKO FINANCE CORP		6.750	MN	05/01/2011			1,018,067	1,000,000	112.677	1,126,770	1,020,570	11,250	67,500	(2,503)			2	01/10/2002	6.451	
20029P-AL-3	COMCAST CABLE COMM		6.750	JJ	01/30/2011			926,727	1,000,000	104.048	1,040,480	925,000	28,125		1,727			2	09/26/2002	7.997	
25179S-AC-4	DEVON FUNDING CORP		6.875	MS	09/30/2011			706,812	750,000	111.386	835,395	701,430	13,750	51,133	5,283			2	12/20/2001	7.833	
46625H-AM-2	JP MORGAN CHASE & CO		5.350	MS	03/01/2007			1,990,477	2,000,000	105.780	2,115,600	1,987,700	35,667	52,014	2,777			1	03/08/2002	5.492	
758940-AB-6	REGIONS FINL CORP		7.750	MS	09/15/2024			1,082,918	1,000,000	118.498	1,184,980	1,084,400	22,604	77,500	(1,482)			1PE	02/12/2002	7.000	
22237L-MY-5	COUNTRYWIDE HOME LOANS		5.625	JJ	07/15/2009			1,016,091	1,000,000		1,016,091	1,016,380	25,781		(289)			1	10/29/2002	5.330	
25156P-AB-9	DEUTSCHE TELEKOM		8.500	JD	06/15/2010			1,060,703	1,000,000	115.173	1,151,730	1,061,740	3,542	42,500	(1,037)			2	10/24/2002	7.424	
70645K-AE-9	PEMEX PROJ FDG		8.000	MN	11/15/2011			1,009,804	1,000,000		1,009,804	1,010,000	10,000	40,507	(196)			2PE	09/26/2002	7.842	
3999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							88,633,043			89,761,632		93,155,910		89,735,206						
Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																					
22540A-6D-5	CS FIRST BOSTON		5.260	ALL	12/15/2035			433,741	433,808		433,741	499,922	1,902	24,264				1	08/31/2001	5.261	
337367-AB-2	FULB 1998-C2 A2		6.560	ALL	11/18/2035			535,812	525,000		535,812	539,273	2,870	34,440	(2,357)			1	03/22/2001	6.116	
36157N-HT-4	GE CAPITAL MORTGAGE SVCS		7.500	ALL	06/25/2015			38,153	38,716		38,153	38,153	240	6,150				1	06/29/2000	7.665	
501773-CS-2	LB COML CONDUIT MTG		6.780	ALL	04/15/2009			589,512	550,000		589,512	598,770	3,108	37,290	(8,410)			1	11/06/2001	5.320	
61745M-ES-8	MORGAN STANLEY DEAN WITTER		6.550	ALL	03/15/2030			558,347	550,000		558,347	561,516	3,002	36,025	(2,338)			1	06/11/2001	6.155	
201746W-CG-3	MORGAN STANLEY DEAN WITTER		7.798	ALL	08/15/2030			15,627	15,637		15,627	15,627	97	2,737				1	07/31/2000	7.803	
655356-JF-1	NASC MTG 98-D6 A1B		6.590	ALL	03/15/2030			560,441	550,000		560,441	560,441	3,020	36,245				1	04/24/2001	6.440	
201730-AC-2	COMM MTG ASSET		6.640	ALL	09/17/2010			748,986	675,000		748,986	748,986	1,868	7,470				1	10/24/2002	4.946	
61745M-FG-3	MORGAN STANLEY CAP		6.520	ALL	01/15/2008			599,654	575,000		599,654	603,301	3,124	31,242	(3,647)			1	02/12/2002	5.533	
86358R-XZ-5	STRUCTURED ASSET SEC		3.450	ALL	04/25/2032			903,205	1,030,394		903,205	903,205	2,962	30,245				1PE	04/29/2002	4.251	
4199999	Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities							4,983,478			4,943,555		4,983,478		5,069,194						

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/ Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- ation	20 Date Acquired	21 Effective Rate of Interest
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																				
40074P-AC-5	GUARANTEED EXPORT TRUST		6.550	JD	06/15/2004			88,232	88,232		88,232	88,232		241	8,669			1PE	04/29/1996	6.550
400907-AL-5	GUARANTEED EXPORT TRUST		8.187	JD	12/15/2004			52,821	52,797		52,821	52,821		180	7,939			1PE	12/16/1994	8.350
400907-AL-5	GUARANTEED EXPORT TRUST		8.187	JD	12/15/2004			17,256	16,356		17,256	17,256		56	1,588			1PE	12/19/1996	8.350
055959-AP-5	B M W VEHICLE OWNER TRUST		5.110	ALL	05/25/2006			249,970	250,000		249,970	249,969		1,073	12,775	8		1PE	05/18/2001	5.113
17305E-AA-3	CITIBANK CR CARD MASTER TR		7.050	MS	09/15/2005			299,706	300,000		299,706	299,478		6,169	21,150	148		1	09/26/2000	7.091
23383V-AW-0	DAIMLER CHRYSLER		5.400	ALL	03/06/2006			349,952	350,000		349,952	349,963		1,575	18,900	9		1	03/12/2001	5.402
25466K-CN-7	DISCOVER CRD MSTR TR		6.850	JJ	07/17/2007			499,684	500,000		499,684	499,465		15,698	34,250	90		1	12/14/1999	6.867
34527R-DK-6	FORD CREDIT AUTO OWNER TRUST		7.370	ALL	07/15/2004			199,995	200,000		199,995	199,981		1,228	14,740	7		1PE	03/23/2000	7.368
98152D-AH-4	WORLD OMNI AUTO RECV		5.510	ALL	07/20/2007			349,941	350,000		349,941	349,917		1,607	19,285	14		1PE	02/13/2001	5.140
55264T-AC-5	MBNA CR CARD MASTER		5.750	ALL	10/15/2008			490,572	450,000		490,572	490,641		1,078		(69)		1	12/27/2002	3.989
55264T-AQ-4	MBNA CR CARD MASTER		4.950	ALL	06/15/2009			449,743	450,000		449,743	449,701		928	14,850	42		1	04/30/2002	4.960
705220-AF-8	PECO ENERGY TRANS TRUST		6.050	MS	03/01/2009			401,861	375,000		401,861	403,462		7,562	11,344	(1,601)		1	07/29/2002	4.697
163762-AL-1	CHEMICAL MASTER CR		5.980	MS	09/15/2008			535,571	500,000		535,571	535,781		8,721		(210)		1	12/17/2002	4.548
17305E-AE-5	CITIBANK CR CARD		6.900	AO	10/15/2007			1,107,187	1,000,000		1,107,187	1,107,969		14,375		(781)		1	12/17/2002	4.391
23383V-AC-4	DAIMLER CHRYSLER		7.230	ALL	01/06/2005			1,870,680	1,870,685		1,870,680	1,870,680		11,271	144,589			1PE	03/08/2000	7.227
81234C-BL-4	SEARS CREDIT ACCT		6.450	ALL	11/17/2009			1,979,499	2,000,000		1,979,499	1,970,625		5,375	129,000	3,944		1PE	12/10/1999	4.918
03235M-AA-0	AMTRAK PENN STN		9.250	ALL	06/15/2017			160,808	153,472		160,808	160,808		592	7,273			1	10/29/2002	8.665
4399999	Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities							9,103,478	8,906,542		9,103,478	9,096,749		77,729	446,352	1,601				
Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																				
69361Y-AC-7	P S E & G TRANSITION		5.980	JD	06/15/2008			270,957	250,000		270,957	271,094		623		(137)		1	12/17/2002	4.242
69361Y-AE-3	P S E & G TRANSITION		6.450	MS	03/15/2013			282,946	255,000		282,946	283,050		685	4,112	(104)		1	12/13/2002	5.061
4499999	Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							553,903	505,000		553,903	554,144		1,308	4,112	(241)				
4599999	Subtotal - Industrial and Miscellaneous (Unaffiliated)							103,273,902	104,116,729		107,796,769	104,455,293		1,850,796	4,752,385	(749,742)				
5499999	Total Bonds - Subtotal - Issuer Obligations							178,966,346	177,772,632		184,760,988	181,970,198		3,216,723	8,528,464	(1,045,205)				
5599999	Total Bonds - Subtotal - Single Class Mortgage-Backed/Asset-Backed Securities							12,921,306	12,889,223		12,921,306	12,921,306		70,410	883,420					
5699999	Total Bonds - Subtotal - Defined Multi-Class Residential Mortgage-Backed Securities							8,290,096	8,210,847		8,290,096	8,376,052		37,926	386,825	(16,992)				
5899999	Total Bonds - Subtotal - Defined Multi-Class Commercial Mortgage-Backed Securities							9,103,478	8,906,542		9,103,478	9,096,749		77,729	446,352	1,601				
5999999	Total Bonds - Subtotal - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							553,903	505,000		553,903	554,144		1,308	4,112	(241)				
6099999	TOTALS							209,835,129	208,284,244		215,629,771	212,918,449		3,404,096	10,249,173	(1,060,837)				

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	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 Designation	15 Date Acquired						
									10 Declared but Unpaid	11 Amount Received During Year										
Preferred Stocks - Public Utilities (Unaffiliated)																				
023608-20-1	AMEREN CORP	20,000.000	25.00	26.830	536,600	26.830	536,600	500,000		33,989	36,600		P1L	03/04/2002						
172474-20-7	CINERGY CORP	16,000.000	50.00	55.400	886,400	55.400	886,400	800,000		69,456	3,200		P2A	12/18/2001						
25746U-40-6	DOMINION RESOURCES INC	20,000.000	50.00	48.560	971,200	48.560	971,200	1,000,000		57,118	(28,800)		P2L	03/20/2002						
264399-58-5	DUKE ENERGY CORP	40,000.000	25.00	15.910	636,400	15.910	636,400	995,500		82,499	(417,600)		P2L	03/19/2001						
69352F-20-4	P P L CAP FDG TR I	34,000.000	25.00	18.150	617,100	18.150	617,100	837,928		65,875	(51,000)		P2L	07/31/2001						
78412D-30-7	SEMCO ENERGY INC.	30,000.000	10.00	5.360	160,800	5.360	160,800	300,000		33,000	(113,700)		P2L	06/16/2000						
873168-50-4	TXU CORP	10,000.000	50.00	28.600	286,000	28.600	286,000	500,000		43,750	(231,400)		P2L	10/16/2001						
6199999	Subtotal - Preferred Stocks - Public Utilities (Unaffiliated)													4,094,500	4,094,500	4,933,428	385,687	(802,700)		
Preferred Stocks - Banks, Trust and Insurance Companies (Unaffiliated)																				
20057R-30-8	COMMERCE CAP TR II	5,000.000	50.00	55.500	249,375	55.500	277,500	249,375		3,719			RP2A	10/11/2002						
349917-20-3	FORTIS REGCAPS FND TR I I	1,000.000	1,000.00	1,000.000	1,000,000	1,000.000	1,000,000	999,720		76,590	280		P1A	03/02/2000						
632525-30-9	NATL AUSTRALIA BD LTD	20,000.000	25.00	32.550	651,000	32.550	651,000	500,000		29,531	51,000		P1L	09/25/2000						
6299999	Subtotal - Preferred Stocks - Banks, Trust and Insurance Companies (Unaffiliated)													1,900,375	1,928,500	1,749,095	109,840	51,280		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
020039-82-2	ALL TEL CORP	20,000.000	50.00	51.330	1,026,600	51.330	1,026,600	1,000,000		41,118	26,600		P1L	05/06/2002						
111620-40-7	BROADWING INC	15,000.000	50.00	21.000	169,500	21.000	315,000	169,500	12,655	50,625	227,775		P4L	04/19/2000						
12612V-20-5	CNF TR I PFD CV	10,000.000	50.00	49.790	377,150	49.790	497,900	377,150		25,000			P3L	09/29/2000						
126304-40-1	CSC HLDGS INC	4,000.000	100.00	93.000	372,000	93.000	372,000	392,000	11,125	22,250	(20,000)		P4L	04/22/2002						
151313-88-9	CENDANT CORP	20,000.000	50.00	32.250	645,000	32.250	645,000	992,375		77,500	(319,400)		P2A	07/27/2001						
231029-20-8	CUMMINS CAP TR I	10,000.000	50.00	44.625	437,500	44.625	446,250	437,500		35,000	(65,000)		P4L	09/25/2001						
268939-40-2	EVI INC	20,000.000	50.00	51.250	1,025,000	51.250	1,025,000	869,692		50,000	155,308		P2U	09/04/2001						
283678-20-9	EL PASO ENERGY CAP TR	10,000.000	50.00	18.200	182,000	18.200	182,000	375,600		17,813	(193,600)		P4L	06/06/2002						
285661-20-3	ELECTRONIC DATA SYSTEMS	15,000.000	50.00	21.910	328,650	21.910	328,650	328,650		57,187			RP1A	06/26/2001						
29476L-85-9	EQUITY RESIDENTL	40,000.000	25.00	24.400	976,000	24.400	976,000	882,775	18,124	68,874	(33,799)		P2L	04/29/2002						
345395-20-6	FORD MTR CO CAP TR II	11,500.000	50.00	40.850	469,775	40.850	469,775	558,060	9,344	10,562	(88,285)		RP3L	08/13/2002						
370442-73-3	GENERAL MOTORS	20,000.000	25.00	23.100	462,000	23.100	462,000	463,600		12,760	(1,600)		P2L	08/12/2002						
460137-30-0	INTL PAPER CAP TR	23,000.000	50.00	46.375	994,750	46.375	1,066,625	994,750		60,375			RP3L	05/09/2000						
524908-86-0	LEHMAN BROTHERS HLDGS.	20,000.000	50.00	51.000	1,020,000	51.000	1,020,000	1,000,000		71,150	(1,000)		P2L	03/31/2000						
582266-80-5	MCLEODUSA INC	652.000	18.00	4.110	978	4.110	2,680	978					P6U	04/18/2002						
651195-30-7	NEWELL FINL TR	25,000.000	50.00	45.125	1,128,125	45.125	1,128,125	951,250		65,625	203,125		P2L	04/19/2000						
755111-60-6	RAYTHEON CO	20,000.000	50.00	54.600	1,092,000	54.600	1,092,000	996,250		82,500	(23,000)		P1L	05/09/2001						
75621K-20-5	RECKSON ASSOCS RLTY CORP.	33,500.000	25.00	22.500	659,447	22.500	753,750	659,448		63,864			P3L	05/05/2000						
759351-30-7	REINSURANCE GROUP	10,000.000	50.00	46.850	468,500	46.850	468,500	461,800		14,375	6,700		P2L	08/12/2002						
779273-30-9	ROUSE CO	23,000.000	50.00	46.030	804,721	46.030	1,058,690	804,721	17,250	69,000			P3L	05/25/2000						
907824-40-3	UNION PACIFIC CAP TR	25,000.000	50.00	51.250	1,028,125	51.250	1,281,250	1,028,125	19,530	78,125			RP3L	04/20/2000						
91528T-20-7	UNOCAL CAP TR	23,500.000	50.00	51.125	1,201,437	51.125	1,201,438	1,046,219		73,438	32,313		P2L	04/27/2000						
91821D-10-7	VALERO ENERGY PFD	20,000.000	25.00	28.900	578,000	28.900	578,000	500,000		38,750	(28,200)		P2L	06/28/2000						
G68603-20-1	PARTNERRE LTD	5,000.000	50.00	52.440	262,200	52.440	262,200	250,000		17,222	(19,300)		P1U	11/23/2001						
6399999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)													15,709,458	16,659,433	15,540,443	88,028	1,103,113	(141,363)	
6599999	TOTAL - Preferred Stocks													21,704,333	22,682,433	22,222,966	88,028	1,598,640	(892,783)	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	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 - Public Utilities (Unaffiliated)												
025537-10-1	AMERICAN ELECTRIC POWER INC	4,400,000	120,252	27.330	120,252	156,138		7,680	(38,918)		L	10/30/2002
125896-10-0	CMS ENERGY CORP	7,200,000	67,968	9.440	67,968	159,785		6,242	(91,188)		L	05/29/2002
172474-10-8	CINERGY CORP	2,200,000	74,184	33.720	74,184	69,175		3,248	1,568		L	09/19/2002
233331-10-7	DTE ENERGY	2,800,000	129,920	46.400	129,920	115,783	1,442	4,326	12,488		L	12/31/2001
654086-10-7	NICOR INC	3,500,000	119,105	34.030	119,105	122,972	1,610	4,820	(4,399)		L	08/06/2002
873168-10-8	T X U CORP	6,700,000	125,156	18.680	125,156	103,997	837		21,159		L	10/30/2002
6699999	- Subtotal - Common Stocks - Public Utilities (Unaffiliated)		636,585		636,585	727,850	3,889	26,316	(99,290)			
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)												
026874-10-7	AMERICAN INTERNATIONAL GROUP	9,429,000	545,468	57.850	545,468	430,602		1,333	(170,261)		L	09/27/2002
037389-10-3	AON CORP	3,225,000	60,920	18.890	60,920	58,976			1,944		L	12/09/2002
060505-10-4	BANK AMER CORP	3,975,000	276,541	69.570	276,541	248,224		9,569	26,315		L	12/04/2001
064057-10-2	BANK NEW YORK CO INC	4,500,000	107,820	23.960	107,820	148,286		817	(40,466)		L	10/28/2002
125509-10-9	CIGNA CORP	2,800,000	115,136	41.120	115,136	176,231	924	1,287	(63,163)		L	11/22/2002
172967-10-1	CITIGROUP	19,890,000	699,929	35.190	699,929	603,392		9,573	(247,728)		L	12/09/2002
206197-10-5	CONCORD EFS INC	4,500,000	70,830	15.740	70,830	101,338			(40,068)		L	09/17/2002
316773-10-0	FIFTH THIRD BANCORP	800,000	46,840	58.550	46,840	47,160			(320)		L	12/31/2002
320272-10-7	FIRST FRANKLIN CORP	18,000,000	243,000	13.500	243,000	60,000		5,400	58,500		L	02/16/1988
339030-10-8	FLEET BOSTON FINANCIAL CORP	9,375,000	227,813	24.300	227,813	257,575	1,671	8,439	(58,714)		L	12/30/2002
461915-10-0	INVESTORS FINL SERVICES CORP	2,600,000	71,214	27.390	71,214	98,852		65	(27,638)		L	06/06/2002
493267-10-8	KEY CORP	8,800,000	221,232	25.140	221,232	213,056		9,381	6,664		L	12/18/2002
534187-10-9	LINCOLN NATL CORP IND	9,075,000	286,589	31.580	286,589	395,909		7,347	(116,935)		L	11/29/2002
59156R-10-8	METLIFE INC	2,500,000	67,600	27.040	67,600	68,942		525	(1,342)		L	09/05/2002
693475-10-5	PNC BANK	2,400,000	100,560	41.900	100,560	138,339		2,031	(37,239)		L	02/06/2002
750236-10-1	RADIAN GROUP INC	6,600,000	245,190	37.150	245,190	269,035		528	(38,280)		L	12/24/2001
792860-10-8	ST PAUL COMPANIES	4,250,000	144,712	34.050	144,713	176,183	1,233	3,217	(25,923)		L	10/25/2002
857477-10-3	STATE STR CORP	3,200,000	124,800	39.000	124,800	131,621	416	360	(6,821)		L	12/27/2002
867914-10-3	SUNTRUST BANK	1,500,000	85,380	56.920	85,380	98,970		645	(13,590)		L	10/08/2002
89420G-10-9	TRAVELERS PROPERTY CASUALTY-A	230,000	3,369	14.650	3,370	1,062			793		L	08/26/2002
89420G-40-6	TRAVELERS PROPERTY CASUALTY CORP	473,000	6,929	14.650	6,929	2,360			1,572		L	08/26/2002
902973-30-4	U S BANCORP	724,000,000	15,363,280	21.220	15,363,280	4,039,715	141,180	559,290	209,960		L	02/28/2001
91529Y-10-6	U N U M PROVIDENT CORP	6,600,000	115,764	17.540	115,764	168,753			(52,989)		L	12/18/2002
939322-10-3	WASHINGTON MUTUAL INC	3,600,000	124,308	34.530	124,308	125,469			(1,161)		L	04/10/2002
6799999	- Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)		19,355,224		19,355,224	8,060,050	145,424	624,862	(636,890)			
Common Stocks - Industrial and Miscellaneous (Unaffiliated)												
00184A-10-5	A O L TIME WARNER INC	15,635,000	204,818	13.100	204,819	483,409			(240,205)		L	03/18/2002
002824-10-0	ABBOTT LABORATORIES	5,425,000	217,000	40.000	217,000	177,149		3,627	(57,739)		L	09/27/2002
009158-10-6	AIR PRODS & CHEMS INC	3,000,000	128,250	42.750	128,250	141,300	630	2,280	(12,480)		L	12/24/2001
013817-10-1	ALCOA INC	2,900,000	66,062	22.780	66,062	101,648		1,021	(37,033)		L	12/04/2001
020002-10-1	ALLSTATE CORP	1,500,000	55,485	36.990	55,485	47,955	315	891	4,935		L	11/21/2001
020039-10-3	ALLTEL CORP	4,200,000	214,200	51.000	214,200	167,733	1,470	5,109	(36,364)		L	04/25/2002
021441-10-0	ALTERA CORP	5,900,000	72,747	12.330	72,747	135,080			(52,451)		L	12/24/2001
023551-10-4	AMERADA HESS CORP	1,805,000	99,365	55.050	99,365	127,284	542	1,657	(28,813)		L	05/31/2002
025816-10-9	AMERICAN EXPRESS CO	6,775,000	239,496	35.350	239,496	305,568			(22,806)		L	05/23/2002
035229-10-3	ANHEUSER BUSCH COMPANIES INC	1,700,000	82,280	48.400	82,280	59,425		915	(1,777)		L	09/27/2002
037411-10-5	APACHE CORP	600,000	34,194	56.990	34,194	33,783		110	411		L	09/18/2002
055622-10-4	B P P L C A D R	4,450,000	180,893	40.650	180,893	184,662		3,809	(17,857)		L	12/13/2002
055921-10-0	B M C SOFTWARE INC	3,825,000	65,446	17.110	65,446	72,637			(7,191)		L	03/15/2002
071813-10-9	BAXTER INTL INC	3,000,000	84,000	28.000	84,000	91,661	1,746	549	(7,661)		L	12/19/2002

(continues)

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

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	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) (continued)												
073325-10-2	B E A SYS INC	4,100,000	47,027	11.470	47,027	39,207			5,528		L	07/08/2002
074002-10-6	BEARINGPOINT INC	4,350,000	30,015	6.900	30,015	68,717			(38,702)		L	10/07/2002
075896-10-0	BED BATH AND BEYOND	2,300,000	79,419	34.530	79,419	75,078			(17)		L	06/21/2002
079860-10-2	BELLSOUTH CORP	4,000,000	103,480	25.870	103,480	113,957		3,120	(49,120)		L	09/10/1999
090597-10-5	BIOGEN INC	1,000,000	40,060	40.060	40,060	48,974			(8,914)		L	06/06/2002
090945-10-6	BIOSITE INC	600,000	20,412	34.020	20,412	18,984			1,428		L	12/17/2002
091826-10-7	BLACK BOX CORP DEL	900,000	40,320	44.800	40,320	44,625	45		(4,305)		L	06/11/2002
097023-10-5	BOEING COMPANY	6,975,000	230,105	32.990	230,105	278,209		3,446	(62,138)		L	03/05/2002
110122-10-8	BRISTOL MYERS SQUIBB	4,400,000	101,860	23.150	101,860	171,383		2,979	(69,523)		L	11/22/2002
117043-10-9	BRUNSWICK CORP	4,025,000	79,937	19.860	79,937	86,248			(12,797)		L	08/30/2002
12189T-10-4	BURLINGTON NORTHERN SANTA FE	4,200,000	109,242	26.010	109,242	120,498	504		(10,584)		L	12/31/2001
125129-10-6	C D W COMPUTER CTRS INC	600,000	26,310	43.850	26,310	30,948			(4,638)		L	06/06/2002
12541W-10-0	C H ROBINSON WORLDWIDE INC	1,600,000	49,920	31.200	49,920	53,525	128	165	(2,747)		L	06/07/2002
141597-10-4	CARDIO DYNAMICS INTERNATIONAL CORP	3,100,000	9,517	3.070	9,517	10,345			(828)		L	06/06/2002
143130-10-2	CARMAX INC	3,100,000	55,428	17.880	55,428	71,959			(16,531)		L	12/11/2002
149123-10-1	CATERPILLAR INC	3,350,000	153,162	45.720	153,162	164,294			(13,182)		L	11/19/2002
150921-10-4	CELL GENESYS INC	900,000	10,036	11.150	10,036	12,185			(2,149)		L	06/06/2002
157085-10-1	CERUS CORP	800,000	17,200	21.500	17,200	31,149			(13,949)		L	06/11/2002
163072-10-1	CHEESECAKE FACTORY INC	1,200,000	43,380	36.150	43,380	43,048			210		L	07/08/2002
166764-10-0	CHEVRONTXACO CORP	6,125,000	407,190	66.480	407,190	543,856		15,352	(141,671)		L	12/24/2001
17275R-10-2	CISCO SYSTEMS INC	24,300,000	318,330	13.100	318,330	414,231			(93,856)		L	07/19/2002
172908-10-5	CINTAS CORP	1,100,000	50,325	45.750	50,325	56,980			(6,655)		L	06/06/2002
191216-10-0	COCA-COLA CORP	5,200,000	227,968	43.840	227,968	170,814		2,713	(20,512)		L	09/27/2002
194162-10-3	COLGATE PALMOLIVE CO	2,200,000	115,346	52.430	115,346	88,620		1,440	(10,964)		L	11/13/2002
20030N-20-0	COMCAST CORP SPECIAL CL A	3,000,000	67,770	22.590	67,770	106,909			(39,139)		L	11/20/2002
200340-10-7	COMERICA INC	2,600,000	112,424	43.240	112,424	162,227	1,248	2,100	(49,803)		L	08/20/2002
205887-10-2	CONAGRA FOODS INC	4,900,000	122,549	25.010	122,549	119,070			4,667		L	12/26/2001
20825C-10-4	CONOCOPHILLIPS	4,969,000	240,450	48.390	240,450	299,265			(58,815)		L	09/05/2002
210371-10-0	CONSTELLATION ENERGY GROUP INC	1,950,000	54,249	27.820	54,249	48,901	468	1,014	2,867		L	09/19/2002
21988R-10-2	CORPORATE EXECUTIVE BRD CO	1,800,000	57,456	31.920	57,456	63,245			(5,789)		L	06/21/2002
22748P-10-5	CROSS COUNTRY INC	2,500,000	34,875	13.950	34,875	36,475			(1,600)		L	12/09/2002
235851-10-2	DANAHER CORP	800,000	52,560	65.700	52,560	53,388	20	23	(828)		L	12/23/2002
244199-10-5	DEERE & COMPANY	2,900,000	132,965	45.850	132,965	126,599	638	2,318	6,351		L	12/24/2001
247025-10-9	DELL COMPUTER CORP	7,450,000	199,213	26.740	199,213	231,109			(3,278)		L	12/24/2001
248019-10-1	DELUXE CORP	2,700,000	113,670	42.100	113,670	112,194		2,823	1,404		L	12/18/2002
260543-10-3	DOW CHEMICAL	1,350,000	40,095	29.700	40,095	46,570	452	809	(4,824)		L	03/15/2002
260561-10-5	DOW JONES & CO INC	3,100,000	134,013	43.230	134,013	168,537		2,875	(38,561)		L	04/11/2002
263534-10-9	DU PONT EI DE NEMOURS & COMPANY	2,000,000	84,800	42.400	84,800	83,360		700	1,440		L	10/25/2002
264399-10-6	DUKE ENERGY CORP	2,525,000	49,339	19.540	49,339	97,960		2,239	(49,793)		L	12/04/2001
264411-50-5	DUKE REALTY CORP	5,000,000	127,250	25.450	127,250	118,284		9,050	5,600		L	12/31/2001
268648-10-2	EMC CORP	4,300,000	26,402	6.140	26,402	61,189			(31,390)		L	12/24/2001
26874Q-10-0	ENSCO INTERNATIONAL	5,075,000	149,459	29.450	149,459	137,482		254	11,977		L	07/05/2002
277461-10-9	EASTMAN KODAK COMPANY	6,000,000	210,240	35.040	210,240	187,260		9,554	33,660		L	12/31/2001
278058-10-2	EATON CORP	1,100,000	85,921	78.110	85,921	76,023		1,430	6,561		L	07/19/2002
291011-10-4	EMERSON ELECTRIC COMPANY	4,000,000	203,400	50.850	203,400	184,058		5,001	(19,640)		L	10/08/2002
29382R-10-7	ENTRAVISION COMMUNICATIONS	3,800,000	37,924	9.980	37,924	59,352			(21,428)		L	06/21/2002
30161N-10-1	EXELON CORP	2,650,000	139,841	52.770	139,841	116,081		4,185	12,959		L	12/04/2001
302182-10-0	EXPRESS SCRIPTS INC CL A	1,400,000	67,256	48.040	67,256	73,761			(6,505)		L	07/11/2002
30231G-10-2	EXXON MOBIL CORP	16,500,000	576,510	34.940	576,510	400,814		12,891	(71,940)		L	11/30/2001
302571-10-4	FPL GROUP INC	1,775,000	106,731	60.130	106,731	97,272		2,718	8,771		L	09/19/2002
311900-10-4	FASTENAL CO	1,500,000	56,085	37.390	56,085	57,982			(1,355)		L	12/11/2002
313400-30-1	FEDERAL HOME LN MTG CORP	4,500,000	265,725	59.050	265,725	292,212		3,420	(26,510)		L	11/13/2002
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,150,000	652,950	64.330	652,950	568,753		10,822	(137,359)		L	11/13/2002

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	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) (continued)												
320960-10-7	FIRST HEALTH GROUP CORP	1,000,000	24,350	24.350	24,350	26,810			(2,460)		L	11/13/2002
33761N-10-9	FIRSTSERVICE CORPORATION VTG	800,000	12,864	16.080	12,864	17,005			(4,141)		L	12/17/2002
337738-10-8	FISERV INC.	1,500,000	50,925	33.950	50,925	62,608			(11,683)		L	12/11/2002
349631-10-1	FORTUNE BRANDS INC.	3,400,000	158,134	46.510	158,134	133,583		2,966	23,528		L	12/31/2001
364730-10-1	GANNETT INC.	1,500,000	107,700	71.800	107,700	100,073	360	1,004	4,614		L	09/25/2002
367829-60-3	GATEWAY TRUST	7,385,000	113,956	15.430	113,951	108,992			(17,356)		L	01/04/1999
369604-10-3	GENERAL ELECTRIC COMPANY	30,750,000	748,763	24.350	748,763	837,968	5,843	17,609	(397,327)		L	11/13/2002
370442-10-5	GENERAL MTRS CORP	6,100,000	224,846	36.860	224,846	240,848		1,429	(14,408)		L	12/13/2002
371901-10-9	GENTEX CORPORATION	2,000,000	63,280	31.640	63,280	59,625			3,655		L	06/11/2002
373298-10-8	GEORGIA PACIFIC GROUP	7,300,000	117,968	16.160	117,968	137,733		1,350	(14,723)		L	11/04/2002
37733W-10-5	GLAXO SMITHKLINE P L C A D R	2,800,000	104,888	37.460	104,888	111,946	862		(7,058)		L	08/30/2002
38141G-10-4	GOLDMAN SACHS GROUP INC	2,400,000	163,440	68.100	163,440	223,104		1,152	(59,160)		L	12/24/2001
382388-10-6	GOODRICH B F CO.	7,300,000	133,736	18.320	133,736	153,142	1,460	3,105	(28,330)		L	11/22/2002
404119-10-9	H C A - THE HEALTHCARE CORPORATION	3,675,000	152,513	41.500	152,513	146,299		264	6,593		L	09/05/2002
404132-10-2	H C C INS HLDGS INC	1,800,000	44,280	24.600	44,280	47,464	117	230	(3,184)		L	06/11/2002
40426W-10-1	H R P T PROPERTIES	13,700,000	112,888	8.240	112,888	119,561		10,960	(5,754)		L	12/31/2001
406216-10-1	HALLIBURTON CO	5,600,000	104,776	18.710	104,776	84,135		1,400	14,632		L	08/20/2002
412822-10-8	HARLEY DAVIDSON INC.	3,100,000	143,220	46.200	143,220	155,173		166	(19,219)		L	11/19/2002
421933-10-2	HEALTH MANAGEMENT ASSOCIATION	3,450,000	61,755	17.900	61,755	69,105		51	(1,725)		L	12/04/2001
42822Q-10-0	HEWITT ASSOCIATES INC CL A	600,000	19,014	31.690	19,014	12,773			6,242		L	07/18/2002
428236-10-3	HEWLETT PACKARD	12,450,000	216,132	17.360	216,132	195,864	996	1,562	14,661		L	09/30/2002
437076-10-2	HOME DEPOT INC.	10,850,000	260,617	24.020	260,617	425,214		1,624	(170,397)		L	10/15/2002
438516-10-6	HONEYWELL INTERNATIONAL INC.	12,150,000	291,600	24.000	291,600	360,403		7,784	(109,403)		L	10/31/2002
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP	1,800,000	31,770	17.650	31,770	32,799			(1,029)		L	12/17/2002
458140-10-0	INTEL CORP.	22,775,000	354,607	15.570	354,607	396,640		1,572	(345,339)		L	07/05/2002
459200-10-1	INTERNATIONAL BUSINESS MACHINES	2,800,000	217,000	77.500	217,000	304,844		1,468	(121,688)		L	12/04/2001
460146-10-3	INTERNATIONAL PAPER CO	1,425,000	49,832	34.970	49,832	53,637		1,015	(7,667)		L	11/15/2001
461202-10-3	INTUIT INC.	1,500,000	70,380	46.920	70,380	64,425			5,955		L	06/06/2002
462846-10-6	IRON MOUNTAIN INCORPORATED	1,900,000	62,719	33.010	62,719	58,349			3,321		L	06/07/2002
46625H-10-0	J P MORGAN CHASE & CO	9,150,000	219,600	24.000	219,600	306,215		9,728	(99,693)		L	12/18/2002
466313-10-3	JABIL CIRCUIT	8,300,000	148,736	17.920	148,736	188,363			(29,156)		L	06/07/2002
478160-10-4	JOHNSON & JOHNSON	9,700,000	520,987	53.710	520,987	430,332		5,961	(40,678)		L	09/27/2002
478366-10-7	JOHNSON CONTROLS INC.	2,375,000	190,404	80.170	190,404	166,244	855	891	(1,185)		L	11/19/2002
480074-10-3	JONES APPAREL GROUP INC	2,750,000	97,460	35.440	97,460	98,698			(933)		L	03/15/2002
492386-10-7	KERR MCGEE CORP	1,525,000	67,558	44.300	67,558	92,780	686	2,008	(18,476)		L	03/15/2002
49337W-10-0	KEYSPAN CORP	3,400,000	119,816	35.240	119,816	117,032			2,006		L	12/31/2001
494368-10-3	KIMBERLY CLARK CORP.	1,475,000	70,018	47.470	70,018	86,992	443	1,741	(18,187)		L	12/04/2001
499064-10-3	KNIGHT TRANSN INC	2,000,000	42,000	21.000	42,000	38,917			3,083		L	08/29/2002
500255-10-4	KOHL'S CORP.	2,100,000	117,495	55.950	117,495	138,607			(21,112)		L	12/05/2002
50075N-10-4	KRAFT FOODS INC CL A	2,000,000	77,860	38.930	77,860	80,485	300	300	(2,625)		L	09/04/2002
502161-10-2	L S I LOGIC CORP.	4,175,000	24,090	5.770	24,090	64,892			(38,827)		L	11/15/2002
532457-10-8	LILLY ELI & COMPANY	1,000,000	63,500	63.500	63,500	59,185		310	4,315		L	11/13/2002
535678-10-6	LINEAR TECHNOLOGY CORP.	800,000	20,576	25.720	20,576	23,988		60	(1,706)		L	07/26/2002
55261F-10-4	M & T BK CORP.	700,000	55,545	79.350	55,545	60,662		385	(5,117)		L	06/06/2002
552848-10-3	MGIC INVESTMENT CORP.	2,400,000	99,120	41.300	99,120	139,560		240	(49,008)		L	12/24/2001
565849-10-6	MARATHON OIL CORPORATION	4,200,000	89,418	21.290	89,418	120,354		2,537	89,418		L	12/31/2001
571748-10-2	MARSH & MCLENNAN COMPANIES INC.	4,200,000	194,082	46.210	194,082	132,061		4,322	(257,208)		L	03/16/2001
574599-10-6	MASCO CORP	9,400,000	197,870	21.050	197,870	232,744		5,123	(32,430)		L	12/24/2001
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC. \$	1,900,000	62,776	33.040	62,776	110,191			38		L	12/24/2001
577778-10-3	MAY DEPARTMENT STORES	6,825,000	156,839	22.980	156,839	185,629		3,211	(34,556)		L	11/21/2002
580135-10-1	MCDONALDS CORP.	4,000,000	64,320	16.080	64,320	84,770		470	(25,080)		L	12/11/2002
580645-10-9	MCGRAW HILL INC.	2,000,000	120,880	60.440	120,880	103,757		1,166	(4,500)		L	09/27/2002
582266-11-0	MCLEODUSA INC	1,444,000	505	0.350	505	18,518			(18,013)		L	04/18/2002

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							8 Declared but Unpaid	9 Amount Received During Year				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)												
583334-10-7	MEADWESTVACO CORP	3,600,000	88,956	24.710	88,956	85,844		1,320		1,409	L	08/21/2002
584699-10-2	MEDIMMUNE	1,000,000	27,170	27.170	27,170	35,039				(10,383)	L	12/12/2002
585055-10-6	MEDTRONIC INC	4,900,000	223,440	45.600	223,440	241,472			1,176	(27,489)	L	12/24/2001
589331-10-7	MERCK & COMPANY	8,750,000	495,337	56.610	495,338	337,719	3,150	11,345		(22,211)	L	03/15/2002
594918-10-4	MICROSOFT CORP	13,525,000	699,242	51.700	699,243	661,070				(194,192)	L	03/15/2002
595017-10-4	MICROCHIP TECHNOLOGY INC	1,650,000	40,342	24.450	40,343	48,642			33	(8,299)	L	06/21/2002
617446-44-8	MORGAN STANLEY DEAN WITTER COMPANY	7,150,000	285,428	39.920	285,428	244,732				(71,143)	L	09/10/2002
620076-10-9	MOTOROLA INC	8,250,000	71,362	8.650	71,363	141,697	330			(52,553)	L	12/04/2001
641069-40-6	NESTLE SA	2,200,000	116,547	52.980	116,556	72,865			910	(3,368)	L	11/13/2002
674599-10-5	OCCIDENTAL PETROLEUM CORP	3,500,000	99,575	28.450	99,575	91,552		80		6,720	L	12/31/2001
681919-10-6	OMNICOM GROUP INC	400,000	25,840	64.600	25,840	19,216				2,650	L	07/25/2002
68272J-10-6	ONESOURCE INFORMATION SVCS INC	1,700,000	13,039	7.670	13,039	11,577				1,462	L	06/12/2002
683757-10-8	OPNET TECHNOLOGIES INC	4,200,000	33,940	8.080	33,936	39,047				(5,107)	L	06/21/2002
68389X-10-5	ORACLE CORP	12,900,000	139,320	10.800	139,320	181,137				(40,689)	L	03/15/2002
686091-10-9	O REILLY AUTOMOTIVE INC	2,200,000	55,638	25.290	55,638	68,641				(13,003)	L	06/21/2002
69344M-10-1	PMI GROUP INC	4,400,000	132,176	30.040	132,176	139,832	110	396		(15,246)	L	12/24/2001
693506-10-7	P P G INDS INC	1,300,000	65,195	50.150	65,195	64,361				834	L	12/31/2002
703412-10-6	PATTERSON DENTAL CO	1,000,000	43,740	43.740	43,740	50,573				(4,555)	L	06/06/2002
704326-10-7	PAYCHEX INC	2,300,000	64,170	27.900	64,170	66,815				(1,962)	L	07/26/2002
709631-10-5	PENTAIR INC	2,550,000	88,102	34.550	88,103	102,454				(14,352)	L	11/29/2002
713448-10-8	PEPSICO INC	12,700,000	536,194	42.220	536,194	510,009	1,905	5,396		(52,193)	L	10/03/2002
713755-10-6	PERFORMANCE FOOD GROUP CO	1,600,000	54,334	33.960	54,336	57,860				(3,525)	L	06/07/2002
717081-10-3	PFIZER INCORPORATED	23,975,000	732,916	30.570	732,916	607,457			10,595	(183,507)	L	09/27/2002
71713U-10-2	PHARMACIA CORPORATION	2,175,000	90,915	41.800	90,915	82,633				251	L	03/15/2002
717265-10-2	PHELPS DODGE CORP	3,200,000	101,280	31.650	101,280	82,809				18,471	L	10/22/2002
718154-10-7	PHILIP MORRIS COMPANIES INC	9,100,000	368,823	40.530	368,823	343,521	5,824	21,496		(50,355)	L	03/15/2002
74005P-10-4	PRAXAIR INC	5,025,000	290,294	57.770	290,294	254,324				3,280	L	12/24/2001
742718-10-9	PROCTOR & GAMBLE	2,650,000	227,741	85.940	227,741	174,884				2,920	L	09/27/2002
747525-10-3	QUALCOMM INC	4,300,000	156,477	36.390	156,477	205,158				(39,625)	L	05/07/2002
761152-10-7	RESMED INC	500,000	15,285	30.570	15,285	16,880				(1,595)	L	11/07/2002
76182K-10-5	R J REYNOLDS TOBACCO HOLDINGS	5,400,000	227,394	42.110	227,394	291,563	5,130	10,823		(62,993)	L	11/22/2002
780257-80-4	ROYAL DUTCH PETROLEUM COMPANY	1,500,000	66,030	44.020	66,030	63,592				2,438	L	10/31/2002
78387G-10-3	SBC COMMUNICATIONS INC	11,275,000	305,665	27.110	305,665	447,309				(135,977)	L	05/15/2001
78442P-10-6	SLM CORP	300,000	31,158	103.860	31,158	26,673				92	L	07/09/2002
800677-10-6	SANGAMO BIOSCIENCES INC	1,900,000	5,719	3.010	5,719	10,944				(5,225)	L	06/11/2002
803111-10-3	SARA LEE CORP	3,350,000	75,408	22.510	75,409	75,429	519	1,835		938	L	12/04/2001
806857-10-8	SCHLUMBERGER LTD	5,275,000	222,025	42.090	222,025	269,817		989	3,809	(67,837)	L	12/24/2001
826170-10-2	SIEBEL SYSTEMS INC	3,600,000	26,640	7.400	26,640	120,410				(90,794)	L	03/15/2002
830928-10-7	SKILLSOFT PLC	3,886,000	10,686	2.750	10,687	12,915				(2,228)	L	09/27/2002
832110-10-0	SMITH INTERNATIONAL INC	1,200,000	39,144	32.620	39,144	18,105				(19,480)	L	01/28/2002
844730-10-1	SOUTHTRUST CORP	5,500,000	136,675	24.850	136,675	143,979	935	935		(7,304)	L	08/20/2002
852061-10-0	SPRINT CORP	8,100,000	117,288	14.480	117,288	143,930				(26,642)	L	02/19/2002
855244-10-9	STARBUCKS	1,700,000	34,646	20.380	34,646	26,755				(44)	L	06/07/2002
858912-10-8	STERICYCLE INC	600,000	19,427	32.380	19,428	20,618				(1,191)	L	06/06/2002
863667-10-1	STRYKER CORP	600,000	40,272	67.120	40,272	31,914			72	6,269	L	06/06/2002
866810-10-4	SUN MICROSYSTEMS INC	4,775,000	14,850	3.110	14,850	58,913				(41,836)	L	02/06/2002
867363-10-3	SUNGARD DATA SYSTEMS INC	2,100,000	49,476	23.560	49,476	58,274				(9,479)	L	06/07/2002
868536-10-3	SUPERVALU INC	13,200,000	217,932	16.510	217,932	271,132			4,962	(55,167)	L	11/22/2002
87612E-10-6	TARGET CORPORATION	10,825,000	324,750	30.000	324,750	372,349			1,911	(95,456)	L	11/13/2002
879664-10-0	TELLABS INC	1,800,000	13,086	7.270	13,086	13,359				(273)	L	12/24/2002
88033G-10-0	TENET HEALTHCARE CORP	3,900,000	63,960	16.400	63,960	154,440				(88,712)	L	12/24/2001
883203-10-1	TEXTRON INC	2,600,000	111,774	42.990	111,774	99,632	845	2,250		3,978	L	12/31/2001
907818-10-8	UNION PACIFIC CORP. N	1,800,000	107,766	59.870	107,766	96,978	414	1,620		5,166	L	11/15/2001

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**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	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) (continued)												
908068-10-9	UNION PLANTERS CORP	7,800,000	219,492	28.140	219,492	236,516		10,401	(15,184)		L	12/31/2001
911312-10-6	UNITED PARCEL SERVICE INC CL B	1,400,000	88,312	63.080	88,312	82,164	266	1,064	12,012		L	03/28/2001
915289-10-2	UNOCAL CORP	1,650,000	50,457	30.580	50,457	54,314		1,320	(9,059)		L	12/04/2001
918204-10-8	V-F CORP	5,300,000	191,065	36.050	191,065	211,082		4,986	(15,688)		L	12/31/2001
91913Y-10-0	VALERO REFINING & MARKETING CORP	975,000	36,017	36.940	36,017	36,783		176	(767)		L	07/05/2002
923436-10-9	VERITAS SOFTWARE COMPANY	700,000	10,934	15.620	10,934	12,663			(1,729)		L	07/25/2002
92343V-10-4	VERIZON COMMUNICATIONS	11,200,000	434,000	38.750	434,000	524,698		14,870	(75,226)		L	08/06/2002
925524-30-8	VIACOM INC	4,150,000	169,154	40.760	169,154	170,249			(11,794)		L	09/25/2002
931142-10-3	WAL MART STORES INC	8,800,000	444,488	50.510	444,488	443,401	660	1,784	(53,668)		L	09/27/2002
931422-10-9	WALGREEN COMPANY	7,900,000	230,601	29.190	230,601	234,545		878	(39,151)		L	09/27/2002
950590-10-9	WENDY'S INTL INC	1,800,000	48,726	27.070	48,726	50,017		349	(3,780)		L	11/15/2001
962166-10-4	WEYERHAEUSER CO	2,000,000	98,420	49.210	98,420	107,542		3,200	(9,122)		L	01/02/2002
966837-10-6	WHOLE FOODS MKT INC	600,000	31,638	52.730	31,638	30,282			1,356		L	06/06/2002
969904-10-1	WILLIAMS SONOMA INC	2,300,000	62,445	27.150	62,445	54,040			(21,785)		L	09/17/2002
972487-10-2	WITEL COMMUNICATIONS GROUP INC	4,181,000	66,018	15.790	66,018	54,353			11,665		L	12/03/2002
982526-10-5	WRIGLEY WM JR CO	2,100,000	115,248	54.880	115,248	118,408		861	(3,160)		L	06/17/2002
983024-10-0	WYETH	6,400,000	239,360	37.400	239,360	301,731		3,024	55,141		L	08/28/2002
983919-10-1	XILINX INC	1,900,000	39,140	20.600	39,140	36,503			2,637		L	09/17/2002
989207-10-5	ZEBRA TECHNOLOGIES CORP CL A	800,000	45,840	57.300	45,840	44,924			666		L	06/28/2002
G0070K-10-3	ACE LTD	1,100,000	32,274	29.340	32,274	37,699	170	346	(4,590)		L	06/21/2002
G24182-10-0	COOPER INDUSTRIES LTD CL A	3,200,000	116,640	36.450	116,640	102,433	1,120		14,207		L	11/04/2002
G4776G-10-1	INGERSOL RAND COMPANY	5,825,000	250,824	43.060	250,825	253,303		2,707	205,003		L	11/19/2002
6899999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		26,017,437		26,017,438	27,961,058	43,557	396,426	(4,878,649)			
Common Stocks - Parent, Subsidiaries, and Affiliates												
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY	1,000,000,000	12,873,671	12.874	12,874,000	2,800,000		351,000	939,616		A	11/15/1982
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY	200,000,000	27,538,987	137.695	27,539,000	12,250,000		560,000	996,907		A	12/28/1977
40145#-10-8	G.U.I.C. INSURANCE COMPANY	10,000,000	16,816,742	1,681.674	16,816,740	12,557,472			212,817		A	06/01/1991
6999999	Subtotal - Common Stocks - Parent, Subsidiaries, and Affiliates		57,229,400		57,229,740	27,607,472		911,000	2,149,340			
7099999	TOTAL - Common Stocks		103,238,646		103,238,988	64,356,430	192,870	1,958,604	(3,465,489)			
7199999	TOTAL - Preferred and Common Stocks		124,942,979		125,921,421	86,579,396	280,898	3,557,244	(4,358,272)			

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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. Governments							
312925-W7-1	FHLMC DEBENTURE	08/20/2002	FIRST TENNESSEE BANK NA		148,935	150,000.00	
36201E-NF-3	GNMA P/T POOL 580990	03/21/2002	PAINE WEBBER		152,332	150,000.00	542
36201P-YL-3	GNMA P/T POOL 589415	06/20/2002	UBS WARBURG LLC		203,141	200,000.00	686
36212C-PB-1	GNMA P/T POOL 529718	05/21/2002	MORGAN STANLEY & CO		232,840	225,000.00	875
912810-FP-8	U. S. TREASURY BOND	04/22/2002	SBC CAP MKTS		621,664	650,000.00	6,370
912827-Q8-8	U. S. TREASURY NOTES	03/14/2002	SALOMON SMITH BARNEY		594,344	550,000.00	2,864
912828-AH-3	U. S. TREASURY NOTES	10/11/2002	SHEARSON LEHMAN HUTTON		283,218	275,000.00	1,384
912828-AJ-9	U. S. TREASURY NOTES	12/23/2002	GOLDMAN SACHS & CO.		1,032,578	1,000,000.00	15,574
0399999	- Subtotal - Bonds - U. S. Governments				3,269,052	3,200,000.00	28,295
Bonds - States, Territories and Possessions							
20772F-XQ-8	CONNECTICUT ST	01/15/2002	BELLE HAVEN INVESTMENTS		1,611,300	1,500,000.00	6,875
940858-VQ-3	WASHOE CNTY NV SCH DIST	08/13/2002	LEHMAN BROTHERS INC		1,948,388	1,725,000.00	3,163
1799999	- Subtotal - Bonds - States, Territories and Possessions				3,559,688	3,225,000.00	10,038
Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							
196454-BC-5	COLORADO DEPT TRANS REV	10/17/2002	LEHMAN BROTHERS INC		1,864,611	1,700,000.00	28,806
31292H-D4-3	FHLMC GOLD P/T POOL C01023	03/13/2002	SHEARSON LEHMAN HUTTON		180,031	175,000.00	408
31292H-N9-1	FHLMC GOLD P/T POOL C01316	03/13/2002	SHEARSON LEHMAN HUTTON		446,273	450,000.00	900
31292H-QC-1	FHLMC GOLD P/T POOL C01351	05/13/2002	GOLDMAN SACHS & CO.		634,316	625,062.00	1,354
31298G-S7-6	FHLMC GOLD P/T POOL C47742	05/13/2002	J. P. MORGAN SEC INC		335,486	325,000.00	758
31371K-KG-5	FNMA P/T POOL 254195	12/30/2002	FIRST BOSTON CORP		1,836,890	1,775,846.00	7,868
31371K-MJ-7	FNMA P/T POOL 254261	06/18/2002	J. P. MORGAN SEC INC		232,382	224,999.00	691
31371K-R2-9	FNMA P/T POOL 254405	07/19/2002	SHEARSON LEHMAN HUTTON		376,348	375,000.00	1,125
31387N-2W-6	FNMA P/T POOL 589489	03/18/2002	SALOMON BROTHERS INC		180,249	174,999.00	537
31391F-D9-6	FNMA P/T POOL 665328	10/21/2002	FIRST BOSTON CORP		848,268	825,000.00	2,521
31392B-Q9-0	FNMA SERIES 2002-T3 CLASS B	02/28/2002	FIRST BOSTON CORP		2,000,000	2,000,000.00	
31392B-Q9-0	FNMA SERIES 2002-T3 CLASS B	08/27/2002	FIRST BOSTON CORP		2,000,000	2,000,000.00	8,645
38373V-EH-9	G N M A GTD REMIC	08/29/2002	PAINE WEBBER		521,875	500,000.00	2,333
38373X-3E-4	G N M A GTD REMIC	08/08/2002	SALOMON BROTHERS INC		512,012	500,000.00	535
437885-AQ-9	HOMEWOOD ALA BRD ED	01/22/2002	STERNE AGEE & LEACH INC		1,002,500	1,000,000.00	21,850
46613P-BW-5	JEAN FLA WTR & SWR SYS REV	11/22/2002	LEGG MASON WOOD WALKER INC		1,446,733	1,320,000.00	9,350
645771-QL-3	NEW JERSEY BLDG AUTH	12/23/2002	BOND EXCHANGE		547,618	545,000.00	
645771-QP-4	NEW JERSEY BLDG AUTH	12/23/2002	BOND EXCHANGE		457,185	455,000.00	
650028-BH-5	NEW YORK ST TWY AUTH	08/07/2002	MORGAN STANLEY & CO		1,534,456	1,400,000.00	
677518-Q2-1	OHIO STATE REV	01/24/2002	HUTCHINSON SHOCKEY & HURLEY		1,709,418	1,550,000.00	13,735
79575D-MF-4	SALT RIVER PROJECT ARIZONA	04/08/2002	BOND EXCHANGE		134,715	135,000.00	
79575D-MW-7	SALT RIVER PROJECT ARIZONA	04/08/2002	BOND EXCHANGE		364,230	365,000.00	
821692-QL-7	SHELBY TN MBIA OID	06/19/2002	BOND EXCHANGE		517,227	490,000.00	
821692-QP-8	SHELBY TN MBIA OID	06/19/2002	BOND EXCHANGE		10,556	10,000.00	
3199999	- Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				19,693,379	18,920,906.00	101,416
Bonds - Public Utilities (Unaffiliated)							
20854P-AB-5	CONSOL ENERGY INC	07/23/2002	BOND EXCHANGE		396,696	400,000.00	
25179M-AB-9	DEVON ENERGY CORP	02/08/2002	SBC CAP MKTS		985,000	1,000,000.00	23,788
452092-CG-2	ILLINOIS POWER COMPANY	05/13/2002	CHEMICAL SECURITIES INC		279,000	300,000.00	9,250
69362B-AF-9	P S E & G POWER	09/26/2002	FIRST BOSTON CORP		1,032,680	1,000,000.00	34,660
843646-AA-8	SOUTHERN POWER CO	06/18/2002	SALOMON BROTHERS INC		998,590	1,000,000.00	
843646-AC-4	SOUTHERN POWER CO	11/13/2002	BOND EXCHANGE		998,612	1,000,000.00	
3899999	- Subtotal - Bonds - Public Utilities (Unaffiliated)				4,690,578	4,700,000.00	67,698

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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 - Industrial and Miscellaneous (Unaffiliated)							
001397-AA-6	A I G SUNAMERICA	12/23/2002	LEHMAN BROTHERS INC		1,084,560	1,000,000.00	23,075
001957-BD-0	A T & T CORP	12/16/2002	BARCLAYS CAPITAL FIXED INC		518,655	500,000.00	3,660
001957-BJ-7	A T & T CORP	11/15/2002	BOND EXCHANGE		815,000	1,000,000.00	
00209A-AG-1	AT&T WIRELESS SVCS	04/16/2002	CHEMICAL SECURITIES INC		398,000	400,000.00	
00209T-AB-1	AT & T BROADBAND	12/16/2002	MORGAN STANLEY & CO		567,405	500,000.00	3,677
012873-AK-1	ALBERTA ENERGY LTD	12/16/2002	FIRST BOSTON CORP		1,178,490	1,000,000.00	9,219
013104-AF-1	ALBERTSONS INC.	12/16/2002	FIRST BOSTON CORP		547,820	500,000.00	13,969
013817-AB-7	ALCOA INC.	01/23/2002	BARCLAY'S DEZOETE WEDD INC		1,082,640	1,000,000.00	35,236
01741R-AB-8	ALLEGHENY TECHNOLOGIES	06/11/2002	BOND EXCHANGE		196,878	200,000.00	
018803-AF-3	ALLIANT ENERGY RESOURCES	12/26/2002	MERRILL LYNCH DEB SEC		196,848	200,000.00	
020040-AA-9	ALLTRISTA CORP	04/24/2002	BA SECURITIES		246,090	250,000.00	
020040-AB-7	ALLTRISTA CORP	12/09/2002	BOND EXCHANGE		246,336	250,000.00	
023551-AH-7	AMERADA HESS CORP	01/08/2002	MORGAN STANLEY & CO		1,003,360	1,000,000.00	26,415
02944P-AB-5	AMERICAN SEAFOODS	12/02/2002	BOND EXCHANGE		300,000	300,000.00	
03235M-AA-0	AMTRAK PENN STN	10/29/2002	SPEAR LEEDS & KELLOGG		163,122	155,680.00	5,360
032479-AC-1	ANADARKO FINANCE CORP	01/10/2002	MORGAN STANLEY & CO		1,020,570	1,000,000.00	12,563
032511-AS-6	ANADARKO PETROLEUM CORP	02/25/2002	CHEMICAL SECURITIES INC		323,246	325,000.00	34
035229-CA-9	ANHEUSER BUSCH COS.	06/12/2002	SPEAR LEEDS & KELLOGG		518,834	509,000.00	6,612
035229-CE-1	ANHEUSER BUSCH COS.	06/27/2002	CHEMICAL SECURITIES INC		402,675	350,000.00	7,438
060505-AW-4	BANK OF AMERICA CORP	11/26/2002	MONTGOMERY SECURITIES		448,043	450,000.00	
06423A-AN-3	BANK ONE CORP	12/16/2002	VARIOUS		629,646	575,000.00	12,938
06423A-AS-2	BANK ONE CORP	10/24/2002	BANKERS TRUST COMPANY		972,346	980,000.00	
079860-AD-4	BELLSOUTH CORP	12/16/2002	MONTGOMERY SECURITIES		551,575	500,000.00	5,825
087851-AQ-4	BEVERLY ENTERPRISES	03/25/2002	BA SECURITIES		406,000	400,000.00	17,111
093645-AB-5	BLOCK COMMUNICATIONS	09/23/2002	BOND EXCHANGE		250,000	250,000.00	
111021-AD-3	BRITISH TELECOMMUNIC	01/18/2002	BA SECURITIES		1,120,340	1,000,000.00	6,979
122395-AA-4	BURNS PHILP CAP	06/21/2002	FIRST BOSTON CORP		275,000	275,000.00	
163762-AL-1	CHEMICAL MASTER CR	12/17/2002	CHASE SECURITIES INC		535,781	500,000.00	166
166760-AA-6	CHEVRONTXACO CAPITAL CO	09/10/2002	VARIOUS		448,251	450,000.00	
17274R-AB-9	CIRCUS & ELDORADO	08/28/2002	BOND EXCHANGE		199,186	200,000.00	
172967-AZ-4	CITI GROUP INC	05/23/2002	CHEMICAL SECURITIES INC		2,146,840	2,000,000.00	20,944
17305E-AE-5	CITIBANK CR CARD	12/17/2002	CHASE SECURITIES INC		1,107,969	1,000,000.00	11,883
192596-AH-7	COINMACH CORP	08/19/2002	BOND EXCHANGE		200,000	200,000.00	
20029P-AL-3	COMCAST CABLE COMM	09/26/2002	BROWN ALEX & SONS		925,000	1,000,000.00	10,500
201730-AC-2	COMM MTG ASSET	10/24/2002	BEAR STEARNS & CO		748,986	675,000.00	1,619
20825C-AC-8	CONOCOPHILLIPS	10/09/2002	BEAR STEARNS & CO		468,550	475,000.00	
210371-AF-7	CONSTELLATION ENERGY	12/16/2002	MORGAN STANLEY & CO		1,025,100	1,000,000.00	15,833
220874-AB-7	CORUS ENTERTAINMENT	06/26/2002	BOND EXCHANGE		198,372	200,000.00	
22237L-MY-5	COUNTRYWIDE HOME LOANS	10/29/2002	SPEAR LEEDS & KELLOGG		1,016,380	1,000,000.00	15,156
22237L-NC-2	COUNTRYWIDE FINL	12/16/2002	LEHMAN BROTHERS INC		996,500	1,000,000.00	
231021-AL-0	CUMMINS INC.	11/20/2002	SALOMON BROTHERS INC		200,000	200,000.00	
24240V-AN-1	DEAN WITTER DISCOVER	12/17/2002	SBC CAP MKTS		808,950	750,000.00	19,950
25156P-AB-9	DEUTSCHE TELEKOM	10/24/2002	BA SECURITIES		1,061,740	1,000,000.00	30,458
251799-AA-0	DEVON ENERGY CORP	12/16/2002	SALOMON BROTHERS INC		1,183,990	1,000,000.00	13,471
25179S-AC-4	DEVON FIN CORP	03/20/2002	BOND EXCHANGE		701,529	750,000.00	
25468P-BZ-8	DISNEY WALT	12/16/2002	BARCLAYS CAPITAL FIXED INC		524,605	500,000.00	1,120
263534-BK-4	EI DUPONT DE NEMOURS	11/12/2002	VARIOUS		450,276	450,000.00	
263578-AC-0	DUANE READE INC CV	12/26/2002	MCMAHAN SECURITIES		240,000	500,000.00	2,088
293567-AV-5	ENSERCH CORP	11/07/2002	LEHMAN BROTHERS INC		190,000	200,000.00	5,621
337358-BC-8	FIRST UNION CORP NT	12/17/2002	MORGAN STANLEY & CO		1,102,460	1,000,000.00	17,569
337932-AA-5	FIRST ENERGY CORP	12/16/2002	MORGAN STANLEY & CO		997,970	1,000,000.00	4,736
345397-TR-4	FORD MOTOR CREDIT CO	10/29/2002	MORGAN KEEGAN & CO. INC.		930,000	1,000,000.00	16,806
364725-AB-7	GANNETT CO INC	03/22/2002	VARIOUS		398,435	400,000.00	184
36962G-XZ-2	GENERAL ELECTRIC CAPITAL CORP	03/21/2002	LEHMAN BROTHERS INC		321,136	325,000.00	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)							
36962G-ZH-0	GENERAL ELECTRIC CAPITAL CORP	09/24/2002	LEHMAN BROTHERS INC		99,842	100,000.00	
370334-AR-5	GENERAL MILLS INC	10/29/2002	FUTURESARE FINANCIAL LLC		1,028,420	1,000,000.00	10,535
370425-SD-3	GMAC	12/16/2002	MERRILL LYNCH DEB SEC		991,700	1,000,000.00	18,205
410768-AC-9	HANOVER COMPRESSOR CO	01/22/2002	MCMAHAN SECURITIES		825,000	1,000,000.00	16,757
457030-AC-8	INGLES MARKETS INC	04/11/2002	BOND EXCHANGE		198,361	200,000.00	
46625H-AM-2	JP MORGAN CHASE & CO	03/08/2002	CHEMICAL SECURITIES INC		1,987,700	2,000,000.00	594
483548-AC-7	KAMAN CORP	11/15/2002	MORGAN STANLEY & CO		480,000	500,000.00	5,000
49326E-DN-0	KEYCORP	12/18/2002	CHASE SECURITIES INC		1,041,240	1,000,000.00	4,111
494550-AP-1	KINDER MORGAN EN	12/16/2002	FIRST UNION CAPITAL MARKETS		1,044,790	1,000,000.00	17,388
52517P-SC-6	LEHMAN BROTHERS HLDGS INC	05/23/2002	LEHMAN BROTHERS INC		501,490	500,000.00	12,238
539830-AL-3	LOCKHEED MARTIN CORP	05/23/2002	SBC CAP MKTS		559,925	500,000.00	19,589
543213-AB-8	LONGVIEW FIBRE CO	08/01/2002	BOND EXCHANGE		198,806	200,000.00	
55259P-AC-0	M & I MARSHALL	08/29/2002	VARIOUS		301,165	300,000.00	58
55263E-CD-5	M B N A CORP	12/16/2002	LEHMAN BROTHERS INC		517,220	500,000.00	12,934
55264T-AC-5	MBNA CR CARD MASTER	12/27/2002	MONTGOMERY SECURITIES		490,641	450,000.00	863
55264T-AQ-4	MBNA CR CARD MASTER	04/30/2002	MERRILL LYNCH DEB SEC		449,701	450,000.00	928
61745M-FG-3	MORGAN STANLEY CAP	02/12/2002	MORGAN STANLEY & CO		603,301	575,000.00	1,145
638671-AA-5	NATIONWIDE MUTUAL IN	04/18/2002	MERRILL LYNCH DEB SEC		1,036,590	1,000,000.00	11,375
668074-AH-0	NORTHWESTERN CORP	03/13/2002	FIRST BOSTON CORP		399,364	400,000.00	
668074-AJ-6	NORTHWESTERN CORP	10/29/2002	BOND EXCHANGE		399,289	400,000.00	
69361Y-AC-7	P S E & G TRANSITION	12/17/2002	CHASE SECURITIES INC		271,094	250,000.00	83
69361Y-AE-3	P S E & G TRANSITION	12/13/2002	SHEARSON LEHMAN HUTTON		283,050	255,000.00	4,021
70322A-AA-9	PATHMARK STORES	05/08/2002	BOND EXCHANGE		200,000	200,000.00	
70322A-AA-9	PATHMARK STORES	01/29/2002	MONTGOMERY SECURITIES		200,000	200,000.00	
705220-AF-8	PECO ENERGY TRANS TRUST	07/29/2002	FIRST CHICAGO CAP MKTS INC		403,462	375,000.00	9,327
70645J-AE-2	PEMEX PROJ FDG	09/26/2002	SBC CAP MKTS		1,010,000	1,000,000.00	29,111
713291-AD-4	PEPCO HLDGS	12/16/2002	BEAR STEARNS & CO		1,083,570	1,000,000.00	20,694
713409-AC-4	PEPSI BOTTLING GROUP	03/04/2002	SBC CAP MKTS		410,355	375,000.00	219
718507-BQ-8	PHILLIPS PETE CO	10/22/2002	BARCLAYS CAPITAL FIXED INC		1,389,649	1,140,000.00	40,731
742718-BW-8	PROCTOR & GAMBLE COMPANY	06/11/2002	VARIOUS		398,617	400,000.00	
749121-AL-3	QWEST COMMUNICATIONS INTL INC	05/10/2002	BA SECURITIES		243,000	300,000.00	563
749564-AA-8	RH DONNELLEY FINANCE CORP I	12/03/2002	SALOMON BROTHERS INC		200,000	200,000.00	
758940-AB-6	REGIONS FINANCE CORP	02/12/2002	MORGAN KEEGAN & CO. INC.		1,084,400	1,000,000.00	31,646
778669-AA-9	ROTECH HEALTHCARE	03/26/2002	SBC CAP MKTS		500,000	500,000.00	
792860-AE-8	ST PAUL COS INC	03/01/2002	MORGAN KEEGAN & CO. INC.		1,068,070	1,000,000.00	29,750
852060-AJ-1	SPRINT CAPITAL CORP	09/26/2002	BA SECURITIES		710,000	1,000,000.00	11,861
858577-AC-3	STENA AB	11/27/2002	CHEMICAL SECURITIES INC		200,000	200,000.00	
86358R-XZ-5	STRUCTURED ASSET SEC	04/29/2002	LEHMAN BROTHERS INC		1,025,870	1,186,068.00	2,692
870700-AC-5	SWIFT & CO	09/19/2002	SALOMON BROTHERS INC		186,960	200,000.00	
878483-AA-4	TECHNICAL OLYMPIC USA INC	06/25/2002	SALOMON BROTHERS INC		275,000	275,000.00	
87971K-AC-1	TEMBEC INDUSTRIES INC	12/26/2002	SCOTIA MCLEOD INC		201,500	200,000.00	6,847
881609-AK-7	TESORO PETE CORP	04/09/2002	LEHMAN BROTHERS INC		300,000	300,000.00	
881609-AL-5	TESORO PETE CORP	10/21/2002	BOND EXCHANGE		299,932	300,000.00	
902494-AJ-2	TYSON FOODS INC	05/06/2002	BOND EXCHANGE		199,274	200,000.00	
90333W-AA-6	U S BANK NA	05/31/2002	SBC CAP MKTS		411,608	400,000.00	8,500
907818-CN-6	UNION PACIFIC CORP	10/24/2002	MORGAN STANLEY & CO		526,205	500,000.00	8,422
91159H-GC-8	U S BANKCORP	12/17/2002	FIRST UNION CAPITAL MARKETS		795,105	750,000.00	21,144
92344G-AL-0	VERIZON GLOBAL FDG	10/24/2002	BA SECURITIES		1,546,455	1,500,000.00	43,198
92344G-AM-8	VERIZON GLOBAL FDG	03/04/2002	FIRST CHICAGO CAP MKTS INC		398,167	350,000.00	7,007
925524-AH-3	VIACOM INC	12/16/2002	BNP PARIBAS SECURITIES BOND		612,710	500,000.00	14,875
962166-BD-5	WEYERHAEUSER CO	03/12/2002	VARIOUS		325,453	325,000.00	
962166-BE-3	WEYERHAEUSER CO	03/19/2002	DONALDSON LUFKIN & JENRETTE		394,012	400,000.00	525
962166-BM-5	WEYERHAEUSER CO	10/15/2002	BOND EXCHANGE		325,395	325,000.00	
962166-BP-8	WEYERHAEUSER CO	10/15/2002	BOND EXCHANGE		394,079	400,000.00	
(continues)							

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**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 - Industrial and Miscellaneous (Unaffiliated) (continued)							
962166-BP-8	WEYERHAEUSER CO	10/22/2002	FIRST UNION CAPITAL MARKETS		628,056	600,000.00	4,163
962166-BR-4	WEYERHAEUSER CO	12/16/2002	MERRILL LYNCH DEB SEC		1,080,780	1,000,000.00	18,642
4599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				67,327,858	65,825,748.00	823,956
6099997	Subtotal - Bonds - Part 3				98,540,555	95,871,654.00	1,031,403
6099998	Summary Item from Part 5 for Bonds				47,749,602	48,320,000.00	546,648
6099999	Subtotal - Bonds				146,290,157	144,191,654.00	1,578,051
Preferred Stocks - Public Utilities (Unaffiliated)							
023608-20-1	AMEREN CORP	03/04/2002	GOLDMAN SACHS	20,000.000	500,000		
6199999	Subtotal - Preferred Stocks - Public Utilities (Unaffiliated)				500,000		
Preferred Stocks - Banks, Trust and Insurance Companies (Unaffiliated)							
20057R-30-8	COMMERCE CAP TR II	10/11/2002	MERRILL LYNCH	5,000.000	249,375		
6299999	Subtotal - Preferred Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				249,375		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							
020039-82-2	ALLTEL CORP	05/06/2002	MONTGOMERY SECURITIES	20,000.000	1,000,000		
126304-40-1	CSC HLDGS INC	04/22/2002	MONTGOMERY SECURITIES	4,000.000	392,000		
25746U-40-6	DOMINION RESOURCES INC	03/20/2002	SALOMON SMITH BARNEY	20,000.000	1,000,000		
283678-20-9	EL PASO ENERGY CAP TR	06/06/2002	PRUDENTIAL BACHE	10,000.000	375,600		
29476L-85-9	EQUITY RESIDENTL	04/29/2002	MCMAHAN SECURITIES CO LP	4,000.000	99,000		
345395-20-6	FORD MTR CO CAP TR II	08/13/2002	VARIOUS	11,500.000	558,060		
370442-73-3	GENERAL MOTORS	08/12/2002	MCMAHAN SECURITIES CO LP	20,000.000	463,600		
582266-80-5	MCLEODUSA INC	04/18/2002	STOCK MERGER	652.000	103,322		
759351-30-7	REINSURANCE GROUP	08/12/2002	MCMAHAN SECURITIES CO LP	10,000.000	461,800		
6399999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				4,453,382		
6599997	Subtotal - Preferred Stocks - Part 3				5,202,757		
6599998	Summary Item from Part 5 for Preferred Stocks				800,000		
6599999	Subtotal - Preferred Stocks				6,002,757		
Common Stocks - Public Utilities (Unaffiliated)							
125896-10-0	CMS ENERGY CORP	05/29/2002	SALOMON SMITH BARNEY	2,200.000	39,006		
172474-10-8	CINERGY CORP	09/19/2002	SALOMON SMITH BARNEY	600.000	19,128		
873168-10-8	T X U CORP	10/30/2002	SALOMON SMITH BARNEY	6,700.000	103,997		
6699999	Subtotal - Common Stocks - Public Utilities (Unaffiliated)				162,131		
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)							
026874-10-7	AMERICAN INTERNATIONAL GROUP	09/27/2002	SALOMON SMITH BARNEY	1,900.000	117,926		
037389-10-3	AON CORP	12/09/2002	SALOMON SMITH BARNEY	3,225.000	58,976		
064057-10-2	BANK NEW YORK CO INC	10/28/2002	SALOMON SMITH BARNEY	4,500.000	148,285		
125509-10-9	CIGNA CORP	11/22/2002	SALOMON SMITH BARNEY	1,500.000	57,854		
171232-10-1	CHUBB GROUP	03/25/2002	SALOMON SMITH BARNEY	825.000	58,324		
172967-10-1	CITIGROUP	12/20/2002	SALOMON SMITH BARNEY	5,875.000	235,193		
206197-10-5	CONCORD EFS INC	09/17/2002	SALOMON SMITH BARNEY	3,600.000	81,396		
316773-10-0	FIFTH THIRD BANCORP	12/31/2002	VARIOUS	800.000	47,160		
339030-10-8	FLEET BOSTON FINANCIAL CORP	12/30/2002	SALOMON SMITH BARNEY	4,600.000	112,239		
461915-10-0	INVESTORS FINL SERVICES CORP	06/17/2002	VARIOUS	2,600.000	98,852		
493267-10-8	KEY CORP	12/18/2002	SALOMON SMITH BARNEY	400.000	10,112		
(continues)							

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**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
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated) (continued)							
534187-10-9	LINCOLN NATL CORP IND	11/29/2002	SALOMON SMITH BARNEY	6,690,000	284,763		
693475-10-5	PNC BANK	02/06/2002	SALOMON SMITH BARNEY	2,675,000	154,722		
792860-10-8	ST PAUL COMPANIES	10/25/2002	SALOMON SMITH BARNEY	2,475,000	92,588		
857477-10-3	STATE STR CORP	12/27/2002	SALOMON SMITH BARNEY	3,200,000	131,620		
867914-10-3	SUNTRUST BANK	10/08/2002	SALOMON SMITH BARNEY	1,500,000	98,970		
91529Y-10-6	U N U M PROVIDENT CORP	12/18/2002	SALOMON SMITH BARNEY	6,600,000	168,753		
939322-10-3	WASHINGTON MUTUAL INC	04/10/2002	SALOMON SMITH BARNEY	3,600,000	125,469		
6799999	- Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				2,083,202		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)							
00184A-10-5	A O L TIME WARNER INC	03/18/2002	SALOMON SMITH BARNEY	8,785,000	225,138		
002824-10-0	ABBOTT LABORATORIES	09/27/2002	SALOMON SMITH BARNEY	2,175,000	93,552		
008190-10-0	AFFILIATED COMPUTER SVCS INC CL A	02/25/2002	STOCK SPLIT	200,000			
020002-10-1	ALLSTATE CORP	10/25/2002	SALOMON SMITH BARNEY	850,000	32,377		
020039-10-3	ALLTEL CORP	04/25/2002	SALOMON SMITH BARNEY	1,100,000	59,200		
023551-10-4	AMERADA HESS CORP	05/31/2002	SALOMON SMITH BARNEY	1,030,000	79,740		
025537-10-1	AMERICAN ELECTRIC POWER INC	10/30/2002	SALOMON SMITH BARNEY	1,600,000	37,286		
025816-10-9	AMERICAN EXPRESS CO	05/23/2002	SALOMON SMITH BARNEY	5,400,000	225,611		
026609-10-7	AMERICAN HOME PRODUCTS CORP	01/08/2002	SALOMON SMITH BARNEY	125,000	7,621		
035229-10-3	ANHEUSER BUSCH COMPANIES INC	09/27/2002	SALOMON SMITH BARNEY	2,650,000	126,742		
037411-10-5	APACHE CORP	09/18/2002	SALOMON SMITH BARNEY	600,000	33,783		
037604-10-5	APOLLO GROUP INC CL A	04/26/2002	STOCK SPLIT	400,000			
055472-10-4	BISYS GROUP INC	06/06/2002	VARIOUS	900,000	13,884		
055622-10-4	B P P L C A D R	12/13/2002	SALOMON SMITH BARNEY	1,400,000	56,894		
055921-10-0	B M C SOFTWARE INC	03/15/2002	SALOMON SMITH BARNEY	3,825,000	72,637		
071813-10-9	BAXTER INTL INC	12/19/2002	VARIOUS	3,000,000	91,660		
073325-10-2	B E A SYS INC	07/08/2002	VARIOUS	5,800,000	74,004		
074002-10-6	BEARINGPOINT INC	10/07/2002	STOCK MERGER	4,350,000	68,717		
075896-10-0	BED BATH AND BEYOND	06/21/2002	SALOMON SMITH BARNEY	1,300,000	45,536		
086516-10-1	BEST BUY CO . INC	05/13/2002	STOCK SPLIT	200,000			
090597-10-5	BIOGEN INC	06/06/2002	SALOMON SMITH BARNEY	1,000,000	48,974		
090945-10-6	BIOSITE INC	12/17/2002	SALOMON SMITH BARNEY	600,000	18,984		
091826-10-7	BLACK BOX CORP DEL	06/11/2002	SALOMON SMITH BARNEY	900,000	44,625		
097023-10-5	BOEING COMPANY	03/05/2002	SALOMON SMITH BARNEY	4,700,000	204,050		
110122-10-8	BRISTOL MYERS SQUIBB	11/22/2002	SALOMON SMITH BARNEY	4,400,000	171,383		
117043-10-9	BRUNSWICK CORP	08/30/2002	SALOMON SMITH BARNEY	2,300,000	55,197		
125129-10-6	C D W COMPUTER CTRS INC	06/06/2002	SALOMON SMITH BARNEY	600,000	30,948		
12541W-10-0	C H ROBINSON WORLDWIDE INC	06/21/2002	SALOMON SMITH BARNEY	2,100,000	70,413		
141597-10-4	CARDIO DYNAMICS INTERNATIONAL CORP	06/06/2002	SALOMON SMITH BARNEY	3,100,000	10,345		
143130-10-2	CARMAX INC	12/11/2002	VARIOUS	3,100,000	71,959		
149123-10-1	CATERPILLAR INC	11/19/2002	SALOMON SMITH BARNEY	1,050,000	46,168		
150921-10-4	CELL GENESYS INC	06/06/2002	SALOMON SMITH BARNEY	900,000	12,184		
156708-10-9	CEPHALON INC	05/06/2002	VARIOUS	300,000	18,226		
157085-10-1	CERUS CORP	06/11/2002	SALOMON SMITH BARNEY	800,000	31,149		
163072-10-1	CHEESECAKE FACTORY INC	07/08/2002	SALOMON SMITH BARNEY	1,900,000	69,676		
17275R-10-2	CISCO SYSTEMS INC	07/19/2002	VARIOUS	10,100,000	156,765		
172908-10-5	CINTAS CORP	06/06/2002	SALOMON SMITH BARNEY	1,100,000	56,980		
191216-10-0	COCA-COLA CORP	09/27/2002	SALOMON SMITH BARNEY	3,000,000	144,750		
194162-10-3	COLGATE PALMOLIVE CO	11/13/2002	SALOMON SMITH BARNEY	200,000	10,810		
20030N-20-0	COMCAST CORP SPECIAL CL A	11/20/2002	STOCK MERGER	3,000,000	106,909		
200340-10-7	COMERICA INC	08/20/2002	SALOMON SMITH BARNEY	2,600,000	162,227		
208251-50-4	CONOCO INC	07/05/2002	SALOMON SMITH BARNEY	6,325,000	180,346		
20825C-10-4	CONOCOPHILLIPS	09/05/2002	STOCK MERGER	4,969,000	299,283		
210371-10-0	CONSTELLATION ENERGY GROUP INC	09/19/2002	SALOMON SMITH BARNEY	600,000	15,540		
(continues)							

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)							
21988R-10-2	CORPORATE EXECUTIVE BRD CO	06/21/2002	SALOMON SMITH BARNEY	1,800.000	63,245		
22748P-10-5	CROSS COUNTRY INC	12/09/2002	SALOMON SMITH BARNEY	2,500.000	36,475		
235851-10-2	DANAHER CORP	12/23/2002	SALOMON SMITH BARNEY	800.000	53,388		
244199-10-5	DEERE & COMPANY	08/06/2002	SALOMON SMITH BARNEY	1,075.000	44,984		
247025-10-9	DELL COMPUTER CORP	02/06/2002	SALOMON SMITH BARNEY	375.000	10,264		
248019-10-1	DELUXE CORP	12/18/2002	SALOMON SMITH BARNEY	500.000	20,790		
260543-10-3	DOW CHEMICAL	03/15/2002	SALOMON SMITH BARNEY	575.000	18,739		
260561-10-5	DOW JONES & CO INC	04/11/2002	SALOMON SMITH BARNEY	900.000	52,168		
263534-10-9	DU PONT EI DE NEMOURS & COMPANY	10/25/2002	SALOMON SMITH BARNEY	2,000.000	83,360		
26874Q-10-0	ENSCO INTERNATIONAL	07/05/2002	SALOMON SMITH BARNEY	5,075.000	137,482		
277432-10-0	EASTMAN CHEMICAL CO	02/06/2002	SALOMON SMITH BARNEY	1,875.000	75,169		
278058-10-2	EATON CORP	07/19/2002	SALOMON SMITH BARNEY	615.000	43,271		
285512-10-9	ELECTRONIC ARTS INC	05/17/2002	BLAIR WM.	100.000	6,251		
291011-10-4	EMERSON ELECTRIC COMPANY	10/08/2002	SALOMON SMITH BARNEY	975.000	50,593		
29382R-10-7	ENTRAVISION COMMUNICATIONS	06/21/2002	SALOMON SMITH BARNEY	3,800.000	59,352		
302182-10-0	EXPRESS SCRIPTS INC CL A	07/11/2002	SALOMON SMITH BARNEY	1,400.000	73,761		
30231G-10-2	EXXON MOBIL CORP	05/31/2002	SALOMON SMITH BARNEY	1,150.000	45,954		
302571-10-4	FPL GROUP INC	09/19/2002	SALOMON SMITH BARNEY	825.000	43,886		
311900-10-4	FASTENAL CO	12/11/2002	SALOMON SMITH BARNEY	2,100.000	81,322		
313400-30-1	FEDERAL HOME LN MTG CORP	11/13/2002	SALOMON SMITH BARNEY	500.000	30,635		
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2002	SALOMON SMITH BARNEY	1,725.000	120,405		
320960-10-7	FIRST HEALTH GROUP CORP	11/13/2002	SALOMON SMITH BARNEY	1,000.000	26,810		
33761N-10-9	FIRSTSERVICE CORPORATION VTG	12/17/2002	SALOMON SMITH BARNEY	800.000	17,005		
337738-10-8	FISERV INC	12/11/2002	SALOMON SMITH BARNEY	1,500.000	62,608		
345370-86-0	FORD MOTOR COMPANY	01/08/2002	SALOMON SMITH BARNEY	455.000	7,562		
364730-10-1	GANNETT INC	09/25/2002	SALOMON SMITH BARNEY	300.000	22,410		
369604-10-3	GENERAL ELECTRIC COMPANY	11/13/2002	SALOMON SMITH BARNEY	9,800.000	306,415		
370442-10-5	GENERAL MTRS CORP	12/13/2002	SALOMON SMITH BARNEY	6,775.000	284,575		
371901-10-9	GENTEX CORPORATION	06/11/2002	SALOMON SMITH BARNEY	2,000.000	59,625		
373298-10-8	GEORGIA PACIFIC GROUP	11/04/2002	VARIOUS	9,800.000	209,451		
375558-10-3	GILEAD SCIENCES INC	05/06/2002	VARIOUS	1,100.000	23,092		
37733W-10-5	GLAXO SMITHKLINE P L C A D R	08/30/2002	SALOMON SMITH BARNEY	2,800.000	111,946		
382388-10-6	GOODRICH B F CO	11/22/2002	SALOMON SMITH BARNEY	2,700.000	39,614		
401698-10-5	GUIDANT CORP	04/03/2002	VARIOUS	400.000	17,062		
404119-10-9	H C A - THE HEALTHCARE CORPORATION	09/05/2002	SALOMON SMITH BARNEY	500.000	23,555		
404132-10-2	H C C INS HLDGS INC	06/11/2002	SALOMON SMITH BARNEY	1,800.000	47,464		
406216-10-1	HALLIBURTON CO	08/20/2002	SALOMON SMITH BARNEY	7,900.000	118,690		
412822-10-8	HARLEY DAVIDSON INC	11/19/2002	SALOMON SMITH BARNEY	2,600.000	135,285		
42822Q-10-0	HEWITT ASSOCIATES INC CL A	07/18/2002	VARIOUS	600.000	12,773		
428236-10-3	HEWLETT PACKARD	09/30/2002	SALOMON SMITH BARNEY	10,950.000	152,593		
437076-10-2	HOME DEPOT INC	10/15/2002	SALOMON SMITH BARNEY	5,050.000	135,156		
438516-10-6	HONEYWELL INTERNATIONAL INC	10/31/2002	SALOMON SMITH BARNEY	2,695.000	83,452		
441815-10-7	HOUSEHOLD INTL INC	01/08/2002	SALOMON SMITH BARNEY	125.000	7,146		
449295-10-4	ICOS CORP	02/11/2002	LEHMAN BROTHERS INC	100.000	4,498		
449370-10-5	IDEC PHARMACEUTICALS CORP	05/06/2002	MCDONALD & CO	100.000	5,435		
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP	12/17/2002	SALOMON SMITH BARNEY	1,800.000	32,799		
458140-10-0	INTEL CORP	07/05/2002	SALOMON SMITH BARNEY	2,575.000	69,037		
460146-10-3	INTERNATIONAL PAPER CO	06/20/2002	SALOMON SMITH BARNEY	825.000	35,863		
460690-10-0	INTERPUBLIC GROUP COS INC	02/06/2002	SALOMON SMITH BARNEY	360.000	10,472		
461202-10-3	INTUIT INC	06/11/2002	SALOMON SMITH BARNEY	2,100.000	90,379		
462846-10-6	IRON MOUNTAIN INCORPORATED	06/21/2002	SALOMON SMITH BARNEY	2,500.000	76,910		
46625H-10-0	J P MORGAN CHASE & CO	12/18/2002	SALOMON SMITH BARNEY	1,750.000	50,519		
466313-10-3	JABIL CIRCUIT	06/07/2002	SALOMON SMITH BARNEY	5,600.000	114,886		
478160-10-4	JOHNSON & JOHNSON	09/27/2002	SALOMON SMITH BARNEY	2,800.000	153,875		
(continues)							

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)							
478366-10-7	JOHNSON CONTROLS INC.	11/19/2002	SALOMON SMITH BARNEY	1,700.000	137,082		
480074-10-3	JONES APPAREL GROUP INC	04/24/2002	SALOMON SMITH BARNEY	3,650.000	132,531		
48265R-10-9	KPMG CONSULTING INC	02/06/2002	SALOMON SMITH BARNEY	2,075.000	36,205		
492386-10-7	KERR MCGEE CORP	03/15/2002	SALOMON SMITH BARNEY	650.000	38,084		
499064-10-3	KNIGHT TRANSN INC	08/29/2002	SALOMON SMITH BARNEY	2,000.000	38,917		
500255-10-4	KOHL'S CORP.	12/05/2002	SALOMON SMITH BARNEY	2,100.000	138,606		
50075N-10-4	KRAFT FOODS INC CL A	09/04/2002	SALOMON SMITH BARNEY	2,000.000	80,485		
502161-10-2	L S I LOGIC CORP.	11/15/2002	SALOMON SMITH BARNEY	3,700.000	55,944		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC	05/21/2002	STOCK SPLIT	400.000			
50540R-40-9	LABORATORY CRP OF AMERICA HLDGS	05/28/2002	STOCK SPLIT	300.000			
532457-10-8	LILLY ELI & COMPANY	11/13/2002	SALOMON SMITH BARNEY	1,000.000	59,185		
535678-10-6	LINEAR TECHNOLOGY CORP	07/26/2002	VARIOUS	1,600.000	59,032		
548661-10-7	LOWES COMPANIES INC.	01/08/2002	SALOMON SMITH BARNEY	355.000	15,954		
55261F-10-4	M & T BK CORP	06/06/2002	SALOMON SMITH BARNEY	700.000	60,662		
565011-10-3	MANUGISTICS GROUP INC	01/03/2002	VARIOUS	500.000	10,535		
565849-10-6	MARATHON OIL CORPORATION	01/08/2002	SALOMON SMITH BARNEY	250.000	7,370		
571748-10-2	MARSH & MCCLENNAN COMPANIES INC.	07/10/2002	STOCK SPLIT	2,100.000			
577778-10-3	MAY DEPARTMENT STORES	11/21/2002	SALOMON SMITH BARNEY	4,600.000	109,114		
580135-10-1	McDONALDS CORP.	12/11/2002	SALOMON SMITH BARNEY	2,000.000	36,460		
580645-10-9	McGRAW HILL INC	09/27/2002	SALOMON SMITH BARNEY	1,500.000	94,890		
582266-11-0	MCLEODUSA INC WT	04/18/2002	STOCK MERGER	1,444.000	18,518		
583334-10-7	MEADWESTVACO CORP	08/21/2002	VARIOUS	7,949.000	211,071		
584699-10-2	MEDIMMUNE	12/12/2002	VARIOUS	500.000	14,378		
58551A-10-8	MELLON FINANCIAL CORP	01/08/2002	SALOMON SMITH BARNEY	200.000	7,642		
589331-10-7	MERCK & COMPANY	03/15/2002	SALOMON SMITH BARNEY	2,800.000	165,316		
59156R-10-8	METLIFE INC	09/05/2002	SALOMON SMITH BARNEY	2,500.000	68,942		
594793-10-1	MICREL INC.	01/30/2002	SALOMON SMITH BARNEY	300.000	7,403		
594918-10-4	MICROSOFT CORP.	03/15/2002	SALOMON SMITH BARNEY	700.000	43,778		
595017-10-4	MICROCHIP TECHNOLOGY INC	06/21/2002	VARIOUS	1,650.000	48,642		
599902-10-3	MILLENNIUM PHARMACEUTICALS INC	02/15/2002	FIRST BOSTON CORP	300.000	6,461		
617446-44-8	MORGAN STANLEY DEAN WITTER COMPANY	09/10/2002	SALOMON SMITH BARNEY	4,300.000	194,374		
637071-10-1	NATIONAL-OILWELL INC.	01/30/2002	SALOMON SMITH BARNEY	300.000	5,660		
641069-40-6	NESTLE SA	11/13/2002	SALOMON SMITH BARNEY	1,000.000	55,950		
654086-10-7	NICOR INC	08/06/2002	SALOMON SMITH BARNEY	1,400.000	36,060		
655042-10-9	NOBLE DRILLING CORP.	01/29/2002	SALOMON SMITH BARNEY	300.000	8,877		
656568-10-2	NORTEL NETWORKS CORPORATION	02/06/2002	SALOMON SMITH BARNEY	3,425.000	24,797		
681919-10-6	OMNICOM GROUP INC.	07/25/2002	SALOMON SMITH BARNEY	1,000.000	48,040		
68272J-10-6	ONESOURCE INFORMATION SVCS INC	06/12/2002	SALOMON SMITH BARNEY	1,700.000	11,577		
683757-10-8	OPNET TECHNOLOGIES INC	06/21/2002	SALOMON SMITH BARNEY	4,200.000	39,047		
68389X-10-5	ORACLE CORP.	03/15/2002	SALOMON SMITH BARNEY	3,000.000	43,290		
686091-10-9	O REILLY AUTOMOTIVE INC	06/21/2002	SALOMON SMITH BARNEY	2,200.000	68,641		
69344M-10-1	PMI GROUP INC	06/18/2002	STOCK SPLIT	2,200.000			
693506-10-7	P P G INDS INC	12/31/2002	SALOMON SMITH BARNEY	1,300.000	64,362		
701094-10-4	PARKER HANNIFIN CORP	04/12/2002	SALOMON SMITH BARNEY	1,050.000	51,011		
703412-10-6	PATTERSON DENTAL CO	06/21/2002	SALOMON SMITH BARNEY	1,500.000	76,096		
704326-10-7	PAYCHEX INC.	07/26/2002	SALOMON SMITH BARNEY	3,100.000	94,020		
708160-10-6	PENNEY JC COMPANY INC.	03/27/2002	SALOMON SMITH BARNEY	1,300.000	27,576		
709631-10-5	PENTAIR INC	11/29/2002	SALOMON SMITH BARNEY	2,550.000	102,454		
713448-10-8	PEPSICO INC.	10/03/2002	SALOMON SMITH BARNEY	2,400.000	86,880		
713755-10-6	PERFORMANCE FOOD GROUP CO	06/07/2002	SALOMON SMITH BARNEY	1,600.000	57,860		
717081-10-3	PFIZER INCORPORATED	09/27/2002	SALOMON SMITH BARNEY	4,350.000	134,366		
71713U-10-2	PHARMACIA CORPORATION	03/15/2002	SALOMON SMITH BARNEY	540.000	22,291		
717265-10-2	PHELPS DODGE CORP.	10/22/2002	SALOMON SMITH BARNEY	3,200.000	82,809		
718154-10-7	PHILIP MORRIS COMPANIES INC.	03/15/2002	SALOMON SMITH BARNEY	280.000	14,781		
(continues)							

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)							
742718-10-9	PROCTOR & GAMBLE	09/27/2002	SALOMON SMITH BARNEY	1,200.000	108,768		
74369L-10-3	PROTEIN DESIGN LABS INC	03/19/2002	OPPENHEIMER	1,500.000	26,941		
747525-10-3	QUALCOMM INC.	05/07/2002	VARIOUS	1,100.000	34,501		
761152-10-7	RESMED INC	11/07/2002	SALOMON SMITH BARNEY	500.000	16,880		
76182K-10-5	R J REYNOLDS TOBACCO HOLDINGS	11/22/2002	SALOMON SMITH BARNEY	3,300.000	172,157		
779382-10-0	ROWAN COMPANIES INC.	01/29/2002	SALOMON SMITH BARNEY	400.000	6,819		
780257-80-4	ROYAL DUTCH PETROLEUM COMPANY	10/31/2002	SALOMON SMITH BARNEY	1,500.000	63,592		
78442P-10-6	SLM CORP	07/09/2002	VARIOUS	700.000	59,517		
784635-10-4	SPX CORP	11/01/2002	STOCK SPLIT	600.000			
800677-10-6	SANGAMO BIOSCIENCES INC	06/11/2002	SALOMON SMITH BARNEY	1,900.000	10,944		
826170-10-2	SIEBEL SYSTEMS INC.	03/15/2002	VARIOUS	2,300.000	81,060		
830928-10-7	SKILLSOFT PLC	11/21/2002	SECURITY NAME CHANGE	3,886.000	12,915		
832110-10-0	SMITH INTERNATIONAL INC.	07/09/2002	VARIOUS	800.000	10,115		
835470-10-5	SONICWALL INC	01/02/2002	TROSTER SINGER STEVENS/ROTHSCH	200.000	3,765		
844730-10-1	SOUTHTRUST CORP	08/20/2002	SALOMON SMITH BARNEY	5,500.000	143,979		
852061-10-0	SPRINT CORP.	02/19/2002	SALOMON SMITH BARNEY	8,100.000	143,930		
855244-10-9	STARBUCKS	06/21/2002	VARIOUS	2,700.000	64,298		
858912-10-8	STERICYCLE INC	06/06/2002	SALOMON SMITH BARNEY	600.000	20,618		
863667-10-1	STRYKER CORP	06/06/2002	SALOMON SMITH BARNEY	800.000	42,552		
866810-10-4	SUN MICROSYSTEMS INC.	02/06/2002	SALOMON SMITH BARNEY	1,825.000	20,401		
867363-10-3	SUNGARD DATA SYSTEMS INC	06/07/2002	SALOMON SMITH BARNEY	900.000	24,239		
868536-10-3	SUPERVALU INC	11/22/2002	SALOMON SMITH BARNEY	4,800.000	87,292		
872540-10-9	TJX COMPANIES	05/13/2002	VARIOUS	1,300.000	11,597		
87612E-10-6	TARGET CORPORATION	11/13/2002	SALOMON SMITH BARNEY	3,855.000	137,468		
879664-10-0	TELLABS INC.	12/24/2002	SALOMON SMITH BARNEY	1,800.000	13,359		
88033G-10-0	TENET HEALTHCARE CORP	07/01/2002	STOCK SPLIT	1,300.000			
883203-10-1	TEXTRON INC	02/06/2002	SALOMON SMITH BARNEY	200.000	9,218		
89420G-10-9	TRAVELERS PROPERTY CASUALT - A	08/26/2002	STOCK SPINOFF	669.000	7,055		
89420G-40-6	TRAVELERS PROPERTY CASUALTY CORP	08/26/2002	STOCK SPINOFF	1,375.000	15,661		
907818-10-8	UNION PACIFIC CORP. N	01/08/2002	SALOMON SMITH BARNEY	185.000	10,721		
908068-10-9	UNION PLANTERS CORP	06/10/2002	STOCK SPLIT	2,600.000			
91913Y-10-0	VALERO REFINING & MARKETING CORP.	07/05/2002	SALOMON SMITH BARNEY	2,450.000	92,430		
923436-10-9	VERITAS SOFTWARE COMPANY	07/25/2002	SALOMON SMITH BARNEY	700.000	12,663		
92343V-10-4	VERIZON COMMUNICATIONS	08/06/2002	SALOMON SMITH BARNEY	2,800.000	110,563		
925524-30-8	VIACOM INC	09/25/2002	SALOMON SMITH BARNEY	1,950.000	83,817		
931142-10-3	WAL MART STORES INC.	09/27/2002	SALOMON SMITH BARNEY	2,000.000	106,816		
931422-10-9	WALGREEN COMPANY	09/27/2002	SALOMON SMITH BARNEY	2,500.000	87,988		
962166-10-4	WEYERHAEUSER CO	01/02/2002	SALOMON SMITH BARNEY	2,000.000	107,542		
966837-10-6	WHOLE FOODS MKT INC	06/06/2002	SALOMON SMITH BARNEY	600.000	30,282		
969904-10-1	WILLIAMS SONOMA INC	09/17/2002	VARIOUS	1,700.000	32,750		
972487-10-2	WILTEL COMMUNICATIONS GROUP INC	12/03/2002	STOCK DISTRIBUTION	4,181.000	54,354		
98157D-10-6	WORLDCOM INC	04/25/2002	SALOMON SMITH BARNEY	14,475.000	76,449		
98157D-30-4	WORLDCOM INC GA MCI GROUP	01/08/2002	SALOMON SMITH BARNEY	15.000	201		
982526-10-5	WRIGLEY WM JR CO	06/17/2002	SALOMON SMITH BARNEY	2,100.000	118,409		
983024-10-0	WYETH	08/28/2002	VARIOUS	5,425.000	194,615		
983919-10-1	XILINX INC.	09/17/2002	SALOMON SMITH BARNEY	1,900.000	36,503		
989207-10-5	ZEBRA TECHNOLOGIES CORP CL A	06/28/2002	SALOMON SMITH BARNEY	1,100.000	62,060		
G0070K-10-3	ACE LTD	06/21/2002	SALOMON SMITH BARNEY	1,300.000	44,561		
G24182-10-0	COOPER INDUSTRIES LTD CL A	11/04/2002	SALOMON SMITH BARNEY	3,200.000	102,433		
G4776G-10-1	INGERSOL RAND COMPANY	11/19/2002	SALOMON SMITH BARNEY	2,500.000	117,930		
6899999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				12,969,483		
7099997	- Subtotal - Common Stocks - Part 3				15,214,816		

**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
7099998 - Summary Item from Part 5 for Common Stocks					2,832,224		
7099999 - Subtotal - Common Stocks					18,047,040		
7199999 - Subtotal - Preferred and Common Stocks					24,049,797		
7299999 - TOTALS					170,339,954		1,578,051

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**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. Governments															
31359M-DT-7	FEDERAL NATL MTG ASSN NT	01/10/2002	SALOMON SMITH BARNEY		4,155,020	4,000,000.00	3,847,500	3,935,217	1,343			219,803	219,803	54,306	
31359M-EM-1	FEDERAL NATL MTG ASSN NT	02/27/2002	VARIOUS		2,925,994	4,825,000.00	2,723,723	2,762,933	4,605			163,061	163,061	81,498	
31359M-EX-7	FEDERAL NATL MTG ASSN NT	02/27/2002	SALOMON SMITH BARNEY		3,205,785	3,000,000.00	2,971,406	2,983,843	1,138			221,942	221,942	104,000	
36202D-AN-1	GNMA II P/T POOL 2713	12/20/2002	PAYDOWN		106,921	106,921.00	103,864	106,921	3,058						
36202D-J8-5	GNMA II P/T POOL 2987	12/20/2002	PAYDOWN		161,713	161,713.00	161,208	161,713	505						
36202D-LV-1	GNMA II P/T POOL 3040	12/20/2002	PAYDOWN		262,742	262,742.00	264,941	262,742	(2,199)						
36205Y-F9-8	GNMA P/T POOL 404392	12/16/2002	PAYDOWN		225,016	225,016.00	227,195	225,016	(2,180)						
36206P-UR-9	GNMA P/T POOL 417392	12/16/2002	PAYDOWN		140,218	140,218.00	143,854	140,218	(3,636)						
36206V-JP-3	GNMA P/T POOL 422470	12/16/2002	PAYDOWN		100,213	100,213.00	100,589	100,213	(376)						
36207F-LH-2	GNMA P/T POOL 430628	12/16/2002	PAYDOWN		657,017	657,017.00	657,223	657,017	(206)						
36210B-EN-1	GNMA P/T POOL 487141	12/16/2002	PAYDOWN		179,364	179,364.00	170,998	179,364	8,365						
36210V-PS-4	GNMA P/T POOL 503633	12/16/2002	PAYDOWN		338,105	338,105.00	330,709	338,105	7,396						
36212C-PB-1	GNMA P/T POOL 529718	12/16/2002	PAYDOWN		23,826	23,826.00	24,655	23,826	(829)						
36201E-NF-3	GNMA P/T POOL 580990	12/16/2002	PAYDOWN		34,454	34,454.00	34,990	34,454	(536)						
36201E-NF-3	GNMA P/T POOL 580990	12/16/2002	PAYDOWN		139,270	139,270.00	143,763	139,270	(4,494)						
36201P-YL-3	GNMA P/T POOL 589415	12/16/2002	PAYDOWN		21,174	21,174.00	21,507	21,174	(333)						
36225A-C8-1	GNMA P/T POOL 780095	12/16/2002	PAYDOWN		44,999	44,999.00	48,402	44,999	(3,404)						
912810-DE-5	U. S. TREASURY BOND	03/08/2002	SALOMON SMITH BARNEY		2,232,187	2,000,000.00	2,285,703	2,123,067	(14,744)			109,120	109,120	124,157	
912827-2P-6	U. S. TREASURY NOTES	04/01/2002	MATURITY		2,450,000	2,450,000.00	2,469,906	2,450,000	(1,736)					81,156	
912827-2P-6	U. S. TREASURY NOTES	03/18/2002	SALOMON SMITH BARNEY		1,551,624	1,550,000.00	1,506,719	1,550,135	(338)			1,489	1,489	47,176	
912827-2Y-7	U. S. TREASURY NOTES	07/01/2002	MATURITY		3,300,000	3,300,000.00	3,300,000	3,300,000						103,125	
912827-2Y-7	U. S. TREASURY NOTES	06/18/2002	MORGAN STANLEY & CO		701,422	700,000.00	700,000	700,000				1,422	1,422	20,425	
912827-3G-5	U. S. TREASURY NOTES	08/31/2002	MATURITY		4,000,000	4,000,000.00	3,999,375	4,000,000	125					250,000	
912827-4B-5	U. S. TREASURY NOTES	11/01/2002	SALOMON SMITH BARNEY		1,015,313	1,000,000.00	1,022,813	1,004,697	(9,419)			10,616	10,616	59,835	
912827-Q8-8	U. S. TREASURY NOTES	03/04/2002	SALOMON SMITH BARNEY		600,961	550,000.00	547,414	549,159	27			51,802	51,802	21,810	
0399999	Subtotal - Bonds - U. S. Governments				28,573,338	29,810,032.00	27,808,457	27,794,083	(17,868)			779,255	779,255	947,488	
Bonds - States, Territories and Possessions															
087365-LU-4	BETHLEHEM PA AREA SCH DIST	04/29/2002	GOLDMAN SACHS & CO		1,100,150	1,000,000.00	1,110,200	1,064,915	(5,106)			35,235	35,235	39,667	
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	(5,809)			43,930	43,930	43,050	
167484-HD-9	CHICAGO ILLINOIS	12/13/2002	A G EDWARDS & SONS INC		1,085,960	1,000,000.00	1,032,070	1,016,449	(3,478)			69,511	69,511	72,500	
180846-7Q-4	CLARK CY NEVADA	12/13/2002	PAINE WEBBER		1,112,830	1,000,000.00	1,082,850	1,040,642	(8,963)			72,188	72,188	61,417	
234649-5G-2	DALLAS CTY TX SER B	12/13/2002	PAINE WEBBER		1,075,090	1,000,000.00	1,000,000	1,000,000				75,090	75,090	70,372	
372627-BG-3	GEORGETOWN CNTY SC	03/13/2002	SALOMON SMITH BARNEY		1,961,000	2,000,000.00	1,950,040	1,953,677	685			7,323	7,323	63,208	
567643-MT-5	MARIETTA GA SER A	03/13/2002	SALOMON SMITH BARNEY		2,089,600	2,000,000.00	1,943,240	1,950,891	840			138,710	138,710	61,667	
592041-LM-7	METRO GOVT TN	12/13/2002	BEAR STEARNS & CO		1,606,875	1,500,000.00	1,509,615	1,507,514	(1,068)			99,361	99,361	81,000	
604128-W7-9	MINNESOTA STATE	12/13/2002	NFSC		1,104,100	1,000,000.00	1,024,840	1,018,140	(3,086)			85,960	85,960	55,833	
641459-7H-9	NEVADA STATE CAP IMPT	12/13/2002	GOLDMAN SACHS & CO		1,115,240	1,000,000.00	1,031,350	1,022,611	(3,552)			92,629	92,629	70,583	
645771-JB-3	NEW JERSEY BLDG OID	12/23/2002	BOND EXCHANGE		1,004,803	1,000,000.00	1,004,803	1,004,803							
1799999	Subtotal - Bonds - States, Territories and Possessions				14,385,028	13,500,000.00	13,809,768	13,665,092	(29,537)			719,937	719,937	619,297	
Bonds - Political Subdivisions of States															
602244-2Z-7	MILWAUKEE CNTY WIS UNLTD TAX	12/01/2002	CALLED @ 100		500,000	500,000.00	507,545	500,000	(1,111)					27,000	
2499999	Subtotal - Bonds - Political Subdivisions of States				500,000	500,000.00	507,545	500,000	(1,111)					27,000	
Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions															
016248-2N-5	ALIEF TEXAS INDPT SCH DIST	03/19/2002	DEAN WITTER REYNOLDS INC		399,776	400,000.00	390,472	392,819	143			6,957	6,957	10,938	
052474-LY-7	AUSTIN TX UTILS	03/13/2002	SALOMON SMITH BARNEY		2,036,300	2,000,000.00	2,028,060	2,025,182	(489)			11,118	11,118	31,958	
241063-AA-4	DEKALB PRIVATE HOSPITAL	11/01/2002	MATURITY		1,000,000	1,000,000.00	1,032,510	1,000,000	(8,458)					52,500	
31392B-Q9-0	F N M A GTD REMIC	06/07/2002	FIRST ALBANY CORP		2,000,000	2,000,000.00	2,000,000	2,000,000							
3133TV-6H-4	FHLMC 2359 REMIC	12/16/2002	PAYDOWN		157,708	157,708.00	161,060	157,708	(3,351)						
31292G-7H-3	FHLMC GOLD P/T POOL C00896	12/16/2002	PAYDOWN		313,870	313,870.00	313,823	313,870	49						
31292H-D4-3	FHLMC GOLD P/T POOL C01023	12/16/2002	PAYDOWN		79,654	79,654.00	81,944	79,654	(2,290)						
(continues)															

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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
Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)															
31292H-D6-8	FHLMC GOLD P/T POOL C01025	12/16/2002	PAYDOWN		69,375	69,375.00	69,440	69,375	(65)						
31292H-N9-1	FHLMC GOLD P/T POOL C01316	12/16/2002	PAYDOWN		41,897	41,897.00	41,549	41,897	347						
31292H-QC-1	FHLMC GOLD P/T POOL C01351	12/02/2002	PAYDOWN		103,135	103,135.00	104,661	103,135	(1,526)						
31293K-7A-8	FHLMC GOLD P/T POOL C22689	12/16/2002	PAYDOWN		117,752	117,752.00	112,729	117,752	5,023						
31293S-DX-4	FHLMC GOLD P/T POOL C28218	12/16/2002	PAYDOWN		259,638	259,638.00	259,598	259,638	41						
31293Y-BX-3	FHLMC GOLD P/T POOL C32754	12/16/2002	PAYDOWN		291,598	291,598.00	285,426	291,598	6,173						
31298F-U3-4	FHLMC GOLD P/T POOL C46902	12/16/2002	PAYDOWN		56,751	56,751.00	56,680	56,751	70						
3128GJ-QR-1	FHLMC GOLD P/T POOL E82264	12/16/2002	PAYDOWN		303,240	303,240.00	304,851	303,240	(1,611)						
31283G-MN-4	FHLMC GOLD P/T POOL G00365	12/16/2002	PAYDOWN		76,607	76,607.00	78,283	76,607	(1,676)						
31368H-T4-5	FNMA P/T POOL 190571	12/26/2002	PAYDOWN		103,552	103,552.00	100,118	103,552	3,433						
31369W-4L-0	FNMA P/T POOL 223227	12/26/2002	PAYDOWN		309	309.00	301	309	8						
31371F-MU-3	FNMA P/T POOL 250671	12/26/2002	PAYDOWN		106,340	106,340.00	107,970	106,340	(1,627)						
31371K-MJ-7	FNMA P/T POOL 254261	12/02/2002	PAYDOWN		41,020	41,020.00	42,366	41,020	(1,346)						
31371K-R2-9	FNMA P/T POOL 254405	12/02/2002	PAYDOWN		19,560	19,560.00	19,630	19,560	(71)						
31373T-TN-0	FNMA P/T POOL 303057	12/26/2002	PAYDOWN		170,549	170,549.00	172,735	170,549	(2,186)						
31374F-YB-9	FNMA P/T POOL 313106	12/26/2002	PAYDOWN		111,657	111,657.00	106,719	111,657	4,938						
31375H-YM-0	FNMA P/T POOL 335616	12/26/2002	PAYDOWN		307,049	307,049.00	290,353	307,049	16,696						
31379K-MY-6	FNMA P/T POOL 421675	12/26/2002	PAYDOWN		200,277	200,277.00	202,092	200,277	(1,815)						
31384H-7K-3	FNMA P/T POOL 524798	12/16/2002	PAYDOWN		319,945	319,945.00	307,146	319,945	12,799						
31384U-4E-1	FNMA P/T POOL 534621	12/26/2002	PAYDOWN		226,562	226,562.00	228,579	226,562	(2,018)						
31384V-T8-5	FNMA P/T POOL 535275	12/26/2002	PAYDOWN		254,613	254,613.00	252,943	254,613	1,671						
31384V-ZC-9	FNMA P/T POOL 535439	12/26/2002	PAYDOWN		98,976	98,976.00	100,105	98,976	(1,130)						
31384V-2A-9	FNMA P/T POOL 535469	12/26/2002	PAYDOWN		90,895	90,895.00	85,228	90,895	5,667						
31385E-WT-2	FNMA P/T POOL 542558	12/26/2002	PAYDOWN		94,002	94,002.00	92,768	94,002	1,233						
31385R-5Z-9	FNMA P/T POOL 550864	12/26/2002	PAYDOWN		83,708	83,708.00	83,238	83,708	471						
31387N-2W-6	FNMA P/T POOL 589489	12/16/2002	PAYDOWN		206,263	206,263.00	209,168	206,263	(2,906)						
31391F-D9-6	FNMA P/T POOL 665328	12/02/2002	PAYDOWN		20,156	20,156.00	20,724	20,156	(568)						
341596-FU-3	FLORIDA ST BRD OID	12/13/2002	SALOMON SMITH BARNEY	1,062,410	1,000,000.00	1,000,000.00	966,680	979,308	2,492			83,102	83,102	67,063	
455167-VL-7	INDIANA UNIVERSITY REV	08/07/2002	GRIFFEN COUVIC STEPHENS&THOMPS	549,330	500,000.00	500,000.00	495,020	496,852	178			52,478	52,478	28,975	
514014-BX-6	LANCASTER NE SD OID	11/12/2002	CALLED @ 100	1,030,000	1,000,000.00	1,000,000.00	993,790	998,422	771			31,578	31,578	60,288	
594614-HU-6	MI ST BLDG AUTH REV	08/07/2002	PAINE WEBBER	1,098,190	1,000,000.00	1,000,000.00	1,062,230	1,039,250	(4,029)			58,940	58,940	40,556	
639683-A7-6	NEBRASKA PUBLIC POWER DIS REV	01/01/2002	CALLED @ 102	510,000	500,000.00	500,000.00	526,165	503,374	(9)			6,626	6,626	14,250	
681793-ZX-6	OMAHA NEB PUB PWR DIST	12/13/2002	GOLDMAN SACHS & CO.	873,064	800,000.00	800,000.00	816,616	809,122	(2,529)			63,942	63,942	59,040	
79575D-BP-4	SALT RIVER PROJECT ARIZONA	04/08/2002	BOND EXCHANGE	498,945	500,000.00	500,000.00	497,600	498,945							
841531-AR-7	SE WISCONSIN PRO BASEBALL PK	08/07/2002	GOLDMAN SACHS & CO.	1,588,706	1,400,000.00	1,400,000.00	1,572,242	1,507,623	(10,902)			81,083	81,083	51,878	
812642-K9-6	SEATTLE WASHINGTON MUN RV	12/13/2002	BEAR STEARNS & CO	1,058,210	1,000,000.00	1,000,000.00	1,021,500	1,014,670	(1,532)			43,540	43,540	72,500	
821686-NC-2	SHELBY CTY TN PUB A	12/13/2002	CHASE SECURITIES INC.	2,252,680	2,000,000.00	2,000,000.00	2,107,040	2,084,000	(10,690)			168,680	168,680	132,000	
821692-PC-8	SHELBY CTY TN H E & H REV	06/19/2002	BOND EXCHANGE	527,783	500,000.00	500,000.00	543,520	527,783							
882854-BH-4	TEXAS WATER DEV BOARD	12/13/2002	U. S. BANK ASSET MGMT	1,067,600	1,000,000.00	1,000,000.00	1,022,690	1,017,028	(2,507)			50,572	50,572	71,967	
914063-ZE-5	UNIV ARIZONA	06/01/2002	CALLED @ 102	510,000	500,000.00	500,000.00	499,268	499,505	198			10,495	10,495	15,313	
914331-DN-0	UNIVERSITY ILLINOIS	12/20/2002	SALOMON SMITH BARNEY	1,089,400	1,000,000.00	1,000,000.00	1,105,630	1,095,654	(7,649)			(6,254)	(6,254)	74,097	
3199999	- Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				23,479,052	22,426,658.00	22,973,260	22,816,195	(10,579)			662,857	662,857	783,323	
Bonds - Public Utilities (Unaffiliated)															
010392-DM-7	ALABAMA POWER COMPANY	12/13/2002	SALOMON SMITH BARNEY	1,033,040	1,000,000.00	1,000,000.00	998,710	999,748	240			33,292	33,292	57,661	
3899999	- Subtotal - Bonds - Public Utilities (Unaffiliated)				1,033,040	1,000,000.00	998,710	999,748	240			33,292	33,292	57,661	
Bonds - Industrial and Miscellaneous (Unaffiliated)															
006848-BE-4	ADELPHIA COMMUNICATIONS CORP	09/30/2002	BOND IMPAIRMENT				118,677	118,677				(118,677)	(118,677)		
01741R-AA-0	ALLEGHENY TECHNOLOGIES	06/11/2002	BOND EXCHANGE		196,878	200,000.00	196,878	196,878							
020040-AA-9	ALLTRISTA CORP	12/09/2002	BOND EXCHANGE		246,336	250,000.00	246,336	246,336							
035229-CH-4	ANHEUSER BUSCH COMPANIES	06/27/2002	CHEMICAL SECURITIES INC		286,803	275,000.00	273,045	273,195	74			13,608	13,608	11,550	
(continues)															

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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 - Industrial and Miscellaneous (Unaffiliated) (continued)															
046003-JS-9	ASSOCIATES CORPORATION	10/15/2002	SPEAR LEEDS & KELLOGG		2,076,740	2,000,000.00	1,953,190	1,986,031	9,948			90,709	90,709	109,888	
046003-JY-6	ASSOCIATES CORPORATION	10/15/2002	SPEAR LEEDS & KELLOGG		1,554,975	1,500,000.00	1,456,845	1,480,635	10,652			74,340	74,340	96,250	
00209A-AE-6	AT&T WIRELESS SVCS INC	05/01/2002	MORGAN STANLEY & CO		494,610	500,000.00	533,575	532,594	(886)			(37,984)	(37,984)	26,250	
048825-BH-5	ATLANTIC RICHFIELD COMPANY	12/13/2002	SALOMON SMITH BARNEY		1,014,090	1,000,000.00	982,480	998,145	4,466			15,945	15,945	64,442	
055654-AA-5	B S C H ISSUANCES LTD	08/13/2002	GOLDMAN SACHS & CO		314,922	300,000.00	309,328	308,323	(569)			6,599	6,599	17,792	
06423A-AM-5	BANK ONE CORP	10/16/2002	FIRST CHICAGO CAP MKTS INC		2,185,400	2,000,000.00	2,002,860	2,001,746	(516)			183,654	183,654	157,083	
06423A-AS-2	BANK ONE CORP	12/13/2002	BARCLAYS CAPITAL FIXED INC		991,535	1,000,000.00	972,346	972,444	98			19,090	19,090	7,003	
08172M-EM-4	BENEFICIAL CORPORATION	02/01/2002	MATURITY		1,000,000	1,000,000.00	1,005,960	1,000,000	(188)					10,490	
087851-AQ-4	BEVERLY ENTERPRISES	04/23/2002	BA SECURITIES		103,500	100,000.00	101,500	101,476	(24)			2,024	2,024	5,027	
125577-AD-8	C I T GROUP HOLDINGS	02/11/2002	FIRST ALBANY CORP		917,500	1,000,000.00	1,077,555	1,069,315	(2,761)			(151,815)	(151,815)	22,958	
156700-AB-2	CENTURYTEL INC	10/15/2002	CALLED @ 100		150,000	150,000.00	149,940	150,000						11,625	
172967-AZ-4	CITI GROUP INC	12/13/2002	CHASE SECURITIES INC		1,132,850	1,000,000.00	1,073,420	1,069,550	(3,870)			63,300	63,300	50,750	
208251-AC-2	CONOCO INC	10/22/2002	PRUDENTIAL BACHE		1,046,400	1,000,000.00	968,930	986,122	7,094			60,278	60,278	60,147	
210805-CQ-8	CONTINENTAL AIRLINES	12/16/2002	PAYDOWN		10,591	10,591.00	10,778	10,591	(187)						
21666W-CB-4	COOPER INDUSTRIES INC	02/01/2002	FIRST ALBANY CORP		956,250	1,000,000.00	997,090	999,271	81			(43,021)	(43,021)	23,438	
228227-AJ-3	CROWN CASTLE INTL	03/25/2002	BA SECURITIES		174,325	190,000.00	190,000	190,000	4,275			(15,675)	(15,675)	13,276	
22540A-6D-5	CS FIRST BOSTON	12/16/2002	PAYDOWN		50,571	50,571.00	50,563	50,571	8						
23383V-AC-4	DAIMLER CHRYSLER	12/06/2002	PAYDOWN		129,315	129,315.00	129,315	129,315							
25179S-AA-8	DEVON FUNDING CORP	03/20/2002	BOND EXCHANGE		701,529	750,000.00	701,529	701,529							
285659-AD-0	ELECTRONIC DATA SYS	12/13/2002	SALOMON SMITH BARNEY		1,015,250	1,000,000.00	1,000,700	1,000,220	(143)			15,030	15,030	79,536	
313549-AL-1	FEDERAL MOGUL CORP	12/16/2002	BEAR STEARNS & CO		7,125	50,000.00	10,000	10,000	36,894			(2,875)	(2,875)	204	
313549-AL-1	FEDERAL MOGUL CORP	09/30/2002	BOND IMPAIRMENT				33,644	33,644				(33,644)	(33,644)		
345397-TR-4	FORD MOTOR CREDIT CORP	12/13/2002	MERRILL LYNCH DEB SEC		1,949,500	2,000,000.00	1,996,760	1,997,399	574			(47,899)	(47,899)	187,917	
36157N-HT-4	GE CAPITAL MORTGAGE SVCS	12/26/2002	PAYDOWN		76,851	76,851.00	75,733	76,851	1,116						
36962G-RT-3	GENERAL ELEC CAP CORP	02/01/2002	MATURITY		1,000,000	1,000,000.00	1,000,000	1,000,000						19,569	
36962G-WF-7	GENERAL ELEC CAP CORP	09/23/2002	VARIOUS		283,028	275,000.00	274,714	274,795	41			8,233	8,233	8,055	
37183F-AA-5	GENESIS HEALTH VENT	10/01/2002	CALLED @ 100		2,000	2,000.00	1,975	1,979	3			21	21	143	
373298-BS-6	GEORGIA PACIFIC CORP	01/23/2002	SALOMON BROS		127,500	150,000.00	150,175	150,148	(7)			(22,648)	(22,648)	2,281	
37931K-AL-5	GLOBAL CROSSING	03/27/2002	BEAR STEARNS & CO		9,000	300,000.00	297,444	297,745	270,745			(288,745)	(288,745)		
40074P-AC-5	GUARANTEED EXPORT TRUST	12/16/2002	PAYDOWN		5,340	5,340.00	5,634	5,340	(294)						
400907-AL-5	GUARANTEED EXPORT TRUST	12/16/2002	PAYDOWN		116,301	116,301.00	116,319	116,301	(18)						
441812-GH-1	HOUSEHOLD FINANCE CORPORATION	12/24/2002	SBC CAP MKTS		1,072,880	1,000,000.00	988,190	992,863	1,637			80,017	80,017	103,800	
457030-AB-0	INGLES MARKETS INC	04/11/2002	BOND EXCHANGE		198,361	200,000.00	198,361	198,361	1,861						
483548-AC-7	KAMAN CORP	03/15/2002	CALLED @ 100		32,000	32,000.00	29,966	32,000						960	
521865-AC-9	LEAR CORP	08/26/2002	MONTGOMERY SECURITIES		205,000	200,000.00	192,000	194,751	1,069			10,249	10,249	12,426	
548661-CA-3	LOWES COMPANIES INC	10/16/2002	CHEMICAL SECURITIES INC		1,212,700	1,000,000.00	1,049,390	1,041,649	(3,179)			171,051	171,051	72,188	
549463-AB-3	LUCENT TECHNOLOGIES	02/25/2002	BEAR STEARNS & CO		208,750	250,000.00	232,630	235,314	21,565			(26,564)	(26,564)	11,076	
552078-AM-9	LYONDELL CHEMICAL CO	12/24/2002	FIRST BOSTON CORP		190,000	200,000.00	196,500	198,604	873			(8,604)	(8,604)	22,658	
559222-AG-9	MAGNA INTL INC CV	06/11/2002	CONVERTED TO STOCK		911,029	1,000,000.00	868,750	911,029	12,894					24,376	
571748-AB-8	MARSH & MCLENNAN COMPANIES	10/15/2002	SPEAR LEEDS & KELLOGG		1,065,530	1,000,000.00	996,140	998,573	657			66,957	66,957	55,208	
582266-AC-6	MCLEODUSA INC	04/18/2002	STOCK EXCHANGE		165,500	200,000.00	165,500	167,104	130,620			(1,604)	(1,604)		
59832W-AE-9	MIDWEST GENERATION	09/18/2002	FIRST ALBANY CORP		108,000	150,000.00	150,000	150,000				(42,000)	(42,000)	15,078	
605056-AB-6	MISSION ENERGY HOLDINGS	12/31/2002	BOND IMPAIRMENT				187,466	187,466				(187,466)	(187,466)		
610202-BG-7	MONONGAHELA POWER	10/10/2002	FIRST BOSTON CORP		274,719	300,000.00	299,724	299,771	57			(25,053)	(25,053)	15,321	
61746W-CG-3	MORGAN STANLEY DEAN WITTER	12/16/2002	PAYDOWN		44,797	44,797.00	44,768	44,797	28						
652228-AF-4	NEWPORT NEWS SHIPBUILDING	02/04/2002	MONTGOMERY SECURITIES		209,500	200,000.00	201,000	200,000				9,500	9,500	3,238	
668074-AH-0	NORTHWESTERN CORP	10/29/2002	BOND EXCHANGE		399,289	400,000.00	399,289	399,289							
70322A-AA-9	PATHMARK STORES	05/08/2002	BOND EXCHANGE		199,274	200,000.00	199,274	199,274							
716597-AA-7	PETROLEUM GEO - SVCS	08/09/2002	VARIOUS		400,400	1,000,000.00	993,240	996,282	395			(595,882)	(595,882)	63,763	
718507-BQ-8	PHILLIPS PETROLEUM	12/13/2002	VARIOUS		1,690,937	1,365,000.00	1,644,034	1,636,818	(5,803)			54,119	54,119	72,035	
723787-AC-1	PIONEER NATURAL RESOURCE CO	04/12/2002	CHEMICAL SECURITIES INC		222,000	200,000.00	199,294	199,385	52			22,614	22,614	10,213	
727524-AK-6	PLAQUEMINES LA PORT	12/24/2002	SALOMON SMITH BARNEY		950,000	1,000,000.00	1,000,000	1,000,000				(50,000)	(50,000)	65,972	
742718-BK-4	PROCTOR & GAMBLE COMPANY	12/13/2002	SALOMON SMITH BARNEY		1,028,550	1,000,000.00	999,160	999,779	166			28,771	28,771	65,333	

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Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)															
835415-AJ-9	SONAT INC.	10/11/2002	BA SECURITIES		500,000	1,000,000.00	1,057,880	1,051,146	(3,379)			(551,146)	(551,146)	94,465	
843646-AA-8	SOUTHERN POWER CO	11/13/2002	BOND EXCHANGE		998,618	1,000,000.00	998,618	998,618							
843646-AC-4	SOUTHERN POWER CO	12/13/2002	SBC CAP MKTS		1,039,210	1,000,000.00	998,590	998,632	42			40,578	40,578	30,382	
845743-BG-7	SOUTHWESTERN PUB	09/03/2002	VARIOUS		86,663	100,000.00	99,728	99,768	37			(13,105)	(13,105)	4,355	
852060-AJ-1	SPRINT CAP CORPORATION	06/12/2002	VARIOUS		956,275	1,000,000.00	1,035,490	1,034,145	(1,280)			(77,870)	(77,870)	61,742	
86358R-XZ-5	STRUCTURED ASSET SEC	12/26/2002	PAYDOWN		139,938	139,938.00	122,665	139,938	17,275						
87971M-AB-9	TELUS CORP	09/13/2002	RAYMOND JAMES & ASSOC INC.		192,500	250,000.00	250,556	250,416	(74)			(57,916)	(57,916)	14,687	
87970C-AA-4	TEMBEC FINANCE CORP	02/21/2002	SBC CAP MKTS		413,000	400,000.00	402,250	400,000				13,000	13,000	15,470	
881609-AK-7	TESORO PETE CORP	10/21/2002	BOND EXCHANGE		299,932	300,000.00	299,932	299,932							
902118-AX-6	TYCO INTERNATIONAL GROUP	07/22/2002	VARIOUS		154,750	200,000.00	199,348	199,493	63			(44,743)	(44,743)	11,324	
902494-AJ-2	TYSON FOODS INC.	05/06/2002	BOND EXCHANGE		200,000	200,000.00	200,000	200,000							
912912-AM-4	US WEST CAP FDG INC	07/15/2002	MATURITY		250,000	250,000.00	253,995	250,000	(711)					15,313	
92344G-AK-2	VERIZON GLOBAL FUNDING	03/04/2002	FIRST CHICAGO CAP MKTS INC.		265,288	250,000.00	255,513	254,419	(197)			10,869	10,869	4,359	
92344G-AL-0	VERIZON GLOBAL FUNDING	12/13/2002	VARIOUS		3,225,220	3,000,000.00	3,150,090	3,147,258	(2,449)			77,962	77,962	43,500	
925524-AJ-9	VIACOM INC	12/13/2002	HSBC SECURITIES		1,168,900	1,000,000.00	1,064,610	1,058,925	(5,528)			109,975	109,975	105,447	
949746-AA-9	WELLS FARGO COMPANY	12/13/2002	GOLDMAN SACHS & CO		535,700	500,000.00	507,520	503,544	(2,002)			32,156	32,156	46,743	
961238-AG-7	WESTPOINT STEVENS	09/30/2002	BOND IMPAIRMENT		122,574		122,574	122,574	115,003			(122,574)	(122,574)		
962166-BD-5	WEYERHAEUSER CO	10/15/2002	BOND EXCHANGE		325,395	325,000.00	325,395	325,395							
962166-BE-3	WEYERHAEUSER CO	10/15/2002	BOND EXCHANGE		394,079	400,000.00	394,079	394,079							
969455-AB-0	WILLIAMS COMMUNICATIONS GROUP	12/03/2002	BOND CONVERSION		54,354	400,000.00	40,308	40,000	(64)			14,354	14,354		
969455-AB-0	WILLIAMS COMMUNICATIONS GROUP	09/30/2002	BOND IMPAIRMENT				360,192	360,192	236,256			(360,192)	(360,192)		
970620-AC-4	WILLIS CORROON CORP	03/28/2002	MONTGOMERY SECURITIES		211,000	200,000.00	161,000	177,809	2,600			33,192	33,192	11,850	
98155K-AH-5	WORLDCOM INC.	05/15/2002	GOLDMAN SACHS & CO		112,000	200,000.00	193,974	195,738	420			(83,738)	(83,738)	9,600	
98157D-AK-2	WORLDCOM INC.	05/14/2002	VARIOUS		414,349	1,000,000.00	1,037,430	1,037,223	(34)			(622,874)	(622,874)	40,952	
4599999	- Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				43,053,402	44,437,704.00	45,231,651	45,359,519	855,476			(2,306,119)	(2,306,119)	2,109,508	
6099997	- Subtotal - Bonds - Part 4				111,023,860	111,674,394.00	111,329,391	111,134,637	796,621			(110,778)	(110,778)	4,544,277	
6099998	- Summary Item from Part 5 for Bonds				47,415,125	48,320,000.00	47,749,602	47,585,322	(164,290)			(170,200)	(170,200)	1,529,405	
6099999	- Subtotal - Bonds				158,438,985	159,994,394.00	159,078,993	158,719,959	632,331			(280,978)	(280,978)	6,073,682	
Preferred Stocks - Public Utilities (Unaffiliated)															
629377-20-1	N R G ENERGY INC	12/18/2002	VARIOUS	30,000.000	179,995		749,600	749,600	221,900			(569,606)	(569,606)		36,563
6199999	- Subtotal - Preferred Stocks - Public Utilities (Unaffiliated)				179,995		749,600	749,600	221,900			(569,606)	(569,606)		36,563
Preferred Stocks - Banks, Trust and Insurance Companies (Unaffiliated)															
03674B-20-3	ANTHEM INC	09/26/2002	GOLDMAN SACHS	7,500.000	596,532		375,000	375,000	(105,000)			221,532	221,532		17,687
6299999	- Subtotal - Preferred Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				596,532		375,000	375,000	(105,000)			221,532	221,532		17,687
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)															
11161P-20-5	BROADWING COMMUNICATIONS 12.5% PFD	12/16/2002	VARIOUS	200.000	11,500		191,750	191,750	178,750			(180,251)	(180,251)		12,500
111620-40-7	BROADWING INC	09/30/2002	IMPAIRMENT				568,275	568,275				(568,275)	(568,275)		
196878-40-9	COLTEC CAP TR	03/13/2002	JEFFERIES & CO INC 019	26,000.000	981,485		996,032	996,032	66,532			(14,547)	(14,547)		17,063
25746U-20-8	DOMINION RES INC	03/19/2002	MCMAHAN SECURITIES CO LP	12,500.000	723,014		625,000	625,000	(121,500)			98,014	98,014		14,844
285661-20-3	ELECTRONIC DATA SYSTEMS pfd	12/31/2002	STOCK IMPAIRMENT				421,350	421,350				(421,350)	(421,350)		
582266-80-5	MCLEODUSA INC PFD	09/30/2002	IMPAIRMENT				102,344	102,344				(102,344)	(102,344)		
6399999	- Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				1,715,999		2,904,751	2,904,751	123,782			(1,188,753)	(1,188,753)		44,407
6599997	- Subtotal - Preferred Stocks - Part 4				2,492,526		4,029,351	4,029,351	240,682			(1,536,827)	(1,536,827)		98,657
6599998	- Summary Item from Part 5 for Preferred Stocks				235,833		800,000	800,000				(564,167)	(564,167)		60,544

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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
6599999	- Subtotal - Preferred Stocks				2,728,359		4,829,351	4,829,351	240,682			(2,100,994)	(2,100,994)		159,201
	Common Stocks - Public Utilities (Unaffiliated)														
172474-10-8	CINERGY CORP	11/19/2002	SALOMON SMITH BARNEY	2,250,000	69,235		72,013	72,013	(3,205)			(2,777)	(2,777)		3,322
28336L-10-9	EL PASO ENERGY CORP	08/07/2002	SALOMON SMITH BARNEY	3,525,000	65,572		111,351	111,351	(45,898)			(45,778)	(45,778)		2,098
842587-10-7	SOUTHERN COMPANY	01/03/2002	SALOMON SMITH BARNEY	3,700,000	89,352		86,504	86,504	(7,291)			2,848	2,848		
6699999	- Subtotal - Common Stocks - Public Utilities (Unaffiliated)				224,159		269,868	269,868	(56,394)			(45,707)	(45,707)		5,420
	Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)														
001055-10-2	AFLAC INC	01/03/2002	SALOMON SMITH BARNEY	5,300,000	133,503		157,437	157,437	27,269			(23,934)	(23,934)		
026874-10-7	AMERICAN INTERNATIONAL GROUP	12/09/2002	SALOMON SMITH BARNEY	3,625,000	236,323		199,385	199,385	(88,439)			36,937	36,937		512
03674B-10-4	ANTHEM INC	06/14/2002	SALOMON SMITH BARNEY	600,000	44,933		24,931	24,931	(4,769)			20,002	20,002		
060505-10-4	BANK AMER CORP	12/30/2002	SALOMON SMITH BARNEY	1,900,000	131,926		118,907	118,907	(699)			13,019	13,019		4,574
171232-10-1	CHUBB GROUP	09/05/2002	SALOMON SMITH BARNEY	1,700,000	114,486		118,741	118,741	41			(4,255)	(4,255)		1,601
172967-10-1	CITIGROUP	08/26/2002	VARIOUS	4,900,000	251,066		190,646	190,646	(51,716)			60,418	60,418		2,358
206197-10-5	CONCORD EFS INC	05/13/2002	VARIOUS	1,200,000	40,169		27,782	27,782	(11,555)			12,388	12,388		
339030-10-8	FLEET BOSTON FINANCIAL CORP	05/31/2002	SALOMON SMITH BARNEY	450,000	15,804		16,907	16,907	482			(1,103)	(1,103)		405
493267-10-8	KEY CORP	08/06/2002	SALOMON SMITH BARNEY	1,500,000	38,684		36,240	36,240	(270)			2,444	2,444		1,599
534187-10-9	LINCOLN NATL CORP IND	10/25/2002	SALOMON SMITH BARNEY	1,725,000	54,887		78,788	78,788	(2,073)			(23,901)	(23,901)		1,397
693475-10-5	PNC BANK	05/31/2002	SALOMON SMITH BARNEY	3,400,000	195,786		199,311	199,311	6,763			(3,526)	(3,526)		2,877
872275-10-2	TCF FINANCIAL CORP	06/06/2002	SALOMON SMITH BARNEY	500,000	25,380		22,030	22,030	(1,959)			3,350	3,350		371
6799999	- Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				1,282,947		1,191,105	1,191,105	(126,925)			91,839	91,839		15,694
	Common Stocks - Industrial and Miscellaneous (Unaffiliated)														
002824-10-0	ABBOTT LABORATORIES	09/27/2002	SALOMON SMITH BARNEY	2,000,000	83,637		81,483	81,483	(30,017)			2,154	2,154		1,337
00724F-10-1	ADOBE SYSTEMS INC	06/06/2002	SALOMON SMITH BARNEY	1,100,000	39,359		36,045	36,045	1,890			3,314	3,314		27
007903-10-7	ADVANCED MICRO DEVICES INC	02/21/2002	LEHMAN BROTHERS INC	1,900,000	27,755		34,676	34,676	4,542			(6,920)	(6,920)		
008190-10-0	AFFILIATED COMPUTER SVCS INC CL A	06/06/2002	SALOMON SMITH BARNEY	500,000	31,938		24,098	24,098	(7,741)			7,840	7,840		
009158-10-6	AIR PRODS & CHEMS INC	08/23/2002	SALOMON SMITH BARNEY	1,200,000	53,450		56,520	56,520	228			(3,070)	(3,070)		912
013817-10-1	ALCOA INC	06/17/2002	SALOMON SMITH BARNEY	5,025,000	174,271		199,382	199,382	20,742			(25,111)	(25,111)		1,769
018490-10-2	ALLERGAN INC	05/15/2002	SALOMON SMITH BARNEY	900,000	57,014		54,659	54,659	(12,885)			2,356	2,356		63
020002-10-1	ALLSTATE CORP	12/09/2002	SALOMON SMITH BARNEY	2,040,000	76,447		70,422	70,422	(2,059)			6,025	6,025		1,211
020753-10-9	ALPHA INDS INC	01/14/2002	WEISEL PARTNER LLP	600,000	10,671		21,345	21,345	8,265			(10,673)	(10,673)		
023551-10-4	AMERADA HESS CORP	09/30/2002	SALOMON SMITH BARNEY	2,000,000	129,861		121,141	121,141	(3,859)			8,720	8,720		1,835
025816-10-9	AMERICAN EXPRESS CO	12/09/2002	SALOMON SMITH BARNEY	1,125,000	42,006		48,747	48,747	(3,786)			(6,741)	(6,741)		254
026609-10-7	AMERICAN HOME PRODUCTS CORP	03/11/2002	SPINOFF	1,200,000	18,018		18,018	18,018	(56,371)						730
03073E-10-5	AMERISOURCEBERGEN CORP	06/06/2002	SALOMON SMITH BARNEY	400,000	30,358		24,900	24,900	(520)			5,458	5,458		20
032511-10-7	ANADARKO PETE CORP	07/05/2002	SALOMON SMITH BARNEY	2,425,000	126,339		140,599	140,599	2,739			(14,260)	(14,260)		251
035229-10-3	ANHEUSER BUSCH COMPANIES INC	12/11/2002	SALOMON SMITH BARNEY	3,150,000	160,947		115,835	115,835	(26,313)			45,111	45,111		1,695
037604-10-5	APOLLO GROUP INC CL A	06/06/2002	SALOMON SMITH BARNEY	1,200,000	41,313		32,363	32,363	(3,645)			8,950	8,950		
038020-10-3	APPLERA CORPORATION APPLIED BIOSYS	05/01/2002	SALOMON SMITH BARNEY	900,000	16,861		33,414	33,414	(1,929)			(16,553)	(16,553)		38
03822W-10-9	APPLIED MICRO CIRCUITS CORP	11/29/2002	SALOMON SMITH BARNEY	3,400,000	13,641		36,822	36,822	(1,666)			(23,181)	(23,181)		
053015-10-3	AUTOMATIC DATA PROCESSING	08/28/2002	SALOMON SMITH BARNEY	4,800,000	184,254		275,904	275,904	(6,816)			(91,650)	(91,650)		1,104
055472-10-4	BISYS GROUP INC	10/22/2002	SALOMON SMITH BARNEY	1,400,000	24,975		37,510	37,510	(8,369)			(12,535)	(12,535)		
055482-10-3	BJ SERVICES	06/06/2002	SALOMON SMITH BARNEY	1,300,000	47,324		44,679	44,679	2,494			2,645	2,645		
055921-10-0	B M C SOFTWARE INC	04/24/2002	SALOMON SMITH BARNEY	1,500,000	23,239		25,015	25,015	459			(1,776)	(1,776)		
057224-10-7	BAKER HUGHES INC	05/23/2002	SALOMON SMITH BARNEY	600,000	21,409		20,810	20,810	(1,072)			600	600		138
068306-10-9	BARR LABS INC	02/11/2002	SALOMON SMITH BARNEY	400,000	26,733		28,373	28,373	(3,370)			(1,642)	(1,642)		
071813-10-9	BAXTER INTL INC	09/19/2002	SALOMON SMITH BARNEY	1,375,000	51,003		66,719	66,719	(7,023)			(15,716)	(15,716)		251
073325-10-2	B E A SYS INC	04/30/2002	BLAIR WM	1,700,000	17,957		34,797	34,797	2,292			(16,840)	(16,840)		
073902-10-8	BEAR STEARNS COS INC	06/06/2002	SALOMON SMITH BARNEY	600,000	35,243		34,260	34,260	(924)			983	983		180
086516-10-1	BEST BUY CO. INC	06/06/2002	SALOMON SMITH BARNEY	600,000	26,801		22,761	22,761	(7,031)			4,040	4,040		
090613-10-0	BIOMET INC	01/25/2002	LEHMAN BROTHERS INC	1,300,000	39,354		38,309	38,309	(1,861)			1,044	1,044		
097023-10-5	BOEING COMPANY	02/06/2002	SALOMON SMITH BARNEY	1,250,000	51,137		43,688	43,688	(4,818)			7,449	7,449		617

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**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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)															
110122-10-8	BRISTOL MYERS SQUIBB	08/05/2002	SALOMON SMITH BARNEY	2,300,000	50,734		129,895	129,895		12,596		(79,162)	(79,162)		1,557
111320-10-7	BROADCOM CORP	06/06/2002	VARIOUS	1,000,000	26,954		44,614	44,614		3,744		(17,658)	(17,658)		
115637-20-9	BROWN FORMAN CORP	08/30/2002	SALOMON SMITH BARNEY	1,900,000	137,813		120,207	120,207		1,267		17,606	17,606		1,330
117043-10-9	BRUNSWICK CORP	04/25/2002	SALOMON SMITH BARNEY	2,100,000	55,364		38,126	38,126		(7,569)		17,237	17,237		690
12541W-10-0	C H ROBINSON WORLDWIDE INC	07/09/2002	SALOMON SMITH BARNEY	500,000	16,245		16,887	16,887		(858)		(643)	(643)		51
141665-10-9	CAREER ED CORP	06/06/2002	VARIOUS	1,300,000	57,574		33,293	33,293		(11,270)		24,281	24,281		
156708-10-9	CEPHALON INC	06/06/2002	SALOMON SMITH BARNEY	700,000	36,381		45,078	45,078		(3,382)		(8,697)	(8,697)		
156782-10-4	CERNER CORP	06/06/2002	SALOMON SMITH BARNEY	500,000	26,730		23,050	23,050		(1,915)		3,680	3,680		
163072-10-1	CHEESECAKE FACTORY INC	08/21/2002	SALOMON SMITH BARNEY	700,000	21,951		26,628	26,628		122		(4,677)	(4,677)		
166764-10-0	CHEVRONTXACO CORP	05/31/2002	SALOMON SMITH BARNEY	1,625,000	143,139		140,823	140,823		(4,794)		2,317	2,317		4,073
172737-10-8	CIRCUIT CITY STORES INC.	03/15/2002	VARIOUS	1,800,000	34,509		40,006	40,006		(6,706)		(5,496)	(5,496)		31
17275R-10-2	CISCO SYSTEMS INC.	10/08/2002	SALOMON SMITH BARNEY	7,375,000	90,786		100,308	100,308		(34,996)		(9,522)	(9,522)		
191216-10-0	COCA-COLA CORP	09/27/2002	SALOMON SMITH BARNEY	4,500,000	216,803		184,685	184,685		(27,490)		32,119	32,119		2,347
200300-20-0	COMCAST CORP CL A SPL	11/20/2002	STOCK MERGER	3,000,000	106,909		106,909	106,909		(1,091)					
203668-10-8	COMMUNITY HEALTH CARE	03/12/2002	SALOMON SMITH BARNEY	800,000	16,816		21,324	21,324		923		(4,507)	(4,507)		
205862-40-2	CONVERSE TECHNOLOGY	03/13/2002	OPPENHEIMER	1,500,000	22,669		36,059	36,059		2,504		(13,389)	(13,389)		
208251-50-4	CONOCO INC	09/05/2002	STOCK MERGER	10,625,000	299,284		299,284	299,284		(2,752)					4,332
20825C-10-4	CONOCOPHILLIPS	09/11/2002	CASH IN LIEU OF FRACTIONS		16		19	19				(3)	(3)		
210371-10-0	CONSTELLATION ENERGY GROUP INC	01/08/2002	SALOMON SMITH BARNEY	300,000	8,145		7,489	7,489		(476)		656	656		156
212485-10-6	CONVERGYS CORP	04/04/2002	VARIOUS	700,000	20,093		24,824	24,824		(1,419)		(4,731)	(4,731)		
225447-10-1	CREE INC	02/11/2002	SALOMON SMITH BARNEY	900,000	15,143		25,405	25,405		(1,109)		(10,262)	(10,262)		
228227-10-4	CROWN CASTLE INC	02/04/2002	SALOMON SMITH BARNEY	3,300,000	21,373		80,851	80,851		45,606		(59,477)	(59,477)		
244199-10-5	DEERE & COMPANY	12/31/2002	SALOMON SMITH BARNEY	4,675,000	223,705		198,278	198,278		(3,881)		25,425	25,425		3,738
247025-10-9	DELL COMPUTER CORP	05/09/2002	SALOMON SMITH BARNEY	825,000	20,714		22,371	22,371		(124)		(1,657)	(1,657)		
248019-10-1	DELUXE CORP	09/23/2002	SALOMON SMITH BARNEY	3,600,000	164,598		149,569	149,569		(119)		15,028	15,028		3,763
260543-10-3	DOW CHEMICAL	02/06/2002	SALOMON SMITH BARNEY	3,050,000	91,224		110,078	110,078		7,050		(18,854)	(18,854)		1,829
264399-10-6	DUKE ENERGY CORP	11/15/2002	SALOMON SMITH BARNEY	2,375,000	54,044		94,335	94,335		1,092		(40,291)	(40,291)		2,106
268648-10-2	EMC CORP	06/25/2002	SALOMON SMITH BARNEY	2,050,000	13,448		85,859	85,859		58,307		(72,411)	(72,411)		
26875P-10-1	EOG RESOURCES INC.	06/06/2002	SALOMON SMITH BARNEY	900,000	35,944		32,772	32,772		(2,427)		3,172	3,172		72
270321-10-2	EARTHLINK INC	01/22/2002	VARIOUS	2,600,000	26,636		37,243	37,243		5,601		(10,607)	(10,607)		
277432-10-0	EASTMAN CHEMICAL CO	10/25/2002	SALOMON SMITH BARNEY	4,875,000	205,826		192,444	192,444		215		13,382	13,382		2,475
277461-10-9	EASTMAN KODAK COMPANY	10/30/2002	SALOMON SMITH BARNEY	1,800,000	58,634		56,178	56,178		3,204		2,456	2,456		2,866
281760-10-8	EDWARDS A G INC.	09/10/2002	SALOMON SMITH BARNEY	2,700,000	96,362		117,328	117,328		(1,931)		(20,966)	(20,966)		1,296
285512-10-9	ELECTRONIC ARTS INC.	06/06/2002	SALOMON SMITH BARNEY	500,000	31,954		30,835	30,835		604		1,119	1,119		
285661-10-4	ELECTRONIC DATA SYSTEMS CORP	03/15/2002	SALOMON SMITH BARNEY	1,400,000	87,770		93,243	93,243		(2,728)		(5,471)	(5,471)		94
291011-10-4	EMERSON ELECTRIC COMPANY	11/29/2002	SALOMON SMITH BARNEY	2,025,000	117,890		108,946	108,946		(6,962)		8,945	8,945		2,532
292475-20-9	EMULEX CORP	03/12/2002	VARIOUS	900,000	30,108		27,523	27,523		(8,036)		2,585	2,585		
30161N-10-1	EXELON CORP	09/19/2002	SALOMON SMITH BARNEY	700,000	31,367		30,675	30,675		(2,844)		694	694		1,106
30231G-10-2	EXXON MOBIL CORP	07/05/2002	SALOMON SMITH BARNEY	5,475,000	222,388		218,722	218,722		2,796		3,666	3,666		4,278
302571-10-4	FPL GROUP INC	01/08/2002	SALOMON SMITH BARNEY	100,000	5,639		5,637	5,637		491		2	2		153
311900-10-4	FASTENAL CO	07/29/2002	SALOMON SMITH BARNEY	600,000	20,927		23,339	23,339		(542)		(2,412)	(2,412)		
313400-30-1	FEDERAL HOME LN MTG CORP	12/05/2002	SALOMON SMITH BARNEY	2,100,000	121,271		135,018	135,018		(2,320)		(13,748)	(13,748)		1,596
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/08/2002	SALOMON SMITH BARNEY	1,325,000	106,180		70,021	70,021		(35,200)		36,160	36,160		1,413
320960-10-7	FIRST HEALTH GROUP CORP	03/13/2002	SALOMON SMITH BARNEY	600,000	14,384		15,536	15,536		692		(1,153)	(1,153)		
337738-10-8	FISERV INC.	01/28/2002	MORGAN STANLEY & CO	900,000	37,815		34,170	34,170		(3,919)		3,646	3,646		
345370-86-0	FORD MOTOR COMPANY	07/12/2002	SALOMON SMITH BARNEY	10,107,000	158,473		164,689	164,689		5,398		(6,216)	(6,216)		1,789
345838-10-6	FOREST LABS INC.	06/06/2002	SALOMON SMITH BARNEY	700,000	53,429		46,894	46,894		(10,469)		6,534	6,534		
349631-10-1	FORTUNE BRANDS INC.	08/06/2002	SALOMON SMITH BARNEY	1,350,000	72,365		53,249	53,249		(198)		19,116	19,116		1,177
364730-10-1	GANNETT INC.	03/15/2002	SALOMON SMITH BARNEY	425,000	31,635		28,159	28,159		(414)		3,476	3,476		284
370334-10-4	GENERAL MILLS INC.	01/08/2002	SALOMON SMITH BARNEY	1,425,000	72,261		50,942	50,942		(23,172)		21,319	21,319		
370442-10-5	GENERAL MTRS CORP	07/19/2002	SALOMON SMITH BARNEY	675,000	31,636		43,727	43,727		(1,594)		(12,090)	(12,090)		158
373298-10-8	GEORGIA PACIFIC GROUP	11/22/2002	SALOMON SMITH BARNEY	2,500,000	48,453		71,717	71,717		(5,042)		(23,264)	(23,264)		462
375558-10-3	GILEAD SCIENCES INC.	06/06/2002	SALOMON SMITH BARNEY	1,500,000	51,520		44,852	44,852		(4,529)		6,668	6,668		

(continues)

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)															
382388-10-6	GOODRICH B F CO	06/06/2002	STOCK SPINOFF		4,738		4,738	4,738	4,738						
401698-10-5	GUIDANT CORP	06/06/2002	SALOMON SMITH BARNEY	1,700,000	70,829		63,711	63,711	(18,091)			7,118	7,118		
406216-10-1	HALLIBURTON CO	12/18/2002	SALOMON SMITH BARNEY	2,300,000	45,498		34,555	34,555	6,009			10,943	10,943		575
421933-10-2	HEALTH MANAGEMENT ASSOCIATION	06/13/2002	SALOMON SMITH BARNEY	1,200,000	25,072		24,072	24,072	1,992			1,000	1,000		18
428236-10-3	HEWLETT PACKARD	12/18/2002	SALOMON SMITH BARNEY	1,900,000	32,256		23,196	23,196	2,239			9,059	9,059		238
43357B-10-4	HISPANIC BROADCASTING CORPORATION	06/06/2002	SALOMON SMITH BARNEY	1,500,000	36,706		37,459	37,459	(792)			(754)	(754)		
438516-10-6	HONEYWELL INTERNATIONAL INC	09/17/2002	SALOMON SMITH BARNEY	3,200,000	102,189		106,980	106,980	(3,461)			(4,791)	(4,791)		2,050
441815-10-7	HOUSEHOLD INTL INC	01/17/2002	SALOMON SMITH BARNEY	1,425,000	76,184		82,784	82,784	315			(6,600)	(6,600)		286
443510-20-1	HUBBELL INC	11/04/2002	SALOMON SMITH BARNEY	4,300,000	142,017		119,451	119,451	(6,883)			22,566	22,566		3,993
448924-10-0	ICN PHARMACEUTICALS INC	03/15/2002	SALOMON SMITH BARNEY	1,000,000	28,145		33,541	33,541	41			(5,395)	(5,395)		75
449295-10-4	ICOS CORP	05/06/2002	SBC CAP MKTS	500,000	12,664		20,123	20,123	(7,351)			(7,459)	(7,459)		
449370-10-5	IDEC PHARMACEUTICALS CORP	06/06/2002	SALOMON SMITH BARNEY	1,100,000	44,601		71,435	71,435	(2,930)			(26,835)	(26,835)		
458140-10-0	INTEL CORP	07/19/2002	SALOMON SMITH BARNEY	3,875,000	112,615		118,428	118,428	(7,822)			(5,814)	(5,814)		267
459200-10-1	INTERNATIONAL BUSINESS MACHINES	02/06/2002	SALOMON SMITH BARNEY	350,000	37,642		39,941	39,941	(2,395)			(2,299)	(2,299)		184
460146-10-3	INTERNATIONAL PAPER CO	12/23/2002	SALOMON SMITH BARNEY	1,225,000	44,967		51,333	51,333	(671)			(6,365)	(6,365)		872
460690-10-0	INTERPUBLIC GROUP COS INC	09/25/2002	SALOMON SMITH BARNEY	8,600,000	210,668		234,221	234,221	(19,663)			(23,551)	(23,551)		1,168
461202-10-3	INTUIT INC	12/02/2002	VARIOUS	1,200,000	56,681		46,396	46,396	5,226			8,284	8,284		
46185R-10-0	INVITROGEN CORP	01/09/2002	WEISEL PARTNER LLP	300,000	17,701		19,425	19,425	846			(1,724)	(1,724)		
462846-10-6	IRON MOUNTAIN INCORPORATED	11/22/2002	SALOMON SMITH BARNEY	600,000	19,579		18,561	18,561	1,049			1,018	1,018		
46625H-10-0	J P MORGAN CHASE & CO	08/20/2002	SALOMON SMITH BARNEY	5,800,000	156,466		238,410	238,410	27,362			(81,943)	(81,943)		6,167
466313-10-3	JABIL CIRCUIT	12/31/2002	SALOMON SMITH BARNEY	2,300,000	43,335		54,275	54,275	3,679			(10,940)	(10,940)		
478160-10-4	JOHNSON & JOHNSON	09/27/2002	SALOMON SMITH BARNEY	4,000,000	221,565		156,077	156,077	(80,322)			65,488	65,488		2,458
480074-10-3	JONES APPAREL GROUP INC	06/06/2002	SALOMON SMITH BARNEY	900,000	36,107		33,833	33,833	(306)			2,274	2,274		
482480-10-0	K L A - TENCOR CORP	06/06/2002	SALOMON SMITH BARNEY	1,100,000	60,670		48,873	48,873	(5,643)			11,796	11,796		
48265R-10-9	KPMG CONSULTING INC	10/07/2002	STOCK MERGER	4,350,000	68,717		68,717	68,717	(5,186)						
492386-10-7	KERR MCGEE CORP	01/08/2002	SALOMON SMITH BARNEY	175,000	9,334		11,414	11,414	1,825			(2,080)	(2,080)		231
502161-10-2	L S I LOGIC CORP	05/21/2002	VARIOUS	7,525,000	116,159		135,701	135,701	16,432			(19,539)	(19,539)		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC	06/07/2002	SALOMON SMITH BARNEY	800,000	46,681		34,357	34,357	(1,642)			12,324	12,324		
50540R-40-9	LABORATORY CRP OF AMERICA HLDGS	06/06/2002	SALOMON SMITH BARNEY	600,000	29,389		25,920	25,920	1,664			3,469	3,469		
512807-10-8	LAM RESEARCH CORPORATION\$	06/06/2002	SALOMON SMITH BARNEY	1,700,000	37,637		41,177	41,177	1,704			(3,540)	(3,540)		
512815-10-1	LAMAR ADVERTISING	06/06/2002	VARIOUS	1,000,000	41,862		38,427	38,427	(3,913)			3,435	3,435		
524651-10-6	LEGATO SYS INC	04/03/2002	VARIOUS	1,800,000	16,729		26,000	26,000	2,655			(9,273)	(9,273)		
535678-10-6	LINEAR TECHNOLOGY CORP	06/06/2002	SALOMON SMITH BARNEY	800,000	28,743		35,044	35,044	(1,706)			(6,301)	(6,301)		60
548661-10-7	LOWES COMPANIES INC	03/15/2002	SALOMON SMITH BARNEY	2,675,000	117,264		103,975	103,975	(19,650)			13,289	13,289		53
555904-10-1	MACROVISION CORP	06/06/2002	VARIOUS	1,000,000	19,402		35,938	35,938	718			(16,536)	(16,536)		
564055-10-1	MANOR CARE INC	01/24/2002	SALOMON SMITH BARNEY	1,100,000	21,444		33,224	33,224	7,143			(11,780)	(11,780)		
565011-10-3	MANUGISTICS GROUP INC	06/06/2002	VARIOUS	1,600,000	13,888		31,367	31,367	(2,357)			(17,477)	(17,477)		
565849-10-6	MARATHON OIL CORPORATION	04/08/2002	SALOMON SMITH BARNEY	3,550,000	101,391		100,189	100,189	(132,181)			1,202	1,202		2,144
571748-10-2	MARSH & MCLENNAN COMPANIES INC	05/08/2002	SALOMON SMITH BARNEY	2,000,000	207,818		136,709	136,709	147,456			71,108	71,108		2,058
577778-10-3	MAY DEPARTMENT STORES	07/30/2002	SALOMON SMITH BARNEY	1,000,000	28,829		34,716	34,716	(2,265)			(5,886)	(5,886)		470
580031-10-2	MC D A T A CORP	03/11/2002	REGIONAL OPERATIONS GROUP	2,200,000	34,381		35,283	35,283	(19,959)			(903)	(903)		
580645-10-9	MCGRAW HILL INC	09/27/2002	SALOMON SMITH BARNEY	1,500,000	94,647		54,361	54,361	(37,108)			40,286	40,286		874
58155Q-10-3	MCKESSON HBOC INC	03/08/2002	SALOMON SMITH BARNEY	600,000	19,069		24,701	24,701	2,260			(5,633)	(5,633)		72
583334-10-7	MEADWESTVACO CORP	04/30/2002	SALOMON SMITH BARNEY	4,349,000	132,851		125,227	125,227	1,703			7,624	7,624		1,594
584699-10-2	MEDIMMUNE	06/06/2002	SALOMON SMITH BARNEY	500,000	15,819		20,796	20,796	(2,379)			(4,976)	(4,976)		
585055-10-6	MEDTRONIC INC	12/31/2002	SALOMON SMITH BARNEY	1,200,000	54,891		59,136	59,136	(2,316)			(4,245)	(4,245)		288
58551A-10-8	MELLON FINANCIAL CORP	07/12/2002	SALOMON SMITH BARNEY	2,000,000	62,020		75,221	75,221	(138)			(13,200)	(13,200)		456
589331-10-7	MERCK & COMPANY	12/13/2002	SALOMON SMITH BARNEY	3,600,000	196,836		230,220	230,220	20,912			(33,384)	(33,384)		4,668
589405-10-9	MERCURY INTERACTIVE CORP	05/06/2002	VARIOUS	900,000	26,713		28,365	28,365	(2,216)			(1,652)	(1,652)		
594793-10-1	MICREL INC	06/06/2002	SALOMON SMITH BARNEY	1,200,000	23,915		36,951	36,951	5,941			(13,035)	(13,035)		
594918-10-4	MICROSOFT CORP	02/06/2002	SALOMON SMITH BARNEY	525,000	33,615		34,268	34,268	(512)			(653)	(653)		
599902-10-3	MILLENNIUM PHARMACEUTICALS INC	05/17/2002	VARIOUS	1,300,000	21,971		34,808	34,808	3,837			(12,837)	(12,837)		
617446-44-8	MORGAN STANLEY DEAN WITTER COMPANY	09/20/2002	SALOMON SMITH BARNEY	3,725,000	167,022		200,960	200,960	(4,648)			(33,938)	(33,938)		2,180

(continues)

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)															
620076-10-9	MOTOROLA INC	03/15/2002	SALOMON SMITH BARNEY	2,975.000	41,977		51,408	51,408		6,725		(9,431)	(9,431)		381
626717-10-2	MURPHY OIL CORP	08/20/2002	SALOMON SMITH BARNEY	1,500.000	127,320		120,673	120,673	(5,387)			6,647	6,647		1,725
629568-10-6	NABORS INDUSTRIES	06/27/2002	SALOMON SMITH BARNEY	1,100.000	42,643		36,148	36,148	(1,615)			6,495	6,495		
637071-10-1	NATIONAL-OILWELL INC	06/06/2002	SALOMON SMITH BARNEY	1,300.000	31,486		44,709	44,709	18,440			(13,223)	(13,223)		
637640-10-3	NATIONAL SEMICONDUCTOR CORP	06/06/2002	SALOMON SMITH BARNEY	1,200.000	35,758		36,033	36,033	(915)			(275)	(275)		
640938-10-6	NETWORK ASSOCIATES	05/01/2002	VARIOUS	1,100.000	22,013		25,412	25,412	(3,024)			(3,398)	(3,398)		
64115P-10-2	NETIQ CORP	02/15/2002	VARIOUS	900.000	22,122		30,852	30,852	(882)			(8,729)	(8,729)		
64120L-10-4	NETWORK APPLIANCE INC	05/20/2002	VARIOUS	1,700.000	27,105		30,286	30,286	(6,893)			(3,181)	(3,181)		
654086-10-7	NICOR INC	11/22/2002	SALOMON SMITH BARNEY	800.000	24,439		33,109	33,109	(203)			(8,670)	(8,670)		1,102
655042-10-9	NOBLE DRILLING CORP	05/02/2002	STOCK EXCHANGE	1,100.000	48,549		40,884	40,884	4,775			7,664	7,664		
656568-10-2	NORTEL NETWORKS CORPORATION	07/05/2002	SALOMON SMITH BARNEY	8,275.000	13,943		59,214	59,214	(1,764)			(45,271)	(45,271)		
666807-10-2	NORTHROP GRUMMAN CORP	06/06/2002	SALOMON SMITH BARNEY	1,600.000	164,096		151,338	151,338	(9,958)			12,757	12,757		240
670008-10-1	NOVELLUS SYS INC	06/06/2002	SALOMON SMITH BARNEY	1,200.000	48,920		52,276	52,276	4,936			(3,356)	(3,356)		
67066G-10-4	NVIDIA CORP	03/18/2002	VARIOUS	700.000	40,101		18,114	18,114	(28,716)			21,988	21,988		
674599-10-5	OCCIDENTAL PETROLEUM CORP	10/30/2002	SALOMON SMITH BARNEY	1,100.000	31,724		28,773	28,773	(410)			2,951	2,951		825
681919-10-6	OMNICOM GROUP INC	11/25/2002	SALOMON SMITH BARNEY	600.000	37,545		28,824	28,824	3,974			8,720	8,720		120
701094-10-4	PARKER HANNIFIN CORP	06/06/2002	SALOMON SMITH BARNEY	2,350.000	118,448		102,149	102,149	(8,545)			16,299	16,299		423
703412-10-6	PATTERSON DENTAL CO	11/08/2002	SALOMON SMITH BARNEY	500.000	25,609		25,522	25,522	(2,278)			87	87		
704326-10-7	PAYCHEX INC	12/03/2002	SALOMON SMITH BARNEY	800.000	23,510		27,204	27,204	(683)			(3,694)	(3,694)		176
708160-10-6	PENNEY JC COMPANY INC	11/21/2002	SALOMON SMITH BARNEY	6,000.000	136,566		148,126	148,126	(5,880)			(11,560)	(11,560)		2,837
712713-10-6	PEOPLESOFT INC	04/16/2002	VARIOUS	1,300.000	29,392		55,312	55,312	3,051			(25,920)	(25,920)		
71366Q-10-1	PEREGRINE SYSTEMS INC	01/02/2002	CANTOR FITZGERALD & CO	200.000	2,636		3,113	3,113	147			(477)	(477)		
717081-10-3	PFIZER INCORPORATED	09/27/2002	SALOMON SMITH BARNEY	6,000.000	180,220		254,667	254,667	15,567			(74,447)	(74,447)		2,652
71713U-10-2	PHARMACIA CORPORATION	08/19/2002	STOCK SPINOFF		5,368		5,368	5,368	4,009						
73172K-10-4	POLYCOM INC	06/06/2002	SALOMON SMITH BARNEY	800.000	14,183		23,106	23,106	(4,150)			(8,922)	(8,922)		
739363-10-9	POWERWAVE TECHNOLOGIES INC	06/06/2002	SALOMON SMITH BARNEY	1,700.000	16,877		32,019	32,019	2,643			(15,142)	(15,142)		
74005P-10-4	PRAXAIR INC	08/23/2002	SALOMON SMITH BARNEY	1,700.000	90,461		91,288	91,288	(2,637)			(827)	(827)		1,109
742718-10-9	PROCTOR & GAMBLE	09/27/2002	SALOMON SMITH BARNEY	2,000.000	182,240		108,367	108,367	(49,895)			73,873	73,873		2,203
74369L-10-3	PROTEIN DESIGN LABS INC	05/08/2002	VARIOUS	2,300.000	39,702		51,146	51,146	(2,034)			(11,444)	(11,444)		
744573-10-6	PUBLIC SERVICE ENTERPRISE GRP	10/15/2002	SALOMON SMITH BARNEY	2,800.000	70,327		116,592	116,592	(1,540)			(46,265)	(46,265)		4,536
749941-10-0	RF MICRO DEVICES	06/06/2002	SALOMON SMITH BARNEY	1,600.000	25,391		38,511	38,511	7,743			(13,119)	(13,119)		
750438-10-3	RADIOSHACK CORP	03/05/2002	SALOMON SMITH BARNEY	4,200.000	115,907		128,999	128,999	2,578			(13,090)	(13,090)		
76026T-20-5	REPSOL SA	04/10/2002	SALOMON SMITH BARNEY	8,600.000	109,567		120,027	120,027	(4,931)			(10,459)	(10,459)		1,606
769320-10-2	RIVERSTONE NETWORKS INC	02/12/2002	WEISEL PARTNER LLP	1,100.000	10,895		17,842	17,842	(418)			(6,948)	(6,948)		
779382-10-0	ROWAN COMPANIES INC	06/06/2002	SALOMON SMITH BARNEY	1,900.000	46,097		32,308	32,308	(3,565)			13,789	13,789		475
78387G-10-3	SBC COMMUNICATIONS INC	07/05/2002	SALOMON SMITH BARNEY	1,425.000	47,067		41,368	41,368	(14,449)			5,700	5,700		1,415
78442P-10-6	SLM CORP	06/12/2002	SALOMON SMITH BARNEY	400.000	37,627		32,844	32,844	2,563			4,783	4,783		123
784635-10-4	SPX CORP	11/19/2002	SALOMON SMITH BARNEY	2,200.000	166,627		206,082	206,082	(12,956)			(39,457)	(39,457)		
786514-20-8	SAFEWAY INC	10/22/2002	SALOMON SMITH BARNEY	3,600.000	81,144		150,048	150,048	(252)			(68,904)	(68,904)		
790849-10-3	ST JUDE MED INC	06/06/2002	SALOMON SMITH BARNEY	400.000	33,403		26,069	26,069	(4,991)			7,334	7,334		
800907-10-7	SANMINIA CORP	11/29/2002	VARIOUS	11,600.000	51,442		247,554	247,554	16,714			(196,114)	(196,114)		
803111-10-3	SARA LEE CORP	10/03/2002	SALOMON SMITH BARNEY	2,800.000	52,465		63,137	63,137	894			(10,673)	(10,673)		1,533
806857-10-8	SCHLUMBERGER LTD	02/06/2002	SALOMON SMITH BARNEY	275.000	15,480		13,594	13,594	(1,516)			1,885	1,885		199
812387-10-8	SEARS ROEBUCK & CO	01/29/2002	SALOMON SMITH BARNEY	2,500.000	131,973		117,526	117,526	(1,574)			14,447	14,447		
826170-10-2	SIEBEL SYSTEMS INC	04/09/2002	GOLDMAN SACHS	1,300.000	36,791		32,291	32,291	(4,083)			4,499	4,499		
832110-10-0	SMITH INTERNATIONAL INC	06/06/2002	SALOMON SMITH BARNEY	100.000	6,984		5,111	5,111	26,809			1,872	1,872		
835470-10-5	SONICWALL INC	04/08/2002	TROSTER SINGER STEVENS/ROTHSCH	1,300.000	14,242		24,164	24,164	(985)			(9,923)	(9,923)		
855244-10-9	STARBUCKS	09/05/2002	VARIOUS	2,200.000	46,438		52,412	52,412	(56)			(5,974)	(5,974)		
863667-10-1	STRYKER CORP	11/12/2002	SALOMON SMITH BARNEY	200.000	13,070		10,638	10,638	2,089			2,432	2,432		
866810-10-4	SUN MICROSYSTEMS INC	11/01/2002	VARIOUS	3,100.000	8,152		17,465	17,465	(20,665)			(9,312)	(9,312)		
867363-10-3	SUNGARD DATA SYSTEMS INC	04/23/2002	SALOMON SMITH BARNEY	200.000	5,310		5,875	5,875	89			(565)	(565)		
868536-10-3	SUPERVALU INC	05/29/2002	SALOMON SMITH BARNEY	2,600.000	70,523		56,904	56,904	(609)			13,620	13,620		978
872540-10-9	TJX COMPANIES	06/06/2002	SALOMON SMITH BARNEY	2,000.000	42,021		34,396	34,396	(5,103)			7,625	7,625		91

(continues)

**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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)															
87612E-10-6	TARGET CORPORATION	07/30/2002	SALOMON SMITH BARNEY	1,900.000	60,570		74,817	74,817	(6,558)			(14,247)	(14,247)		336
882508-10-4	TEXAS INSTRUMENTS	09/27/2002	SALOMON SMITH BARNEY	8,300.000	207,996		164,280	164,280	(68,120)			43,716	43,716		305
883203-10-1	TEXTRON INC	11/29/2002	SALOMON SMITH BARNEY	2,150.000	96,279		83,030	83,030	(7,035)			13,249	13,249		1,861
89420G-10-9	TRAVELERS PROPERTY CASUALTY - A	09/26/2002	VARIOUS	439.000	5,749		5,992	5,992	1,515			(244)	(244)		
89420G-40-6	TRAVELERS PROPERTY CASUALTY CORP	09/26/2002	VARIOUS	902.000	11,960		13,301	13,301	2,998			(1,341)	(1,341)		
902911-10-6	UST INC	02/15/2002	SALOMON SMITH BARNEY	3,400.000	114,277		119,374	119,374	374			(5,097)	(5,097)		
90390U-10-2	USA EDUCATION INC	06/12/2002	NAME CHANGE	400.000	32,844		32,844	32,844	(764)						80
907818-10-8	UNION PACIFIC CORP. N	03/28/2002	SALOMON SMITH BARNEY	725.000	44,014		39,814	39,814	(1,686)			4,200	4,200		653
914906-10-2	UNIVISION COMMUNICATIONS INC.	06/06/2002	SALOMON SMITH BARNEY	800.000	31,887		31,904	31,904	(464)			(17)	(17)		
918204-10-8	V-F CORP	10/30/2002	SALOMON SMITH BARNEY	700.000	26,564		27,879	27,879	571			(1,315)	(1,315)		659
91913Y-10-0	VALERO REFINING & MARKETING CORP.	12/13/2002	SALOMON SMITH BARNEY	2,075.000	78,501		80,392	80,392	1,873			(1,891)	(1,891)		374
92343E-10-2	VERISIGN INC	01/10/2002	VARIOUS	1,000.000	34,664		47,597	47,597	9,557			(12,933)	(12,933)		
92343V-10-4	VERIZON COMMUNICATIONS	11/22/2002	SALOMON SMITH BARNEY	1,675.000	67,585		81,940	81,940	2,443			(14,354)	(14,354)		2,224
925524-30-8	VIACOM INC	01/08/2002	SALOMON SMITH BARNEY	350.000	15,025		15,082	15,082	(372)			(56)	(56)		
928497-10-6	VITESSE SEMICONDUCTOR CORP.	11/01/2002	VARIOUS	5,800.000	4,761		73,776	73,776	1,682			(69,015)	(69,015)		
931142-10-3	WAL MART STORES INC.	09/27/2002	SALOMON SMITH BARNEY	2,000.000	106,836		78,243	78,243	(36,857)			28,593	28,593		406
931422-10-9	WALGREEN COMPANY	09/27/2002	SALOMON SMITH BARNEY	2,500.000	87,747		33,002	33,002	(51,148)			54,746	54,746		277
941848-10-3	WATERS CORP	03/26/2002	SALOMON SMITH BARNEY	1,000.000	29,364		34,423	34,423	(4,327)			(5,059)	(5,059)		
94973H-10-8	WELLPOINT HEALTH NETWORK	02/21/2002	SALOMON SMITH BARNEY	300.000	38,075		34,419	34,419	(637)			3,656	3,656		
950590-10-9	WENDY'S INTL INC	10/03/2002	SALOMON SMITH BARNEY	1,425.000	46,676		40,048	40,048	(1,519)			6,628	6,628		277
961548-10-4	WESTVACO CORP DEL	01/30/2002	VARIOUS	6,350.000	174,585		174,560	174,560	(6,096)			25	25		473
963320-10-6	WHIRLPOOL CORP.	01/31/2002	SALOMON SMITH BARNEY	1,700.000	123,478		119,369	119,369	(5,292)			4,109	4,109		
969904-10-1	WILLIAMS SONOMA INC	05/13/2002	SALOMON SMITH BARNEY	200.000	11,745		7,111	7,111	24,271			4,634	4,634		
98157D-10-6	WORLDCOM INC	07/10/2002	VARIOUS	23,400.000	14,885		204,309	204,309	2,196			(189,424)	(189,424)		
98157D-30-4	WORLDCOM INC GA MCI GROUP	03/15/2002	SALOMON SMITH BARNEY	175.000	1,319		2,097	2,097	(136)			(778)	(778)		96
983024-10-0	WYETH	09/04/2002	SALOMON SMITH BARNEY	1,000.000	44,079		13,265	13,265	(117,512)			30,814	30,814		472
984332-10-6	YAHOO INC.	05/23/2002	PACIFIC CREST SEC	1,600.000	27,209		25,039	25,039	(3,345)			2,170	2,170		
989207-10-5	ZEBRA TECHNOLOGIES CORP CL A	11/14/2002	SALOMON SMITH BARNEY	300.000	19,064		17,136	17,136	250			1,928	1,928		
98956P-10-2	ZIMMER HLDGS INC	06/06/2002	SALOMON SMITH BARNEY	1,300.000	43,882		37,878	37,878	(1,824)			6,003	6,003		
G0070K-10-3	ACE LTD	08/20/2002	SALOMON SMITH BARNEY	200.000	6,588		6,862	6,862	(835)			(273)	(273)		63
G3930E-10-1	GLOBALSANTAFE CORPORATION	06/06/2002	SALOMON SMITH BARNEY	931.000	30,111		24,425	24,425	(2,128)			5,686	5,686		60
G4776G-10-1	INGERSOL RAND COMPANY	08/06/2002	SALOMON SMITH BARNEY	1,375.000	50,887		72,109	72,109	(196,507)			(21,222)	(21,222)		639
6899999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				13,426,380		14,421,911	14,421,911	(910,950)			(995,521)	(995,521)		127,689
7099997	- Subtotal - Common Stocks - Part 4				14,933,486		15,882,884	15,882,884	(1,094,269)			(949,389)	(949,389)		148,803
7099998	- Summary Item from Part 5 for Common Stocks				2,296,324		2,832,224	2,832,224				(535,889)	(535,889)		9,892
7099999	- Subtotal - Common Stocks				17,229,810		18,715,108	18,715,108	(1,094,269)			(1,485,278)	(1,485,278)		158,695
7199999	- Subtotal - Preferred and Common Stocks				19,958,169		23,544,459	23,544,459	(853,587)			(3,586,272)	(3,586,272)		317,896
7299999	- TOTALS				178,397,154		182,623,452	182,264,418	(221,256)			(3,867,250)	(3,867,250)	6,073,682	317,896

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 Identifi- cation	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. Governments																
912827-6L-1	U. S. TREASURY NOTES	03/28/2002	SALOMON SMITH BARNEY	09/30/2002	MATURITY	300,000.000	306,070	300,000	300,000	(6,070)					18,000	8,852
912827-6V-9	U. S. TREASURY NOTES	03/13/2002	SALOMON SMITH BARNEY	05/29/2002	VARIOUS	13,150,000.000	13,388,102	13,307,493	13,269,301	(118,801)			38,192	38,192	546,090	248,648
912827-6X-5	U. S. TREASURY NOTES	10/11/2002	MERRILL LYNCH DEB SEC	11/01/2002	SALOMON SMITH BARNEY	2,000,000.000	2,163,438	2,141,563	2,160,963	(2,474)			(19,401)	(19,401)	42,731	37,452
912827-7B-2	U. S. TREASURY NOTES	10/08/2002	FIRST BOSTON CORP	11/01/2002	SALOMON SMITH BARNEY	1,000,000.000	1,103,750	1,078,281	1,103,091	(659)			(24,810)	(24,810)	10,598	7,337
912828-AN-0	U. S. TREASURY NOTES	12/20/2002	BARCLAYS CAPITAL FIXED INC	12/26/2002	BEAR STEARNS & CO	1,000,000.000	1,001,875	1,006,055	1,001,867	(8)			4,188	4,188	3,398	2,901
0399999	- Subtotal - Bonds - U. S. Governments					17,450,000.000	17,963,235	17,833,392	17,835,222	(128,012)			(1,831)	(1,831)	620,817	305,190
Bonds - Public Utilities (Unaffiliated)																
20854P-AA-7	CONSOL ENERGY INC	03/07/2002	SALOMON BROTHERS INC	07/23/2002	BOND EXCHANGE	400,000.000	396,705	396,705	396,705							
98388M-AA-5	XCEL ENERGY INC	01/10/2002	SALOMON BROTHERS INC	07/31/2002	FIRST ALBANY CORP	1,000,000.000	1,016,750	597,400	1,015,936	(813)			(418,537)	(418,537)	47,552	7,583
3899999	- Subtotal - Bonds - Public Utilities (Unaffiliated)					1,400,000.000	1,413,455	994,105	1,412,641	(813)			(418,537)	(418,537)	47,552	7,583
Bonds - Industrial and Miscellaneous (Unaffiliated)																
001957-AW-9	A T & T CORP	10/24/2002	BEAR STEARNS & CO	11/15/2002	BOND EXCHANGE	1,000,000.000	815,000	815,000	815,000							7,042
00130H-AD-7	AES CORP	03/06/2002	RW PRESSPRICH & CO. INC.	03/06/2002	BEAR STEARNS & CO	3,000,000.000	1,372,500	1,380,000	1,372,500				7,500	7,500	43,563	43,563
026351-BC-9	AMERICAN GENL CORP	09/05/2002	MORGAN STANLEY & CO	12/13/2002	MORGAN STANLEY & CO	1,000,000.000	1,158,330	1,169,050	1,153,857	(4,473)			15,193	15,193	25,417	5,000
02944P-AA-7	AMERICAN SEAFOODS	04/18/2002	BA SECURITIES	12/02/2002	BOND EXCHANGE	300,000.000	300,000	300,000	300,000							
093645-AA-7	BLOCK COMMUNICATIONS	04/18/2002	BA SECURITIES	09/23/2002	BOND EXCHANGE	250,000.000	250,000	250,000	250,000							
097014-AD-6	BOEING CAPITAL CORP	05/23/2002	SBC CAP MKTS	12/24/2002	SBC CAP MKTS	500,000.000	496,165	510,495	496,366	201			14,129	14,129	24,824	6,947
17274R-AA-1	CIRCUS & ELDORADO	03/05/2002	BA SECURITIES	08/28/2002	BOND EXCHANGE	200,000.000	199,222	199,186	199,186							
192596-AF-1	COINMACH CORP	01/25/2002	BROWN ALEX & SONS	08/19/2002	BOND EXCHANGE	200,000.000	200,000	200,000	200,000							
220874-AA-9	CORUS ENTERTAINMENT	03/07/2002	MERRILL LYNCH DEB SEC	06/26/2002	BOND EXCHANGE	200,000.000	198,372	198,372	198,372							
246688-AE-5	DELHAIZE AMER INC	03/19/2002	BARCLAYS CAPITAL FIXED INC	10/08/2002	SALOMON BROS	1,000,000.000	1,074,830	810,000	1,071,495	(3,335)			(261,495)	(261,495)	79,670	34,531
254394-AE-9	DIMON INC.	01/24/2002	BOND EXCHANGE	01/24/2002	BOND EXCHANGE	150,000.000	150,000	150,000	150,000							
33738M-AE-1	FIRST UNION CORP	10/24/2002	FIRST UNION CAPITAL MARKETS	12/13/2002	BEAR STEARNS & CO	1,500,000.000	1,728,130	1,783,005	1,722,726	(5,404)			60,279	60,279	56,875	24,592
438516-AL-0	HONEYWELL INTL INC	03/01/2002	BARCLAYS CAPITAL FIXED INC	10/11/2002	BARCLAYS CAPITAL FIXED INC	1,500,000.000	1,572,870	1,635,135	1,560,453	(12,417)			74,682	74,682	105,416	35,139
465410-BA-5	ITALY	03/01/2002	GOLDMAN SACHS & CO	03/13/2002	GOLDMAN, SACHS & CO	2,640,000.000	2,637,175	2,569,116	2,637,182	6			(68,066)	(68,066)	4,950	
46625H-AP-5	J P MORGAN CHASE & CO	05/30/2002	CHEMICAL SECURITIES INC	12/24/2002	MORGAN STANLEY & CO	1,850,000.000	1,841,731	1,943,814	1,842,492	761			101,322	101,322	55,038	
543213-AA-0	LONGVIEW FIBRE CO	01/25/2002	BA SECURITIES	08/01/2002	BOND EXCHANGE	200,000.000	198,758	198,806	198,806							
56032E-AC-7	MAIL-WELL I CORP	03/13/2002	FIRST BOSTON CORP	03/13/2002	FIRST ALBANY CORP	200,000.000	200,000	204,000	200,000				4,000	4,000		
565849-AA-4	MARATHON OIL CORP	03/04/2002	BA SECURITIES	12/13/2002	SALOMON SMITH BARNEY	2,000,000.000	1,999,340	2,097,060	1,999,204	(136)			97,856	97,856	94,938	
669827-FK-8	NOVA SCOTIA PROVINCE	02/26/2002	MERRILL LYNCH DEB SEC	12/13/2002	CHASE SECURITIES, INC.	1,000,000.000	995,870	1,084,810	996,025	155			88,785	88,785	45,840	
706448-BK-2	PEMEX FINANCE LTD	02/15/2002	LEHMAN BROTHERS INC	12/24/2002	MORGAN STANLEY & CO	1,000,000.000	1,122,650	1,181,420	1,113,852	(8,798)			67,568	67,568	77,508	
716604-AA-1	PETROLEUM HELICOPTER	04/23/2002	SBC CAP MKTS	04/23/2002	MONTGOMERY SECURITIES	1,000,000.000	1,000,000	1,030,000	1,000,000				30,000	30,000		
786514-BE-8	SAFeway INC.	07/16/2002	BA SECURITIES	12/13/2002	GOLDMAN, SACHS & CO.	2,130,000.000	2,125,889	2,174,411	2,126,102	213			48,308	48,308	41,748	
78387G-AD-5	SBC COMMUNICATIONS	02/20/2002	SPEAR LEEDS & KELLOGG	03/13/2002	SPEAR, LEEDS & KELLOGG	2,000,000.000	2,041,900	2,011,340	2,041,724	(176)			(30,384)	(30,384)	61,806	53,819
808188-AF-3	SCHULER HOMES INC	01/03/2002	BOND EXCHANGE	01/03/2002	BOND EXCHANGE	200,000.000	200,000	200,000	200,000							
812404-BH-3	SEARS ROEBUCK	03/14/2002	BEAR STEARNS & CO	12/13/2002	GOLDMAN, SACHS & CO.	1,000,000.000	1,011,440	935,000	1,010,706	(734)			(75,706)	(75,706)	55,875	5,437
879006-AC-8	TEEKAY SHIPPING CORP	03/22/2002	BOND EXCHANGE	03/22/2002	BOND EXCHANGE	200,000.000	204,497	204,497	204,497							
88033G-AD-2	TENET HEALTHCARE COR	01/24/2002	BARING SECURITIES INC.	08/06/2002	CALLED @ 100	1,000,000.000	985,000	1,000,000	986,851	1,851			13,149	13,149	40,833	8,833
893830-AG-4	TRANSOCEAN SEDCO	03/02/2002	BOND EXCHANGE	03/07/2002	BOND EXCHANGE	200,000.000	198,175	198,175	198,175							
907818-BA-5	UNION PACIFIC CORP	07/22/2002	FIRST BOSTON CORP	12/24/2002	GOLDMAN, SACHS & CO.	550,000.000	607,668	633,831	604,329	(3,338)			29,502	29,502	25,808	8,972
949746-CL-3	WELLS FARGO COMPANY	09/05/2002	CHEMICAL SECURITIES INC	12/13/2002	HSBC SECURITIES	1,500,000.000	1,487,400	1,521,105	1,487,559	159			33,546	33,546	20,927	
4599999	- Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					29,470,000.000	28,372,912	28,587,628	28,337,459	(35,465)			250,168	250,168	861,036	233,875
6099998	- Subtotal - Bonds					48,320,000.000	47,749,602	47,415,125	47,585,322	(164,290)			(170,200)	(170,200)	1,529,405	546,648
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																
969457-88-6	WILLIAMS COS INC	01/14/2002	MERRILL LYNCH PIERC FENN & SMITH	12/30/2002	MERRILL LYNCH	32,000.000	800,000	235,833	800,000				(564,167)	(564,167)	60,544	
6399999	- Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						800,000	235,833	800,000				(564,167)	(564,167)	60,544	
6599998	- Subtotal - Preferred Stocks						800,000	235,833	800,000				(564,167)	(564,167)	60,544	

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 Identifi- cation	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
Common Stocks - Public Utilities (Unaffiliated)																
703481-10-1	PATTERSON - U T I ENERGY INC	03/27/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	900.000	23,839	26,090	23,839				2,252	2,252		
6699999	- Subtotal - Common Stocks - Public Utilities (Unaffiliated)															
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)																
665859-10-4	NORTHERN TR CORP	06/06/2002	SALOMON SMITH BARNEY	07/09/2002	SALOMON SMITH BARNEY	800.000	41,224	31,203	41,224				(10,021)	(10,021)	136	
6799999	- Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)															
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																
001765-10-6	AMR CORP DEL	03/28/2002	SALOMON SMITH BARNEY	09/25/2002	SALOMON SMITH BARNEY	2,400.000	62,151	11,856	62,151				(50,295)	(50,295)		
002896-20-7	ABERCROMBIE & FITCH	05/10/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	1,000.000	32,664	28,299	32,664				(4,366)	(4,366)		
00339B-10-7	ABGENIX INC.	05/10/2002	SALOMON SMITH BARNEY	05/10/2002	VARIOUS	900.000	22,670	11,697	22,670				(10,974)	(10,974)		
007094-10-5	ADMINISTAFF INC	06/06/2002	SALOMON SMITH BARNEY	08/28/2002	SALOMON SMITH BARNEY	2,900.000	37,565	8,178	37,565				(29,387)	(29,387)		
00751Y-10-6	ADVANCE AUTO PARTS INC	03/12/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	600.000	25,573	34,933	25,573				9,361	9,361		
00826T-10-8	AFFYMETRIX INC CAP STK	05/06/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,200.000	32,300	27,167	32,300				(5,133)	(5,133)		
00845V-10-0	AGERE SYSTEMS INC CL A	06/06/2002	STOCK SPINOFF	07/05/2002	SALOMON SMITH BARNEY	121.000	549	180	549				(369)	(369)		
00845V-20-9	AGERE SYSTEMS INC CL B	06/06/2002	STOCK SPINOFF	07/05/2002	SALOMON SMITH BARNEY	2,989.000	13,498	4,513	13,498				(8,984)	(8,984)		
036115-10-3	ANN TAYLOR STORES CORP	05/21/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	900.000	27,294	24,824	27,294				(2,470)	(2,470)		
037833-10-0	APPLE COMPUTERS	05/23/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,300.000	32,148	29,713	32,148				(2,435)	(2,435)		
101137-10-7	BOSTON SCIENTIFIC CORP	05/24/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	1,500.000	35,749	40,534	35,749				4,785	4,785		
111621-10-8	BROCADE COMMUNICATIONS SYS INC	05/13/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,500.000	43,786	27,711	43,786				(16,075)	(16,075)		
115236-10-1	BROWN & BROWN INC	04/12/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,000.000	32,654	34,430	32,654				1,777	1,777	48	
156880-10-6	CERTEGY INC	06/07/2002	SALOMON SMITH BARNEY	10/31/2002	SALOMON SMITH BARNEY	700.000	30,664	15,603	30,664				(15,061)	(15,061)		
16117M-10-7	CHARTER COMMUNICATIONS INC DEL	06/06/2002	SALOMON SMITH BARNEY	07/08/2002	SALOMON SMITH BARNEY	4,100.000	26,117	15,621	26,117				(10,495)	(10,495)		
172737-30-6	CIRCUIT CITY STORES INC	09/19/2002	SALOMON SMITH BARNEY	10/01/2002	STOCK MERGER	2,800.000	65,896	65,896	65,896							
189754-10-4	COACH INC	03/05/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	500.000	24,671	25,319	24,671				648	648		
205638-10-9	COMPUWARE	01/09/2002	PRUDENTIAL SECURITIES INC	04/09/2002	GOLDMAN SACHS	2,200.000	27,892	17,754	27,892				(10,139)	(10,139)		
207142-10-0	CONEXANT SYS INC.	01/23/2002	VARIOUS	05/17/2002	GERARD, KLAUER, MATTISON & CO	2,000.000	26,613	16,504	26,613				(10,110)	(10,110)		
228255-10-5	CROWN CORK & SEAL INC	05/22/2002	BROWN ALEX & SONS	06/06/2002	SALOMON SMITH BARNEY	2,500.000	25,005	19,599	25,005				(5,405)	(5,405)		
251893-10-3	DE VRY INC DEL	06/07/2002	SALOMON SMITH BARNEY	07/08/2002	SALOMON SMITH BARNEY	2,200.000	57,081	49,787	57,081				(7,293)	(7,293)		
29355X-10-7	ENPRO INDS INC	06/06/2002	STOCK SPINOFF	06/12/2002	SALOMON SMITH BARNEY	920.000	4,738	5,327	4,738				588	588		
302125-10-9	EXPEDIA INC CL A	02/15/2002	VARIOUS	05/23/2002	VARIOUS	600.000	27,350	43,307	27,350				15,957	15,957		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	03/19/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	1,200.000	34,962	29,471	34,962				(5,490)	(5,490)		
33832D-10-6	FIVE STAR QUALITY CARE - WI	01/02/2002	STOCK SPINOFF	01/23/2002	SALOMON SMITH BARNEY	137.000	995	1,048	995				53	53		
344849-10-4	FOOT LOCKER INC	03/12/2002	SALOMON SMITH BARNEY	05/10/2002	SALOMON SMITH BARNEY	1,500.000	25,712	22,249	25,712				(3,461)	(3,461)		
360921-10-0	FURNITURE BRANDS INTL INC	05/24/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	600.000	24,721	22,032	24,721				(2,689)	(2,689)		
372917-10-4	GENZYME CORP.	02/11/2002	VARIOUS	05/16/2002	VARIOUS	1,000.000	47,970	37,519	47,970				(10,451)	(10,451)		
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES	05/14/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	400.000	22,776	21,886	22,776				(889)	(889)	7	
421924-10-1	HEALTHSOUTH CORP.	06/13/2002	SALOMON SMITH BARNEY	09/05/2002	SALOMON SMITH BARNEY	4,175.000	59,119	22,461	59,119				(36,658)	(36,658)		
432848-10-9	HILTON HOTELS CORP	04/25/2002	SALOMON SMITH BARNEY	08/30/2002	SALOMON SMITH BARNEY	3,275.000	51,087	39,528	51,087				(11,559)	(11,559)	66	
441451-10-1	HOTEL RESERVATIONS NETWORK INC	04/29/2002	SALOMON SMITH BARNEY	06/11/2002	NAME CHANGE	400.000	24,329	24,329	24,329							
44147T-10-8	HOTELS.COM CL A	06/11/2002	STOCK SPINOFF	06/11/2002	SALOMON SMITH BARNEY	400.000	24,329	20,531	24,329				(3,798)	(3,798)		
444903-10-8	HUMAN GENOME SCIENCES INC.	02/08/2002	ROBERTSON COLMAN & STEPHENS	05/07/2002	VARIOUS	900.000	25,140	14,051	25,140				(11,088)	(11,088)		
460254-10-5	INTERNATIONAL RECTIFIER CORP	04/17/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	500.000	22,000	22,669	22,000				669	669		
495582-10-8	KING PHARMACEUTICALS	02/21/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	800.000	26,078	21,290	26,078				(4,788)	(4,788)		
524908-10-0	LEHMAN BROS HLDGS INC	05/07/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	500.000	30,879	29,919	30,879				(960)	(960)	45	
549463-10-7	LUCENT TECHNOLOGIES INC	02/06/2002	SALOMON SMITH BARNEY	06/06/2002	STOCK SPINOFF		14,047	14,047	14,047							
549463-10-7	LUCENT TECHNOLOGIES INC	02/06/2002	SALOMON SMITH BARNEY	07/05/2002	SALOMON SMITH BARNEY	11,300.000	62,899	17,627	62,899				(45,271)	(45,271)		
559222-40-1	MAGNA INTERNATIONAL	06/11/2002	STOCK CONVERSION	06/12/2002	CASH IN LIEU OF FRACTIONS	13,648.000	911,030	755,645	911,030				(155,385)	(155,385)	9,280	
56418H-10-0	MANPOWER INC WIS	05/24/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	600.000	25,386	24,751	25,386				(636)	(636)	60	
571903-20-2	MARRIOTT INTL INC NEW	03/07/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	700.000	29,125	27,964	29,125				(1,161)	(1,161)	45	
608554-20-0	MOLEX INC CL A	06/06/2002	SALOMON SMITH BARNEY	09/19/2002	SALOMON SMITH BARNEY	2,100.000	66,171	52,372	66,171				(13,798)	(13,798)	25	
61166W-10-1	MONSANTO CO NEW	08/19/2002	STOCK SPINOFF	09/05/2002	SALOMON SMITH BARNEY	371.000	5,369	6,856	5,369				1,488	1,488		

(continues)

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 Identifi- cation	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																
671040-10-3	OSI PHARMACEUTICALS INC	02/08/2002	ADAMS HARKNESS & HILL INC	05/01/2002	ADAMS HARKNESS & HILL, INC	600.000	23,446	17,108	23,446				(6,337)	(6,337)		
720279-10-8	PIER 1 IMPORTS INC	03/05/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	1,700.000	31,309	33,826	31,309				2,517	2,517	145	
731572-10-3	POLO RALPH LAUREN CORP	05/14/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	900.000	24,631	22,841	24,631				(1,790)	(1,790)		
747277-10-1	Q LOGIC CORP	05/13/2002	ROBERTSON COLMAN & STEPHENS	06/06/2002	SALOMON SMITH BARNEY	600.000	27,338	26,586	27,338				(753)	(753)		
75040P-40-5	RADIO ONE INC CL D	04/15/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,200.000	26,264	25,979	26,264				(285)	(285)		
75409P-20-2	RATIONAL SOFTWARE CORP	01/14/2002	SOUNDVIEW FINANCIAL CORP	03/20/2002	U. S. BANK ASSET MGMT	1,300.000	29,215	21,955	29,215				(7,260)	(7,260)		
758766-10-9	REGAL ENTERTAINMENT GROUP	05/24/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	1,100.000	25,642	25,708	25,642				66	66		
770323-10-3	ROBERT HALF INTERNATIONAL	03/18/2002	SALOMON SMITH BARNEY	06/06/2002	SALOMON SMITH BARNEY	1,100.000	32,877	26,212	32,877				(6,665)	(6,665)		
816850-10-1	SEMTECH CORP	06/11/2002	SALOMON SMITH BARNEY	08/09/2002	SALOMON SMITH BARNEY	1,200.000	38,092	22,134	38,092				(15,958)	(15,958)		
83170A-20-6	SMARTFORCE PUBLIC LIMITED CO A D R	10/21/2002	SALOMON SMITH BARNEY	11/21/2002	SECURITY NAME CHANGE	3,886.000	12,915	12,915	12,915							
832696-40-5	JM SMUCKER CO/THE-NEW COM WI	06/06/2002	STOCK SPINOFF	09/04/2002	SALOMON SMITH BARNEY	69.000	875	2,520	875				1,645	1,645	11	
832727-10-1	SMURFIT-STONE CONTAINER CORP	05/21/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,700.000	30,390	27,488	30,390				(2,902)	(2,902)		
854616-10-9	STANLEY WKS	03/18/2002	SALOMON SMITH BARNEY	05/16/2002	SALOMON SMITH BARNEY	500.000	24,870	22,045	24,870				(2,824)	(2,824)	24	
855030-10-2	STAPLES INC	06/06/2002	VARIOUS	09/25/2002	SALOMON SMITH BARNEY	1,400.000	28,533	18,829	28,533				(9,703)	(9,703)		
880770-10-2	TERADYNE INC	04/26/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	800.000	28,365	21,431	28,365				(6,934)	(6,934)		
88633P-20-3	TICKETMASTER	05/06/2002	VARIOUS	06/06/2002	SALOMON SMITH BARNEY	1,200.000	26,003	27,791	26,003				1,788	1,788		
902984-10-3	USA NETWORKS INC	02/01/2002	SBC CAP MKTS	06/06/2002	SALOMON SMITH BARNEY	1,100.000	32,542	28,764	32,542				(3,778)	(3,778)		
92532F-10-0	VERTEX PHARMACEUTICALS INC	03/18/2002	GOLDMAN SACHS	05/01/2002	MONTGOMERY SECURITIES	1,000.000	26,553	22,374	26,553				(4,179)	(4,179)		
G65422-10-0	NOBLE DRILLING CORP	05/02/2002	RECEIPT IN KIND	06/06/2002	SALOMON SMITH BARNEY	1,100.000	48,549	45,528	48,549				(3,021)	(3,021)		
6899999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,767,161	2,239,031	2,767,161				(528,120)	(528,120)	9,756	
7099998	- Subtotal - Common Stocks						2,832,224	2,296,324	2,832,224				(535,889)	(535,889)	9,892	
7199999	- Subtotal - Preferred and Common Stocks						3,632,224	2,532,157	3,632,224				(1,100,056)	(1,100,056)	70,436	
7299999	- TOTALS						51,381,826	49,947,282	51,217,546	(164,290)			(1,270,256)	(1,270,256)	1,599,841	546,648

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P/C

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	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	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									
03048#-10-4	American Western Home Ins Co	35912	c	No		27,538,987	200,000,000	100.000	
02970#-10-8	American Southern Home Ins Co	41998	c	No		12,873,671	1,000,000,000	100.000	
40145#-10-8	GUIC Insurance Company	38652	c	No		16,816,742	10,000,000	100.000	
1099999	- Subtotal - Common Stocks - U. S. Property and Casualty Insurer						57,229,400		
1699999	- Subtotal - Common Stocks						57,229,400		
1799999	- TOTALS						57,229,400		

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: \$ 136,302,118
2. Total amount of intangible assets nonadmitted \$ 9,804,574

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	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	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Common Stocks					
02756#-10-8	Modern Life Insurance Co of Arizona, Inc	American Western Home Insurance Company		10,000,000	100.000
0299999	- Subtotal - Common Stocks				

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE American Modern Home Insurance Company

**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 (a)	10  Increase (Decrease) by Foreign Exchange Adjustment	11  Par Value	12  Actual Cost	Interest		15  Paid for Accrued Interest	16  NAIC Desig- 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. Governments - Issuer Obligations																
313588-AP-0	F N M A DISC NT	12/13/2002	Paine Webber, Inc.	MAT		01/14/2003	20,976,107			21,000,000	20,976,107	23,893			1	1.327
313384-AF-6	F H L B DISC NTS	12/26/2002	Paine Webber, Inc.	MAT		01/06/2003	9,895,603			9,900,000	9,895,603	4,397			1	1.606
0199999	U.S. Governments - Issuer Obligations						30,871,710			30,900,000	30,871,710	28,290				
0399999	Subtotal - U.S. Government Bonds						30,871,710			30,900,000	30,871,710	28,290				
5499999	Total Bonds - Subtotal - Issuer Obligations						30,871,710			30,900,000	30,871,710	28,290				
6099999	TOTAL - Bonds						30,871,710			30,900,000	30,871,710	28,290				
Exempt Money Market Mutual Funds																
31846V-71-6	Treasury Obligations Class A	12/31/2002	First American Funds			12/31/2003	9,475,700				9,475,700	6,893	100,995		1	
38142H-40-8	ILA - Treasury Obligations Portfolio	12/31/2002	Goldman Sachs MM Trust			12/31/2003	6,700,000				6,700,000	301	525		1	
7799999	Subtotal - Exempt Money Market Mutual Funds						16,175,700				16,175,700	7,194	101,520			
Class One Money Market Mutual Funds																
589978-10-5	ML Funds For Inst Secs-Premier Fund	12/31/2002	Merrill Lynch Funds			12/31/2003	1,443,262				1,443,262	1,148	23,105		1	
7899999	Subtotal - Class One Money Market Mutual Funds						1,443,262				1,443,262	1,148	23,105			
8099999	TOTALS						48,490,672				48,490,672	36,632	124,625			

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

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Sch. DB, Pt. A, Sn. 1, Financial Options Owned  
**NONE**

Sch. DB, Pt. A, Sn. 2, Financial Options Acquired  
**NONE**

**Page E17**

Sch. DB, Pt. A, Sn. 3, Financial Options Terminated  
**NONE**

Sch. DB, Pt. B, Sn. 1, Written and In-Force  
**NONE**

**Page E18**

Sch. DB, Pt. B, Sn. 2, Financial Options Written  
**NONE**

Sch. DB, Pt. B, Sn. 3, Financial Options Terminated  
**NONE**

**Page E19**

Sch. DB, Pt. C, Sn. 1, Collar, Swap and Forwards Open  
**NONE**

Sch. DB, Pt. C, Sn. 2, Collar, Swap and Forwards Opened  
**NONE**

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Sch. DB, Pt. C, Sn. 3, Collar, Swap and Forwards Terminated  
**NONE**

Sch. DB, Pt. D, Sn. 1, Futures and Ins Futures Contracts Open  
**NONE**

**Page E21**

Sch. DB, Pt. D, Sn. 2, Futures Contracts Opened Current Year  
**NONE**

Sch. DB, Pt. D, Sn. 3, Futures Contracts Terminated Current Year  
**NONE**

**Page E22**

Sch. DB, Pt. E, Sn. 1, Counterparty Exposure Derivative Instr.  
**NONE**

**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 .....	258,325,802	270,962,731	12,636,929
2. Preferred Stocks .....	21,704,334	22,682,432	978,098
3. Totals .....	280,030,136	293,645,163	13,615,027

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

The market values were obtained from Interactive Data Services, Inc. and Merrill Lynch Securities Pricing Service.

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**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	*
Name	Location and Supplemental Information					
Open Depositories						
US Bank	Cincinnati, Ohio . . . Commercial Account				1,339,315	
Fifth Third Bank	Cincinnati, Ohio . . . Lock Box Account				2,143,181	
Wells Fargo Bank	Des Moines, Iowa Commercial Account				478,705	
US Bank	Cincinnati, Ohio . . . Outstanding A/P Checks				(1,254,620)	
US Bank	Cincinnati, Ohio . . . Claim Check Payable Account				(5,550,033)	
US Bank	Cincinnati, Ohio . . . Claim Check Payable Account				(324,759)	
US Bank	Cincinnati, Ohio . . . Claim Check Payable Account				(58,845)	
US Bank	Cincinnati, Ohio . . . Outstanding D Bill Checks				(367,532)	
US Bank	Cincinnati, Ohio . . . Outstanding D Bill Checks				(2,988,433)	
First Century Bank	Bluefield, West Virginia Certificate of Deposit	1.730	2,747	207	100,000	
0199998 - Deposits in . . . . . 67 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories					825,493	
0199999 - TOTAL - Open Depositories			2,747	207	(5,657,528)	
0399999 - TOTAL Cash on Deposit			2,747	207	(5,657,528)	
0599999 - TOTAL Cash			2,747	207	(5,657,528)	

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

1. January	(4,238,922)	4. April	(1,149,858)	7. July	(2,408,456)	10. October	(5,091,063)
2. February	(7,118,744)	5. May	(4,721,722)	8. August	(3,054,729)	11. November	(4,366,133)
3. March	(9,160,658)	6. June	492,036	9. September	(4,219,830)	12. December	(5,657,528)

**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
Arkansas						
AR00001	B	US TREASURY BOND, 11.875% DUE 11/15/03	BANK OF AMERICA, RSD, INS CODE 23-63-206(a) (4)	100,000	103,492	109,125
AR00002	B	US TREASURY NOTES, 6.25% DUE 02/15/03	BANK OF AMERICA, RSD, INS CODE 23-63-206(a) (4)	250,000	249,771	251,485
AR99999	Arkansas			350,000	353,263	360,610
Georgia						
GA00001	B	US TREASURY NOTES, 7.25% DUE 08/15/04	WACHOVIA BANK, RSD, INS CODE 33-3-9	50,000	52,739	54,688
GA99999	Georgia			50,000	52,739	54,688
Louisiana						
LA00001	B	US TREASURY NOTES, 7.25% DUE 05/15/04	BANK ONE, INS CODE 22.1021	100,000	101,537	108,031
LA99999	Louisiana			100,000	101,537	108,031
Massachusetts						
MA00001	B	US TREASURY NOTES, 6.25% DUE 02/15/07	STATE TREASURER, RSD, RULE 1975	100,000	100,388	114,719
MA00002	B	US TREASURY NOTES, 7.25% DUE 05/15/04	STATE TREASURER, RSD, RULE 1975	500,000	507,686	540,155
MA99999	Massachusetts			600,000	608,074	654,874
New Mexico						
NM00001	B	US TREASURY NOTES, 6.25% DUE 02/15/07	WELLS FARGO BANK, RSD, INS CODE 59A-5-19	125,000	125,485	143,399
NM00002	B	US TREASURY NOTES, 6.25% DUE 02/15/03	WELLS FARGO BANK, RSD, INS CODE 59A-5-19	200,000	199,817	201,188
NM99999	New Mexico			325,000	325,302	344,587
North Carolina						
NC00001	B	US TREASURY NOTES, 6.25% DUE 02/15/07	WACHOVIA BANK, RSD, INS CODE 58-7.5	200,000	200,777	229,438
NC99999	North Carolina			200,000	200,777	229,438
Oregon						
OR00001	B	WASHINGTON ST GOB 5.35% DUE 07/01/06	US BANK, RSD, INS CODE 731-616(2)	300,000	299,263	324,330
OR99999	Oregon			300,000	299,263	324,330
Virginia						
VA00001	B	US TREASURY NOTES, 6.25% DUE 02/15/03	SUNTRUST BANK, RSD, GEN LAW TTL 38.2 CHAP 10 ART 7	100,000	99,909	100,594
VA99999	Virginia			100,000	99,909	100,594
XX99999	Subtotal - Special Deposits NOT held for the benefit of all Policyholders, Claimants, and Creditors of the Company			2,025,000	2,040,864	2,177,152
Special Deposits held for the benefit of all Policyholders, Claimants, and Creditors of the Company						
ZZ00001	B	US TREASURY NOTES, 6.25% DUE 02/15/03	US BANK, RSD, INS CODE 3939.08	100,000	99,909	100,594
ZZ00002	B	WASHINGTON ST GOB, 5.35% DUE 07/01/06	US BANK, RSD, INS CODE 3939.08	100,000	99,754	108,110
ZZ00003	B	US TREASURY NOTES, 6.875% DUE 05/15/06	US BANK, RSD, INS CODE 3939.08	100,000	101,162	115,063
ZZ00004	B	US TREASURY NOTES, 6.25% DUE 02/15/03	US BANK, RSD, INS CODE 3939.08	1,050,000	1,097,121	1,170,134
ZZ00005	B	US TREASURY BOND, 11.875% DUE 11/15/03	US BANK, RSD, INS CODE 3939.08	200,000	206,985	218,250
ZZ00006	B	US TREASURY NOTES, 7.25% DUE 05/15/04	US BANK, RSD, INS CODE 3939.08	450,000	456,917	486,140
ZZ00007	B	US TREASURY NOTES, 7.25% DUE 08/15/04	US BANK, RSD, INS CODE 3939.08	500,000	527,390	546,875
ZZ99999	Subtotal - Special Deposits held for the benefit of all Policyholders, Claimants, and Creditors of the Company			2,500,000	2,589,238	2,745,166
9999999	TOTALS			4,525,000	4,630,102	4,922,318

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