



ANNUAL STATEMENT

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

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code.....0084, 0084 NAIC Company Code..... 26344 Employer's ID Number..... 15-6020948
(Current Period) (Prior Period)

Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO
Country of Domicile USA
Incorporated..... March 23, 1905 Commenced Business..... March 23, 1905

Statutory Home Office	580 Walnut Street Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	580 Walnut Street Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	580 Walnut Street Cincinnati OH 45202 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	580 Walnut Street Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	www.GreatAmericanInsurance.com	
Statement Contact	Robert James Schwartz <i>(Name)</i> BSchwartz@GAIC.com <i>(E-Mail Address)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i> 513-369-3873 <i>(Fax Number)</i>
Policyowner Relations Contact	580 Walnut Street Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	800-972-3008 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

President Carl Henry Lindner III	Treasurer Keith Alan Jensen	Secretary Karen Holley Horrell
Donald Dumford Larson Eve Cutler Rosen Paul George Friedmann Fred Joseph Runk	Gary John Gruber Roger Smith Ronald Charles Hayes	John Linn Doellman David John Witzgall Robert James Schwartz Allen Fredrick Eling Kathleen Joan Brown Thomas Edward Mischell

DIRECTORS OR TRUSTEES

Gary John Gruber Carl Henry Lindner III	Karen Holley Horrell Robert Eugene Maly	Keith Alan Jensen Eve Cutler Rosen	Donald Dumford Larson
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State of..... Ohio
County of..... Hamilton

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

_____ (Signature) Carl Henry Lindner III (Printed Name) President	_____ (Signature) Karen Holley Horrell (Printed Name) Secretary	_____ (Signature) David John Witzgall (Printed Name) Controller
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Subscribed and sworn to before me this

10th day of February, 2003

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- 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.....

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig- nation	Date Acquired	Effec- tive Rate of Interest
U.S. Government - Issuer Obligations																				
912810 DT 2..	U.S. TREASURY BONDS 9.875 11-15-15.....		9.875	NM15	11/15/2015			119,462	100,000	154.3750	154,375	125,156	1,262	9,875	(875)	0	0	1	08/04/1994	7.492
912827 J7 8...	U.S. TREASURY NOTES 6.25 2-15-03.....		6.250	AF15	02/15/2003			1,930,400	1,930,000	100.5940	1,941,464	1,948,167	45,569	120,625	(3,213)	0	0	1	02/09/1998	6.069
912827 L8 3...	U.S. TREASURY NOTES 5.75 8-15-03.....		5.750	AF15	08/15/2003			605,482	600,000	102.7810	616,686	638,813	13,033	34,500	(8,530)	0	0	1	10/30/1998	4.244
912827 N8 1..	U.S. TREASURY NOTES 5.875 2-15-04.....		5.875	AF15	02/15/2004			1,143,755	1,150,000	105.1560	1,209,294	1,131,039	25,524	67,563	5,203	0	0	1	10/04/2000	6.382
912827 W8 1..	U.S. TREASURY NOTES 5.625 2-15-06.....		5.625	AF15	02/15/2006			1,606,193	1,600,000	110.7500	1,772,000	1,612,500	34,000	90,000	(1,773)	0	0	1	03/01/1999	5.488
912827 4B 5..	U.S. TREASURY NOTES 5.50 3-31-03.....		5.500	SM31	03/31/2003			1,499,471	1,500,000	101.0310	1,515,465	1,490,625	20,854	82,500	2,082	0	0	1	04/21/1998	5.647
912827 4K 5..	U.S. TREASURY NOTES 5.375 6-30-03.....		5.375	DJ30	06/30/2003			2,108,269	2,113,000	102.0630	2,156,591	2,082,599	3,271	110,617	9,068	0	0	1	10/25/1999	5.828
912827 4V 1..	U.S. TREASURY NOTES 4.75 11-15-08.....		4.750	NM15	11/15/2008			252,850	250,000	109.1560	272,890	253,301	1,517	11,875	(415)	0	0	1	11/30/2001	4.527
912827 5G 3..	U.S. TREASURY NOTES 5.50 5-15-09.....		5.500	NM15	05/15/2009			614,122	600,000	113.4690	680,814	616,875	4,217	33,000	(1,837)	0	0	1	06/25/2001	5.063
912827 7B 2..	U.S. TREASURY NOTES 5.00 8-15-11.....		5.000	AF15	08/15/2011			343,588	350,000	109.6560	383,796	343,164	6,611	8,750	424	0	0	1	04/08/2002	5.267
912827 7L 0...	U.S. TREASURY NOTES 4.875 2-15-12.....		4.875	AF15	02/15/2012			813,804	800,000	108.5940	868,752	814,375	14,733	19,500	(572)	0	0	1	07/11/2002	4.641
0199999	U.S. Government - Issuer Obligations.....							11,037,396	10,993,000	XXX	11,572,127	11,056,614	170,591	588,805	(438)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government.....							11,037,396	10,993,000	XXX	11,572,127	11,056,614	170,591	588,805	(438)	0	0	XXX	XXX	XXX
Totals																				
5499999	Total - Issuer Obligations.....							11,037,396	10,993,000	XXX	11,572,127	11,056,614	170,591	588,805	(438)	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....							11,037,396	10,993,000	XXX	11,572,127	11,056,614	170,591	588,805	(438)	0	0	XXX	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)												
United States												
30303# 10 7.....	FACILITY INSURANCE HOLDING CORP CL A.....	4,062.000	2,514	0.619	2,514	0	0	0	2,514	0	A.....	..08/21/1997...
	United States.....		2,514	XXX	2,514	0	0	0	2,514	0	XXX.....	XXX.....
6799999.	Total - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated).....		2,514	XXX	2,514	0	0	0	2,514	0	XXX.....	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated)												
United States												
170032 11 4.....	CHIQUITA BRANDS INTNL WT 03-19-09.....	3,039.000	11,184	3.680	11,184	14,739	0	0	(3,556)	0	L.....	..03/19/2002...
	United States.....		11,184	XXX	11,184	14,739	0	0	(3,556)	0	XXX.....	XXX.....
6899999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....		11,184	XXX	11,184	14,739	0	0	(3,556)	0	XXX.....	XXX.....
7099999.	Total - Common Stock.....		13,698	XXX	13,698	14,739	0	0	(1,042)	0	XXX.....	XXX.....
7199999.	Total - Preferred and Common Stock.....		13,698	XXX	13,698	14,739	0	0	(1,042)	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues.....0, the total \$ value (included in Column 6) of all such issues \$.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Bonds - U.S. Government							
912827 7B 2.....	U.S. TREASURY NOTES 5.00 8-15-11.....	04/08/2002....	ISI GROUP INC.....		343,164	350,000	2,562
912827 7L 0.....	U.S. TREASURY NOTES 4.875 2-15-12.....	07/11/2002....	ISI GROUP INC.....		814,375	800,000	15,837
0399999	Total - Bonds - U.S. Government.....				1,157,539	1,150,000	18,399
6099997	Total - Bonds - Part 3.....				1,157,539	1,150,000	18,399
6099999	Total - Bonds.....				1,157,539	1,150,000	18,399
Common Stocks - Industrial and Miscellaneous							
United States							
170032 11 4.....	CHIQUITA BRANDS INTNL WT 03-19-09.....	03/19/2002....	NON-TAX EXCHANGE.....	3,040,000	14,739		0
	United States.....				14,739	XXX	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				14,739	XXX	0
7099997	Total - Common Stocks - Part 3.....				14,739	XXX	0
7099998	Total - Common Stocks - Summary Item from Part 5.....				2,730	XXX	0
7099999	Total - Common Stocks.....				17,469	XXX	0
7199999	Total - Preferred and Common Stocks.....				17,469	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks.....				1,175,008	XXX	18,399

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
Bonds - U.S. Government															
912827 F4 9.....	U.S. TREASURY NOTES 7.50 5-15-02.....	05/15/2002	REDEEMED.....		325,000	325,000	330,840	325,000	(355)	0	0	0	0	12,188	
912827 X8 0.....	U.S. TREASURY NOTES 6.875 5-15-06.....	07/11/2002	ISI GROUP INC.....		279,649	250,000	252,266	251,118	(133)	0	0	28,530	28,530	11,303	
0399999	Total - Bonds - U.S. Government.....				604,649	575,000	583,106	576,118	(488)	0	0	28,530	28,530	23,491	XXX
Bonds - Political Subdivisions of States															
Texas															
184540 SR 4.....	CLEAR CREEK TX ISD 7.50 2-15-05 NC.....	03/01/2002	SALE GREAT AMERICAN.....		621,115	550,000	630,581	581,832	(1,645)	0	0	39,283	39,283	22,458	
	Texas.....				621,115	550,000	630,581	581,832	(1,645)	0	0	39,283	39,283	22,458	XXX
	Total States and US.....				621,115	550,000	630,581	581,832	(1,645)	0	0	39,283	39,283	22,458	XXX
2499999	Total - Bonds - Political Subdivisions.....				621,115	550,000	630,581	581,832	(1,645)	0	0	39,283	39,283	22,458	XXX
Bonds - Public Utilities															
United States															
63618E AU 5.....	NATL FUEL GAS 6.214 8-12-27 P02@100.....	03/01/2002	SALE GREAT AMERICAN.....		506,250	500,000	487,655	487,988	32	0	0	18,262	18,262	10,357	
	United States.....				506,250	500,000	487,655	487,988	32	0	0	18,262	18,262	10,357	XXX
3899999	Total - Bonds - Public Utilities.....				506,250	500,000	487,655	487,988	32	0	0	18,262	18,262	10,357	XXX
Bonds - Industrial and Miscellaneous															
United States															
011679 AC 1.....	ALASKA COMM 9.375 5-15-09 C07@100.....	03/01/2002	SALE GREAT AMERICAN.....		501,250	500,000	500,000	495,000	5,000	0	0	1,250	1,250	13,802	
	United States.....				501,250	500,000	500,000	495,000	5,000	0	0	1,250	1,250	13,802	XXX
4599999	Total - Bonds - Industrial & Miscellaneous.....				501,250	500,000	500,000	495,000	5,000	0	0	1,250	1,250	13,802	XXX
6099997	Total - Bonds - Part 4.....				2,233,264	2,125,000	2,201,342	2,140,938	2,899	0	0	87,325	87,325	70,108	XXX
6099999	Total - Bonds.....				2,233,264	2,125,000	2,201,342	2,140,938	2,899	0	0	87,325	87,325	70,108	XXX
Common Stocks - Industrial and Miscellaneous															
United States															
170032 10 6.....	CHIQUITA BRANDS INTERNATIONAL, INC.....	03/19/2002	NON-TAX EXCHANGE.....	25,574,000	17,481	XXX	398,101	17,646	734	0	0	380	380		0
	United States.....				17,481	XXX	398,101	17,646	734	0	0	380	380	XXX	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				17,481	XXX	398,101	17,646	734	0	0	380	380	XXX	0
7099997	Total - Common Stocks - Part 4.....				17,481	XXX	398,101	17,646	734	0	0	380	380	XXX	0
7099998	Total - Common Stocks - Summary Item from Part 5.....				3,051	XXX	2,730	2,730	0	0	0	321	321	XXX	0
7099999	Total - Common Stocks.....				20,532	XXX	400,831	20,376	734	0	0	701	701	XXX	0
7199999	Total - Preferred and Common Stocks.....				20,532	XXX	400,831	20,376	734	0	0	701	701	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks.....				2,253,796	XXX	2,602,173	2,161,314	3,633	0	0	88,026	88,026	70,108	0

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous																
United States																
170032 80 9.....	CHIQUITA BRANDS INTERNATIONAL.....	03/19/2002	EXCHANGE.....	05/28/2002	PROVIDENT SEC & INV.....	182.000	2,730	3,051	2,730	0	0	0	321	321	0	0
	United States.....					XXX	2,730	3,051	2,730	0	0	0	321	321	0	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					XXX	2,730	3,051	2,730	0	0	0	321	321	0	0
7099998	Total - Common Stocks.....					XXX	2,730	3,051	2,730	0	0	0	321	321	0	0
7199999	Total - Preferred and Common Stocks.....					XXX	2,730	3,051	2,730	0	0	0	321	321	0	0
7299999	Total - Bonds, Preferred and Common Stocks.....					XXX	2,730	3,051	2,730	0	0	0	321	321	0	0

GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code or Alien Insurer Identification Number	4 NAIC Valuation Method (See SVO Purposes and Procedures manual)	5 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	6 Total Amount of Such Intangible Assets	7 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding

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: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Design- ation	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			
Exempt Money Market Mutual Funds																
United States																
825252 30 7..	AIM Short-Term Investments Trust Treasury Portfolio.....	12/31/2002	The Bank of New York.....	1.240	Mtly..	12/31/2003	354,490	0	0	354,490	354,490	0	11,477	0	1...	1.240
	United States.....						354,490	0	0	354,490	354,490	0	11,477	0	XXX	XXX
7799999	Exempt Money Market Mutual Funds.....						354,490	0	0	354,490	354,490	0	11,477	0	XXX	XXX
8099999	Grand Total - Short-Term Investments.....						354,490	(a) 0	0	354,490	354,490	0	11,477	0	XXX	XXX

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6
Depository	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories					
The Bank of New York..... New York, New York.....	0.230	15	0	45,678	XXX
The Provident Bank..... Cincinnati, Ohio.....	0.000	0	0	54,590	XXX
0199999. Total - Open Depositories.....	XXX	15	0	100,267	XXX
0399999. Total Cash on Deposit.....	XXX	15	0	100,267	XXX
0599999. Total Cash.....	XXX	15	0	100,267	XXX

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

1. January.....	24,704	4. April.....	19,948	7. July.....	20,117	10. October.....	10,695
2. February.....	23,082	5. May.....	19,451	8. August.....	12,450	11. November.....	55,568
3. March.....	22,757	6. June.....	19,404	9. September.....	53,301	12. December.....	100,267

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
SPECIAL DEPOSITS WHICH ARE NOT FOR THE BENEFIT OF ALL POLICYHOLDERS						
Arizona						
AZ00001	B	U.S. TREASURY NOTES 6.25 2-15-03	BNY WESTERN TRUST,AZ RSD FOR WC BY INS CODE, SECTION 23-961	5,000	5,001	5,029
AZ00002	B	U.S. TREASURY NOTES 5.875 2-15-04	BNY WESTERN TRUST,AZ RSD FOR WC BY INS CODE, SECTION 23-961	100,000	99,456	105,156
AZ00003	B	U.S. TREASURY NOTES 5.375 6-30-03	BNY WESTERN TRUST,AZ RSD FOR WC BY INS CODE, SECTION 23-961	110,000	109,753	112,269
AZ00004	B	U.S. TREASURY NOTES 4.75 11-15-08	BNY WESTERN TRUST,AZ RSD FOR WC BY INS CODE, SECTION 23-961	250,000	252,850	272,890
AZ99999	Arizona			465,000	467,060	495,344
Arkansas						
AR00001	B	U.S. TREASURY NOTES 6.25 2-15-03	REGIONS BANK,AR RSD BY INS CODE, SECTION 23-63-206(1)(B)	70,000	70,014	70,415
AR00002	B	U.S. TREASURY NOTES 5.375 6-30-03	REGIONS BANK,AR RSD BY INS CODE, SECTION 23-63-206(1)(C)	160,000	159,641	163,300
AR99999	Arkansas			230,000	229,655	233,715
California						
CA00001	B	U.S. TREASURY NOTES 6.25 2-15-03	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	145,000	145,030	145,861
CA00002	B	U.S. TREASURY NOTES 5.875 2-15-04	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	890,000	885,166	935,888
CA00003	B	U.S. TREASURY NOTES 5.50 5-15-09	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	600,000	614,121	680,814
CA00004	B	U.S. TREASURY NOTES 4.875 2-15-12	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	800,000	813,804	868,752
CA00005	B	U.S. TREASURY NOTES 5.875 2-15-04	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	890,000	885,166	935,888
CA00006	B	U.S. TREASURY NOTES 5.50 5-15-09	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	600,000	614,121	680,814
CA00007	B	U.S. TREASURY NOTES 4.875 2-15-12	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	800,000	813,804	868,752
CA00008	B	U.S. TREASURY NOTES 4.875 2-15-12	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	800,000	813,804	868,752
CA99999	California			2,435,000	2,458,121	2,631,315
Delaware						
DE00001	B	U.S. TREASURY NOTES 6.25 2-15-03	WILMINGTON TRUST COMPANY,DE RSD BY INS CODE, SECTIONS 513(B) AND (C)	115,000	115,023	115,683
DE00002	B	U.S. TREASURY NOTES 6.25 2-15-03	WILMINGTON TRUST COMPANY,DE RSD BY INS CODE, SECTIONS 513(B) AND (C)	0	0	0
DE99999	Delaware			115,000	115,023	115,683
Florida						
FL00001	B	U.S. TREASURY BONDS 9.875 11-15-15	FIRST UNION NATIONAL BANK,FL RSD BY INS CODE, SECTION 624.411	25,000	29,865	38,593
FL00002	B	U.S. TREASURY NOTES 5.75 8-15-03	FIRST UNION NATIONAL BANK,FL RSD BY INS CODE, SECTION 624.411	5,000	5,045	5,139
FL00003	B	U.S. TREASURY NOTES 5.375 6-30-03	FIRST UNION NATIONAL BANK,FL RSD BY INS CODE, SECTION 624.411	200,000	199,552	204,125
FL99999	Florida			230,000	234,462	247,857
Georgia						
GA00001	B	U.S. TREASURY NOTES 6.25 2-15-03	WACHOVIA BANK,GA RSD BY INS CODE, SECTIONS 33-3-9 AND 34-9-129	140,000	140,029	140,831
GA99999	Georgia			140,000	140,029	140,831
Idaho						
ID00001	B	U.S. TREASURY NOTES 6.25 2-15-03	WELLS FARGO BANK,ID RSD BY INS CODE, SECTION 41-317	50,000	50,010	50,296
ID99999	Idaho			50,000	50,010	50,296
Louisiana						
LA00001	B	U.S. TREASURY NOTES 6.25 2-15-03	HANCOCK BANK OF LOUISIANA,LA RSD BY INS CODE, SECTIONS 1021 TO 1025	30,000	30,006	30,178
LA00002	B	U.S. TREASURY NOTES 5.375 6-30-03	HANCOCK BANK OF LOUISIANA,LA RSD BY INS CODE, SECTIONS 1021 TO 1025	103,000	102,769	105,124
LA00003	B	U.S. TREASURY NOTES 5.375 6-30-03	HANCOCK BANK OF LOUISIANA,LA RSD BY INS CODE, SECTIONS 1021 TO 1025	103,000	102,769	105,124
LA00004	B	U.S. TREASURY NOTES 5.375 6-30-03	HANCOCK BANK OF LOUISIANA,LA RSD BY INS CODE, SECTIONS 1021 TO 1025	0	0	0
LA99999	Louisiana			133,000	132,775	135,302
Massachusetts						
MA00001	B	U.S. TREASURY NOTES 5.75 8-15-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 175, SECTION 151	580,000	585,299	596,129
MA00002	B	U.S. TREASURY NOTES 5.75 8-15-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 175, SECTION 151	0	0	0
MA00003	B	U.S. TREASURY NOTES 5.375 6-30-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 175, SECTIONS 61 AND 62	50,000	49,888	51,031
MA00004	B	U.S. TREASURY NOTES 5.375 6-30-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 175, SECTIONS 61 AND 62	0	0	0
MA99999	Massachusetts			630,000	635,187	647,160
Nevada						
NV00001	B	U.S. TREASURY NOTES 5.625 2-15-06	THE BANK OF NEW YORK,NV RSD BY INS CODE, SECTION 680-A140	100,000	100,387	110,750
NV99999	Nevada			100,000	100,387	110,750
New Mexico						
NM00001	B	U.S. TREASURY NOTES 5.375 6-30-03	WELLS FARGO BANK,NM RSD BY INS CODE, SECTIONS 59A-5-18 AND	310,000	309,305	316,395

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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
NM00002			59A-5-19	0	0	0
NM00003	B	U.S. TREASURY NOTES 5.00 8-15-11	WELLS FARGO BANK,NM RSD BY INS CODE, SECTIONS 59A-5-18 AND	50,000	49,084	54,828
NM00004			58-18-24/58-18-24.5	0	0	0
NM99999	New Mexico			360,000	358,389	371,223
North Carolina						
NC00001	B	U.S. TREASURY BONDS 9.875 11-15-15	WACHOVIA BANK,NC RSD BY INS CODE, SECTIONS 58-5-5, 58-5-10 AND	20,000	23,892	30,875
NC00002			58-5-40	0	0	0
NC00003	B	U.S. TREASURY NOTES 5.375 6-30-03	WACHOVIA BANK,NC RSD BY INS CODE, SECTIONS 58-5-5, 58-5-10 AND	110,000	109,753	112,269
NC00004			58-5-40	0	0	0
NC99999	North Carolina			130,000	133,645	143,144
Oregon						
OR00001	B	U.S. TREASURY NOTES 6.25 2-15-03	US BANK,OR RSD BY INS CODE, SECTION 731.624(3)	30,000	30,006	30,178
OR00002	B	U.S. TREASURY NOTES 5.375 6-30-03	US BANK,OR RSD BY INS CODE, SECTIONS 731.628(1), 731.628(2)	373,000	372,164	380,694
OR00003			AND 731.628(3)	0	0	0
OR99999	Oregon			403,000	402,170	410,872
South Carolina						
SC00001	B	U.S. TREASURY NOTES 5.75 8-15-03	BANK OF AMERICA,SC RSD BY INS CODE, SECTIONS 38-9-80 AND 38-15-30	15,000	15,137	15,417
SC00002	B	U.S. TREASURY NOTES 5.375 6-30-03	BANK OF AMERICA,SC RSD BY INS CODE, SECTIONS 38-9-80 AND 38-15-30	277,000	276,379	282,714
SC99999	South Carolina			292,000	291,516	298,131
XX99999	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			5,713,000	5,748,429	6,031,623
SPECIAL DEPOSITS WHICH ARE FOR THE BENEFIT OF ALL POLICYHOLDERS						
Ohio						
OH00001	B	U.S. TREASURY NOTES 5.00 8-15-11	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.01(B)	300,000	294,504	328,968
OH00002			AND 3929	0	0	0
OH00003	B	U.S. TREASURY NOTES 5.375 6-30-03	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.01(B)	400,000	399,104	408,251
OH00004			AND 3929	0	0	0
OH00005	B	U.S. TREASURY NOTES 5.50 3-31-03	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.01(B)	1,500,000	1,499,470	1,515,465
OH00006			AND 3929	0	0	0
OH00007	B	U.S. TREASURY NOTES 5.625 2-15-06	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.01(B)	1,500,000	1,505,805	1,661,250
OH00008			AND 3929	0	0	0
OH00009	B	U.S. TREASURY NOTES 6.25 2-15-03	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.01(B)	1,330,000	1,330,275	1,337,899
OH00010			AND 3929	0	0	0
OH99999	Ohio			5,030,000	5,029,158	5,251,833
ZZ99999	Total - All Special Deposits Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			5,030,000	5,029,158	5,251,833
9999999	Totals			10,743,000	10,777,587	11,283,456

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

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