



# ANNUAL STATEMENT

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

## GREAT AMERICAN SECURITY INSURANCE COMPANY

NAIC Group Code.....0084, 0084 NAIC Company Code..... 31135 Employer's ID Number..... 31-1209419  
(Current Period) (Prior Period)

Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO  
Country of Domicile USA  
Incorporated..... July 1, 1987 Commenced Business..... January 1, 1988

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 ..... John Raymond Miner Treasurer ..... Keith Alan Jensen Secretary ..... Karen Holley Horrell

John Linn Doellman	Allen Fredrick Eling	Eve Cutler Rosen	Roger Smith
David John Witzgall	Kathleen Joan Brown	Paul George Friedmann	Ronald Charles Hayes
Robert James Schwartz	Thomas Edward Mischell	Fred Joseph Runk	

### DIRECTORS OR TRUSTEES

Karen Holley Horrell	Keith Alan Jensen	Donald Dumford Larson	John Raymond Miner
Eve Cutler Rosen	David John Witzgall		

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) John Raymond Miner (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

- 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**

**GREAT AMERICAN SECURITY INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1 CUSIP Identifi- cation	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 Desig- nation	20 Date Acquired	21 Effec- tive 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						
<b>U.S. Government - Issuer Obligations</b>																				
912827 J7 8...	U.S. TREASURY NOTES 6.25 2-15-03.....	.....	6.250	AF15	02/15/2003	.....	.....	200,064	200,000	100.5940	201,188	202,438	4,722	12,500	(509)	0	0	1	09/24/1997	5.982
912827 R8 7..	U.S. TREASURY NOTES 7.875 11-15-04.....	.....	7.875	NM15	11/15/2004	.....	.....	350,949	350,000	111.6560	390,796	353,773	3,522	27,563	(455)	0	0	1	01/17/1995	7.717
912827 3X 8..	U.S. TREASURY NOTES 5.50 2-15-08.....	.....	5.500	AF15	02/15/2008	.....	.....	844,881	800,000	112.8440	902,752	854,000	16,622	44,000	(7,694)	0	0	1	10/23/2001	4.269
912827 4K 5..	U.S. TREASURY NOTES 5.375 6-30-03.....	.....	5.375	DJ30	06/30/2003	.....	.....	1,121,887	1,125,000	102.0630	1,148,209	1,103,451	168	65,844	5,991	0	0	1	10/25/1999	5.947
912827 4N 9..	U.S. TREASURY NOTES 5.25 8-15-03.....	.....	5.250	AF15	08/15/2003	.....	.....	3,601,008	3,600,000	102.5000	3,690,000	3,606,469	71,400	189,000	(1,557)	0	0	1	03/29/1999	5.204
912827 4V 1..	U.S. TREASURY NOTES 4.75 11-15-08.....	.....	4.750	NM15	11/15/2008	.....	.....	1,754,173	1,750,000	109.1560	1,910,230	1,754,902	10,622	83,125	(624)	0	0	1	01/07/2002	4.702
912827 7L 0..	U.S. TREASURY NOTES 4.875 2-15-12.....	.....	4.875	AF15	02/15/2012	.....	.....	1,017,254	1,000,000	108.5940	1,085,940	1,017,969	18,417	24,375	(715)	0	0	1	07/11/2002	4.641
0199999	U.S. Government - Issuer Obligations.....	.....	.....	.....	.....	.....	.....	8,890,216	8,825,000	XXX	9,329,115	8,893,002	125,473	446,407	(5,563)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government.....	.....	.....	.....	.....	.....	.....	8,890,216	8,825,000	XXX	9,329,115	8,893,002	125,473	446,407	(5,563)	0	0	XXX	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																				
<b>United States</b>																				
423328 BJ 1..	HELLER FINANCIAL 6.00 3-19-04 NC.....	.....	6.000	SM19	03/19/2004	.....	.....	496,860	500,000	104.8760	524,380	492,360	8,500	30,000	2,407	0	0	1PE	01/29/2001	6.546
536196 AB 4..	LION CT HOLDING 6.375 8-15-03 NC.....	.....	6.375	AF15	08/15/2003	.....	.....	599,658	600,000	101.0310	606,186	595,848	14,450	38,250	523	0	0	1PE	08/10/1993	6.470
.....	United States.....	.....	.....	.....	.....	.....	.....	1,096,518	1,100,000	XXX	1,130,566	1,088,208	22,950	68,250	2,930	0	0	XXX	XXX	XXX
<b>Canada</b>																				
078149 DL 2..	BELL CANADA 7.75 4-1-06 NC.....	.....	7.750	OA	04/01/2006	.....	.....	386,019	373,000	109.7260	409,278	406,618	7,227	28,908	(3,492)	0	0	1PE	11/17/1995	6.540
.....	Canada.....	.....	.....	.....	.....	.....	.....	386,019	373,000	XXX	409,278	406,618	7,227	28,908	(3,492)	0	0	XXX	XXX	XXX
3999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....	.....	.....	.....	.....	.....	1,482,537	1,473,000	XXX	1,539,844	1,494,826	30,177	97,158	(562)	0	0	XXX	XXX	XXX
4599999	Total - Industrial & Miscellaneous (Unaffiliated).....	.....	.....	.....	.....	.....	.....	1,482,537	1,473,000	XXX	1,539,844	1,494,826	30,177	97,158	(562)	0	0	XXX	XXX	XXX
<b>Totals</b>																				
5499999	Total - Issuer Obligations.....	.....	.....	.....	.....	.....	.....	10,372,753	10,298,000	XXX	10,868,959	10,387,828	155,650	543,565	(6,125)	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....	.....	.....	.....	.....	.....	.....	10,372,753	10,298,000	XXX	10,868,959	10,387,828	155,650	543,565	(6,125)	0	0	XXX	XXX	XXX

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**Sch. D-Pt. 2-Sn. 1**  
**NONE**

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

**GREAT AMERICAN SECURITY 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
<b>Bonds - U.S. Government</b>							
912827 4V 1.....	U.S. TREASURY NOTES 4.75 11-15-08.....	.....01/07/2002....	MERRILL LYNCH P F & S.....		.....995,000	.....1,000,000	.....7,086
912827 7L 0.....	U.S. TREASURY NOTES 4.875 2-15-12.....	.....07/11/2002....	ISI GROUP INC.....		.....1,017,969	.....1,000,000	.....19,796
0399999	Total - Bonds - U.S. Government.....				.....2,012,969	.....2,000,000	.....26,882
6099997	Total - Bonds - Part 3.....				.....2,012,969	.....2,000,000	.....26,882
6099999	Total - Bonds.....				.....2,012,969	.....2,000,000	.....26,882
7299999	Total - Bonds, Preferred and Common Stocks.....				.....2,012,969	.....XXX	.....26,882

**GREAT AMERICAN SECURITY 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
<b>Bonds - U.S. Government</b>															
912827 X8 0	U.S. TREASURY NOTES 6.875 5-15-06	07/11/2002	ISI GROUP INC		542,518	485,000	493,331	489,938	(589)	0	0	52,580	52,580	21,927	
0399999	Total - Bonds - U.S. Government				542,518	485,000	493,331	489,938	(589)	0	0	52,580	52,580	21,927	XXX
<b>Bonds - Public Utilities</b>															
<b>United States</b>															
29266M AA 7	ENERGY EAST 8.05 11-15-10 NC	03/01/2002	SALE GREAT AMERICAN		677,625	650,000	649,643	649,675	4	0	0	27,950	27,950	17,296	
	United States				677,625	650,000	649,643	649,675	4	0	0	27,950	27,950	17,296	XXX
3899999	Total - Bonds - Public Utilities				677,625	650,000	649,643	649,675	4	0	0	27,950	27,950	17,296	XXX
<b>Bonds - Industrial and Miscellaneous</b>															
<b>United States</b>															
080555 AD 7	BELO A.H. CORP 7.125 6-1-07 NC	03/01/2002	SALE GREAT AMERICAN		710,500	700,000	694,540	696,653	88	0	0	13,847	13,847	12,469	
124845 AD 0	CBS INC 7.625 1-1-02 NC	01/01/2002	REDEEMED		500,000	500,000	477,260	500,000	0	0	0	0	0	19,065	
78425Q 40 2	SYMONS TR1 9.50 TRUST PFD 8-15-27	03/06/2002	RBC DOMINION SECURITIES		25,000	500,000	500,000	45,000	(5,000)	0	0	(20,000)	(20,000)	0	
	United States				1,235,500	1,700,000	1,671,800	1,241,653	(4,912)	0	0	(6,153)	(6,153)	31,534	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				1,235,500	1,700,000	1,671,800	1,241,653	(4,912)	0	0	(6,153)	(6,153)	31,534	XXX
6099997	Total - Bonds - Part 4				2,455,643	2,835,000	2,814,774	2,381,266	(5,497)	0	0	74,377	74,377	70,757	XXX
6099999	Total - Bonds				2,455,643	2,835,000	2,814,774	2,381,266	(5,497)	0	0	74,377	74,377	70,757	XXX
7299999	Total - Bonds, Preferred and Common Stocks				2,455,643	XXX	2,814,774	2,381,266	(5,497)	0	0	74,377	74,377	70,757	0

**Sch. D-Pt. 5  
NONE**

**Sch. D-Pt. 6-Sn. 1  
NONE**

**Sch. D-Pt. 6-Sn. 2  
NONE**

**GREAT AMERICAN SECURITY 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	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			
<b>Exempt Money Market Mutual Funds</b>																
<b>United States</b>																
825252 30 7..	AIM Short-Term Investments Trust Treasury Portfolio.....	12/31/2002	The Bank of New York.....	1.240	Mtly..	12/31/2003	369,669	.0	.0	369,669	369,669	.0	13,200	.0	1...	1.240
	United States.....						369,669	.0	.0	369,669	369,669	.0	13,200	.0	XXX	XXX
7799999	Exempt Money Market Mutual Funds.....						369,669	.0	.0	369,669	369,669	.0	13,200	.0	XXX	XXX
<b>Class One Money Market Mutual Funds</b>																
<b>United States</b>																
825251 84 6..	AIM Short-Term Investments Co. Prime Portfolio.....	12/10/2002	The Bank of New York.....	1.200	Mtly..	12/31/2003	108,215	.0	.0	108,215	108,215	.0	.46	.0	1...	1.200
	United States.....						108,215	.0	.0	108,215	108,215	.0	.46	.0	XXX	XXX
7899999	Class One Money Market Mutual Funds.....						108,215	.0	.0	108,215	108,215	.0	.46	.0	XXX	XXX
8099999	Grand Total - Short-Term Investments.....						477,884	(a).....0	.0	477,884	477,884	.0	13,246	.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 SECURITY INSURANCE COMPANY**

**SCHEDULE DM**

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

	1	2	3
	Statement (Admitted) Value	Fair Value (a)	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
1. Bonds.....	10,850,637	11,346,843	496,206
2. Preferred stocks.....	0	0	0
3. Totals.....	10,850,637	11,346,843	496,206

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

Generally, market values for publicly traded investment grade bonds were obtained from Interactive Data Services, Inc., a national and municipal security pricing service or EJV Partners,

L.P., a national and taxable municipal security pricing service. Market values for privately placed investment grade bonds were obtained from broker quotes or determined by

comparison to similar investments in the public market by security analysts of American Money Management Corporation, manager of the Company's investment portfolio.

**GREAT AMERICAN SECURITY INSURANCE 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	*
<b>Open Depositories</b>					
The Bank of New York..... New York, New York.....	0.230	62	0	18,039	XXX
The Provident Bank..... Cincinnati, Ohio.....	0.000	0	0	74,217	XXX
Bank One, Indianapolis..... Indianapolis, Indiana.....	0.000	0	0	75,000	XXX
0199999. Total - Open Depositories.....	XXX	62	0	167,256	XXX
0399999. Total Cash on Deposit.....	XXX	62	0	167,256	XXX
0599999. Total Cash.....	XXX	62	0	167,256	XXX

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

1. January.....	139,709	4. April.....	132,933	7. July.....	137,615	10. October.....	127,905
2. February.....	138,741	5. May.....	138,818	8. August.....	133,282	11. November.....	141,808
3. March.....	138,451	6. June.....	138,825	9. September.....	131,961	12. December.....	167,256

**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
<b>SPECIAL DEPOSITS WHICH ARE NOT FOR THE BENEFIT OF ALL POLICYHOLDERS</b>						
<b>Arkansas</b>						
AR00001	B	U.S. TREASURY NOTES 7.875 11-15-04	REGIONS BANK,AR RSD BY INS CODE, SECTION 23-63-206	220,000	220,596	245,643
AR99999	Arkansas			220,000	220,596	245,643
<b>Delaware</b>						
DE00001	B	U.S. TREASURY NOTES 5.25 8-15-03	WILMINGTON TRUST COMPANY,DE RSD BY INS CODE, SECTION 513(C)	10,000	10,002	10,250
DE99999	Delaware			10,000	10,002	10,250
<b>Florida</b>						
FL00001	B	U.S. TREASURY NOTES 4.75 11-15-08	WACHOVIA BANK,FL RSD BY INS CODE, SECTION 624.411	220,000	220,524	240,143
FL99999	Florida			220,000	220,524	240,143
<b>Georgia</b>						
GA00001	B	U.S. TREASURY NOTES 5.25 8-15-03	WACHOVIA BANK,GA RSD BY INS CODE, SECTION 33-3-9	35,000	35,009	35,875
GA99999	Georgia			35,000	35,009	35,875
<b>Louisiana</b>						
LA00001	B	U.S. TREASURY NOTES 5.25 8-15-03	HANCOCK BANK OF LOUISIANA,LA RSD BY INS CODE, SECTIONS 1021 TO...	70,000	70,019	71,750
LA00002			1,025	0	0	0
LA99999	Louisiana			70,000	70,019	71,750
<b>Massachusetts</b>						
MA00001	B	U.S. TREASURY NOTES 5.375 6-30-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 175,	102,000	101,717	104,104
MA00002			SECTION 151	0	0	0
MA99999	Massachusetts			102,000	101,717	104,104
<b>Nevada</b>						
NV00001	B	U.S. TREASURY NOTES 5.375 6-30-03	THE BANK OF NEW YORK,NV RSD BY INS CODE, SECTION 680-A140	105,000	104,709	107,166
NV99999	Nevada			105,000	104,709	107,166
<b>New Mexico</b>						
NM00001	B	U.S. TREASURY NOTES 5.25 8-15-03	WELLS FARGO BANK,NM RSD BY INS CODE, SECTIONS 59A-5-18 AND	300,000	300,084	307,500
NM00002			59A-5-19	0	0	0
NM00003	B	U.S. TREASURY NOTES 7.875 11-15-04	WELLS FARGO BANK,NM RSD BY INS CODE, SECTIONS 59A-5-18 AND	10,000	10,027	11,165
NM00004			59A-5-19	0	0	0
NM99999	New Mexico			310,000	310,111	318,665
<b>North Carolina</b>						
NC00001	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	200,000	199,446	204,126
NC00002			58-5-40	0	0	0
NC99999	North Carolina			200,000	199,446	204,126
<b>Oregon</b>						
OR00001	B	U.S. TREASURY NOTES 4.75 11-15-08	US BANK,FL RSD BY INS CODE, SECTION 624.411	265,000	265,631	289,263
OR00002	B	U.S. TREASURY NOTES 4.875 2-15-12	US BANK,FL RSD BY INS CODE, SECTION 731.158	110,000	111,897	119,453
OR99999	Oregon			375,000	377,528	408,716
<b>South Carolina</b>						
SC00001	B	U.S. TREASURY NOTES 4.75 11-15-08	BANK OF AMERICA,SC RSD BY INS CODE, SECTIONS 38-9-80 AND 38-15-30	265,000	265,631	289,263
SC99999	South Carolina			265,000	265,631	289,263
<b>Virginia</b>						
VA00001	B	U.S. TREASURY NOTES 5.375 6-30-03	SUNTRUST BANK,VA RSD BY INS CODE, SECTION 38.2-1045	230,000	229,363	234,744
VA99999	Virginia			230,000	229,363	234,744
XX99999	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			2,142,000	2,144,655	2,270,445
<b>SPECIAL DEPOSITS WHICH ARE FOR THE BENEFIT OF ALL POLICYHOLDERS</b>						
<b>Ohio</b>						
OH00001	B	U.S. TREASURY NOTES 4.75 11-15-08	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10	510,000	511,216	556,695
OH00002			AND 3929.11	0	0	0
OH00003	B	U.S. TREASURY NOTES 5.25 8-15-03	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10	3,185,000	3,185,891	3,264,625
OH00004			AND 3929.11	0	0	0
OH00005	B	U.S. TREASURY NOTES 5.375 6-30-03	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10	473,000	471,691	482,758
OH00006			AND 3929.11	0	0	0

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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
OH00007	B	U.S. TREASURY NOTES 5.50 2-15-08	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10...	800,000	844,880	902,752
OH00008			AND 3929.11	0	0	0
OH00009	B	U.S. TREASURY NOTES 6.25 2-15-03	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10...	200,000	200,064	201,188
OH00010			AND 3929.11	0	0	0
OH00011	B	LION CT HOLDING 6.375 8-15-03 NC	THE PROVIDENT BANK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10...	600,000	599,658	606,186
OH00012			AND 3929.11	0	0	0
OH99999	Ohio			5,768,000	5,813,400	6,014,204
ZZ99999	Total - All Special Deposits Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			5,768,000	5,813,400	6,014,204
9999999	Totals			7,910,000	7,958,055	8,284,649

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